ANNUAL STATEMENT

OF THE

MINNESOTA LIFE INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

Minnesota

FOR THE YEAR ENDED DECEMBER 31, 2023

[$\mbox{\tt X}$] LIFE, ACCIDENT AND HEALTH

[] FRATERNAL BENEFIT SOCIETIES

2023



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

ANNUAL STATEMENT

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

Minnesota Life Insurance Company

NAIC Grou		NAIC Company Corior)	de 66168 Employer's ID N	Number41-0417830
Organized under the Laws of	(Current) (Pi		State of Domicile or Port of Entry	MN
Country of Domicile		United States	of America	The state of the s
icensed as business type:	Life,	Accident and Health [X]	Fraternal Benefit Societies []	50 s
ncorporated/Organized	08/06/1880		Commenced Business	08/06/1880
Statutory Home Office	400 Robert Stree			Paul, MN, US 55101-2098
	(Street and Nur	nber)	(City or I	own, State, Country and Zip Code)
Main Administrative Office		400 Robert S		
	aul, MN, US 55101-2098		5 (2)	651-665-3500 ea Code) (Telephone Number)
(City or Tow	n, State, Country and Zip Co	ode)	No. 100	AND DESCRIPTION
Mail Address	400 Robert Street No. (Street and Number or P.C			t. Paul, MN, US 55101-2098 Town, State, Country and Zip Code)
all and Pools and Pools			Street North	
rimary Location of Books and Rec			d Number)	651-665-5678
St. P	aul, MN, US 55101-2098 n, State, Country and Zip Co	ode)	,(Are	ea Code) (Telephone Number)
			urian.com	8
nternet Website Address	Ministra P			651-665-5678
Statutory Statement Contact		David Boehland Name)		(Area Code) (Telephone Number)
nichola	as.boehland@securian.com (E-mail Address)	-		651-665-7938 (FAX Number)
	(E-IIIali Address)			*
		OFFI	CERS	
Chairman,President & CEO	Christopher Mic	hael Hilger	2nd Vice President & Treasurer	Ted James Nistler
Sr VP, Gen Counsel &			Executive VP & CFO	Warren John Zaccaro
Secretary	Renee Denis	e Montz	_ Executive VP & CFO	Wallett John Laws
			HER /ice President & Controller	Robert John Ehren, Senior Vice President
George Ignatius Connolly, Ex Siddharth Subhash Gandhi, E	xecutive Vice President	Wen Zhang Nannen	#, Vice President & CIO	Paul Ellsworth Rudeen, Vice President and Actuary
Suzette Louise Huovinen, S	Senior Vice President	Kristi Lee Fox, E	xecutive VP & CAO	Peter Gordon Berlute, Senior Vice President Karen Ann Leighton, Vice President
Barbara Ann Baumann		Mark James Geld	ernick, Vice President n-Regala, Vice President	Kristin Mary Ferguson #, Senior Vice President
David Anthony Seidel		Bront Colin Lesm	eister, Vice President	Mary Leone Dorsey Streed, Vice President
Christopher Robert Gree	ne, Vice President	Ferenc Csatio	os, Vice President	Rebecca Marie Hagen #, Vice President
Kent Orrin Peterson, Jennifer April Lastine #		T CIONO COUNT		
			OR TRUSTEES	Corre Winters Covin
Renee Denis	e Montz		John Zaccaro	Sara Hietpas Gavin Mary Keith Brainerd
Eric Byck Go	odman	Paniamin Guara	Ann Rautio Stonestreet Fowke III	Ekaterina Ognianova Walsh
Christopher Michael Robert John		Benjamin Gwynin	Stollestreet Fowke III	
T.O.O.I. Oo III.				
State of	Minnesota	ss		
County of	Ramsey			
			i i i i m	erting antity, and that on the reporting period stated above
The officers of this reporting entit	y being duly sworn, each de	pose and say that they are	the described officers of said reprint free and clear from any liens	orting entity, and that on the reporting period stated above or claims thereon, except as herein stated, and that the first true statement of all the assets and liabilities and of the statement of all the assets and liabilities and of the statement of all the assets and liabilities and of the statement of all the assets and liabilities and of the statement of all the assets and liabilities and of the statement of all the assets and liabilities and of the statement of all the statement of all the assets and liabilities and of the statement of all the statement of all the assets and liabilities and of the statement of all the stateme
all of the herein described asset	s were the absolute propert	anations therein contained.	annexed or referred to, is a full a	nd true statement of all the assets and liabilities and of therefrom for the period ended, and have been completed.
condition and affairs of the said of	eporting entity as of the repo	orting period stated above,	and of its income and deductions	therefrom for the period ended, and have been comple to the extent that: (1) state law may differ; or, (2) that st
in accordance with the NAIC And	nual Statement Instructions	and Accounting Practices	and Procedures manual except to	to the extent that: (1) state law may differ; or, (2) that st to the best of their information, knowledge and bel
rules or regulations require diff	erences in reporting not re	elated to accounting pract	and procedures, describing	a electronic filing with the NAIC, when required, that is
respectively. Furthermore, the s	cope of this attestation by the	c filing) of the enclosed sta	tement. The electronic filing may	be requested by various regulators in lieu of or in additional
to the enclosed statement.	differences due to electroni	c ming/ c. the endeded the		98
to the enclosed state		.0	1010	() () () - 1
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- Ve Vil	4	Mount	- Liviores	
Christopher Michael	Hilger		enise Montz	Ted James Nistler 2nd Vice President & Treasurer
Chairman, President	& CEO	Sr VP, Gen Co	ounsel & Secretary	
			 a. Is this an original filing b. If no, 	g? Yes [X] No []
Subscribed and sworn to before	me this	ary 2024	1. State the amendm	ent number
O1 ON OF	Febru		2. Date filed	
	Henry		3. Number of pages a	attached
Charles Darling				
Notary Public January 31, 2026				
	CHARLES D	ARLING		

Notary Public Minnesota My Commission Expires January 31, 2026

ASSETS

			Current Year		Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)		TVOTIGUTITIEG 7 (33Ct3	20,806,503,849	
2.	Stocks (Schedule D):	,,,			
	2.1 Preferred stocks	107,417,358		107,417,358	106,205,293
	2.2 Common stocks			862,437,370	
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	5,558,251,117		5,558,251,117	5,263,732,777
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less \$				
	encumbrances)	46 , 167 , 431		46, 167, 431	48,933,295
	4.2 Properties held for the production of income (less				
	\$ encumbrances)				
	4.3 Properties held for sale (less \$				
	encumbrances)				
5.	Cash (\$(41,611,812), Schedule E - Part 1), cash equivalents				
	(\$546,664,257 , Schedule E - Part 2) and short-term				
	investments (\$9,721,051 , Schedule DA)	514,773,496		514,773,496	197,858,062
6.	Contract loans (including \$ premium notes)	901,139,633	3,269,906	897,869,727	579,702,101
7.	Derivatives (Schedule DB)	955,319,223		955,319,223	428,575,694
8.	Other invested assets (Schedule BA)	1,576,258,576	5,686,537	1,570,572,039	1,542,308,760
9.	Receivables for securities	53,446,253	4,950	53,441,303	37,621,611
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)	31,381,724,459	8,971,546	31,372,752,913	29,582,885,868
13.	Title plants less \$ charged off (for Title insurers				
	only)				
14.	Investment income due and accrued	219,434,641	550 , 169	218,884,472	203,806,711
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	116,147,724	3,839,465	112,308,259	87,605,315
	15.2 Deferred premiums, agents' balances and installments booked but				
	deferred and not yet due (including \$				
	earned but unbilled premiums)	21,201,964		21,201,964	69,876,682
	15.3 Accrued retrospective premiums (\$				
	contracts subject to redetermination (\$)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	288,784,109		288,784,109	312,996,720
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	48,165,750		48, 165, 750	40,787,361
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon \ldots				27,942,418
18.2	Net deferred tax asset	70,870,217		70,870,217	39,644,162
19.	Guaranty funds receivable or on deposit	, ,		, ,	' '
20.	Electronic data processing equipment and software	97,690,840	91,028,677	6,662,163	9,228,774
21.	Furniture and equipment, including health care delivery assets				
	(\$)	45,374,090			
22.	Net adjustment in assets and liabilities due to foreign exchange rates	· ·		32,956	
23.	Receivables from parent, subsidiaries and affiliates			22,434,412	10,674,886
24.	Health care (\$) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	63,617,436	50,971,483	12,645,953	26,633,781
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	20 400 404 040	000 000 074	90 477 005 700	20 444 447 070
07		32,403, 184,842	226,089,074	32, 177,095,768	30,414,447,878
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	30,067,357,886		30,067,357,886	28,096,932,500
28.	Total (Lines 26 and 27)	62,470,542,728	226,089,074	62,244,453,654	58,511,380,378
	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.	Prepaid Expenses	50,971,483	50,971,483		
2502.	Net Goodwill				
2503.	Miscellaneous Receivables	, ,		6,426,304	, ,
2598.	Summary of remaining write-ins for Line 25 from overflow page	, ,			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	63,617,436			
	, , , , , , , , , , , , , , , , , , , ,	. , ,			. , , , , , , ,

LIABILITIES, SURPLUS AND OTHER FUNDS

Incident of 1 incid 2 princingor \$ \$26,700 Mostor Receivery \$ \$25,700 \$		•	1 Current Year	2 Prior Year
2. Negregate receive to accident and health combacts for including \$ 2.0 Modes Personney. 1,017.05,985.1 TO.S. (0.00.85). 1 Libellity in processory the contrasts of Arthrit Time 14. Cost 1 (1) including \$ Modes Personney. 1,017.05,985.1 TO.S. (0.00.85). 1 Libellity in processory the contrasts of Arthritis Time 14. Cost 1 (1) including \$ Modes Personney. 1,017.05,985.1 TO.S. (0.00.95). 1 Septiment of the processor of the cost of the co	1.			
1. Licetify for deposit spec contracts (Califan 7, Line 14, Col. 1) (including 5 Mackoo Receive) 1,(3), 28,(3) (4) 1,76, 58,(3) (2) 42. Accorder and notine (Parith 18, Part 1, Line 44, Col. 6) 59, 20, 777 70, 259, 48 70, 777 70, 259, 48 70, 777 70, 259, 48 70, 777 70, 259, 48 70, 777 70, 259, 48 70, 777 70, 259, 48 70, 777 70, 259, 48 70, 777 70, 259, 48 70, 777 70, 259, 48 70, 777 70, 259, 48 70, 777 70, 259, 48 70, 777 70, 259, 48 70, 777 70, 259, 48 70, 777		included in Line 6.3 (including \$	24,940,253,170	23,576,921,002
4 Contract claims 1 and 1 and 2 con 1 peac Cot 9 and Cot				
4 Let (Exhalis R. Part I. Lie 4.4 Co. 1 fees Co. 6) 4 Ancient and health (Exhalis R. Part I. Lie 4.4 Co. 6) 5 And coupters (instructionates) in members and coupters 5. due 6) 5 And coupters (instructionates) in members and coupters 5. due 6 7 And coupters (instructionates) in members and coupters (instructional for members and coupters (instructional for members and coupters) in members (instructional for members and coupters) in members (instructional for members) in members and coupters (instructional for members) in members and coupters (instructional for members) in members (instructional for members) instructional for members (instructional for members) instructional for members (instructional for members) instructional for membe			1,601,280,834	1,705,839,925
4.2 Accident earth health (Exhibit E. Plant 1. Lino 4.4.016) and coopers 9	4.		363 773 042	310 287 052
5. Poliphytodeer's dividence/stands to members as and couptons 5				
and impact (Christia 4, Line 10)	5.	Policyholders' dividends/refunds to members \$ and coupons \$ due		
6. Processor for principhothesis disclared in minutes in members and couption payable in following pasternal infollowing calculations of the company of the	-	and unpaid (Exhibit 4, Line 10)	2,875	12,389
A Policyhoder dividents and referrads to members apportioned for prepared (including \$ 1, 197, 177 178, 178, 188, 184) A Policyhoder of whiches and referrads to premise a native process of the process of th	6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated	ŕ	,
Mackey 1.1371.76 1.278.76 1.22.31 1.				
6.2 Policytocher's dividends and refunds to members and yet apportioning's \$ 1,000,000			1,317,172	1,278,025
7. Amount provisionally hold for defended devidend prolices not included in Line 6 8. Premium and annully condiscions to the land absorbtion of the land absorbt		6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$	1,283,244	1,222,316
8. Promiums and annually considerations for life and accodent and health contracts excelled in advanced loss. 8. Ent. Coal. I, sour of lines 4 and 4 1, 1, 345, 220 1, 504, 315 1, 345, 220 1, 504, 315 1, 345, 220 1, 504, 315 1, 345, 220 1, 504, 315 1, 345, 220 1, 504, 315 1, 345, 220 1, 504, 315 1, 345, 220 1, 504, 315 1, 345, 220 1				
\$				
Part 1, Col. 1, sum of lines 4 and 14)	8.			
9. Contract liabilities not included elevalwere 9.1 Surrender values on caranteel contracts 9.2 Provision for expension rating refunds, including the liability of \$ 9.2 Provision for expension refunds including \$ 9.3 Differ amounts payable on reinsurance, including \$ 9.3 Offer amounts payable on reinsurance, including \$ 9.3 Offer amounts payable on reinsurance, including \$ 9.4 Offer amounts payable on reinsurance, including \$ 9.5 Offer amounts payable on reinsurance, including \$ 9.5 Offer amounts payable on reinsurance amounts payable on reinsurance assumed \$ 9.5 Offer amounts payable on reinsurance assumed \$ 9.6 Offer amounts payable on reinsurance assumed \$ 9.6 Offer amounts payable on reinsurance assumed \$ 9.6 Offer amounts payable on reinsurance assumed \$ 9.7 Offer amounts payable on reinsurance assumed \$ 9.6 Offer amounts payable on reinsurance payable on reinsurance assumed \$ 9.6 Offer amounts payable on reinsurance assumed \$ 9.6 Offer amounts payable on reinsurance payable on reinsurance assumed \$ 9.6 Offer amounts payable on reinsurance assumed \$ 9.6 Of		5	1 245 220	1 504 215
9. Surrender values or canceled contracts 2. Provision for experience rating refunds including the liability of 5 2. Provision for experience rating refunds of viricit \$ is for medical loss rate retails per the Public Health Description of the public health Oscinct April 1998 (1998) 1998 (1998) 1999 (1999) 1999 (1998) 1999 (1999	a		1,343,220	1,504,515
9.2 Provision for experience rating refunds, including the liability of \$ so for necitations ration better here. The control of the provision of o	0.			
Service Act		9.2 Provision for experience rating refunds, including the liability of \$ accident and health		
O-90 Other amounts papable on reinsurance, including \$ 2, 10, 16, 99 colored and \$ 73, 105, 699 colored and search and se		experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health		
December			(59,623,756)	(20,026,371)
9. A Interest maintenance reserve (IMR, Line 6) 1. Commissions to agents due or accrued-life and annuity contracts \$ 11,479,915 accident and health \$ 1,245,916 \$ 13,003,71 \$ 1 Commissions and appraise allocamores populate or interinsection assurance \$ 10,088,165 \$ 9,195,77 \$ 1 Commissions and appraise allocamores populate or interinsection assurance \$ 10,088,165 \$ 9,195,77 \$ 1 Commissions and appraise allocamores populate or interinsection assurance \$ 10,088,165 \$ 9,195,77 \$ 1 Transfers to Separate Accounts due or accrued, fresh (including \$ accounted free plants allocamores recognized in reserve, not of reinsected allowances) \$ (22,239,873) (222,246,522,465,52) \$ 1 Transfers to Separate Accounts due or accrued, excluding federal income taxes (Exhibit 3. Line 9, Col. 6) \$ 3,463,397 \$ 7,600,541 \$ 1 Transfers to Separate Accounts due or accrued, excluding \$ 6 more reliance depthal giants (losses) \$ 100,954,51 \$ 1 Transfers to Separate Accounts (lossed giants) \$ 1 Transfers to Separate Accounts (lossed giants) \$ 1 Transfers to Separate account, including \$ 1 Transfers to Separate Accounts and interest thereon \$ 1 Transfers to Separate Accounts and interest thereon \$ 1 Transfers to Separate Accounts account and interest thereon \$ 1 Transfers to Separate Accounts account and interest thereon \$ 1 Transfers to Separate Accounts accounts accounts accounts accounts accounts accounts accounts accounts		9.3 Other amounts payable on reinsurance, including \$ assumed and \$		
10. Commissions to agents due or accrued-life and annuity contracts 5		ceded	73,016,699	103,119,246
\$ 1,000,004 and depoet-types contract funds \$ 12,465,918 13,803,518 19,167.77 12. Commissions and expense allowances payable on innihibation or accurate (facilitat) £, Line 12, Col. 77 130,385,513 146,774,881 147,7481	10		9,617,339	17,884,067
1.1. Commissions and expense allowances payable on reinsurance assumed	10.	\$ 1.006.004 and denosity type contract funds \$	12 495 010	12 902 579
12 Ceneral expenses due or accrued (Exhibit 2, Line 12, Col. 77) 130, 388,515 146,754,881 146,754,881 147,492 14	11	Commissions and expense allowances pavable on reinsurance assumed	12,400,910 10 850 183	9 195 777
13. Transfers to Separate Accounts due or accrued (net) (including \$ accounted for expenses allowances accognized in reserves, not of reinsured allowances) (222, 326, 327)				
allowances recognized in reserves, net of reinsured allowances) (222, 329, 873) (228, 348, 933) (23, 348, 337) (23, 348, 337) (23, 348, 337) (23, 348, 337) (23, 348, 337) (23, 348, 337) (23, 348, 337) (23, 348, 337) (23, 348, 337) (23, 348, 348, 348, 348, 348, 348, 348, 34		Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense		
15.1 Current federal and foreign income taxes, including \$ 0.029.45		allowances recognized in reserves, net of reinsured allowances)	(252,329,873)	(252,346,922)
15.2 Net deferred tax liability	14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	3,493,397	7,600,845
16. Unearmed investment income				
17. Amounts withheld or relatined by reporting entity as agents credit bilances 3,486,299 3,023,34 18. Amounts held for agents's cocount, including \$ gents' credit bilances 146,007,638 57,817,18 19. Remittances and items not allocated 146,007,638 57,817,18 19. Remittances and items not allocated 146,007,638 57,817,18 19. Remittances and items not allocated 146,007,638 57,817,18 19. Lability for benefits for employees and agents if not included above 89,619,443 89,184,45 20. Borrowerd money \$ and interest thereon \$ 120,000,000 21. Lability for benefits for employees and agents if not included above 89,619,443 89,119,43 22. Borrowerd money \$ and interest thereon \$ 120,000,000 23. Dividends to stock-holders declared and unpaid 24. Mescellareau and unpaid 24.01 Asset valuation reserve (AVR, Line 16, Col. 7) 338,157,960 24.02 Appeals to patent, subsidiaries and effiliates 24.01 Asset valuation reserve (AVR, Line 16, Col. 7) 24.02 Appeals to patent, subsidiaries and effiliates 24.05 Farts outstanding 24.00 Lability for amounts held under uninsured plans 24.07 Furus held under uninsured plans 24.07 Furus held under uninsured plans 24.07 Furus held under coinsurance 102,203,373 24.08 Payable for securities enduring 24.01 English for amounts held under uninsured plans 24.07 Furus held under coinsurance 16.02,203,373 24.01 Payable for securities enduring 24.01 English for amounts held under uninsured plans 24.01 Payable for securities enduring 24.01 Payable for securities 24.01 Payable for securities enduring 24.01 Payable for securities 24.01 Payable for securities 24.01 Payable for				
18. Amounts held for agents' account, including \$ gents' credit balances 146,007 638 57.817, 18.				
		Amounts withington tretained by reporting entity as agent of trustee	3,486,209	3,032,344
20. Net adjustment in assets and liabilities due to foreign exchange rates 8, 81, 94, 38, 188, 34, 222		Remittances and items not allocated	146 007 638	57 817 184
1. Lability for benefits for employees and agents if not included above		Net adjustment in assets and liabilities due to foreign exchange rates		48.390
22	21.	Liability for benefits for employees and agents if not included above	89,619,443	
Miscellaneous liabilities: 24 of 1 Asset valuation reserve (AVP, Line 16, Col. 7)	22.	Borrowed money \$ and interest thereon \$		120,000,000
24.01 Asset valuation reserve (AVR, Line 16, Col. 7). 24.03 Funds held under reinsurance nu authorized and certified (\$) companies	23.			
24.02 Reinsurance in unauthorized and certified (\$) companies 3, 476, [04] 3, 227, 015, 24.03 Prainsurers 199, 642, 680 240, 071, 077, 274, 04 Payable to parent, subsidiaries and affiliates 240, 071, 077, 274, 04 Payable to parent, subsidiaries and affiliates 240, 071, 077, 274, 04, 04, 04, 04, 04, 04, 04, 04, 04, 0	24.			
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$		24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	439,071,937	336, 157, 962
24.0 Payable to parent, subsidiaries and affiliates 24.05 Drafts outstanding 24.06 Liability for amounts held under uninsured plans 24.07 Prouds held under coinsurance 24.08 Derivatives 24.09 Payable for securities 24.10 Payable for securities 24.10 Payable for securities 24.10 Payable for securities 24.10 Payable for securities lending 24.11 Capital notes \$ 24.11 Capital notes \$ 24.11 Capital notes \$ 25. Aggregate write-ins for liabilities 25. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 27. From Separate Accounts Statement 28. Total liabilities (Lines 26 and 27) 28. Total liabilities (Lines 26 and 27) 29. Total liabilities (Lines 26 and 27) 29. Total liabilities (Lines 26 and 27) 20. Common capital stock 20. Common capital stock 20. Common capital stock 21. Aggregate write-ins for other than special surplus funds 22. Surplus notes 23. Surplus notes 24. Aggregate write-ins for special surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) 29. Lines special surplus funds 20. Less treasury stock, at cost: 30. Surplus (Total Lines 31+32+33+34+35-36) (including 5 2, 066, 686 in Separate Accounts Statement) 3. 277, 980, 022 3. 278, 988, 983 37. Totals of Lines 29 and 38 (Page 2, Line 28, Col. 3) 38. Totals of Lines 29 and 38 (Page 2, Line 28, Col. 3) 40. Common and an ontribution of Lines 29 and 38 (Page 2, Line 28, Col. 3) 40. Common and an ontribution of Lines 29 and 39 (Page 4, Line 51) 40. Common and an ontribution of Lines 29 and 39 (Page 4, Line 51) 40. Common and an ontribution of Lines 29 and 39 (Page 4, Line 51) 40. Common and an ontribution of Separate Accounts Statement) 40. 247, 332, 7889 40. Common and an ontribution of Lines 29 and 39 (Page 4, Line 51) 40. Common and an ontribution of Lines 29 and 39 (Page 4, Line 51) 40. Common and an ontribution of Lines 29		24.02 Reinsurance in unauthorized and certified (\$) companies	3,4/6,104	3,227,013
24.05 Drafts outstanding 24.07 Funds held under uninsured plans 24.07 Funds held under consurance 24.07 Funds held under consurance 32.08 93.02, 349, 382 24.09 Payable for securities 24.10 Payable for securities lending 24.11 Capital notes S 327, 156, 452 24.10 Payable for securities lending 24.11 Capital notes S 328, 302, 349, 382 24.10 Payable for securities lending 24.11 Capital notes S 329, 302, 342 321, 157, 158, 452 321, 156, 452 322, 156, 452 323, 156, 452 323, 156, 452 324, 157, 158, 452 325, 158, 452 327, 157, 158, 452 328, 303, 302, 342 327, 157, 158, 452 328, 303, 302, 343 329, 302, 343 320, 302, 343 320, 300, 352, 343 321, 300, 305, 321, 300 322, 323, 324 323, 324 324 325, 324 325, 324 325, 324 326 327, 327, 328 327, 327, 328 328, 327, 327, 328 329, 328, 328, 328, 328, 328, 328, 328, 328		24.03 Funds ned under reinsurance treaties with unautriorized and certified (\$102,208,3/9) reinsurers	199,642,680	240,0/1,0/8
24.05 Liability for amounts held under uninsured plans 24.07 Frunds held under consurance 24.08 Derivatives 24.08 Derivatives 24.09 Payable for securities 24.10 Payable for securities 24.11 Capital notes \$ 24.11 Capital notes \$ 24.11 Capital notes \$ 257, 292, 880 302, 349, 387 24.11 Capital notes \$ 258, 903, 292, 492 24.11 Capital notes \$ 259, 703, 703, 703, 703, 703, 703, 703, 703		24.04 Fayable to pareill, substitiaties and anniates		
24.07 Funds held under coinsurance				
24.08 Derivatives				
24.10 Payable for securities lending				
24.11 Capital notes \$ and interest thereon \$ 237, 156, 452 6, 892, 511 26. Aggregate write-ins for liabilities s. 28, 903, 202, 432 27, 151, 080, 491 27. From Separate Accounts Statement 30, 065, 291, 200 28, 075, 370, 396, 492 28. Total liabilities (Lines 26 and 27) 58, 988, 493, 632 55, 226, 451, 481 29. Common capital stock 5,000, 000 5		24.09 Payable for securities	1,409,412	67,916,382
25. Aggregate write-ins for liabilities 237, 156, 462 6, 882, 51 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 28, 903, 202, 432 27, 151, 080, 493 27. From Separate Accounts Statement 30, 065, 291, 200 28, 075, 370, 998 28. Total liabilities (Lines 26 and 27) 58, 968, 493, 682 55, 226, 451, 486 29. Common capital stock 5,000,000 5,000,000 30. Preferred capital stock (247, 332, 768) 31. Aggregate write-ins for other than special surplus funds (247, 332, 768) 32. Surplus notes 118,000,000 .118,000,000 33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) .566, 540, 267 .316, 540, 267 34. Aggregate write-ins for special surplus funds .253, 275, 521 .145, 123, 541 35. Unassigned funds (surplus) .2, 580, 477, 002 .2, 700, 265, 07 36. Less treasury stock, at cost: .2, 580, 477, 002 .2, 700, 265, 07 36. 1 shares common (value included in Line 29 \$ \$) .3 37. Surplus (Total Lines 31+324-33+34-35-36) (including \$ 2, 066, 686 in Separate Accounts Statement) 3, 270, 960, 022 3, 279, 928, 893 38. Totals of Lines 28 and 38 (Page 4, Line 55) 3, 275, 980, 022				
26 Total liabilities excluding Separate Accounts business (Lines 1 to 25) 28,002,02,432 27,151,080,432 27 From Separate Accounts Statement 30,065,291,200 28,075,370,397,99 28 Total liabilities (Lines 26 and 27) 58,968,493,632 55,226,451,480 29 Common capital stock 5,000,000 5,000,000 31 Aggregate write-ins for other than special surplus funds (247,332,768) 118,000,000 32 Surplus notes 118,000,000 118,000,000 33 Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) 566,540,267 .316,540,267 34 Aggregate write-ins for special surplus funds 253,275,521 .145,123,544 35 Unassigned funds (surplus) 2,580,477,002 2,700,265,077 36 Less treasury stock, at cost: 36.1 shares preferred (value included in Line 29 \$) 36.2 shares preferred (value included in Line 30 \$) 3,270,960,022 3,279,928,93 37 Surplus (Total Lines 31+32+33+34+35-36) (including \$ 2,066,686 in Separate Accounts Statement) 3,279,960,022 3,279,960,022 3,279,960,022 3,279,960,022 3,279,960,022				
27. From Separate Accounts Statement 30,065,291,200 28,075,370,999 28. Total liabilities (Lines 26 and 27) 59,898,493,632 55,226,451,480 29. Common capital stock 5,000,000 5,000,000 30. Preferred capital stock 5,000,000 10,000 31. Aggregate write-ins for other than special surplus funds (247,332,768) 118,000,000 118,000,000 32. Surplus notes 118,000,000 118,000,000 316,540,267			, ,	6,892,510
Total liabilities (Lines 26 and 27)			20,000,202,102	
Common capital stock 5,000,000 5,000,000 30				
Preferred capital stock Aggregate write-ins for other than special surplus funds (247, 332, 768)			. ,. ,, .	
31. Aggregate write-ins for other than special surplus funds. (247, 332, 768)		Preferred capital stock		5,000,000
32 Surplus notes		Aggregate write-ins for other than special surplus funds	(247.332.768)	
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				
36. Less treasury stock, at cost: 36.1 shares common (value included in Line 29 \$ 36.2 shares preferred (value included in Line 30 \$ 37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ 2,066,686 in Separate Accounts Statement) 3,270,960,022 3,279,928,893,39. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 3,275,960,022 3,284,928,893,39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) DETAILS OF WRITE-INS 2501. Accrued interest on policy and contract funds/claims 7,390,725 7,329,715 2502. Miscellaneous Investment liability 111,717 111,717 2503. Cost of Reins Liability 2598. Summary of remaining write-ins for Line 25 from overflow page 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 237, 156, 452 6,892,510 3101. Discretionary Reserve (247, 332,768) 3103. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 2441, 275, 521 402, 123,544 3402. Deferred gain on reinsurance 441, 275, 521 402, 123,544 3403. Summary of remaining write-ins for Line 34 from overflow page 3498. Summary of remaining write-ins for Line 34 from overflow page	34.	Aggregate write-ins for special surplus funds	253,275,521	145, 123, 548
36.1			2,580,477,002	2,700,265,077
36.2 shares preferred (value included in Line 30 \$) 3,279,928,893 37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ 2,066,686 in Separate Accounts Statement) 3,270,960,022 3,279,928,893 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 3,275,960,022 3,284,928,893 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 62,244,453,654 58,511,380,376 DETAILS OF WRITE-INS 2501. Accrued interest on policy and contract funds/claims 7,390,725 7,329,713 2502. Miscel laneous Investment liability 11,717 11,	36.			
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$				
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 3,275,960,022 3,284,928,892 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 62,244,453,654 58,511,380,376 DETAILS OF WRITE-INS 2501. Accrued interest on policy and contract funds/claims 7,390,725 7,329,713 2502. Miscellaneous Investment liability 11,717 11,717 2503. Cost of Reins Liability 229,754,010 (448,920 2598. Summary of remaining write-ins for Line 25 from overflow page 237,156,452 6,892,510 3101. Discretionary Reserve (247,332,768) (247,332,768) 3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page (247,332,768) 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) (247,332,768) 3401. Deferred gain on reinsurance 441,275,521 402,123,548 3402. Deferred tax valuaiton adjustment (188,000,000) (257,000,000 3403. Summary of remaining write-ins for Line 34 from overflow page	27			
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) DETAILS OF WRITE-INS 2501. Accrued interest on policy and contract funds/claims 7,390,725 7,329,715 2502. Miscellaneous Investment liability 11,717 11,717 2503. Cost of Reins Liability 2598. Summary of remaining write-ins for Line 25 from overflow page 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 3101. Discretionary Reserve (247,332,768) 3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) (247,332,768) 3401. Deferred gain on reinsurance 3401. Deferred gain on reinsurance 3402. Deferred tax valuation adjustment (188,000,000) 3403. 3408. Summary of remaining write-ins for Line 34 from overflow page				
DETAILS OF WRITE-INS		· · · · · · · · · · · · · · · · · · ·		
2501. Accrued interest on policy and contract funds/claims 7,390,725 7,329,713 2502. Miscellaneous Investment liability 11,717 11,717 2503. Cost of Reins Liability 229,754,010 (448,920 2598. Summary of remaining write-ins for Line 25 from overflow page 237,156,452 6,892,510 3101. Discretionary Reserve (247,332,768) 3102. (247,332,768) (247,332,768) 3198. Summary of remaining write-ins for Line 31 from overflow page (247,332,768) 3401. Deferred gain on reinsurance 441,275,521 402,123,548 3402. Deferred tax valuaiton adjustment (188,000,000) (257,000,000) 3403. Summary of remaining write-ins for Line 34 from overflow page (188,000,000) (257,000,000) 3408. Summary of remaining write-ins for Line 34 from overflow page			02,277,700,004	55,511,000,076
2502. Miscel laneous Investment liability 11,717 11,717 2503. Cost of Reins Liability 229,754,010 (448,920 2598. Summary of remaining write-ins for Line 25 from overflow page 237,156,452 6,892,510 3101. Discretionary Reserve (247,332,768) (247,332,768) 3102. Summary of remaining write-ins for Line 31 from overflow page (247,332,768) 3198. Summary of remaining write-ins for Line 31 from overflow page (247,332,768) 3401. Deferred gain on reinsurance 441,275,521 402,123,544 3402. Deferred tax valuaiton adjustment (188,000,000) (257,000,000 3403. Summary of remaining write-ins for Line 34 from overflow page	2501.		7.390 725	7.329 713
2503. Cost of Reins Liability 229,754,010 (448,920 2598. Summary of remaining write-ins for Line 25 from overflow page 237,156,452 6,892,510 3101. Discretionary Reserve (247,332,768) (247,332,768) 3102. 3103. 3108. Summary of remaining write-ins for Line 31 from overflow page (247,332,768) (247,332,768) 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) (247,332,768) (247,332,768) 3401. Deferred gain on reinsurance 441,275,521 402,123,548 3402. Deferred tax valuaiton adjustment (188,000,000) (257,000,000) 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page				
2598. Summary of remaining write-ins for Line 25 from overflow page 237,156,452 6,892,510 3101. Discretionary Reserve (247,332,768) (247,332,768) 3102. 3103. (247,332,768) (247,332,768) 3198. Summary of remaining write-ins for Line 31 from overflow page (247,332,768) 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) (247,332,768) 3401. Deferred gain on reinsurance 441,275,521 402,123,540 3402. Deferred tax valuaiton adjustment (188,000,000) (257,000,000) 3403. Summary of remaining write-ins for Line 34 from overflow page		Cost of Reins Liability	229,754,010	(448,920)
3101. Discretionary Reserve (247,332,768) 3102. (247,332,768) 3103. (3198. Summary of remaining write-ins for Line 31 from overflow page. (247,332,768) 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) (247,332,768) 3401. Deferred gain on reinsurance. 441,275,521 402,123,548 3402. Deferred tax valuaiton adjustment (188,000,000) (257,000,000) 3403. Summary of remaining write-ins for Line 34 from overflow page		Summary of remaining write-ins for Line 25 from overflow page		
3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page. 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 3401. Deferred gain on reinsurance. 3402. Deferred tax valuaiton adjustment. 3403. (188,000,000) 3404. Summary of remaining write-ins for Line 34 from overflow page.	2599.		237, 156, 452	6,892,510
3103. 3198. Summary of remaining write-ins for Line 31 from overflow page. (247,332,768) 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) (247,332,768) 3401. Deferred gain on reinsurance. 441,275,521 402,123,548 3402. Deferred tax valuaiton adjustment. (188,000,000) (257,000,000) 3403. Summary of remaining write-ins for Line 34 from overflow page.		· · · · · · · · · · · · · · · · · · ·	. , , ,	
3198. Summary of remaining write-ins for Line 31 from overflow page (247,332,768) 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) (247,332,768) 3401. Deferred gain on reinsurance 441,275,521 402,123,548 3402. Deferred tax valuaiton adjustment (188,000,000) (257,000,000) 3403. Summary of remaining write-ins for Line 34 from overflow page				
3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) (247,332,768) 3401. Deferred gain on reinsurance .441,275,521 .402,123,548 3402. Deferred tax valuaiton adjustment .(188,000,000) .(257,000,000) 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page				
3401. Deferred gain on reinsurance .441,275,521 .402,123,544 3402. Deferred tax valuaiton adjustment .(188,000,000) .(257,000,000) 3403.		Totals (1 in a 2404 then 2402 this 2400)(1 in a 24 should		
3402. Deferred tax valuation adjustment (188,000,000) (257,000,000) 3403. Summary of remaining write-ins for Line 34 from overflow page (188,000,000) (257,000,000)				402 123 549
3403				
3498. Summary of remaining write-ins for Line 34 from overflow page				
		Summary of remaining write-ins for Line 34 from overflow page		
отво госаю (штво отнот шти отно рних отвотустве от авготе) [200,270,021] [40,120,040	3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	253,275,521	

SUMMARY OF OPERATIONS

		1	2
		Current Year	Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1 less Col. 8)	4 335 752 277	4 024 549 142
2.	Considerations for supplementary contracts with life contingencies		
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,050,744,964	1,042,604,054
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)		
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)		
7. 8.	Miscellaneous Income:	1,090,379,023	19,403,300,200
0.	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate		
	Accounts	136,842,257	212,449,651
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income		95,885,911
9.	Total (Lines 1 to 8.3)	7,804,697,927	25,450,487,630
10.	Death benefits		, ,
11. 12.	Matured endowments (excluding guaranteed annual pure endowments)		
13.	Disability benefits and benefits under accident and health contracts	129 411 579	124 502 374
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	2,527,824,483	3,829,209,193
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	77,737,074	39,923,558
18.	Payments on supplementary contracts with life contingencies	572,709	
19.	Increase in aggregate reserves for life and accident and health contracts		(1,964,368,118)
20.	Totals (Lines 10 to 19)	3,013,302,447	3,413,604,637
21.	2, Line 31, Col. 1)	479 . 958 . 199	515, 113, 172
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	78, 191, 125	72,130,462
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	707,261,419	774, 169, 291
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	100,762,832	96,776,488
25.	Increase in loading on deferred and uncollected premiums	9,513,294	6,065,581
26.	Net transfers to or (from) Separate Accounts net of reinsurance		
27.	Aggregate write-ins for deductions	1,986,700,915	19,977,631,370
28.	Totals (Lines 20 to 27)	7,986,187,118	25,224,650,840
29.	Line 28)	(181 489 191)	225 836 790
30.	Dividends to policyholders and refunds to members	2,868,808	(18,467,145)
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29	, ,	
	minus Line 30)	(184,357,999)	244,303,935
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(85,730,767)	93,024,282
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)	(00 607 000)	151 070 650
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of	(96,021,232)	131,279,033
54.	\$	(74,399,852)	(247, 142, 338)
35.	Net income (Line 33 plus Line 34)		
00.	CAPITAL AND SURPLUS ACCOUNT	(170,027,001)	(00,002,000)
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	3,284,928,892	3,402,930,077
37.	Net income (Line 35)		
38.	Change in net unrealized capital gains (losses) less capital gains tax of \$		
39.	Change in net unrealized foreign exchange capital gain (loss)	13,828,089	(14,485,515)
40.	Change in net deferred income tax	28,925,998	(38,259,948)
41.	Change in nonadmitted assets		
42. 43.	Change in liability for reinsurance in unauthorized and certified companies	(249,091) 8 460 676	(173,309)
44.	Change in asset valuation reserve	(102 913 975)	115 434 728
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.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	250,000,000	
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus		
54. 55.	Net change in capital and surplus for the year (Lines 37 through 53)	3,275,960,022	3,284,928,892
55.	DETAILS OF WRITE-INS	0,210,000,022	0,204,020,032
08.301	Miscellaneous administrative and other fees	94.613.946	95.885.911
		, ,	, ,
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)	94,613,946	95,885,911
2701.	Funds Withheld Interest	623,417	
	Deferred gain on reinsurance		, ,
2702.			
2702. 2703.	IMR Release		10 400 004 454
2702. 2703. 2798.	Summary of remaining write-ins for Line 27 from overflow page	1,891,277,498	
2702. 2703. 2798. 2799.	Summary of remaining write-ins for Line 27 from overflow page	1,891,277,498 1,986,700,915	19,977,631,370
2702. 2703. 2798. 2799. 5301.	Summary of remaining write-ins for Line 27 from overflow page	1,891,277,498 1,986,700,915 (4,185,411)	19,977,631,370 11,225,864
2702. 2703. 2798. 2799. 5301. 5302.	Summary of remaining write-ins for Line 27 from overflow page	1,891,277,498 1,986,700,915(4,185,411) 39,151,973	19,977,631,370 11,225,864 378,072,406
2702. 2703. 2798. 2799. 5301. 5302. 5303.	Summary of remaining write-ins for Line 27 from overflow page Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) Change in liability for Pension Benefits Change in deferred gain on reinsurance	1,891,277,498 1,986,700,915 (4,185,411) 39,151,973 69,000,000	19,977,631,370 11,225,864 378,072,406 (100,000,000)

	9,1911 2011		
		1	2
		Current Year	Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance		7,585,756,881
2.	Net investment income		1,071,877,293
3.	Miscellaneous income		329,203,096
4.	Total (Lines 1 through 3)	6,045,711,167	8,986,837,270
5.	Benefit and loss related payments	4,538,521,476	5,441,727,031
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1, 169, 405, 077)	339, 145, 408
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,334,950,978	1,442,903,644
8.	Dividends paid to policyholders	2,090,404	13,110,512
9.	Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	(110,565,851)	(73,846,015)
10.	Total (Lines 5 through 9)	4,595,591,930	7,163,040,580
11.	Net cash from operations (Line 4 minus Line 10)	1,450,119,237	1,823,796,690
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:	. ===	
	12.1 Bonds		, , ,
	12.2 Stocks		
	12.3 Mortgage loans		
	12.4 Real estate		
	12.5 Other invested assets		, ,
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		
	12.7 Miscellaneous proceeds		(592,818,433)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,347,913,604	3,636,093,353
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds		3,976,616,144
	13.2 Stocks	143,358,692	270,651,785
	13.3 Mortgage loans	724,650,000	1,089,480,000
	13.4 Real estate		
	13.5 Other invested assets	152,448,544	185,319,458
	13.6 Miscellaneous applications		
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3, 183, 895, 129	5,522,067,387
14.	Net increase/(decrease) in contract loans and premium notes	320,155,943	149,412,139
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(1, 156, 137, 468)	(2,035,386,173)
16.	Cash from Financing and Miscellaneous Sources Cash provided (applied):		
10.	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		
	16.5 Dividends to stockholders		/27 120 510
17.	16.6 Other cash provided (applied)		(37, 138, 510 74, 017, 575
17.	The cash normalizing and miscentaneous sources (Entes 10.1 to 10.4 minus Ente 10.0 plus Ente 10.0)	22,000,004	74,017,070
	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)	316,915,433	(137,571,908)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	197,858,063	335,429,971
	19.2 End of year (Line 18 plus Line 19.1)	514,773,496	197,858,063

Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001. Investments transferred in connection with reinsurance transaction		3,072,524,649

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

	F	ANAL 1313 UF	OPERATION	ODI LINES	OF BUSINES	33 - SUIVIIVIA	KI			
		1	2	3	4	5	6	7	8	9
		Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Other Lines of Business	YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	4,335,752,277	1,436,067,053	1,026,661,518		852,795,419	413, 133, 279			
2.	Considerations for supplementary contracts with life contingencies	1,728	XXX	XXX	1,728		xxx	XXX		XXX
3.	Net investment income	1.050.744.964	578 . 539 . 436	80.996.012	110 . 865 . 998	270.566.546	9.776.972			
4.	Amortization of Interest Maintenance Reserve (IMR)	(5,394,520)	(2.914.372)	(384,410)	(601.751)	(1,431,859)	(62, 128)			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses				(,			XXX		
6.	Commissions and expense allowances on reinsurance ceded	294 . 301 . 492	169.794.537		6.848.857		10.352.927	XXX		
7.	Reserve adjustments on reinsurance ceded	1.890.379.625	345.620.936		23.850.865	1.521.805.697	(1.358.518)	XXX		
8.	Miscellaneous Income:	1,000,010,020			20,000,000		(1,000,010)			
0.	8.1 Income from fees associated with investment management, administration and	136 .842 .257	45, 253, 971	18 .683 .937	72 .904 .349			XXX		
	contract guarantees from Separate Accounts	7 . 456 . 159	45,255,971	10,000,901	(146.828)	7.602.977	XXX	XXX		
	8.2 Charges and fees for deposit-type contracts	94.613.946	18.754.024	16, 168, 347	21,463,198	37,775,014	453.363	XXX		
	8.3 Aggregate write-ins for miscellaneous income	- , -,-	, - ,		, ,	, ,	,			
9.	Totals (Lines 1 to 8.3)	7,804,697,928	2,591,115,595	1,179,903,075	842,281,424	2,759,101,939	432,295,895			
10.	Death benefits	1,026,684,365	156, 146, 150	870,538,215			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)						XXX	XXX		
12.	Annuity benefits	445,977,990	XXX	XXX	104, 126, 121	341,851,869	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	129,411,579					129,411,579	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts		598,967,565	21,716,304	954,637,088	952,503,526	XXX	XXX		
16.	Group conversions		(1,544,234)	1,544,234				XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	77,737,074	36,459,299	29,089,850	4,707,732	3,402,210	4,077,983	XXX		
18.	Payments on supplementary contracts with life contingencies	572,709		367,488	205,221		xxx	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	1.405.294.247	781,502,277	16.861.032	296.193.202	301.245.271	9,492,465	XXX		
20.	Totals (Lines 10 to 19)	5,613,502,447	1,571,531,057	940, 117, 123	1,359,869,364	1,599,002,876	142.982.027	XXX		
21.	,	, 5,5,5,5,5,5,5,5,5,5,5,5,5,5,5,5,5	, , ,	,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				
21.	(direct business only)	479,958,199	219,862,117	25,291,831		15 . 102 . 166	175 . 309 . 853			XXX
22.	Commissions and expense allowances on reinsurance assumed	78 , 191 , 125		74.008.219	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		4.182.906	XXX		
23.	General insurance expenses and fraternal expenses.	707.261.438	222.082.679		79.819.141	157.647.541				
24.	Insurance taxes, licenses and fees, excluding federal income taxes	100.762.832	51.699.622	31.921.059	3.256.681	3.583.535	10.301.935			
25.	Increase in loading on deferred and uncollected premiums	9,513,294	8.299.594	1,159,905	0,200,001		53,795	XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(989,703,113)	191,705,010	(13,131,913)	(687,117,685)	(481, 158, 525)		XXX		
27.	Aggregate write-ins for deductions	1,986,700,915	440,420,936	623,393	23,850,865	1,521,805,697	24			
28.	Totals (Lines 20 to 27)	7.986.187.137	2.705.601.015	1,229,441,679		2,815,983,290	411.090.555			
-	` '	1,300,101,131	2,703,001,013	1,223,441,073	824,070,398	2,010,300,230	411,090,333			
	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(181,489,209)	(114,485,420)	(49,538,604)	18,210,826	(56,881,351)	21,205,340			
30.	Dividends to policyholders and refunds to members	2,868,808	2,868,648	160				XXX		
31.	before federal income taxes (Line 29 minus Line 30)	(184,358,017)	(117,354,068)	(49,538,764)		(56,881,351)				
32.	3	(85,730,767)	6,333,784	(42,644,563)	(4,607,497)	(35,987,675)	(8,824,816)			
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)	(98,627,250)	(123,687,852)	(6,894,201)	22,818,323	(20,893,676)	30,030,156			
34.	Policies/certificates in force end of year	5,363,192	382.424	1,117,103	66.232	100.398	3,697,035	XXX		
	DETAILS OF WRITE-INS	, ,		, ,	,	,				
08 301	Miscellaneouse admin and other fees	94 . 613 . 946			21,463,198					
	Reserve transfer									
08.303										
08.398	3				0. 100 :	AR RRF - : :				
08.399		94,613,946	18,754,024	16, 168, 347	21,463,198	37,775,014	453,363			
2701.	Funds withheld interest	623,417		623,393			24			
2702.	Deferred gain on reinsurance	94,800,000	94,800,000							
2703.	IMR release									
2798.	Summary of remaining write-ins for Line 27 from overflow page	1,891,277,498	345,620,936		23,850,865	1,521,805,697				
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	1,986,700,915	440,420,936	623,393	23,850,865	1,521,805,697	24			

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

Part		AIV	7E 1 010 01			NE2 OL BO			AL LII L III					
Principle Formation Form			1	2	3	4	5	6	7	8	9	10	11	12
Property in the contraction of														
1														
2. Concentration for implementary contracts and principles of the contract of	-			Industrial Life							Universal Life	(c)		Risk Only
5 Not incomment forces and section 57 St. 55 d. 68 5,000 pt 6,000 pt														
1. A mortule and of therest Mannescere Regions (1994 97) 19 201 19 20	2.			XXX							XXX	XXX		XXX
Segment Accounts for again and operations countering revaluated game or Commission of Commission and Commission of Commission and Commission of Commission and Commission a	3.								(46,220)					
Disease 150 Process discovered or or information conded 150 Pril 15	4.	Amortization of Interest Maintenance Reserve (IMR)	(2,914,372)		(39,223)	(31,274)	(2,303,458)	(471,822)		(59,777)			(8,818)	
6. Commissions and compress distances on encourance obtained. 6. Review desidentiation in remunsion obtained. 6. Review desidentiation of the residentiation of the remunsion of the r	5.	Separate Accounts net gain from operations excluding unrealized gains or												
1. Reserve signatures on retinantal recognised stories 366 0.00 366 0														
8. Through not be seasoned of the seasoned of	6.	Commissions and expense allowances on reinsurance ceded			14,517,027	137,334,909	536,850	261,510	718,420					
El Horons for like associated with investment massperment. S. 25. 97	7.	Reserve adjustments on reinsurance ceded	345,620,936							345,620,936				
Semination and correcting quarenties from Separate Accounts 4, 52,53,577 52,500 52,500 52,500 53,500 52,500 53,500 54,600 50,500 52,500 50,500	8.	Miscellaneous Income:												
8 2 Charges and tess for deposit genoments (a charge with the 16 charges) (1 (20, 31)) 1 A promise of the minimum of the charges of the char		8.1 Income from fees associated with investment management,												
8 Aggregate write-net for innecessments in Exp. (26) 11,568 2,411,568 5,55,50 4,61		administration and contract guarantees from Separate Accounts								45,253,971				
1		8.2 Charges and fees for deposit-type contracts												
Desire browths and send structured annual pure endowments (actualing guaranteed annual pure endowments)		8.3 Aggregate write-ins for miscellaneous income	18,754,024		2,421,669	575,623	4,641,384	346,218	4,824,328				(1,606,361)	
1.1 Matured endowments (excluding guaranteed annual pure endowments). 2.1 Annual presents and sharp accident and health contacts. 3.1 Surregular entertland and sharp accident and health contacts. 3.1 Surregular entertland and sharp accident	9.	Totals (Lines 1 to 8.3)	2,591,115,595		195,395,312	(49, 130, 368)	1,546,017,475	183, 294, 875	9,283,847	700,417,973			5,836,481	
1.1 Matured endowments (excluding guaranteed annual pure endowments). 2.1 Annual presents and sharp accident and health contacts. 3.1 Surregular entertland and sharp accident and health contacts. 3.1 Surregular entertland and sharp accident			156 . 146 . 150		7.162.738		105.981.689	4 902 380	(108.353)	4.988.426			(6)	
12 Annuly benefits and benefits under accident and health contracts	_		. , , .		,,	, -,	- , - , -	, - , -		, - ,			(0)	
13. Despiting benefits and benefits under accident and health contracts.					XXX						XXX	XXX	XXX	XXX
1.1 Coupons guaranteed annual pure endowerents and similar benefits														
15 Surrender hereits and withdrawals for life contracts 598 967-566 1,007-201 207.78 368 967-000 228 844.200 (338, 861) 19,377-80 (1,544.24)	_													
16. Group conversions on contact or deposit-type contract funds \$ 96,999 \$ 89,470 \$ (147,759) \$ 9,976,520 \$ 2,355,200 \$ 2,210 \$ 8,944 \$ 3,44,071 \$ (17,759) \$ 9,976,520 \$ 2,355,200 \$ 2,210 \$ 8,944 \$ 3,44,071 \$ (17,759) \$ 9,976,520 \$ 2,355,200 \$ 2,210 \$ 8,944 \$ 3,44,071 \$ (17,759) \$ 9,976,520 \$ 2,355,200 \$ 2,210 \$ 8,944 \$ 3,44,071 \$ (12,299)	1				5 087 621	207 783	3/18 807 030	226 864 826	(336 863)	18 337 168				
17. Interest and adjustments on contract or deposit-type contract tunds 3,49,407 147,259 2,87,622 2,35,200 2,210 88,948 3,49,407 15,100,100 15,10						201,100	040,007,000 .	220,004,020	(330,003)	10,007,100			(1 544 224)	
18. Payments on supplementary contracts will fee contingencies 781.502.277 152.500.259 (258.777.681) 96.278.532 (33.051.707) 34.554.425 (23.399)		and the second of the second o			000 470	(447.000)	00 070 000	0.005.000	0.040	00.040				
10. Increase in aggregate reserves for life and accident and health contracts 781,502,277 152,502,279 152,502,279 156,670,08 225,469,503 1,309,485 481,816,0789 443,000 57,449,597 1,977,489 1,977,499			36,459,299	•••••	839,470	(147,259)	29,8/6,623	2,335,290	2,210	88,948			3,464,017	
20. Totals (Lines 10 to 19)			704 500 077	• • • • • • • • • • • • • • • • • • • •	450 500 050	(050 777 000)		(50.054.707)		04 504 405	•••••	•••••	(0.000)	
2.1 Commissions on preimura, annuity considerations and deposit-type contract funds (direct business only). 219, 882, 117														
contract funds (intered business only)	20.		1,571,531,057		165,670,088	(225,498,063)	1,390,884,874	181,050,789	(443,006)	57,948,967			1,917,408	
22 Commissions and expense allovances on reinsurance assumed 23 General insurance expenses	21.		212 222 117			40.000.755			705 000					
2.2. General insurance expenses			219,862,117		27,692,935	12,983,755	117,442,488	5,203,697	/65,666	55, 789, 625			(16,049)	XXX
1														
Example Increase in loading on deferred and uncollected premiums 8,299,594 5,096,862 446,499 1,077,068 1,737,119 1,775,000														
28. Net transfers to or (from) Separate Accounts net of reinsurance. 191, 705, 010 40, 320,388 348,800,000 319, 705,010 345,820,388	24.								55,534				2,526,949	
40, 40, 20, 366 40, 40, 20, 366 40, 40, 20, 366 40, 40, 20, 366 40, 40, 20, 366 40, 40, 20, 366 40, 40, 20, 366 40, 40, 20, 366 40, 40, 20, 366 40, 40, 20, 366 40, 40, 20, 366 40, 40, 20, 366 40, 40, 40, 366 40, 40, 40, 366 40, 40, 40, 40, 40, 40, 40, 40, 40, 40,	25.				5,096,862	446, 149	(54,604)	1,077,068						
2. Totals (Lines 2 to 2 7)														
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 25). (114, 485, 420)	27.	Aggregate write-ins for deductions	440,420,936			94,800,000				345,620,936				
members and federal income taxes (Line 9 minus Line 28)	28.	Totals (Lines 20 to 27)	2,705,601,015		205,080,560	(101,856,722)	1,654,272,440	233,043,703	1,918,138	683,509,419			29,633,477	
members and federal income taxes (Line 9 minus Line 28)	29.	Net gain from operations before dividends to policyholders, refunds to												
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) (117, 354, 068) (12, 528, 804) (12, 528, 804) (12, 528, 804) (10, 019, 499) (1, 097, 544) (6, 354, 852) (19, 107, 085) (19,		members and federal income taxes (Line 9 minus Line 28)			(9,685,248)		(108,254,965)	(49,748,828)	7,365,709	16,908,554			(23,796,996)	
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30). 32. Federal income taxes incurred (excluding tax on capital gains). 33. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes incurred (excluding tax on capital gains or (losses) (Line 31 minus Line 32). 4. Policies/certificates in force end of year (12, 568, 852). 5. PEDETAILS OF WRITE-INS 5. DETAILS OF WRITE-INS 6. 330. 424 5. 9, 159. 157, 466 6. 331, 744 5. 9, 159. 157, 466 6. 331, 420 5. 75, 623 6. 4, 641, 384 6. 33, 424 5. 9, 159. 157, 466 6. 33, 344 5. 9, 159. 157, 466 6. 33, 344 5. 9, 159. 157, 466 6. 33, 344 6. 33, 344 6. 346, 218 6. 348, 289 7. 551, 163 6. 351, 420 6. 363, 344 6. 364, 364 7. 551, 163 6. 363, 344 7. 551, 163 6. 363, 344 7. 551, 163 6. 363, 344 7. 551, 163 6. 363, 344 7. 551, 163 6. 363, 344 7. 551, 163 6. 363, 344 7. 551, 163 6. 363, 344 7. 551, 163 6. 363, 344 7. 551, 163 6. 363, 344 7. 551, 163 6. 363, 344 7. 551, 163 6. 363, 344 7. 551, 163 7. 551, 163 7. 551, 163 7. 551, 163 7. 551, 163 7. 551, 163 7. 551, 163 7. 551, 163 7. 551, 163 7. 551, 163 7. 551, 163 7. 551, 16	30.	Dividends to policyholders and refunds to members	2,868,648		2,843,556	(327)							25,419	
members and before federal income taxes (Line 29 minus Line 30)	31.													
Section Sect								(49,748,828)						
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (123,687,852) (15,901,276) 30,631,420 (123,585,611) (39,729,329) 6,268,165 23,263,386 (4,634,607) 34. Policies/certificates in force end of year 382,424 59,159 157,486 83,368 19,097 63,314 50,301 Miscel laneouse admin and other fees 18,754,024 2,421,669 575,623 4,641,384 346,218 4,824,328 7,551,163 (1,606,361) 83.301 Miscel laneouse admin and other fees 18,754,024 2,421,669 575,623 4,641,384 346,218 4,824,328 7,551,163 (1,606,361) 83.303 Nummary of remaining write-ins for Line 8.3 from overflow page 18,754,024 2,421,669 575,623 4,641,384 346,218 4,824,328 7,551,163 (1,606,361) 83.303 Variable for the first of the set of the s	32.		6,333,784		3,372,472	22,095,261	15,330,646	(10,019,499)	1,097,544	(6,354,832)			(19, 187, 808)	
members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)			, ,				, ,			. , , , , , ,				
Closses (Line 31 minus Line 32) Clizes (123,687,852) (15,901,276) 30,631,420 (123,585,611) (39,729,329) 6,268,165 23,263,386 (4,634,607)		members and federal income taxes and before realized capital gains or												
DETAILS OF WRITE-INS 08.301. Miscell aneouse admin and other fees .18,754,024 2,421,669 .575,623 .4,641,384 .346,218 .4,824,328 .7,551,163 (1,606,361) 08.302. Reserve transfer				<u></u>					6,268,165				(4,634,607)	
DETAILS OF WRITE-INS	34.	Policies/certificates in force end of year	382,424	-	59, 159	157,486	83,368	19,097		63,314		-		
08.301. Miscel laneouse admin and other fees		,								•				
08.302. Reserve transfer 8eserve transfer 8.303 9.303	08.301		18.754.024		2 . 421 . 669	575 . 623	4.641.384	346.218	4 . 824 . 328	7 . 551 . 163			(1.606.361)	
08.398. Summary of remaining write-ins for Line 8.3 from overflow page					2, .2., 500									
08.398. 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) 18,754,024 2,421,669 575,623 4,641,384 346,218 4,824,328 7,551,163 (1,606,361) 2701. Funds withheld interest 94,800,000 94,800,000 94,800,000 94,800,000 2703. IMR release 94,800,000 cmmary of remaining write-ins for Line 27 from overflow page 345,620,936 345,620,936 345,620,936		Summary of remaining write-ins for Line 8.3 from overflow page												
2701. Funds withheld interest 94,800,000			18 754 024	• • • • • • • • • • • • • • • • • • • •	2 421 660	575 623	4 641 394	346 219	4 824 328	7 551 163			(1.606.361)	
2702. Deferred gain on reinsurance .94,800,000 .94,800,000			10,704,024		2,721,000	373,023	7,071,004	070,210	7,027,020	1,001,100			(1,000,301)	
2703. IMR release			04 000 000			04 900 000								
2798. Summary of remaining write-ins for Line 27 from overflow page			94,800,000	•••••		94,800,000								
			045,000,000							045 000 000				
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) 440,420,936 94,800,000 94,800,														
	2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	440,420,936			94,800,000				345,620,936				

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

⁽c) Individual and Group Credit Life are combined and included on The Company does not write Individual Credit Life business ... page. (Indicate whether included with Individual or Group.)

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

	ANALISIS OF	OFLINATIO	JNO DI LINL	S CI DOSIN	L33 - GNO 0	F Ell E 11450				
		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
- 1	Premiums for life contracts (b)					variable Life			(a)	RISK OHLY
2.	••••	1,026,661,518	70,740 XXX		9,044,620 XXX	XXX	2,213,353 XXX	61, 165, 179 XXX	XXX	XXX
3.		80.996.012	2.116.427	71.406.931	2.738.536		3.010.643	1.723.475		I
J. 4		(384.410)	, ,	(332,216)	(15.392)		(16,813)	(8,368)		I
5.	- · · · · · · · · · · · · · · · · · · ·	(' ' '	` ′ ′	(332,210)	,,		(10,813)	(8,308)		······
6.					0.707.744			7 000 007		·····
0.	· · · · · · · · · · · · · · · · · · ·	37,317,026		26,780,436	2,767,741		528,942	7,239,907		·····
7. 8.	· · · · · · · · · · · · · · · · · · ·	460,645						460,645		ſ
8.	Miscellaneous Income: 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	18,683,937					18,683,937			
	8.3 Aggregate write-ins for miscellaneous income	16.168.347	7.915	0.040.400	141.711		781.946	11.893.352		······
_	00 0	, , , -	.,	3,343,423	,		,	,,		ł
9.	Totals (Lines 1 to 8.3)	1, 179, 903, 075	2,183,461	1,055,366,200	14,677,216		25,202,008	82,474,190		
10.	Death benefits	870,538,215	5, 168, 332	783,481,973	33,012,388		23,119,964	25,755,558		l
12.		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.										l
14.	Coupons, guaranteed annual pure endowments and similar benefits									l
15.		21,716,304	1, 126, 019	553,853	5,975,069		14,061,363			
16.		1,544,234		1,519,431	27 , 122		(2,319)			
17.		29,089,850	379,824	26,265,907	319,640		844,804	1,279,675		
18.	Payments on supplementary contracts with life contingencies	367,488		367,488						
19.	Increase in aggregate reserves for life and accident and health contracts	16,861,032	(4,882,042)	24,670,447	(4, 101, 226)		(1,281,557)	2,455,410		
20.	Totals (Lines 10 to 19)	940 , 117 , 123	1.792.133		35,232,993		36,742,255	29,490,643		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct	, ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, ,		, ,	, ,		1
	business only)	25,291,831		17,394,673	244,603		64,297	7,588,258		XXX
22.		74,008,219		68,863,713	4,018,010		50,299	1,076,197		
23.		169,452,062	432,540	112,486,671	5,253,912		2,782,014	48,496,925		
24.	Insurance taxes, licenses and fees, excluding federal income taxes	31,921,059	18,459	27,784,473	1,349,323		238,311	2,530,493		
25.	Increase in loading on deferred and uncollected premiums	1, 159, 905		1, 122, 495				37,410		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(13, 131, 913)					(13, 131, 913)			
27.	Aggregate write-ins for deductions	623,393		610, 178	10.678		2,537			i
28.	Totals (Lines 20 to 27)	1.229.441.679	2.243.132	1,065,121,302	46,109,519		26,747,800	89.219.926		
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(49,538,604)	(59,671)	(9,755,102)	(31,432,303)		(1,545,792)	(6,745,736)		
30.	Dividends to policyholders and refunds to members	160	160							i
	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(49,538,764)	(59,831)	(9,755,102)	(31,432,303)		(1,545,792)	(6,745,736)		
32.	Federal income taxes incurred (excluding tax on capital gains)	(42,644,563)	158,443	(32,699,818)	534,423		(1, 126, 834)	(9,510,777)		
33.	Net gain from operations after dividends to policyholders, refunds to members and federal	(0.004.004)	(040, 074)	00 044 740	(04 000 700)		(440,050)	0.705.044		i
	income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(6,894,201)	(218, 274)	22,944,716	(31,966,726)		(418,958)	2,765,041		
34.	Policies/certificates in force end of year	1, 117, 103	66	2,077	130		49	1,114,781		<u> </u>
	DETAILS OF WRITE-INS									İ
	Miscellaneouse admin and other fees	16, 168, 347	7,915	3,343,423	141,711		781,946	11,893,352		
	Reserve transfer									
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)	16,168,347	7,915	3,343,423	141,711		781,946	11,893,352		İ
2701.	Funds withheld interest	623,393		610, 178	10,678		2,537			
2702.	Deferred gain on reinsurance			,	,		,			L
2703.	IMR release									L
2798.	Summary of remaining write-ins for Line 27 from overflow page									l
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	623,393		610,178	10,678		2,537			
00.		020,080		010, 170	10,070		2,331			

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

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

	ANALISIS OF OF LIVATIONS BY LIFE	1		Defe			6	7
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1	Premiums for individual annuity contracts	607.095.008	124,000,647		131,302,241		136,880,564	(12,769,816)
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX	1,728	XXX
3.		110.865.998	24.099.038	41.954.753	8,656,773			(294.045)
3. 4.	Amortization of Interest Maintenance Reserve (IMR)	, ,		(255, 299)			(186.840)	(204,040)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		(112,004)	(200,299)	(40,320)		(100,040).	
6	Commissions and expense allowances on reinsurance ceded	6,848,857	8.709		6,818,189		21,959	
7.	·	23.850.865					21,909	
8.	Miscellaneous Income:	20,000,000			23,000,000			
0.	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	72.904.349			72.904.349			
	8.2 Charges and fees for deposit-type contracts	(146.828)	(146,828)		12,304,043			
	8.3 Aggregate write-ins for miscellaneous income	21.463.198	405.100	173.896	20.637.111		247.091	
9.	Totals (Lines 1 to 8.3)	842.281.424	148.253.982	269.554.722	264.122.600		173.413.981	(13.063.861)
	` '	, ,	140,200,902	203,334,722	204, 122,000		170,410,301	(10,000,001)
		104 . 126 . 121			(4.732.960)		108.854.816	4.265
	. ,	, ,			(, - ,- ,		, - ,	4,200
13.								
	Coupons, guaranteed annual pure endowments and similar benefits	054 627 000		70.923.914	650.439.654			124 . 432 . 980
			108,840,040	, , -	000,439,604			124,432,980
16.		4 707 700		224.689	1 150 000		0.050.004	253.534
	Interest and adjustments on contract or deposit-type contract funds		118,417	224,689	1, 152, 288		2,958,804	253,534
	Payments on supplementary contracts with life contingencies		00 005 747	007 447 400	(00,000,740)			
19.	Increase in aggregate reserves for life and accident and health contracts	296, 193, 202	30,825,717	227,417,102	(36,690,749)		74,641,132	404 000 770
20.	Totals (Lines 10 to 19)		139,784,674	298,565,705	610, 168, 233		186,659,973	124,690,779
21.	, , , , , , , , , , , , , , , , , , ,	44,392,232	2,962,029	11, 188, 283	24,436,278		4,747,062	1,058,580
22.		70.040.444	4.923.562	9.291.973	47.717.419			
23.					2,023,443			
24.		3,256,681		,	, ,		316,676	299,523
25.		(007.447.005)		(974.000)	/500 047 050)		(4.050.404)	/440 500 040)
	Net transfers to or (from) Separate Accounts net of reinsurance			(9/4,000)	(538,617,858)		(4,959,481)	(142,566,346)
	Aggregate write-ins for deductions	23,850,865	447 005 007	0.10 170 050	23,850,865		101 000 000	(5.000.005)
28.	Totals (Lines 20 to 27)	824,070,598	147,885,307	318,473,958	169,578,380		194,066,860	(5,933,907)
		18,210,826	368,675	(48,919,236)	94,544,220		(20,652,879).	(7,129,954)
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).	18,210,826		(48,919,236)	94,544,220		(20,652,879).	(7, 129, 954)
	Federal income taxes incurred (excluding tax on capital gains)	(4,607,497)	3,665,426	(378,047)	1,269,766		771,443	(9,936,085)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital	00 040 000	(0.000.754)	(40 544 400)	00 074 454		(04 404 000)	0 000 101
	gains or (losses) (Line 31 minus Line 32)	22,818,323	(3,296,751)	(48,541,189)	93,274,454		(21,424,322)	2,806,131
34.	Policies/certificates in force end of year	66,232	10,698	7,020	39,232		7,208	2,074
	DETAILS OF WRITE-INS	0.4.00 :						
		21,463,198		173,896	20,637,111		247,091	
08.303								
			405 400	470.000				
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	21,463,198	405,100	173,896	20,637,111		247,091	
-	· · · · · · · · · · · · · · · · · · ·							
	IMR release							
2798.		23,850,865						
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	23,850,865			23,850,865			

(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. Not applicable

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

	ANALTSIS OF OPERATIONS BY	1	CONTEGO - O		erred		6	7
		•	2	3	4	5	Life Contingent	,
			-	Ŭ	Variable Annuities	Variable Annuities	Payout (Immediate	
		Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
1.	Premiums for group annuity contracts	852,795,419	57,728,510				718,336,150	
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	270,566,546	46,489,023			65,459,733	158,617,790	
4.	Amortization of Interest Maintenance Reserve (IMR)	(1,431,859)	(283,709)			(341,436)	(806,714)	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded	69,988,145				69,988,145		
7.	Reserve adjustments on reinsurance ceded	1,521,805,697				1,521,805,697		
8.	Miscellaneous Income:							
	8.2 Charges and fees for deposit-type contracts	7,602,977	814,071			6,788,906		
	8.3 Aggregate write-ins for miscellaneous income	37,775,014	229,305			36,996,221	549,488	
9.	Totals (Lines 1 to 8.3)	2,759,101,939	104,977,200			1,777,428,025	876,696,714	
10.								
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	341,851,869					341,851,869	
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	952,503,526	185,261,317			767,242,209		
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	3,402,210	24,291			3, 186, 630	191,289	
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	301,245,271	(91,816,399)			(148,352,742)		
20.	Totals (Lines 10 to 19)	1,599,002,876	93,469,209			622,076,097	883,457,570	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	15, 102, 166				14,912,166	190,000	
22.	Commissions and expense allowances on reinsurance assumed							
23.		157,647,541	980,843			149,069,423	7,597,275	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,583,535	39,376			3, 155, 924		
25.								
26.	Net transfers to or (from) Separate Accounts net of reinsurance					(481, 158, 525)		
27.	Aggregate write-ins for deductions	1,521,805,697				1,521,805,697		
	Totals (Lines 20 to 27)	2,815,983,290	94,489,428			1,829,860,782	891,633,080	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(56,881,351)	10,487,772			(52,432,757)	(14,936,366)	
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).	(56,881,351)	10,487,772			(52,432,757)	(14,936,366)	
32.	Federal income taxes incurred (excluding tax on capital gains)	(35,987,675)	10,616,423			(74, 180, 466)	27,576,368	
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)	(20,893,676)	(128,651)			21,747,709	(42,512,734)	
34.	Policies/certificates in force end of year	100,398					100,398	
	DETAILS OF WRITE-INS							
	Miscellaneouse admin and other fees	37,775,014	229,305			36,996,221	549,488	
08.302.	Reserve transfer							
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)	37,775,014	229,305			36,996,221	549,488	
2701.	Funds withheld interest							
2702.	Deferred gain on reinsurance							
2703.	IMR release							
2798.	Summary of remaining write-ins for Line 27 from overflow page	1,521,805,697				1,521,805,697		
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	1,521,805,697				1,521,805,697		
	if the description is a second state of the second	· ·	:-					

(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. Not applicable

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

	•	ANAL I SIS		ehensive	4	5	6	7	AND IIL	9	10	11	12	13
		'		& Medical)	4	5	В	′	٥	9	10	11	12	13
			2	3				Federal						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	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	413.133.279	individual	Огоир	Саррістісті	Violon Only	Dental Only	Deficite Fight	Wicaldard	Wicaldala	63.090.686	654.987	322	349.387.284
2.	Considerations for supplementary contracts with life contingencies	xxx	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	Net investment income	9,776,972									3,416,823	146,227		6,213,922
4.	Amortization of Interest Maintenance Reserve (IMR)	(62, 128)									(21,006).	(149)		(40,973)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
6.	Commissions and expense allowances on reinsurance ceded	10,352,927									6,494,291	614,245	27,511	3,216,880
7.	Reserve adjustments on reinsurance ceded	(1,358,518)									(1,358,518).			
8.	Miscellaneous Income:													
	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	453,363									44,054	102		409,207
9.	Totals (Lines 1 to 8.3)	. 432,295,895									71,666,330	1,415,412	27,833	359, 186, 320
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	129,411,579									14,515,203	156,691	97,811	114,641,874
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	4,077,983									315.321	16 085		3,746,577
17. 18.	Interest and adjustments on contract or deposit-type contract funds	XXXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	9.492.465									4.165.886	(102.195)	386.238	5,042,536
20.	Totals (Lines 10 to 19)	142.982.027									18.996.410	70.581	484 .049	123,430,987
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	175,309,853									6,360,387			168,567,831
22.	Commissions and expense allowances on reinsurance assumed	4.182.906									747.903			3.435.003
23.	General insurance expenses	78,260,015									43,545,831	700,475	90	34,013,619
24.	Insurance taxes, licenses and fees, excluding federal income taxes	10,301,935									2,163,538	278,310	35,046	7,825,041
25.	Increase in loading on deferred and uncollected premiums	53,795									13,723	2,380		37,692
26.	Net transfers to or (from) Separate Accounts net of reinsurance													
27.	Aggregate write-ins for deductions	. 24										12		12
28.	Totals (Lines 20 to 27)	. 411,090,555									71,827,792	1,433,393	519,185	337,310,185
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	21,205,340									(161,462).	(17,981)	(491,352)	21,876,135
30.	Dividends to policyholders and refunds to members	•												
31.	Net gain from operations after dividends to policyholders, refunds to	21,205,340									(161,462).	(17,981)	(491,352)	21,876,135
32.	members and before federal income taxes (Line 29 minus Line 30)	(8.824.816)									(4.181.039)	(252.935)	7.215	(4,398,057)
33.	Net gain from operations after dividends to policyholders, refunds to	. (0,024,010)									(4, 101,000)	(202,000)	7,210	(4,000,007)
33.	members and federal income taxes and before realized capital gains or													
	(losses) (Line 31 minus Line 32)	30,030,156									4,019,577	234,954	(498,567)	26,274,192
34.	Policies/certificates in force end of year	3,697,035									562,925	10,398	593	3, 123, 119
	DETAILS OF WRITE-INS													
08.301	Miscellaneouse admin and other fees	453,363									44,054	102		409,207
08.302														
08.303														
08.398		453,363									44.054	102		409,207
08.399	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) Funds withheld interest	453,363				-					44,054	102		409,207
2701. 2702.	Deferred gain on reinsurance	24									-	12		12
2702. 2703.	IMR release													
2703.	Summary of remaining write-ins for Line 27 from overflow page													
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	24										12		12
					1	1	l .	Calumn Q (Cro	dit AOU) aaluma 1:	1 (Dischility Income	e). column 12 (Long-		lump 12 (Other Heal	th) contain amall

Column 8 (Credit A&H), column 11 (Disability Income), column 12 (Long-Term Care), and column 13 (Other Health) contain small

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

ANALI	SIS OF IN	JUEASE III	INLOLIN	L3 DUKIN		AIZ - IMDIA	IDUAL LII	L INSURA	NCL V			
	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	13,083,149,474		132,004,966	277 , 740 , 635	10,051,711,576	1,871,107,002	477,715,604	272,787,204			82,487	
2. Tabular net premiums or considerations	1,407,819,197		157,717,442	3,661,517	877, 335, 509	90, 138, 336	32,434,036	246,532,357				
Present value of disability claims incurred												
4. Tabular interest	431,611,004		10,418,960	5,452,190	322,219,376	66,301,986	17,959,186	9,259,306				
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	20,920,901	XXX			8,902,198			12,018,703		XXX		
7. Other increases (net)	112,762,090			(265,448,748)	378,213,207						(2,369)	
8. Totals (Lines 1 to 7)	15,056,262,666		300, 141, 368	21,405,594	11,638,381,866	2,027,547,324	528, 108, 826	540,597,570			80,118	
9. Tabular cost	423,524,648		8,731,158	944,478	315,030,435	15,644,234	15,667,896	67,506,447				
10. Reserves released by death	46,473,848		1,227,272	1,432,260	40,469,414	2,040,474		1,304,428				
11. Reserves released by other terminations (net)	598,785,861		5,087,621	26,080	348,807,030	226,306,829	221, 133	18,337,168				
12. Annuity, supplementary contract and disability payments involving life contingencies	800.630		510.092	40.004	143.880	4.684		101.970				
13. Net transfers to or (from) Separate Accounts	146.025.928		010,002		140,000	4,004		146,025,928				
14. Total Deductions (Lines 9 to 13)	1.215.610.915		15,556,143	2,442,822	704,450,759	243,996,221	15,889,029	233,275,941			1	
15. Reserve December 31 of current year	13,840,651,751		284,585,225	18,962,772	10,933,931,107	1,783,551,103	512,219,797	307,321,629			80.118	
Cash Surrender Value and Policy Loans	10,010,001,701		201,000,220	10,002,772	10,000,001,101	1,700,001,100	0.12,210,707	337,021,020			00,110	
16. CSV Ending balance December 31, current year	12,351,549,863		859,095,635	187 , 182	9,323,842,411	1,670,569,080	190,533,925	307,321,630				
17. Amount Available for Policy Loans Based upon Line 16 CSV	12,351,362,681	•••••	859,095,635	107 , 102	9,323,842,411	, , ,	, ,	307,321,630	•••••			
17. Annount Available for Folicy Loans based upon Line 10 CSV	12,001,002,001		000,000,000		5,0 <u>2</u> 0,0 1 2,711	1,010,000,000	100,000,020	001,021,000		1	1	l

⁽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. Not applicable .

(b) Individual and Group Credit Life are combined and included on The Company does not write Individual Credit Life business ... page. (Indicate whether included with Individual or Group.)

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

(IN/A Fraterilai)										
	1	2	3	4	5	6	7	8	9	
						Variable		Other	YRT	
						Universal	Credit	Group	Mortality	
	Total	Whole Life	Term Life	Universal Life	Variable Life	Life	Life (b)	Life	Risk Only	
Involving Life or Disability Contingencies (Reserves)										
(Net of Reinsurance Ceded)										
Reserve December 31 of prior year		59,527,439	675,220,194	59, 178, 392			34, 171, 705			
Tabular net premiums or considerations		155,047	1,905,160,166	95,888,803		9,489,447	96,915,104			
Present value of disability claims incurred			134,762,582	2,284,301						
4. Tabular interest	74,926,425	1,918,041	62,641,989	4,353,611		3,748,858	2,263,926			
Tabular less actual reserve released	(120,871,223)		(129,717,465)	(2,811,120)		11,658,726	(1,364)			
6. Increase in reserve on account of change in valuation basis										
7. Other increases (net)										
8. Totals (Lines 1 to 7)	3,096,957,402	61,600,527	2,648,067,466	158,893,987		95,046,051	133,349,371			
9. Tabular cost		6,385,093	1,926,427,084	97,436,477		32,793,348				
10. Reserves released by death			396,279							
11. Reserves released by other terminations (net)	59,004,460	570,037	2,885,880	5,975,069		14,061,363	35,512,111			
12. Annuity, supplementary contract and disability payments involving life										
contingencies			18,467,581	405,275						
13. Net transfers to or (from) Separate Accounts	(32,334,849)					(32,334,849)				
14. Total Deductions (Lines 9 to 13)	. 2,170,190,893	6,955,130	1,948,176,824	103,816,821		14,519,862	96,722,256			
15. Reserve December 31 of current year	926,766,509	54,645,397	699,890,642	55,077,166		80,526,189	36,627,115			
Cash Surrender Value and Policy Loans										
16. CSV Ending balance December 31, current year		54,645,396		44,974,348		68,766,323				
17. Amount Available for Policy Loans Based upon Line 16 CSV	110,826,939	3,962,901		44,974,348		61,889,690				

⁽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. Not applicable

All the Group Credit Life business is reoprited in column 7. The

(b) Individual and Group Credit Life are combined and included on Company does not sell Individual Credit Life business. page. (Indicate whether included with Individual or Group.)

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

	1		Defe	erred		6	7
		2	3	4	5	Life Contingent	
				Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	without Guarantees	and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year	2,685,644,831					753,724,039	
2. Tabular net premiums or considerations	607,085,756	124,000,647	227,681,372	131,292,989		136,880,564	(12,769,816
Present value of disability claims incurred	XXX	XXX		XXX	XXX	XXX	XXX
4. Tabular interest	63,719,968			5,340,328			
Tabular less actual reserve released	59,524,046		57,055,954	(4,079,243)			
6. Increase in reserve on account of change in valuation basis	(8,469,676)					(8,469,676)	
7. Other increases (net)	(22,971,654)			(22,971,654)			
8. Totals (Lines 1 to 7)	3,384,533,271	678,902,025	1,441,471,520	359,067,106		917,862,436	(12,769,816
9. Tabular cost							
	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)							
12. Annuity, supplementary contract and disability payments involving life contingencies	1,057,505,454	108,770,705	70,923,914	649,955,965		103,421,890	124,432,980
13. Net transfers to or (from) Separate Accounts	(646,340,537)			(503,682,795)		(5,454,946)	(137,202,796
14. Total Deductions (Lines 9 to 13)	411, 164, 917	108,770,705	70,923,914	146,273,170		97,966,944	(12,769,816
15. Reserve December 31 of current year	2,973,368,354	570, 131, 320	1,370,547,606	212,793,936		819,895,492	
Cash Surrender Value and Policy Loans					•		
16. CSV Ending balance December 31, current year	1,919,681,664	539,688,011	1, 173, 834, 449	206, 159, 204			
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. Not applicable

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

	(IVA I Idecilia	• '/					
	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		2,978,902,955				3,700,517,586	
Tabular net premiums or considerations		93,229,973			41,229,295	718,292,691	
Present value of disability claims incurred	XXX	XXX	XXX	XXX		XXX	XXX
4. Tabular interest	212,634,638	84,314,292			(14,126)	128,334,472	
5. Tabular less actual reserve released	39,211,660	(2,264,313)			4,838,614	36,637,359	
Increase in reserve on account of change in valuation basis							
7. Other increases (net)							
8. Totals (Lines 1 to 7)	8,002,819,480	3, 154, 182, 907			264,854,465	4,583,782,108	
9. Tabular cost							
10. Reserves released by death		XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)							
12. Annuity, supplementary contract and disability payments involving life contingencies	1,291,989,291	388,809,026			561,330,156	341,850,109	
13. Net transfers to or (from) Separate Accounts					(488,636,369)		
14. Total Deductions (Lines 9 to 13)		388,809,026			72,693,787	341,850,109	
15. Reserve December 31 of current year	7,199,466,558	2,765,373,881			192,160,678	4,241,931,999	
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	2,711,114,773	2,530,854,465			180,260,308		
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. Not applicable

EXHIBIT OF NET INVESTMENT INCOME

		1	2
			Earned During Year
1.	U.S. Government bonds		6,820,537
1.1	Bonds exempt from U.S. tax		
1.2	Other bonds (unaffiliated)	(a) 735,788,454	743, 161, 118
1.3	Bonds of affiliates		
2.1	Preferred stocks (unaffiliated)	(b)4,717,144	4,544,691
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	21,985,515	22, 137, 149
2.21	Common stocks of affiliates		
3.	Mortgage loans		
4.	Real estate		21,569,883
5	Contract loans	25,941,064	31,431,350
6	Cash, cash equivalents and short-term investments	(e)10,837,956	10,912,137
7	Derivative instruments		
8.	Other invested assets		
9.	Aggregate write-ins for investment income		789,680
10.	Total gross investment income	1,134,560,094	1,149,783,215
11.	Investment expenses		(g)66,743,955
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)1,711,383
13.	Interest expense		(h) 17,777,097
14.	Depreciation on real estate and other invested assets		(i)12,802,931
15.	Aggregate write-ins for deductions from investment income		2,885
16.	Total deductions (Lines 11 through 15)		99,038,251
17.	Net investment income (Line 10 minus Line 16)		1,050,744,964
	DETAILS OF WRITE-INS		
0901.	Miscellaneous Investment Income	783,962	783,962
0902.	Foreign Taxes Paid on Income	5,718	5,718
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	789,680	789,680
1501.	Miscellaneous Expense		2,885
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)		2,885
	·		

(a) Includes \$	22,048,494	accrual of discount less \$29,180,932 amortization of premium and less \$8,323,622 paid for accrued interest on purchases.
(b) Includes \$		accrual of discount less \$ amortization of premium and less \$ paid for accrued dividends on purchases.
(c) Includes \$		accrual of discount less \$ amortization of premium and less \$ paid for accrued interest on purchases.
(d) Includes \$	18,598,634	for company's occupancy of its own buildings; and excludes \$ interest on encumbrances.
(e) Includes \$	3,945,262	accrual of discount less \$
(f) Includes \$		accrual of discount less \$ amortization of premium.
	and Separate Acco	nvestment expenses and \$ investment taxes, licenses and fees, excluding federal income taxes, attributable to nts.
(h) Includes \$	9,375,000	nterest on surplus notes and \$ interest on capital notes.
(i) Includes \$	2.765.863	depreciation on real estate and \$ 10,037,068 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1	2	3	4	5
		!	2	3	7	3
				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	(565,998)		(565,998)		
1.1	Bonds exempt from U.S. tax Other bonds (unaffiliated)					
1.2	Other bonds (unaffiliated)	(16,951,547)	(22,291,846)	(39,243,393)		2,598,720
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)					
2.21	Common stocks of affiliates				(17,238,564)	
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(14,967)		(14,967)		50 , 182
7.	Derivative instruments	(72,074,554)	(10,551,410)	(82,625,964)	311,494,660	10 , 142 , 174
8.	Other invested assets		(5,407,105)	41,028,054	(49,024,889)	
9.	Aggregate write-ins for capital gains (losses)		(110,608)	(110,608)	(6,221,028)	
10.	Total capital gains (losses)	(27,608,756)	(38,799,872)	(66,408,628)	237,676,908	13,828,089
	DETAILS OF WRITE-INS					
0901.	Realized FX Gain/Loss		(110,608)	(110,608)		
0902.	Change in SCA Goodwill				(6,221,028)	
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9,					
	above)		(110,608)	(110,608)	(6,221,028)	

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

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

	EXHIBIT - 1 PART 1 - PREMIUMS /	1	2	3	1	5	6	7	8
		'	2	3	4 Individual	Э	0	1	Other Lines of
		Total	Individual Life	Group Life	Annuities	Group Annuities	Accident & Health	Fraternal	Business
	FIRST YEAR (other than single)								
1.	Uncollected	4,289,270	4,289,270						
2.	Deferred and accrued	11, 197, 952	11,197,952						
3.	Deferred , accrued and uncollected:								
	3.1 Direct		19,537,247						
	3.2 Reinsurance assumed								
	3.3 Reinsurance ceded		4,050,025						
	3.4 Net (Line 1 + Line 2)		15,487,222						
	Advance								
5.	Line 3.4 - Line 4		15,487,222						
6.	Collected during year:	4 040 070 400	460 . 530 . 069		585 .849 .363				
	6.1 Direct		, , .						
	6.3 Reinsurance ceded		8.079.122						
	6.4 Net	1.038.300.310	452.450.947						
7	Line 5 + Line 6.4				585,849,363		•••••		
8.			10.067.541						
_	First year premiums and considerations:	10,007,041							
0.	9.1 Direct	1,051,108,376	465,259,013		585,849,363				
	9.2 Reinsurance assumed								
	9.3 Reinsurance ceded	7,388,385	7,388,385						
	9.4 Net (Line 7 - Line 8)		457,870,628		585,849,363				
	SINGLE								
10.	Single premiums and considerations:								
	10.1 Direct		221, 133, 029		5, 107, 944				
	10.2 Reinsurance assumed								
	10.3 Reinsurance ceded		31, 103, 741		(3,088,954)				
	10.4 Net		190,029,288		8, 196, 898				
	RENEWAL	405 005 000	(75, 400, 550)	142 . 236 . 965	(700, 400)	(0.007.004)	41.856.697		
	Uncollected		(75, 428, 556) 65, 270, 628	584.049	(732,403)	(2,237,334)	41,856,697		
	Deferred, accrued and uncollected:		65,270,628		42				
13.	13.1 Direct		81.621.764	276,651,039	.42	(2,107,826)	41,261,869		
	13.2 Reinsurance assumed		01,021,704		42	(2, 107,020)	6.755.008		
	13.3 Reinsurance ceded		91.779.692	266,532,164	732.403	129.508	6. 160. 180		
	13.4 Net (Line 11 + Line 12)		(10,157,928)	142,821,014	(732,361)	(2,237,334)	41,856,697		
14.	Advance	1 345 220	650.216	686.487			8.517		
15.	Line 13.4 - Line 14		(10,808,144)		(732,361)	(2,237,334)	41,848,180		
	Collected during year:			, ,	. , ,		. ,		
	16.1 Direct		1,348,467,772		14,275,962	3,504,095,578	419,804,003		
	16.2 Reinsurance assumed			845,966,293		162,863	41,517,506		
	16.3 Reinsurance ceded	,,,	549,306,641		1,330,883	2,649,814,290	53,702,927		
	16.4 Net		799, 161, 131		12,945,079	854 , 444 , 151	407,618,582		
17.	Line 15 + Line 16.4		788,352,987	1,037,201,610	12,212,718	852,206,817	449,466,762		
18.		77,002,670	31,553,726	10,540,091	(836,029)	(588,601)	36,333,483		·····
19.	Renewal premiums and considerations:		1.352.717.855	1.480.773.876	14 .275 .962	3.502.560.608	422.817.438		
	19.1 Direct		1,352,717,855	1,480,773,876	14,2/5,962	3,502,560,608	422,817,438		
	19.3 Reinsurance assumed		564 . 550 . 718	1.320.130.817	1.227.215	2.649.928.052			
	19.4 Net (Line 17 - Line 18)	, , , , , , ,	788, 167, 137	1,026,661,518	13,048,747	852,795,419	413, 133, 279		
	TOTAL	3,030,000,100	700, 107, 107	1,020,001,010	10,040,141	002,130,413	710,100,279		
20.									
	20.1 Direct	8.050.495.088	2,039,109,897	1.480.773.876		3.502.560.608	422.817.438		
	20.2 Reinsurance assumed			866,018,459		162,863	42,984,193		
	20.3 Reinsurance ceded	4,623,908,326	603,042,844	1,320,130,817	(1,861,739)	2,649,928,052	52,668,352		
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	4,335,752,277	1,436,067,053	1,026,661,518	607,095,008	852,795,419	413, 133, 279		

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

EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)										
		1	2	3	4	5	6	7	8	
		Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident & Health	Fraternal	Other Lines of Business	
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED	Total	individual Life	Oroup Life	Ailidities	Oroup Aminutes	Accident & Health	Hatemai	Dusiness	
	(included in Part 1)									
21.	To pay renewal premiums	139,247	139,087	160						
22.	All other	4,451,109	4,451,109							
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED									
23.	First year (other than single):									
	23.1 Reinsurance ceded	3,828,216	3,828,216							
	23.2 Reinsurance assumed									
	23.3 Net ceded less assumed	3,828,216	3,828,216							
24.	Single:									
	24.1 Reinsurance ceded									
	24.2 Reinsurance assumed									
	24.3 Net ceded less assumed									
25.	Renewal:									
	25.1 Reinsurance ceded	290,473,276	165,966,321	37,317,026	6,848,857	69,988,145	10,352,927			
	25.2 Reinsurance assumed	78, 191, 125		74,008,219			4,182,906			
	25.3 Net ceded less assumed	212,282,151	165,966,321	(36,691,193)	6,848,857	69,988,145	6,170,021			
26.	Totals:									
	26.1 Reinsurance ceded (Page 6, Line 6)	294,301,492	169,794,537	37,317,026	6,848,857	69,988,145	10,352,927			
	26.2 Reinsurance assumed (Page 6, Line 22)	78, 191, 125		74,008,219			4,182,906			
	26.3 Net ceded less assumed	216,110,367	169,794,537	(36,691,193)	6,848,857	69,988,145	6,170,021			
	COMMISSIONS INCURRED (direct business only)									
27.	First year (other than single)	200,789,703	152,451,583	493,580	29,435,879	254 , 173	18 , 154 , 488			
28.	Single									
29.	Renewal	279, 168, 496	67,410,536	24,798,251	14,956,352	14,847,992	157, 155, 365			
30.	Deposit-type contract funds									
31.	Totals (to agree with Page 6, Line 21)	479,958,199	219,862,119	25,291,831	44,392,231	15, 102, 165	175,309,853			

EXHIBIT 2 - GENERAL EXPENSES

			Insura	ance		5	6	7
		1	Accident a		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent			All Other	Business	1.779.839	Fraternai	15.148.402
	Salaries and wages		364.384	19.353.312				296.693.248
	Contributions for benefit plans for employees		95.311	2,810,276		5.544.883		
	Contributions for benefit plans for agents		95,511					2.820.695
	Payments to employees under non-funded benefit	2,730,471		(4,231)				2,020,093
3.21	plans							
3.22	Payments to agents under non-funded benefit plans							
3.31	Other employee welfare			268,267		273,821		
	Other agent welfare		,	· · · · · · · · · · · · · · · · · · ·				
4.1	Legal fees and expenses			(27.267)		1.574.473		
	Medical examination fees					2. 122. 116		5.389.993
	Inspection report fees					1.369.107		1.610.948
	Fees of public accountants and consulting			(10,020)				
7.7	actuaries		166	624,887		5.407.972		14.488.530
4.5	Expense of investigation and settlement of policy					., ,-		, , , ,
	claims	678,970	284,926	9,718		68,455		1,042,069
5.1	Traveling expenses	4,076,742	2,711	360,215		342,277		4,781,945
5.2	Advertising	14 . 244 . 661	2	689.758		410.732		15.345.153
5.3	Postage, express, telegraph and telephone	7 .727 .349	258	290,451		68,455		8,086,513
	Printing and stationery		336	144,225		68.455		6.736.276
5.5	Cost or depreciation of furniture and equipment	5 882 352		384 .543				6.335.350
	Rental of equipment			2.405.522		4.586.508		
	Cost or depreciation of EDP equipment and							
5.1	software			1,270,831		(6,434,802)		13 . 126 . 581
6.1	Books and periodicals	265, 238		82.004		136.911		484 . 156
	Bureau and association fees	., .		189.461		410.732		2,022,099
	Insurance, except on real estate	, ,		137.039		136,911		1.603.596
	Miscellaneous losses			897				10.885.200
	Collection and bank service charges			76.853		68.455		1.181.800
	Sundry general expenses			20,213				16,635,578
				41,419,466				
	Group service and administration fees					,		
	Reimbursements by uninsured plans							
	Agency expense allowance			87,253		68,455		6,321,803
7.2	Agents' balances charged off (less \$							
	\$ recovered)					68,455		757,335
	Agency conferences other than local meetings	8,555,531	124	461,408		68,455		9,085,518
		xxx	xxx	XXX	xxx	xxx		
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	VVV	VVV	xxx	XXX	xxx		
9.1	Real estate expenses	XXX	XXX	542,844		4,654,963		13,433,587
	Investment expenses not included elsewhere							
				1,282,257		11,842,774		51,939,412
	Aggregate write-ins for expenses	95,006,352	21,608	3,845,582		(4, 107, 320)		94,766,222
	General expenses incurred			77,458,994		66,743,955	(b)	(a)774,005,374
11.		114,355,458	9,865	35,479,243		(3,089,668)		146,754,898
12. 13.	General expenses unpaid Dec. 31, current year Amounts receivable relating to uninsured plans,	, ,	18,854	24,248,111		8, 170, 762		130,836,513
14.	prior year							
15.	current year	644,958,076	792,032	88,690,126		55,483,525		789,923,759
	DETAILS OF WRITE-INS	5,555,676	.02,002	55,555,120		55, .55,020		.55,525,700
09.301.		95.006.352	21.608	3,845,582		(4 107 220)		94.766.222
	outside Services				l	(4, 107, 320)		54,700,222
					l			
09.398.	Summary of remaining write-ins for Line 9.3 from							
09 300	overflow page							
55.555.	(Line 9.3 above)	95,006,352	21,608	3,845,582	İ	(4, 107, 320)		94,766,222

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

			Insurance		4	5	6
		1	2	3			
			Accident and	All Other Lines			
		Life	Health	of Business	Investment	Fraternal	Total
1.	Real estate taxes						
2.	State insurance department licenses and fees	3,763,396	410,960		68,455		4,242,811
3.	State taxes on premiums	66, 194, 666	8, 164, 638				74,359,304
4.	Other state taxes, including \$						
	for employee benefits	(617,692)	(39,681)		68,455		(588,918)
5.	U.S. Social Security taxes	16,223,958	1, 184,772		1, 163, 741		18,572,471
6.	All other taxes	1,717,439	371,834				2,089,273
7.	Taxes, licenses and fees incurred	90,460,897	10,301,935		1,711,383		102,474,215
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	6,281,577	887 , 164				7,600,846
9.	Taxes, licenses and fees unpaid Dec. 31, current year	2,778,554	519,213		195,630		3,493,397
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	93,963,920	10,669,886		1,947,858		106,581,664

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	139,247	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	4,451,109	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	4.590.356	
6.	Paid in cash		
7.	Left on deposit		
8.		,	
9.	Aggregate write-ins for dividend or refund options Total Lines 5 through 8	2.090.404	
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	2,512,730	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	2.180.965	
	DETAILS OF WRITE-INS	, , ,	
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

	1	2	3	4	5	6
					Credit	1
	Valuation Standard	Total (a)	Industrial	Ordinary	(Group and Individual)	Group
0100001.						18,018,662
	1941 CSO 2.25% NLP 1945-1970	1,006,130				1,006,130
	1941 CSO 2.50% CRVM, 1948-1959					
	1941 CSO 2.50% NLP 1948-1965			27,975,256		
	1941 CSO 2.75% CRVM Prior to 1966 1941 CSO 3.00% NLP 1945-1970			1,782,924		2.162
	1941 CSO 3.50% NLP 1945-1970			1.867.155		2, 102
	1958 CSO 2.00% NLP Prior to 1948			1,419		
	1958 CSO 2.50% NLP 1965–1977			47.979		92.372
	1958 CSO 3.00% CRVM, 1965 - 1977			19,881,780		
0100011.	1958 CSO 3.00% NLP, 1970-1977	35,910,523				2,749,027
	1958 CSO 3.50% / 20 / 2.50% CRVM, 1974-1977.			6,694		
0100013.	1958 CSO 3.50% / 20 / 3.00% CRVM, 1977 - 1984					1
0400044	1000 000 0.30% / 20 / 0.30% 0114M, 1077 1004	819,828		819,828		
0100014.	1958 CSO 3.50% / 20 / 3.00% NLP, Prior to	0 450 000		0 450 000		1
0100015	1985			3,458,208		
0100015.	1958 CSO 3.50% NLP 1970-1980			19,430,868		7.033.798
	1958 CSO 4.00% CRVM, 1975–1979					342,740
	1958 CSO 4.00% NLP, 1979–1992					
0100019.	1958 CSO 4.50% CRVM 1980-1982	8.928.650		8,928,650		
	1958 CSO 6.00% CRVM, 1983-1985					
0100021.	1958 CSO CET VARIOUS Prior to 1975, 3.00 -	,		,		1
	4.50%					
0100022.	1960 CSG 3.00% - 7.25% CRVM	9,503,945				9,503,945
0100023.	1960 CSG 3.50% NLP	16				16
0100024.	1980 CET 4.50%	2				
	1980 CSO 3.50%					
	1980 CSO 3.75%				,	
	1980 CSO 4.00 % NLP 1985-1993 1980 CSO 4.00% CRVM 1985 & LATER			39,932		
	1980 CSO 4.50% CRVM 1985 & LATER			403,760,172		7.097.721
	1980 CSO 4.50% CRVM, 1995 & LATER			146,840,310		8,597,918
	1980 CSO 4.75% CRVM					123,333
	1980 CS0 5.00%					2,181,384
0100033.	1980 CSO 5.00% CRVM, 1993-1994	23, 134, 046		23, 134, 046		
0100034.	1980 CSO 5.50% CRVM, 1987-1992	14,455,590		14,455,590		
	2001 CSO 3.75%					1,994,236
	2001 CSO 4.00% 2006 & LATER			3,466,156,959		7,715,909
	2001 CSO 4.25%					242,328
	2001 CSO 4.50% 2005			20,197,331		
	2001 CSO, 3.00%					3,405
	2001 CSO, 3.25%			663,473		2,579 286.159
	2001 CS0, 3.50%. ISS 2013 +			6,297,248,991	3,301,330	200, 109
	2017 CSO 3.00% ISS 2021+			161 532		
0100043	2017 CSO 3.50% ISS 20217	617 461 739		617 461 739		
0100045.	2017 CS0 VM-20 OTHER NPR 3%, 2021+	1 512 136 605				
0100046.	2017 CSO VM-20 OTHER NPR 3.5%, 2020	558,369,246		558,369,246		
0100047.	2017 CSO VM-20 TERM NPR 3.75%, 2021+	14,614,573		14,614,573		
	2017 CSO VM-20 TERM NPR 4.5%, 2020			8,977,557		
	2017 CSO VM-20 ULSG NPR 3.75%, 2021+			351,877,065		
	2017 CSO VM-20 ULSG NPR 4.5%, 2020			53,536,358		
0100051.	AE 2.50% NLP 1946-1947	258,331		258,331		
	AE 3.00% NLP 1941-1946			548,453		
	AE 3.50% NLP PRIOR TO 1941			187,006		
0100054.	GROUP 3.75% NLP					
0100055	PREMIUM STABILIZATION RESERVES	315 512 401				311.471.514
	UNEARNED PREMIUM RESERVES					7,736,163
0100058.	VGUL Interest on AV - 2% - 4.5%					68,766,323
	VM-20 DET/STO					
	Totals (Gross)	14,407,743,097		13,823,904,924	49,825,125	534,013,048
0199998.	Reinsurance ceded	1,986,034,191		1,971,611,406	13,198,011	1,224,774
	Life Insurance: Totals (Net)	12,421,708,906		11,852,293,518	36,627,114	532,788,274
	2012 IAR @ 1.00%				XXX	
	2012 IAR < 2.00%			36,510,104	XXX	159,578,718
	2012 IAR 2.00% - 2.99%			135,529,724	XXX	
	2012 IAR 3.00%			124,467,973	XXX	
	2012 IAR 3.25%			548,497,910	XXX	
	2012 IAR 3.50%		XXXXXX		XXXXXX	
	2012 TAR 3.75%			405,687,495	XXX	
	2012 TAR 4.00%				XXXXXX	
	2012 TAR 4.23%			336,901,754	XXX	
	2012-IA 1.75%				XXX	
0200012.	2012-IA 2.00%	1,729,401	XXX		XXX	1,729,401
	2012-IA 2.25%				XXX	3, 193, 626
	2012-IA 2.50%		XXX		XXX	
0200015.	2012-IA 2.75%	79,626	XXX		XXX	79,626
	2012-1A 3.00%				XXX	3,712,919
	2012-IA 3.25%				XXX	866,826
0200018.	2012-IA 3.50%	4/9,038				479,038
	2012-IA 3.75%					
	2012-IA 4.00%		XXX		XXXXXX	
	2012-1A 4.25%				XXX	
0200022.	51 GA 3.00% - 3.25%	526 200				
	51 GA 3.50%				XXX	23 130
	71 GA 11.25%					
0200025. 0200026.	71 GA 11.25%	478,114				

1	2	3	4	5	6
				Credit	
				(Group and	
Valuation Standard	Total (a)	Industrial	Ordinary	Individual)	Group
0200028. 71 GA 8.50%	58,027	XXX		XXX	58,027
0200029. 71 GA 8.75%		XXX		XXX	6,100 88.543
0200030. 71 IA 11.25%		XXX	E 000	XXX	,
0200031. 71 IA 6.00%		XXXXXX	5,906	XXXXXX	
0200032. 71 TA 7.30%		XXX	35,008	XXX	719.058
0200034. 83 A 5.25%		XXX		XXX	
0200035. 83 A 5.50%		XXX		XXX	
0200036. 83 A 6.25%		XXX	1.519.904	XXX	
0200037. 83 A 6.50%	1 004 344	XXX			
0200038. 83 A 6.75%	/ 222 007	XXX	2,591,452	XXX	
0200039. 83 A 7.00%	4,232,997 055,326	XXX	721,584		233,742
0200040. 83 A 7.25%	1 /66 065	XXX	956,783	XXX	
0200041. 83 A 7.75%		XXX	393,388		278.252
0200041: 83 A 7.73%		XXX	586,872	XXX	87,520
0200042: 83 A 8.00%		XXX	1,016,034		292,509
0200044. 83 A 8.75%		XXX	844,207	XXX	230,927
0200045. 83 A 9.25%		XXX	22,152	XXX	211,630
0200046. 83 GA 11.00%		XXX		XXX	36.806
0200047. 83 GA 6.25%		XXX		XXX	. ,
0200048. 83 GA 6.50%				XXX	. , .
0200049. 83 GA 6.75%		XXX		XXX	
0200050. 83 GA 7.00%		XXX		XXX	
0200051. 83 GA 7.25%	. , .	XXX		XXX	
0200052. 83 GA 7.50%				XXX	,
0200053. 83 GA 7.75%		XXX		XXX	
0200054. 83 GA 8.00%		XXX		XXX	2,502,805
0200055. 83 GA 8.25%		XXX		XXX	257,419
0200056. 83 GA 8.75%				XXX	
0200057. 83 GA 9.25%	74,160	XXX		XXX	
0200058. 94 GA 2.00%	152,030	XXX		XXX	152,030
0200059. 94 GA 2.50%	302,501	XXX		XXX	302,501
0200060. 94 GA 4.00%	915,482	XXX		XXX	915,482
0200061. 94 GA 4.25%	1,386,438	XXX		XXX	1,386,438
0200062. 94 GA 4.50%	1,371,463	XXX		XXX	
0200063. 94 GA 5.00%	117,214	XXX		XXX	117,214
0200064. 94 GA 5.25%	1,580,382	XXX		XXX	1,580,382
0200065. 94 GA 5.50%		XXX		XXX	1,318,688
0200066. 94 GA 6.00%		XXX			516,237
0200067. 94 GA 6.25%		XXX		XXX	529,394
0200068. 94 GA 6.50%		XXX		XXX	1,302,187
0200069. 94 GA 6.75%	71,391	XXX		XXX	71,391
0200070. 94 GA 7.00%		XXX		XXX	184,345
0200071. 94GAM 1.00%	5,723,101	XXX		XXX	5,723,101
0200072. 94GAM 1.25%	1,530,644	XXX		XXX	1,530,644
0200073. 94GAM 1.50%		XXX			
0200074. 94GAM 1.75%				XXX	
0200075. 94GAM 2.00%		XXX		XXX	168,332,608
0200076. 94GAM 2.25%				XXX	
0200077. 94GAM 2.50%				XXX	
0200078. 94GAM 2.75%		XXX		XXX	290,036,553
0200079. 94GAM 3.00%				XXX	107,581,834
0200080. 94GAM 3.25%	- , - , -			XXX	
0200081. 94GAM 3.50%				XXX	
0200082. 94GAM 3.75%				XXX	
0200083. 94GAM 4.00%				XXX	
0200084. 94GAM 4.25%				XXX	
0200085. 94GAM 4.50%				XXX	
0200086. 94GAM 4.75%				XXX	
0200087. 94GAM 5.00%				XXX	
0200088. A-1949 3.50%			389	XXX	070 740 007
0200089. A-2000 2.00%-2.99%				XXX	378,746,905
0200090. A-2000 3.75%		XXX	7 000 004	XXX	80,647 1,493,497
0200091. A-2000 4.00% 0200092. A-2000 4.25%				······································	2,147,056
0200092. A-2000 4.25% 0200093. A-2000 4.50%		XXXXXX	21 111 140	······································	
0200094. A-2000 4.75%			21, 111, 140		4,596
0200094. A-2000 4.73% 0200095. A-2000 5.00%	22 70.1 626	XXXXXX			830,742
0200096. A-2000 5.25%		XXX		XXX	1,561,714
0200097. A-2000 5.50%		XXX			1,378,851
0200097: A=2000 3:30%		XXX			519,815
0200099. A-2000 6.25%		XXX			855,727
0200100. A-2000 6.50%		XXX			371,624
0200101. A-2000 6.75%		XXX		XXX	156,420
0200102. A-2000 7.00%		XXX		XXX	
0200103. PA 10.00%		XXX			6,573
0200104. PA 11.00%				XXX	116,550
0200105. PA 11.50%	3,624	XXX		XXX	3,624
0200106. PA 12.00%	2,605	XXX		XXX	2,605
0200107. PA 3.00%	551,697,630	XXX		XXX	551,697,630
0200108. PA 3.50%		XXX		XXX	2,013,891
0200109. PA 4.00%				XXX	503,425
0200110. PA 4.25%		XXX		XXX	
0200111. PA 4.50%				XXX	
0200112. PA 4.75%				XXX	
0200113. PA 5.00%		XXX		XXX	233,509
0200114. PA 5.25%		XXX		XXX	218,116
0200115. PA 5.50%				XXX	
0200116. PA 5.75%				XXX	
0200117. PA 6.00%				XXX	
0200118. PA 6.25%				XXX	
0200119. PA 6.50%	272,580	XXX		XXX	272,580

1	2	3	4	5	6
				Credit	
Valuation Standard	Total (a)	Industrial	Ordinary	(Group and Individual)	Group
0200120. PA 6.75%		XXX	Ordinary	XXX	197,581
0200121. PA 7.00%	. , .	XXX		XXX	16.687
0200122. PA 7.25%	,	XXX		XXX	119.006
0200123. PA 7.50%	- ,	XXX		XXX	
0200124. PA 7.75%		XXX		XXX	
0200125. PA 8.00%		XXX		XXX	32 , 170
0200126. PA 8.25%		XXX		XXX	24,636
0200127. PA 8.50%		XXX		XXX	
0200128. PA 9.00%		XXX		XXX	158,351
0200129. Reserves at AV		XXX	380,900,690	XXX	9,064,726
0200130. Reserves at CSV		XXX	345,292,779	XXX	
0299997. Totals (Gross)	11,802,485,641	XXX	3,410,841,854	XXX	8,391,643,787
0299998. Reinsurance ceded	1,638,566,060	XXX	446,388,827	XXX	1,192,177,233
0299999. Annuities: Totals (Net)	10,163,919,581	XXX	2,964,453,027	XXX	7,199,466,554
0300001. 1937 Standard 3.50%			1,858		
0300002. 1971 IAM 11.25%			24,834		
0300003. 1971 IAM 6.00%			58,802 37.542		
0300004. 1983a 11.00%					
0300006. 1983a 6.50%			2,631		
0300007. 1983a 6.75%			65.460		
0300008. 1983a 7.00%			6,012		
0300009. 1983a 7.75%	,		1,611		
0300010. 1983a 8.00%			7,900		
0300011. 1983a 8.25%			10,017		
0300012. 1983a 8.75%			64,666		
0300013. 1983a 9.25%	132,328		132,328		
0300014. 2012 IAR 4.00%			153,501		
0300015. 83a 1.75%					9,532
0300016. 83a 2.00%					60,270
0300017. 83a 3.75%					70,182
0300018. 83a 4.00%	,				708,688
0300019. 83a 4.25%	/				345,867
0300020. 83a 4.50%	,				642,633
0300021. 83a 5%					334,838
0300022. 83a 5.25%					384,930
0300024. 83a 6%	,				173.113
0300025. A-1949 3.50%			2.996		173, 113
0300026. A-2000 3.00%			67.200		••••••
0300027. A-2000 5.25%			67.982		
0300028. A-2000 5.50%			6.069		
0300029. A-2000 6.00%	, .		130,996		
0300030. A-2000 6.25%			87, 192		
0300031. A-2000 6.50%	24,984		24,984		
0399997. Totals (Gross)	4,338,944		1,000,666		3,338,278
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	4,338,944		1,000,666		3,338,278
0400001. 2.50% ADB 1926 Inter Co. Table; 1941 CSO	50		50		
0400002. 3.00% 1959 ADB Table; 1958 CSO			2,110		
0400003. 3.50% 1959 ADB Table; 1958 CSO			22,993		
0499997. Totals (Gross)	25,153		25,153		
0499998. Reinsurance ceded	13,392		13,392		
0499999. Accidental Death Benefits: Totals (Net)	11,761		11,761		
0500001. 2.50% Disab C-3 NLP 1945-1970					402
0500002. 3% 52 DS, 17CSO 2021 & later					
0500003. 3.5% 52 DS, 01CSO 2013 & later			4,413,160		
0500004. 3.50% 52DS 58CS0 1900-1974			34,311		
0500005. 4% 52 DS 01CS0 2009–2012 0500006. 4.00% 52DS 58CS0 1975–1979			968,418		
0500006. 4.00% 52DS 58CS0 1975-1979					
0500007. 4.00% 52DS, 80CS0 2006 & EATER	197 305		197,305		
0500009. 4.50% 52DS 80CS0 2001–2005			5.212.604		
0500010. 5.50%, 52DS 80CS0 1987-2000	3,958.791		3,958,791		
0500011. 6.00%, 52DS 80CS0 1983-1986	419,316		419,316		
0599997. Totals (Gross)	23,343,469		23,343,067		402
0599998. Reinsurance ceded	15,855,697		15,855,697		
0599999. Disability-Active Lives: Totals (Net)	7,487,772		7,487,370		402
0600001. 3% 2005 SOA GTLW	351,100,255				351,100,255
0600002. 3% 52 DS, 17CSO 2021 & later			313,874		
0600003. 3.5% 52 DS, 01CSO 2013 & later			7,848,825		
0600004. 3.50% 1952 DS, 58CS0 1900-1974			512,289		
0600005. 4% 52 DS, 01CS0 2009-2012			32 , 170		04 070 400
0600006. 4.00% 1970 Inter-Co GRP	24,0/3,168		3,015,323		24,073,168
0600007. 4.00% 52 DS 80CS0 2006 & LATER			3,015,323 1,075,778		
0600008. 4.00% 52 DS, 58CSO 1973-1979					
0600009. 4.50%, 52 DS, 58050 1980-1982			1,440, 101		4.275.732
0600011. 4.50%, 52 DS, 80CSO 2001 - 2005	4 539 830		4,539,830		4,273,702
0600012. 5.00% 52 DS, 80CSO 1993 - 2000	6.682.120		6,682,120		
0600013. 5.50% 52 DS, 80CS0 1987-1992			9,140,048		
0600014. 6.00% 52 DS, 80CSO 1983-1986			3,639,695		
0699997. Totals (Gross)	417.689.209		38,240,054		379.449.155
0699998. Reinsurance ceded	55.985.251		30,541,214		25,444,037
	361.703.958		7.698.840		354,005,118
0699999. Disability-Disabled Lives: Totals (Net) 0700001. Deficiency Reserves	69 381 782		69,374,458		7,324
0700002. Extended Maturity Agreement	3.186.308		3,186,308		7,024
0700003. For surrender values in excess of reserves -			5, 155,000		
otherwise required and carried in this					
schedule					
0700004. Life Reserves - Loans Accounts			192.394.561		

1	2	3	4	5	6
				Credit	
				(Group and	
Valuation Standard	Total (a)	Industrial	Ordinary	Individual)	Group
0700005. Variable Annuities Reserves - Guar Benefits	6,191,060		6,191,060		
0700006. Variable Life Reserves - GIA	70,627,255		70,627,255		
0700007. Variable Life Reserves - GPA	315,390,944		315,390,944		
0700008. Variable Life Reserves - Minimum Death					
Benefit	76, 103, 176		76, 103, 176		
0799997. Totals (Gross)	2,630,724,654		2,630,717,330		7,324
0799998. Reinsurance ceded	649,642,405		649,642,405		
0799999. Miscellaneous Reserves: Totals (Net)	1,981,082,249		1,981,074,925		7,324
9999999. Totals (Net) - Page 3, Line 1	24,940,253,170		16,814,020,107	36,627,114	8,089,605,950

9999999. Totals (Net) - Page 3, Line 1	24,940,253,170		16,814,020,107	36,627,114	8,089,605,950
(a) Included in the above table are amounts of deposit-type co	ntracts that originally co	ntained a mortality risk	. Amounts of deposit-type of	contracts in Column 2	2 that no longer contain
a mortality risk are Life Insurance \$; Annuities \$; Supple	ementary Contracts with Lif	e Contingencies \$;
Accidental Death Benefits \$; Disa	bility - Active Lives \$; Disability - Disabled Live	es \$;
Miscellaneous Reserves \$					

EXHIBIT 5 - INTERROGATORIES

1.1	Has the reporting entity ever issued both participating and non-participating contracts?		Yes [Х]	No []
1.2	If not, state which kind is issued.					
	Not applicable					
2.1	Does the reporting entity at present issue both participating and non-participating contracts?		Yes [Χ]	No []
2.2	If not, state which kind is issued.					
	Not applicable					
3.	Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?		Yes [Χ]	No []
	If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.					
4.	Has the reporting entity any assessment or stipulated premium contracts in force?		Yes []	No [Χ]
	If so, state:					
	4.1 Amount of insurance?					
	4.2 Amount of reserve?	\$				
	4.3 Basis of reserve:					
	Not applicable					
	Not applicable					
	4.5 Basis of special assessments:					
	Not applicable					
_	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. Not applicable					
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?		ا وع٧	1	No [X 1
	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; an the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits:	d				
	Attach statement of methods employed in their valuation.					
7.	Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year?		Yes [- 1	No [X]
	7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements					
	7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:					
	Not applicable					
	7.3 State the amount of reserves established for this business:					
	7.4 Identify where the reserves are reported in the blank:					
	Not applicable					
8.	Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year?		Yes [1	No [X 1
	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:	Ť	•••••			
	Not applicable					
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 [1	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:	-	-			
	Not applicable					

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

1	Valuat	ion Basis	4
	2	3	Increase in Actuarial
			Reserve Due to
Description of Valuation Class	Changed From	Changed To	Change
	Fixed payout reserves are the		
	greater of pricing reserve and	Fixed payout reserves are the	
Fixed Payout Annuity Reserves	statutory minimum reserve		(8,469,676)
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	(8,469,676)
9999999 - Total (Column 4, only)			(8.469.676)

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

		1	Compret	hensive	4	5	6	7	8	9	10	11	12	13
			2	3	Medicare			Federal Employees 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	25,794,069 206,989,361									2,400,885 78,824,217	1,436,545	302,718	
3	Additional actuarial reserves (b)	200,969,301									10,024,211	12,002,920	32,193,014	02,300,344
3.	Reserve for future contingent benefits													
5	Reserve for rate credits													
6.	Aggregate write-ins for reserves			•••••										
7.	Totals (Gross)	232,783,430									81,225,102	14,239,471	33,096,592	104,222,265
8.	Reinsurance ceded	51,002,775									244,893	13,955,516	32,588,117	4,214,249
9.	Totals (Net)	181,780,655									80,980,209	283,955	508,475	100,008,016
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	475,078,115									20,952,941	447,524,208	1,845,010	4,755,956
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	475,078,115									20,952,941	447,524,208	1,845,010	
15.	Reinsurance ceded	449,735,326									305,939	447,408,679	1,844,260	176,448
16.	Totals (Net)	25,342,789									20,647,002	115,529	750	4,579,508
	TOTAL (Net)	207, 123, 444									101,627,211	399,484	509,225	
18.	TABULAR FUND INTEREST	6,185,204									3,141,060	15,650		3,028,494
	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.	TOTALS (Lines 0601 tillu 0603 pius 0696) (Line 6 above)													1
1301.														
1302.														
1398	Summary of remaining write-ins for Line 13 from overflow page													
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

Column 10 (Credit A&H), column 11 (Disability Income), column 12 (Long-Term Care),

Group additional reserves are stabilization reserves credited with current interest, disability income reserves based on 1987 GLDT, two year preliminary term reserves based on 1985 CIDA and modified 1959 tables, active life reserves for the return of premium benefit are two-year preliminary term reserves based upon the 1996 ADB and the 1960 CSG Table, an active life reserve for disability income and waiver of premium benefits are net level premium reserves based upon the 1987 CGDT and 1980 CSO Table. The basis for the group active life reserve for the supplemental health product is two-year preliminary term based on expected morbidity with a load. Individual reserves are based on a modified 1985 Commissioners Individual Disability Table A at 3.5%-5% for issues prior to 2020 and IDEC table at 3%-3.5% for issues after 2020, plus an adjustment based on a gross premium valuation. Credit A&H Contract Reserves are calculated using the 1985 CIDA with claims incidence rates increased by 12%.

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
	Total	interest Contracts	Annuilles Certain	Contracts	Relunus	Deposit Funds
Balance at the beginning of the year before reinsurance				205,070,475	36,503,843	1,481,797,334
Deposits received during the year	288,373,045			79,205,587	1,036,296	208, 131, 162
Investment earnings credited to the account	27,565,862			4,405,631	1,055,930	22,104,301
4. Other net change in reserves	(14,417)				(14,417)	
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	423,836,381			83,924,068	1,267,366	338,644,947
8. 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)	1,615,459,761			204,757,625	37,314,286	1,373,387,850
10. Reinsurance balance at the beginning of the year	(17,531,727)				(17,531,727)	
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded	(3,352,800)			(2,905,990)	(446,810)	
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(14,178,927)			2,905,990	(17,084,917)	
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	1,601,280,834			207,663,615	20,229,369	1,373,387,850

(a) FHLB Funding Agreements:

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

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		PARI	1 - Liability End of C	urrent Year					
		1	2	3	4	5	6	7	8
					Individual				Other Lines
		Total	Individual Life	Group Life	Annuities	Group Annuities	Accident & Health	Fraternal	Business
 Due and unpaid: 									
	1.1 Direct								
	1.2 Reinsurance assumed								
	1.3 Reinsurance ceded								
	1.4 Net								
In course of settlemen	nt:								
2.1 Resisted	2.11 Direct	2,660,933	3	304 , 115			2,356,818		
	2.12 Reinsurance assumed								
	2.13 Reinsurance ceded	2 .232	2	2.232					
	2.14 Net		(b)						
		_, _, _,	(0)	(0)			,,,,,,,,		
2.2 Other	2.21 Direct	359,259,859	62,267,044	251,514,847	96,833	233 , 154	45,147,981		
	2.22 Reinsurance assumed	223,771,053	3	202,587,311			21, 183,742		
	2.23 Reinsurance ceded		40,920,264						
	2.24 Net		(b)21,346,780						
Incurred but unreporte						,			
•	3.1 Direct	143, 172, 246	3 11,005,993	89,746,281			42,419,972		
	3.2 Reinsurance assumed		719	62,936,543			1,798,245		
	3.3 Reinsurance ceded		8,608,133						
	3.4 Net		3 (b)2,397,879						
		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,				
4. TOTALS	4.1 Direct	505,093,038	373,273,037	341,565,243	96,833	233 , 154	89,924,771		
	4.2 Reinsurance assumed)19				22,981,987		
	4.3 Reinsurance ceded		49,528,397				13,985,981		
	4.4 Net	462,693,819							

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	r An i	2 - incurred During	jule real					
	1	2	3	4	5	6	7	8
				Individual				Other Lines of
	Total	Individual Life (a)	Group Life (b)	Annuities	Group Annuities	Accident & Health	Fraternal	Business
Settlements During the Year:								
1.1 Direct	2,447,287,413	527,368,832	1,259,985,001	121, 106, 204	341,850,109	196,977,267		
1.2 Reinsurance assumed	798,568,367		779,300,515			19,267,852		
1.3 Reinsurance ceded		359,209,192		13, 135, 098		81,863,041		
1.4 Net	(c)1,537,983,725	168, 159, 640	785,620,792	107,971,106	341,850,109	134,382,078		
2. Liability December 31, current year from Part 1:	,							
2.1 Direct	505,093,038	73,273,037	341,565,243	96,833	233, 154	89,924,771		
2.2 Reinsurance assumed		19	265,523,854			22,981,987		
2.3 Reinsurance ceded	330,905,079	49,528,397	262,772,382	4,618,319		13,985,981		
2.4 Net		23,744,659	344,316,715	(4,521,486)	233, 154	98,920,777		
3. Amounts recoverable from reinsurers December 31, current year	288,784,109	45,334,602	240,432,799			3,016,708		
4. Liability December 31, prior year:								
4.1 Direct	506,847,795		325,579,750	611,498	231,394	99,949,481		
4.2 Reinsurance assumed		19	246,296,573			23,390,181		
4.3 Reinsurance ceded			277,961,592	1,287,999		19,810,493		
4.4 Net		25,817,428	293,914,731	(676,501)	231,394	103,529,169		
5. Amounts recoverable from reinsurers December 31, prior year	312,996,720	35,393,881	274,948,238	, , ,	,	2,654,601		
6. Incurred Benefits								
6.1 Direct		520 , 166 , 197		120,591,539	341,851,869	186,952,557		
6.2 Reinsurance assumed		, , , , , , , , , , , , , , , , , , ,	798,527,796			40.050.050		
6.3 Reinsurance ceded	4 000 040 470			16,465,418		76,400,636		
6.4 Net	1,602,073,934	, ,						

(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 \$	479 , 155	in Line 1.1, \$(177,386)	in Line 1.4.
	s 1 294 677	in Line 6.1 and \$	in Line 6.4

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

EXHIBIT OF NON-ADMITTED ASSETS

	EXHIBIT OF NON-ADMITTE	DASSEIS	2	3
		Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)		140HaaHillea 7133et3	(001. 2 001. 1)
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):	10,100	10, 100	
J.	3.1 First liens			
	3.2 Other than first liens.			
4.	Real estate (Schedule A):			
4.	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			•
9. 10.	Securities lending reinvested collateral assets (Schedule DL)			
10.	Aggregate write-ins for invested assets			
	Subtotals, cash and invested assets (Lines 1 to 11)			
12.				
13.	Title plants (for Title insurers only) Investment income due and accrued			
14.			690,634	140,000
15.	Premiums and considerations:	0 000 405	400,450	(0, 400, 000)
	15.1 Uncollected premiums and agents' balances in the course of collection			
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due .			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
	Amounts receivable relating to uninsured plans			
	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset			
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software			
21.	Furniture and equipment, including health care delivery assets		45,052,715	(321,375)
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	22,207,877	30,005,410	7,797,533
25.	Aggregate write-ins for other than invested assets	50,971,483	44,934,654	(6,036,829)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	226,089,074	203,060,117	(23,028,957)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	226,089,074	203,060,117	(23,028,957)
1101.	DETAILS OF WRITE-INS			
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.	Prepaid Expenses			
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			/0.000.000
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	50,971,483	44,934,654	(6,036,829)

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MINNESOTA LIFE INSURANCE COMPANY NOTES TO FINANCIAL STATEMENTS

1) Summary of Significant Accounting Policies

A. Accounting Practices

The accompanying statutory financial statements of Minnesota Life Insurance Company (the Company) have been prepared in accordance with accounting practices prescribed or permitted by the Minnesota Department of Commerce. The Minnesota Department of Commerce recognizes statutory accounting practices prescribed or permitted by the state of Minnesota for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Minnesota Insurance Law. Prescribed statutory accounting practices are those practices that are incorporated directly or by reference in state laws, regulations and general administrative rules applicable to all insurance enterprises domiciled in a particular state. Permitted statutory accounting practices include practices not prescribed by the domiciliary state, but allowed by the domiciliary state regulatory authority. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Minnesota. The state has adopted the prescribed accounting practices found in NAIC SAP, without modification.

The Company has received a permitted practice from the Minnesota Department of Commerce to use a modified 1959 accidental death benefit (ADB) table.

The Company has been granted a permitted accounting practice, effective January 1, 2023, from the Minnesota Department of Commerce to reflect changes in discretionary liabilities held on certain indexed universal life policies through surplus instead of through net income as would be required under NAIC SAP. This permitted practice resulted in a pre-tax increase to net income of \$189 million for the period ended December 31, 2023, and had no impact on the Company's surplus or risk-based capital.

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

	SSAP#	F/S Page	F/S Line #	12/31/2023		12/31/2022
Net Income, Minnesota State basis:				\$ (173,027,084)	\$	(95,862,685)
2.State Prescribed Practices:	NONE	NONE	NONE	-		-
3.State Permitted Practices: Permitted use of modified 1959 ADB Table	51	4	19	\$ 766,000	\$	182,000
4.State Permitted Practices: Permitted discretionary liability presentation	51	4	19	\$ 189,000,000	\$	-
5. Net Income, NAIC SAP:				\$ (362,793,084)	\$	(96,044,685)
Statutory Surplus, Minnesota State basis:				\$ 3,275,960,022	\$	3,284,928,892
7. State Prescribed Practices:	NONE	NONE	NONE	-		-
State Permitted Practices: Permitted use of modified 1959 ADB Table	51	4	37	\$ 5,650,000	\$	6,416,000
9. Statutory Surplus, NAIC SAP:				\$ 3,270,310,022	\$	3,278,512,892

B. Use of Estimates

The preparation of financial statements in conformity with statutory accounting practices requires management to make certain estimates and assumptions that affect reported assets and liabilities, including reporting or disclosure of contingent assets and liabilities as of the date of the statements of admitted assets, liabilities and capital and surplus and the reported amounts of revenue and expenses during the reporting period. Future events, including but not limited to changes in mortality, morbidity, interest rates and asset valuations, could cause actual results to differ from the estimates used in the financial statements and such changes in estimates are generally recorded on the statements of operations in the period in which they are made.

The most significant estimates include those used in determining policy reserves, valuation of and impairment losses on investments, valuation allowances and impairments on mortgage loans on real estate, federal income taxes, and pension and other postretirement employee benefits. Although some variability is inherent in these estimates, the recorded amounts reflect management's best estimates based on facts and circumstances as of the statement of admitted assets, liabilities and capital and surplus date. Management believes the amounts provided are appropriate.

NOTES TO FINANCIAL STATEMENTS

(1) Summary of Significant Accounting Policies (continued)

C. Accounting Policies

Premiums are credited to revenue over the premium paying period of the policies, with the exception of single and flexible premium contracts which are credited to revenue when received from the policyholder. Annuity considerations, investment management, administration and contract guarantee fees are recognized as revenue when received. Any premiums due that are not yet paid, and premiums paid on other than an annual basis, are included in premiums deferred and uncollected on the statutory statements of admitted assets, liabilities and capital and surplus. Benefits and expenses, including acquisition costs related to acquiring new and renewal business, are charged to operations as incurred. Acquisition expenses incurred are reduced for ceding allowances received or receivable.

Dividends on participating policies and other discretionary payments are declared by the Board of Directors based upon actuarial determinations that take into consideration current mortality, interest earnings, expense factors and federal income taxes. Dividends are generally recognized as expenses when declared by the Board of Directors and up to one year in advance of the payout dates.

Insurance liabilities are reported after the effects of ceded reinsurance. Reinsurance recoverables represent amounts due from reinsurers for paid and unpaid benefits, expense reimbursements, prepaid premiums and future policy benefits. Reinsurance premiums ceded and recoveries on benefits and claims incurred are deducted from the respective income and expense accounts.

Real estate is carried at cost less accumulated depreciation, adjusted for any other than temporary impairment (OTTI) losses taken. Real estate is included in properties occupied by the Company on the assets page. Estimated losses are directly recorded to the carrying value of the asset and recorded as realized losses in the statements of operations.

Policy loans are carried at the outstanding loan balance less amounts unsecured by the cash surrender value of the policy. Accrued interest on policy loans over 90 days is non-admitted.

1. Cash and cash equivalents are carried at cost, which generally approximates fair value. Money market funds are included in cash equivalents and are generally valued at fair value. The Company considers short-term investments that are readily convertible to known amounts of cash and have an original maturity date of three months or less to be cash equivalents. The Company places its cash and cash equivalents with high quality financial institutions and, at times, these balances may be in excess of the Federal Deposit Insurance Corporation (FDIC) insurance limit.

Commercial paper and bonds with original maturity dates of less than twelve months are considered to be short-term investments.

2. Bonds are valued as prescribed by the NAIC. Bonds not backed by other loans are generally carried at cost, adjusted for the amortization of premiums, accretion of discounts, and any OTTI. Premiums and discounts are amortized and accreted over the estimated lives of the related bonds based on the interest yield method. Prepayment penalties are recorded to net investment income when collected. Bonds that have been assigned the NAIC category 6 designation are carried at the lower of cost or fair value. The Securities Valuation Office identified bond exchange-traded funds are reported at fair value.

Hybrid securities are investments structured to have characteristics of both stocks and bonds. Hybrid securities are classified as bonds on the Assets page.

3. Common stocks are carried at fair value except that investments in stocks of uncombined subsidiaries and affiliates in which the Company has an interest of 10% or more are carried on the equity basis.

The Company recognizes dividend income on unaffiliated common stocks upon declaration of the dividend. Investment income is reported net of related investment expenses.

- 4. Preferred stocks are carried at cost less any OTTI adjustments.
- 5. Mortgage loans are carried at the outstanding principal balances, net of unamortized premiums and discounts. Premiums and discounts are amortized and accreted over the terms of the mortgage loans based on the effective interest yield method. Prepayment penalties are recorded to net investment income. The Company invests primarily in commercial mortgages.

The Company continues to record interest on those impaired mortgage loans that it believes to be collectible as due and accrued investment income. Any loans that have income 180 days or more past due continue to accrue income, but report all due and accrued income as a non-admitted asset. Past due interest on loans that are uncollectible is written off and no further interest is accrued. Any cash received for interest on impaired loans is recorded as income when collected.

NOTES TO FINANCIAL STATEMENTS

(1) Summary of Significant Accounting Policies (continued)

For a small portion of the mortgage loan portfolio, classified as troubled debt restructurings (TDRs), the Company grants concessions related to the borrowers' financial difficulties. The types of concessions may include: a permanent or temporary modification of the interest rate, payment deferrals, extension of the maturity date at a lower interest rate and/or a reduction of accrued interest. If a loan is considered a TDR, the Company impairs the loan and records a specific valuation allowance, if applicable.

6. Loan-backed securities are stated at either amortized cost or the lower of amortized cost or discounted cash flows. The Company's loan-backed securities are reviewed quarterly and as a result the carrying value of a loan-backed security may be reduced to reflect changes in valuation resulting from discounted cash flow information. Loan-backed securities which have been assigned the NAIC category 6 designation are written down to the appropriate NAIC fair value. The Company uses a third-party pricing service in assisting the Company's determination of the fair value of most loan-backed securities. An internally developed pricing model using a commercial software application is used to price a small number of holdings. The retrospective adjustment method is used to record investment income on all non-impaired securities except for interest-only securities or other non-investment grade securities where the yield had become negative. Investment income is recorded using the prospective method on these securities.

For loan-backed securities, the Company recognizes income using a constant effective yield method based on prepayment assumptions obtained from an outside service provider or upon analyst review of the underlying collateral and the estimated economic life of the securities. When estimated prepayments differ from the anticipated prepayments, the effective yield is recalculated to reflect actual prepayments to date and anticipated future payments. Any resulting adjustment is included in net investment income. For loan-backed securities that have a recognized OTTI, the adjusted cost basis is prospectively amortized over the remaining life of the security based on the amount and timing of future estimated cash flows. All other investment income is recorded using the interest method without anticipating the impact of prepayments.

- 7. Investments in subsidiary companies are accounted for using the equity method and are carried as investments in affiliated common stock or as other invested assets in the case of limited liability companies, on the Assets page. The Company records changes in equity in its subsidiaries as credits or charges to capital and surplus. Insurance subsidiaries are recorded using statutory accounting principles. Non-insurance subsidiaries not engaged in prescribed insurance related activities are recorded using audited generally accepted accounting principles (GAAP) results. Non-insurance subsidiaries engaged in prescribed insurance activities are recorded using audited GAAP results with certain statutory basis adjustments.
- 8. Alternative investments include limited partnership investments in private equity funds, mezzanine debt funds and hedge funds. These investments are in included in other invested assets on the Assets page at the amount invested using the equity method of accounting. In-kind distributions are recorded as a return of capital for the cost basis of the stock received. Income distributed from these alternative investments is included in net investment income or net realized capital gains (losses) on the Summary of Operations page based on information provided by the investee. The valuation of alternative investments is recorded based on the partnership financial statements from the previous quarter plus contributions and distributions during the fourth quarter. Any undistributed amounts held by the investee are recorded, based on the Company's ownership share, a change in net unrealized capital gains on the Summary of Operations page. The Company evaluates partnership financial statements received subsequent to December 31 up to the financial statement issue date for material fluctuations in order to determine if an adjustment should be recorded as of December 31.

The Company's investments in surplus notes of unrelated entities are included in other invested assets on the Assets page. Surplus note investments with a NAIC designation of NAIC 1 or NAIC 2 are reported at amortized cost. Surplus note investments with a NAIC designation equivalent of NAIC 3 through 6 are reported at the lessor of amortized cost or fair value. An OTTI is considered to have occurred if it is probable that the Company will be unable to collect all amounts due according to the contractual terms of the surplus note. If it is determined that a decline in fair value is other than temporary, an impairment loss is recognized as a realized loss equal to the difference between the surplus note's carrying value and the fair value.

NOTES TO FINANCIAL STATEMENTS

(1) Summary of Significant Accounting Policies (continued)

9. The Company uses a variety of derivatives, including swaps, swaptions, caps, futures and option contracts, to manage the risks associated with cash flows or changes in estimated fair values related to the Company's financial instruments. The Company currently enters into derivative transactions that do not qualify for hedge accounting or in certain cases, elects not to utilize hedge accounting.

Derivative instruments are generally carried at fair value with changes in fair value recorded in the change in net unrealized capital gains on the Summary of Operations. Interest income generated by derivative instruments is reported in net realized capital gains (losses) on the Summary of Operations.

Several life insurance and annuity products in the Company's liability portfolio contain investment guarantees that create economic exposure to market and interest rate risks. These guarantees take the form of guaranteed withdrawal benefits on variable annuities, a guaranteed payout floor on a variable payout annuity, and indexed interest credits on both fixed indexed annuity and fixed indexed universal life products. The Company uses economic hedges including futures contracts, interest rate swaps and exchanges trade options, in its efforts to minimize the financial risk associated with these product guarantees.

10. Not applicable

- 11. The liability for unpaid losses and loss adjustment expenses includes an amount for losses incurred but unreported, based on past experience, as well as an amount for reported but unpaid losses, which is calculated on a case-by-case basis. Such liabilities are necessarily based on assumptions and estimates. While management believes that the amount is adequate, the ultimate liability may be in excess or less than the amount estimated. The methods, including key assumptions, of making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period such change in estimate is made. The liability for unpaid accident and health claims and claim adjustment expenses, net of reinsurance, is in Aggregate reserves for accident and health contracts and Contract claims Accident and health on the Liabilities, Surplus, and Other Funds page.
- 12. The Company has not modified its capitalization policy from the prior period.
- 13. Not applicable
- D. Not applicable
- (2) Accounting Changes and Corrections of Errors

Not applicable

(3) Business Combinations and Goodwill

Not applicable

(4) Discontinued Operations

Not applicable

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE MINNESOTA LIFE INSURANCE COMPANY NOTES TO FINANCIAL STATEMENTS

(5) Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans
 - 1. The maximum and minimum lending rates for mortgage loans by category during 2023 were:

Commercial loans: 6.55% and 4.55%, respectively

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 70%.

	Current Year	Prior Year		
3. Taxes, assessments and 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 colender in a mortgage loan agreement:

a. Current Year	Residential – N/A	Cor	nmercial		
Recorded Investment (All)	ecorded Investment (All)		All Other	Mezzanine	Total
a) Current		\$ -	\$ 5,561,965,403	\$ -	\$ 5,561,965,403
b) 30-59 days past due		\$ -	\$ -	\$ -	\$ -
c) 60-89 days past due		\$ -	\$ -	\$ -	\$ -
d) 90-179 days past due		\$ -	\$ -	\$ -	\$ -
e) 180+ days past due		\$ -	\$ -	\$ -	\$ -

a. Prior Year	Residential – N/A	Commercial							
Recorded Investment (All)		Insured All Other		Mez	zanine		Total		
a) Current		\$	-	\$ 5,	263,732,777	\$	-	\$ 5	,263,732,777
b) 30-59 days past due		\$	-	\$	-	\$	-	\$	-
c) 60-89 days past due		\$	-	\$	-	\$	-	\$	=
d) 90-179 days past due		\$	-	\$	-	\$	-	\$	-
e) 180+ days past due		\$	-	\$	-	\$	-	\$	=

5. Investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan:

Residential – N/A	Commercial						
a) Current year	Insure	Insured All Other		Insured All Other Mezzan		Mezzanine	Total
With allowance for credit losses	\$	-	\$	-	\$ -	\$ -	
No allowance for credit losses	\$	-	\$	-	\$ -	\$ -	
3. Total (1+2)	\$	-	\$	=	\$ -	\$ -	
Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan							
b) Prior year							
With allowance for credit losses	\$	-	\$	-	\$ -	\$ -	
2. No allowance for credit losses	\$	-	\$	-	\$ -	\$ -	
3. Total (1+2)	\$	-	\$	-	\$ -	\$ -	
Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan							

NOTES TO FINANCIAL STATEMENTS

(5) Investments (continued)

6. Investment in impaired loans – average recorded investment, interest income recognized, recorded investment on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting:

Residential – N/A		Commercial					
a) Current year	Insured All Other		All Other	Mezzanine		Total	
Average recorded investment	\$	-	\$	-	\$	-	\$ -
2. Interest income recognized	\$	-	\$	-	\$	-	\$ -
Recorded investments on nonaccrual status	\$	-	\$	-	\$	-	\$ -
Amount of interest income recognized using a cash basis method of accounting	\$	-	\$	-	\$	-	\$ -
b) Prior year							
Average recorded investment	\$	-	\$	-	\$	-	\$ -
2. Interest income recognized	\$	-	\$	-	\$	-	\$ -
3. Recorded investments on nonaccrual status	\$	-	\$	-	\$	-	\$ -
Amount of interest income recognized using a cash basis method of accounting	\$	-	\$	-	\$	-	\$ -

7. Allowance for credit losses:

	С	urrent Year	Pı	rior Year
a. Balance at beginning of period	\$	-	\$	-
b. Additions to allowance	\$	3,714,286	\$	-
c. Direct write-downs charged against the allowance	\$	-	\$	-
d. Recoveries of amounts previously charged off	\$	-	\$	-
e. Balance at end of year	\$	3,714,286	\$	-

8. Mortgage Loans Derecognized as a Result of Foreclosure: NONE

	Curre	ent Year
a. Aggregate amount of mortgage loans derecognized	\$	-
b. Real estate collateral recognized	\$	-
c. Other collateral recognized	\$	-
d. Receivables recognized from a government guarantee of the foreclosed mortgage loan	\$	ı

9. The company recognizes interest income on its impaired loans upon receipt.

The Company records interest on impaired loans that it believes are collectible as due and accrued investment income. Any loans that have income 180 days or more past due continue to accrue income, but report all due and accrued income as a nonadmitted asset. Past due interest on loans that are uncollectible is written off, and no further interest is accrued. Any cash received for interest on impaired loans is recorded as admitted income when collected.

B. Debt Restructuring

			nt Year	Prior Year		
1.	The total recorded investment in restructured loans	\$	-	\$	-	
2.	The realized capital losses related to these loans	\$	-	\$	-	
3.	Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	\$	-	\$	-	

4. The Company accrues interest income on impaired loans to the extent it is deemed collectible (delinquent less than 90 days) and the loan continues to perform under its original or restructured contractual terms. Interest income on non-performing loans is generally recognized on a cash basis.

C. Not applicable

D. Loan-Backed Securities

- 1. Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained primarily from broker dealer survey values or internal estimates when survey values are not available.
- 2. During 2022 the Company recognized OTTI on a certain loan backed securities due to the intent to sell as part of the reinsurance transaction described in Note 21C. The Company did not recognized any OTTI on loan backed securities due to the inability or lack of intent to retain a security for a period of time sufficient to recover the full amount of the initial investment in the security.

(5) Investments (continued)

The Company did not recognize any OTTI due to the intent to sell or due to the inability or lack of intent to retain a security for a period of time sufficient to recover the full amount of the initial investment in the security.

	(1) Amortized Cost		Other	-than-Tei Recogr	(2) mporary nized in	/ Impairment Loss	(3)
	Basis B Other-t Tempo Impairr	han- rary		2a) erest	No	(2b) n-interest	Fair Value 1 – (2a+2b)
OTTI recognized 1 st Quarter							
a. Intent to sell	\$	-	\$	-	\$	-	\$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	\$	-	\$	-	\$	-	\$ -
c. Total 1 st quarter	\$	-	\$	-	\$	-	\$ -
OTTI recognized 2nd Quarter							
d. Intent to sell	\$	-	\$	-	\$	-	\$ -
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	\$	-	\$	-	\$	-	\$ -
f. Total 2nd quarter	\$	-	\$	-	\$	-	\$ -
OTTI recognized 3rd Quarter							
g. Intent to sell	\$	-	\$	-	\$	-	\$ -
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	\$	-	\$	-	\$	-	\$ -
i. Total 3rd quarter	\$	-	\$	-	\$	-	\$ -
OTTI recognized 4th Quarter							
j. Intent to sell	\$	-	\$	-	\$	-	\$ -
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	\$	-	\$	-	\$	-	\$ -
I. Total 4th quarter	\$		\$	-	\$	-	\$ -
m. Annual Aggregate Total					\$	-	

NOTES TO FINANCIAL STATEMENTS

(5) Investments (continued)

3. The detail for securities currently held by the Company with a recognized OTTI due to the present value of cash flows expected to be collected being less than the amortized cost of the security:

CUSIP	Book Adjusted Carrying Value Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
553514AL4	5,002,626	4,103,000	899,626	4,103,000	3,608,213	03/31/2023
553514AL4	4,103,000	3,146,293	956,707	3,146,293	3,146,293	09/30/2023
073914C27	90	33	58	33	33	12/31/2023
Total	\$ 9,105,716	\$ 7,249,326	\$ 1,856,391	\$ 7,249,326	\$ 6,754,539	

4. 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) as of December 31, 2023:

	Aggregate	Less than 12 Months	12 Months or Longer
A. Gross Unrealized Losses	403,682,833	5,981,324	397,701,509
B. Fair Value of Securities with Unrealized Losses	3,266,028,785	406,962,779	2,859,066,006

- 5. In determining whether a decline in value is other than temporary, the Company considers several factors including, but not limited to the following: the extent and duration of the decline in value; the Company's inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis; and the performance of the security's underlying collateral and projected future cash flows. In projecting future cash flows, the Company incorporates inputs from third-party sources and applies reasonable judgment in developing assumptions used to estimate the probability and timing of collecting all contractual cash flows.
- E. Not applicable
- F. Not applicable
- G. Not applicable
- H. Not applicable
- I. Not applicable
- J. None
- K. Low-Income Housing Tax Credits (LIHTC)

The Company committed to make \$125,000,000 of equity contributions in low-income housing (LIHTC) investments. Through December 31, 2023, the Company contributed \$91,442,000 of this commitment, resulting in a carrying value (net of amortization) of \$57,668,000 on the balance sheet date. The Company recognized \$11,346,000 in low-income housing tax credits and \$2,507,000 in other tax benefits in 2023. The Company has \$0 of unexpired tax credits as of December 31, 2023. The Company began recovering tax credits in 2017 and new tax credit investments in 2023 will continue for the 15 years through 2038. The Company's LIHTC investments are not currently subject to any regulatory reviews.

(5) Investments (continued)

L. Restricted assets

1. Restricted assets (Including pledged)

		Gross Adm	itted & Nonadmitte	d Restricted			
			Current year	current year			
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)		
Subject to contractual obligation for which liability is not shown	\$ -	\$ -	\$ -	\$ -	\$ -		
b. Collateral held under security lending agreements	-	-	-	-	-		
c. Subject to repurchase agreement	-	-	-	-	-		
d. Subject to reverse repurchase agreement	-	-	-	-	-		
Subject to dollar repurchase agreements	_	-	-	-	-		
f. Subject to dollar reverse repurchase agreements	_	-	-	-	-		
g. Placed under option contracts	-	-	-	-	-		
h. Letter stock or securities restricted as to sale-excluding FHLB capital stock	-	-	-	-	-		
i. FHLB capital stock	10,000,000	-	-	-	10,000,000		
j. On deposit states	8,079,731	-	-	-	8,079,731		
 k. On deposit with other regulatory bodies 	-	-	-	-	-		
Pledged as collateral to FHLB (including assets backing funding agreements)	1,848,253,097	-	-	-	1,848,253,097		
m. Pledged as collateral not captured in other categories	79,158,406	-	-	-	79,158,406		
n. Other restricted assets	191,423	-	-	-	191,423		
o. Total Restricted Assets	\$ 1,945,682,657	\$ -	\$ -	\$ -	\$ 1,945,682,657		

5) Investments (continued)

		& Nonadmitted icted	mitted Current Year				
					Perce	ntage	
	6	7	8	9	10	11	
Restricted Asset Category	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadm itted Restrict ed	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitt ed) Restricted to Total Assets	Admitted Restricte d to Total Admitted Assets	
Subject to contractual obligation for which liability is not shown	\$ -	\$ -	\$	\$ -	-	-	
 b. Collateral held under security lending agreements 	-	-	-	-	-	-	
c. Subject to repurchase agreement	-	-	_	-	-	-	
d. Subject to reverse repurchase agreement	-	-	-	-	-	-	
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	
g. Placed under option contracts	-	-	_	-	-	-	
h. Letter stock or securities restricted as to sale-excluding FHLB capital stock	-	-	-	-	-	-	
i. FHLB capital stock	14,800,000	(4,800,000)	-	\$ 10,000,000	0.02%	0.02%	
j. On deposit states	8,365,691	(285,960)	-	\$ 8,079,731	0.01%	0.01%	
k. On deposit with other regulatory bodies	-	-	_	-	-	-	
Pledged as collateral to FHLB (including assets backing funding agreements)	1,080,755,256	767,497,841	-	\$ 1,848,253,097	2.96%	2.97%	
m. Pledged as collateral not captured in other categories	128,884,962	(49,726,556)	-	\$ 79,158,406	0.13%	0.14%	
n. Other restricted assets	106,289	85,134	-	\$ 191,423	0.00%	0.00%	
o. Total Restricted Assets	\$1,232,912,198	\$ 712,770,459	_	\$ 1,945,682,657	3.12%	3.13%	

2. Detail of assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate)

	Gross Admitted & Nonadmitted Restricted							
			Current year					
	1	2	3	4	5			
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)			
Derivatives collateral	\$ 79,158,406	\$ -	\$ -	\$	\$ 79,158,406			
Total	\$ 79,158,406	\$ -	\$ -	\$ -	\$ 79,158,406			
	Gross r	estricted		Per	centage			
	6	7	8	9	10			
Description of Assets	Total From Prior Year	Increase/(Decr ease) (5 minus 6)	Total current Year Admitted Restricted	Gross Admitted & Nonadmitte d Restricted to Total Assets	Admitted Restricted to Total Admitted Assets			
Derivatives collateral	\$ 128,884,962	\$ (49,726,556)	\$ 79,158,406	0.13%	0.13%			
Total	\$ 128,884,962	\$ (49,726,556)	\$ 79,158,406	0.13%	0.13%			

(5) Investments (continued)

3. Detail of other restricted assets (contracted that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate)

			Gross	Admitt	ed & Nor	nadmitte	ed Restricted			
		Current year								
		1	2)	3	3	4		5	
Description of Assets	Total Accor	General unt (G/A)	G/ Suppo S/A Ac	orting	Total Se Accour Restr Ass	nt (S/A) icted	S/A Assets Supporting G/A Activity (b)	Tota	al (1 plus 3)	
Funds held in TPA account	\$	191,423	\$	-	\$	-	\$ -	\$	191,423	
Total	\$	191,423	\$	-	\$	-	\$	\$	191,423	

	Gross restricted					Percentage			
		6		6 7			8	9	10
Description of Assets	_	otal From rior Year		ease/(Decr e) (5 minus 6)	Yea	otal current ar Admitted Restricted	Gross Admitted & Nonadmitted Restricted to Total Assets	Admitted Restricted to Total Admitted Assets	
Funds held in TPA account	\$	106,289	\$	85,134	\$	191,423	0.00%	0.00%	
Total	\$	106,289	\$	85,134	\$	191,423	0.00%	0.00%	

- 4. Collateral received and reflected as assets within the reporting entity's financial statements. NONE
- M. Not applicable
- N. Not applicable
- O. 5GI Securities

Number of 5GI Securities		Aggrega	ite BACV	Aggregate Fair Value		
Investment	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	4	3	\$ 9,199,147	\$ 6,432,137	\$ 8,808,459	\$ 6,430,033
(2) LB&SS - AC	-	1	-	250,000	-	262,043
(3) Preferred Stock - AC	-	-	-	-	-	-
(4) Preferred Stock - FV	-	-	-	-	-	-
Total	4	4	\$ 9,199,147	\$ 6,682,137	\$ 8,808,459	\$ 6,692,076

- P. Not applicable
- Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	18	1
(2) Aggregate amount of investment income	\$ (4,011,078)	\$ (47,362)

R. Not applicable

(6) Joint Ventures, Partnerships and Limited Liability Companies

- A. None
- B. The Company recognized the following other-than-temporary impairments for its investments in joint ventures, partnerships and limited liability companies during 2023:
 - 1. Private equities (includes 6 companies): \$5,407,000

These impairments were recorded based on a review of future projected cash flows for these investments.

NOTES TO FINANCIAL STATEMENTS

(7) Investment Income

A. Due and accrued income was excluded from investment income on the following bases:

Bonds - in default and over 90 days past due: \$550,169

Mortgages - interest past due on loans in process of foreclosure and on loans greater than 3 months past due: \$0

Real Estate – when collection is doubtful: \$0

Other Invested Assets - income accrued on non admitted assets not recorded until received: \$0

B. The total amount excluded was \$550,169

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

Interest Income Due and Accrued	Amount
1. Gross	\$ 219,434,641
2. Nonadmitted	\$ (550,169)
3. Admitted	\$ 218,884,472

D. The aggregate deferred interest.

ino aggregate actorred interest.		
	_	
	Amoun	
Aggregate Deferred Interest	\$	-

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

	Amount
Cumulative amounts of PIK interest included in the current principal balance	\$ 7,117,119

(8) Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

(1) Derivatives are financial instruments whose values are derived from interest rates, foreign currency exchange—rates, or other financial indices. Derivatives may be exchange-traded or contracted in the over-the-counter market. The Company currently enters into derivative transactions that do not qualify for hedge accounting, or in certain cases, elects not to utilize hedge accounting. The Company does not enter into speculative positions. Although certain transactions do not qualify for hedge accounting or the Company chooses not to utilize hedge accounting, they provide the Company with an assumed economic hedge, which is used as part of its strategy for certain identifiable and anticipated transactions. The Company uses a variety of derivatives including swaps, swaptions, forwards, futures, caps, floors and option contracts to manage the risk associated with changes in estimated fair values related to the Company's financial assets and liabilities, to generate income and manage other risks due to the variable nature of the Company's cash flows.

Freestanding derivatives are carried on the Company's statutory statements of admitted assets, liabilities and capital and surplus within derivative instruments or as liabilities within other liabilities at estimated fair value as determined through the use of quoted market prices for exchange-traded derivatives and interest rate forwards or through the use of pricing models for OTC derivatives. Derivative valuations can be affected by changes in interest rates, foreign currency exchange rates, financial indices, credit spreads, default risk (including the counterparties to the contract), volatility, liquidity and changes in estimates and assumptions used in the pricing models.

The Company is exposed to various risks relating to its ongoing business operations, including interest rate risk, foreign currency risk and equity market risk. The Company uses a variety of strategies to attempt to manage these risks.

The majority of the freestanding derivatives utilized by the Company are for specific economic hedging programs related to various annuity and life insurance product liabilities that have market risk. Management considers the sales growth of products and the volatility in the markets in assessing the trading activity for these programs.

(2) Several life insurance and annuity products in the Company's liability portfolio contain investment guarantees that create economic exposure to equity and interest rate risks. These guarantees take the form of guaranteed withdrawal benefits on variable annuities, a guaranteed payout floor on a variable payout annuity, and equity linked interest credits on both fixed annuity and fixed universal life products. The Company uses economic hedges in its efforts to minimize the financial risk associated with these product guarantees.

NOTES TO FINANCIAL STATEMENTS

(8) Derivative Instruments (continued)

Equity futures include exchange-traded equity futures as well as VIX futures. VIX futures are used by the Company to reduce the variance of its portfolio of equity assets. The VIX is the index of the implied volatility of the S&P 500 Index options and represents the expected stock market volatility over the next 30 day period. In exchange-traded equity futures transactions, the Company agrees to purchase or sell a specified number of contracts, the value of which is determined by the different classes of equity securities, and to post variation margin on a daily basis in an amount equal to the difference in the daily fair market values of those contracts. The Company enters into exchange-traded futures with regulated futures commission merchants that are members of the exchange. Exchange-traded equity futures are used primarily to hedge liabilities embedded in certain variable annuity products and certain equity indexed life products offered by the Company.

Equity options are used by the Company to economically hedge risks associated with fixed indexed annuity and indexed universal life products which allow the holder to elect an interest rate return or a market component, where interest credited to the contracts is linked to the performance of an index. Certain contract holders may elect to rebalance index options at renewal dates. As of each renewal date, the Company has the opportunity to re-price the indexed component by establishing participation rates, caps, spreads and specified rates, subject to contractual guarantees. The Company purchases equity options that are highly correlated to the portfolio allocation decisions of the contract holders, such that the Company is economically hedged with respect to returns for the current reset period.

Equity options are also used by the Company to economically hedge minimum guarantees embedded in certain variable annuity products offered by the Company. To economically hedge against adverse changes in equity indices, the Company enters into contracts to sell the equity index within a limited time at a contracted price. The contracts will be net settled in cash based on differentials in the indices at the time of exercise and the strike price. In certain instances, the Company may enter into a combination of transactions to economically hedge adverse changes in equity indices within a pre-determined range through the purchase and sale of options.

Interest rate futures are used by the Company to manage duration in certain portfolios within the general account of the Company. In exchange traded interest rate futures transactions, the Company agrees to purchase or sell a specified number of contracts, the value of which is determined by the different classes of interest rate securities, and to post variation margin on a daily basis in an amount equal to the difference in the daily fair market values of those contracts. The Company enters into exchange-traded futures with regulated futures commission merchants that are members of the exchange. Exchange-traded interest rate futures are used primarily to hedge mismatches between the duration of the assets in a portfolio and the duration of liabilities supported by those assets, to hedge against changes in value of securities the Company owns or anticipates acquiring, and to hedge against changes in interest rates on anticipated liability issuances. The value of interest rate futures is substantially impacted by changes in interest rates and they can be used to modify or hedge existing interest rate risk.

Foreign currency forwards are used by the Company to reduce the risk from fluctuations in foreign currency exchange rates associated with its assets and liabilities denominated in foreign currencies. In a foreign currency forward transaction, the Company agrees with another party to deliver a specified amount of an identified currency at a specified future date. The price is agreed upon at the time of the contract and payment for such a contract is made in a different currency in the specified future date.

- (3) The Company currently enters into derivative transactions that do not qualify for hedge accounting or in certain cases, elects not to utilize hedge accounting. Generally derivative instruments are carried at fair value. Changes in fair value of derivative investments that are recorded as unrealized capital gains (losses). Interest generated by derivative instruments is accrued. Gains and losses incurred due to the termination, sale or maturity of a contract are recorded as realized capital gains (losses).
- (4) Not applicable
- (5) Changes in fair values of derivative instruments that did not qualify for hedge accounting resulted in an unrealized gain of \$321,637,000 as of December 31, 2023.
- (6) Not applicable
- (7) Not applicable
- (8) Not applicable
- B. Derivatives under SSAP No. 108 Derivatives Hedging Variable Annuity Guarantees

Not applicable

NOTES TO FINANCIAL STATEMENTS

(9) Income Taxes

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

1.	Current Year Ordinary	Current Year Capital	<u>Current Year</u> <u>Total</u>	<u>Prior Year</u> <u>Ordinary</u>	<u>Prior Year</u> <u>Capital</u>	<u>Prior Year</u> <u>Total</u>
a) Total of gross deferred tax assets (DTA)	\$ 447,279,805	\$ 99,435,929	\$ 546,715,734	\$ 524,934,477	\$ 15,371,554	\$ 540,306,031
b) Valuation allowance adjustment	\$ 188,000,000	-	\$ 188,000,000	\$ 257,000,000	\$ -	\$ 257,000,000
c) Adjusted gross DTA	\$ 259,279,805	\$ 99,435,929	\$ 358,715,734	\$ 267,934,477	\$ 15,371,554	\$ 283,306,031
d) Deferred tax assets nonadmitted (DTA)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
e) Subtotal net admitted DTA	\$ 259,279,805	\$ 99,435,929	\$ 358,715,734	\$ 267,934,477	\$ 15,371,554	\$ 283,306,031
f) Deferred tax liabilities (DTL)	\$ 118,025,175	\$ 169,820,343	\$ 287,845,517	\$ 134,054,235	\$109,607,628	\$ 243,661,864
g) Net admitted DTA / (DTL)	\$ 141,254,630	\$ (70,384,414)	\$ 70,870,217	\$ 133,880,242	\$ (94,236,074)	\$ 39,644,167

	Change Ordinary	<u>Change</u> <u>Capital</u>		Change To	
a) Total of gross deferred tax assets(DTA)					
	\$ (77,654,672)	\$	84,064,375	\$	6,409,703
b) Valuation allowance adjustment	\$ (69,000,000)	\$	-	\$	(69,000,000)
c) Adjusted gross DTA	\$ (8,654,672)	\$	84,064,375	\$	75,409,703
d) Deferred tax assets nonadmitted (DTA)	\$ -	\$	-	\$	-
e) Subtotal net admitted DTA	\$ (8,654,672)	\$	84,064,375	\$	75,409,703
f) Deferred tax liabilities (DTL)	\$ (16,029,060)	\$	60,212,715	\$	44,183,653
g) Net admitted DTA / (DTL)	\$ 7,374,388	\$	23,851,660	\$	31,226,050

2. Admission calculation components SSAP 101

·	Current Year Ordinary	Current Year Capital	Current Year Total	Prior Year Ordinary	Prior Year Capital	Prior Year Total
a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$ -	\$ -	\$ -	\$ -	\$ 6,224,692	\$ 6,224,692
b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (the lesser of 2(b) 1 and 2(b) 2 below)	\$ 134.071.131	\$ 82.314.135	\$ 216.385.266	\$ 89,184,438	\$ -	\$ 89,184,438
Adjusted gross DTA expected to be realized following the balance sheet date	\$ 134,071,131	\$ 82,314,135	\$ 216,385,266	\$ 89,184,438	\$ -	\$ 89,184,438
Adjusted gross DTA allowed per limitation threshold	\$ -	\$ -	\$ 216,385,266	-	-	\$ 483,542,368
c) Adjusted gross DTA (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross DTL	\$ 125,100,416	\$ 17,121,795	\$ 142,222,211	\$ 178,750,040	\$ 9,146,862	\$ 187,896,902
d) Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a)+2(c))	\$ 259,171,547	\$ 99,435,930	\$ 358,607,477	\$ 267,934,478	\$ 15,371,554	\$ 283,306,032

	<u>Change</u> <u>Ordinary</u>	<u>Change</u> <u>Capital</u>	Change Total
a) Federal income taxes paid in prior years			
recoverable through loss carrybacks	\$ -	\$ (6,224,692)	\$ (6,224,692)
b) Adjusted gross deferred tax assets expected to be		\$ (0,224,092)	\$ (0,224,092)
realized (excluding the amount of deferred tax assets			
from 2(a) above) after application of the threshold			
limitation. (the lesser of 2(b) 1 and 2(b) 2 below)	\$ 44,886,693	\$ 82,314,135	\$ 127,200,828
Adjusted gross DTA expected to be realized			
following the balance sheet date	\$ 44,886,693	\$ 82,314,135	\$ 127,200,828
Adjusted gross DTA allowed per limitation threshold	\$ -	\$ -	\$ (267,157,103)
c) Adjusted gross DTA (excluding the amount of			
deferred tax assets from 2(a) and 2(b) above) offset			
by gross DTL	\$ (53,649,624)	\$ 7,974,933	\$ (45,674,691)
d) Deferred tax assets admitted as the result of			
application of SSAP No. 101. Total (2(a)+2(c))	\$ (8,762,931)	\$ 84,064,376	\$ 75,301,445

3.

	Current Year	<u>Prior Year</u>
a) Ratio percentage used to determine recovery period and threshold limitation amount.	931%	960%
b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	\$ 3,313,719,898	\$ 3,223,615,788

(9) Income Taxes (continued)

- 4. Impact of tax planning strategies
- (a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.

	Current Year Ordinary %	Current Year Capital %	Prior Year Ordinary %	Prior Year Capital %	<u>Change</u> <u>Ordinary %</u>	Change Capital %
1. Adjusted gross DTAs	\$ 259,279,805	\$ 99,435,929	\$ 267,934,477	\$ 15,371,554	\$ (8,654,672)	\$ 84,064,375
Percentage of adjusted gross DTAs attributable to the impact of tax planning strategies	0%	0%	0%	0%	0%	0%
3. Net admitted adjusted gross DTAs	\$ 259,279,805	\$ 99,435,929	\$ 267,934,477	\$ 15,371,554	\$ (8,654,672)	\$ 84,064,375
Percentage of net admitted adjusted gross DTAs attributable to the impact of tax planning strategies	0%	0%	1%	1%	1%	1%

- (b) Does the Company's tax planning strategies include the use of reinsurance? NO
- B. Deferred tax liabilities are not recognized for the following amounts: NONE
- C. The provisions for incurred taxes on earnings for the current year and the prior year-end are:
 - 1. Current income tax:

	<u>(</u>	Current Year	Prior Year	<u>Change</u>
a. Federal	\$	(85,521,161)	\$ 95,204,270	\$ (180,725,431)
b. Foreign	\$	-	\$ -	\$ -
c. Subtotal	\$	(85,521,161)	\$ 95,204,270	\$ (180,725,431)
d. Federal income tax on net capital gains	\$	21,652,475	\$ (150,331,990)	\$ 171,984,465
e. Utilization of capital loss carry-forwards	\$	-	\$ -	\$ -
f. Other	\$	(209,607)	\$ (2,179,977)	\$ 1,970,370
g. Federal and foreign income taxes incurred	\$	(64,078,293)	\$ (57,307,697)	\$ (6,770,596)

The tax effects of temporary differences that give rise to significant portions of the deferred tax assets and deferred tax liabilities are as follows:

2. Deferred tax assets:

a) Ordinary	<u>C</u>	Current Year		Current Year Prior Year		rior Year	<u>Change</u>	
Discounting of unpaid losses	\$	106,654	\$	62,126	\$	44,528		
2. Unearned premium reserve	\$	1,011,060	\$	1,049,971	\$	(38,911)		
3. Policyholder reserves	\$	149,823,223	\$	150,704,895	\$	(881,672)		
4. Investment	\$	-	\$	48,619,128	\$	(48,619,128)		
5. Deferred acquisition costs	\$	185,248,708	\$	174,883,689	\$	10,365,019		
6. Policyholder dividends accrual	\$	-	\$	-	\$	-		
7. Fixed assets	\$	-	\$	-	\$	-		
8. Compensation and benefits accrual	\$	24,651,339	\$	26,648,946	\$	(1,997,607)		
9. Pension accrual	\$	-	\$	-	\$	-		
10.Receivable – nonadmitted	\$	45,334,344	\$	42,441,208	\$	2,893,136		
11.Net operating loss carry-forward	\$	-	\$	-	\$	-		
12.Tax credit carry-forward	\$	-	\$	-	\$	-		
13.Other	\$	41,104,477	\$	80,524,514	\$	(39,420,037)		
99. Subtotal	\$	447,279,805	\$	524,934,477	\$	(77,654,672)		
b) Statutory valuation allowance adjustment	\$	188,000,000	\$	257,000,000	\$	(69,000,000)		
c) Nonadmitted	\$	-	\$	-	\$	-		
d) Admitted ordinary deferred tax assets (2a99-2b-2c)	\$	259,279,805	\$	267,934,477	\$	(8,654,672)		

(9) Income Taxes (continued)

b) Capital

1. Investments	\$ 99,435,929	\$ 15,371,554	\$ 84,064,375
2. Net capital loss carry-forward	\$ -	\$ -	\$ -
3. Real estate	\$ -	\$ -	\$ -
4. Other	\$ -	\$ -	\$ -
99. Subtotal	\$ 99,435,929	\$ 15,371,554	\$ 84,064,375
f) Statutory valuation allowance adjustment	\$ -	\$ -	\$ -
g) Nonadmitted	\$ -	\$ -	\$ -
h) Admitted ordinary deferred tax assets (2e99-2f-2g)	\$ 99,435,929	\$ 15,371,554	\$ 84,064,375
i) Admitted deferred tax assets (2d+2h)	\$ 358,715,734	\$ 283,306,031	\$ 75,409,703

3. Deferred tax liabilities:

a) Ordinary	Current Year Pr			Prior Year	<u>Change</u>	
1. Investments	\$	14,021,235	\$	11,098,480	\$	2,922,755
2. Fixed assets	\$	8,429,196	\$	8,992,283	\$	(563,087)
3. Deferred and uncollected premium	\$	-	\$	4,046,881	\$	(4,046,881)
Policyholder reserves	\$	14,389,292	\$	25,763,651	\$	(11,374,359)
5. Other	\$	81,185,452	\$	84,152,940	\$	(2,967,488)
99. Subtotal	\$	118,025,175	\$	134,054,235	\$	(16,029,060)

b) Capital

1. Investments	\$ 169,820,343	\$ 109,607,628	\$ 60,212,715
2. Real estate	\$ -	\$ -	\$ -
Other (including items <5% of total capital tax assets)	\$ -	\$ -	\$ -
99. Subtotal	\$ 169,820,343	\$ 109,607,628	\$ 60,212,715
c) Deferred tax liabilities (3a99+3b99)	\$ 287,845,517	\$ 243,661,864	\$ 44,183,653
4. Net deferred tax assets/liabilities (2i-3c)	\$ 70,870,217	\$ 39,644,167	\$ 31,226,050

D. The change in the net deferred income taxes is comprised of the following:

	Current Year	Prior Year	<u>Change</u>
Total deferred tax assets (DTA)	\$ 358,715,734	\$ 283,306,031	\$ 75,409,703
Total deferred tax liabilities (DTL)	\$ 287,845,517	\$ 243,661,864	\$ 44,183,653
Net DTA (liability)	\$ 70,870,217	\$ 39,644,167	\$ 31,226,050
Tax effect of DTL/DTA on unrealized capital gains/losses			\$ 59,296,831
Tax effect of DTA on liability for pension benefits			\$ (1,112,577)
Change in net DTA as reported in surplus			\$ 89,410,304
Tax effect of DTA reserves thru surplus			\$ 6,818,632
Change in net deferred income tax asset			\$ 96,228,936

NOTES TO FINANCIAL STATEMENTS

(9) Income Taxes (continued)

The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income before income taxes. The significant items causing this difference are as follows:

	Current Year	Prior Year
Provision computed at statutory rate	\$ (47,626,530)	\$ (50,460,656)
IMR amortization and Release	\$ 1,132,849	\$ 9,592,279
Net Gain on Reinsurance	\$ 8,221,915	\$ 89,357,281
Investment income	\$ (33,196,480)	\$ (38,751,490)
Tax credits	\$ (24,005,082)	\$ (17,162,673)
Nonadmitted assets	\$ (2,893,136)	\$ (3,051,090)
Change in statutory valuation allowance adjustment	\$ (69,000,000)	\$ 100,000,000
Expense adjustments, other	\$ 7,059,235	\$ (1,030,687)
Total tax	\$ (160,307,229)	\$ 88,492,964
Total statutory tax expense	\$ (85,730,768)	\$ 93,024,293
Tax on capital gains/losses	\$ 21,652,475	\$ (150,331,990)
Change in net deferred income taxes	\$ (96,228,936)	\$ 145,800,661
Total statutory income taxes	\$ (160,307,229)	\$ 88,492,964

E. As of December 31, 2023, the Company had no net operating loss carryforwards nor tax credit carryforwards.

Total capital gains taxes incurred in the current and prior years of \$21,652,000 are available for recovery in the event of future net capital losses.

The aggregate amount of deposits reported as admitted assets under Section 6603 of the Internal Revenue Service (IRS) Code was \$0 as of December 31, 2023.

F. The Company files a consolidated life/non-life federal income tax return with Minnesota Mutual Companies, Inc., the Company's ultimate parent. Entities included in the consolidated return include: Securian Holding Company, Robert Street Property Management, Inc., Securian Financial Group, Inc.(SFG), Empyrean Benefits Holding Company, Inc., Empyrean Benefits Company, Inc., Empyrean Insurance Services, Inc., Spinnaker Holdings, LLC, Bloom Health Insurance Agency, LLC, Bloom Health Services, LLC, Securian Casualty Company, Securian Ventures, Inc., Securian Financial Services, Inc.(SFS), Securian Trust Company, Securian Asset Management, Inc.(Securian AM), Ochs Inc., Lowertown Capital LLC, and Minnesota Life Insurance Company and its subsidiaries. Minnesota Life's subsidiaries include Securian Life Insurance Company (Securian Life), Allied Solutions LLC (Allied), Securian AAM Holdings, LLC, Marketview Properties, LLC, Marketview Properties II, LLC, Marketview Properties III, LLC, Marketview Properties IV, LLC, and Oakleaf Service Corporation.

The method of allocation between companies is subject to written agreement, approved by an officer of the Company. Under the agreement, the Company computes federal income taxes on a separate return basis, and benefit is given for operating losses and credits as utilized to reduce consolidated federal income taxes. Intercompany tax balances are settled annually when the tax return is filed with the Internal Revenue Service.

- G. The Company does not expect a significant increase in tax contingencies within the 12 months period following the balance sheet date.
- H. Not applicable
- Not applicable

(10) Information Concerning Parent, Subsidiaries and Affiliates

- A. The Company is a wholly-owned life insurance company of SFG. SFG is an intermediate stock holding company held by the mutual holding company, Minnesota Mutual Companies, Inc.
- B. Not applicable
- C. Not applicable
- D. The Company has agreements with its affiliates for expenses including allocations for occupancy cost, data processing, compensation, advertising and promotion, and other administrative expenses, in which the Company incurs on behalf of its affiliates. At December 31, 2023 and 2022, the amount payable to the Company was \$49,452,000 and \$43,770,000, respectively. The amount of expenses incurred by and reimbursed to the Company for the years ended December 31, 2023 and 2022 were \$211,606,000 and \$139,343,000, respectively. Settlements are made quarterly.

The Company sells a percentage of ownership in newly originated mortgage loans to Securian Life. The Company sold \$51,850,000 and \$59,700,000 in mortgages to Securian Life during 2023 and 2022, respectively.

NOTES TO FINANCIAL STATEMENTS

(10) Information Concerning Parent, Subsidiaries and Affiliates (continued)

E. The Company contracts with its affiliate, Securian AM for advisory services performed in managing the Company's general account asset portfolios. Under these agreements the Company pays quarterly investment management fees based on total assets managed. Amounts paid under these advisory agreements were \$32,875,000 and \$35,223,000 in 2023 and 2022, respectively. As of December 31, 2023 and 2022, the amount due to Securian AM under these agreements was \$8,5833,000 and \$11,683,000, respectively.

The Company also has an agreement with SFS, an affiliated broker-dealer. Under this agreement, SFS is the distributor of the Company's fixed and variable annuity, variable life and certain life and annuity indexed products. Fees paid by the Company for the performance of compliance functions for these products totaled \$1,628,000 and \$1,537,000 for the years ended December 31, 2023 and 2022, respectively. The Company also recognized commission expense of \$98,286,000 and \$116,024,000 for the years ended December 31, 2023 and 2022. The Company recognized commissions payable to SFS in the amounts of \$4,147,000 and \$3,591,000 for the years ended December 31, 2023 and 2022.

Under an assignment agreement with SFS, 12(b)-1 fees from the Securian Funds Trust Funds and the Waddell & Reed Target Portfolios are transferred to the Company. For the years ended December 31, 2023 and 2022, the amounts transferred were \$13,653,000 and \$15,914,000, respectively.

The Company issued group variable universal life policies to SFG. The Company received premiums of \$2,616,000 and \$0 in 2023 and 2022, respectively, for these policies. Claims incurred during 2023 were \$6,120,000 and \$3,165,000 during 2022. As of December 31, 2023 and 2022, reserves held under these policies were \$115,853,000 and \$105,914,000, respectively.

Allied provides its customers with certain insurance coverage that is underwritten by the Company. The Company paid commissions related to these policies in the amount of \$11,766,000 and \$9,506,000 in 2023 and 2022, respectively.

The Company has a reinsurance agreement with Securian Life. As of December 31, 2023, the Company's net result was a gain of \$157,833. Material amounts for this time period were as follows: earned premium was \$880,436,299; incurred claims were \$807,642,479; expense allowances were \$72,635,987. As of December 31, 2022, the Company's net result was a loss of \$20,211,524. Material amounts for this time period were as follows: earned premium was \$799,017,949; incurred claims were \$753,310,498; expense allowances were \$65,918,976.

The Company entered into a reinsurance agreement with 1880 Re Insurance Company effective October 1, 2020. For the twelve-month period ending December 31, 2023, the Company's net result was a loss of \$9,908,859. Material amounts for this time period were as follows: earned premium was \$146,431,270; incurred claims were \$131,397,317; expense allowances were \$5,125,094. For the twelve-month period ending December 31, 2022, the Company's net result was a loss of \$11,016,144. Material amounts for this time period were as follows: earned premium was \$198,684,719; incurred claims were \$180,714,639; expense allowances were \$6,953,936.

- F. Not applicable
- G. Not applicable
- H. Not applicable
- I. Not applicable
- J. Not applicable
- K. Not applicable
- L. Not applicable
- M. Not applicable
- N. Not applicable
- O. Not applicable

(11) Debt

- A. Not applicable
- B. FHLB (Federal Home Loan Bank) Agreements
 - (1) The Company is a member of the FHLB of Des Moines, Iowa. Through its membership, the Company has conducted business activity (borrowings) with FHLB. It is part of the Company's strategy to utilize these funds for both liquidity and general operating purposes. The Company has determined the actual/estimated maximum borrowing capacity as \$1,326,689,000 based on the current remaining pledged collateral capacity at the FHLB.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year	1	2	3
	Total 2+3	General Account	Separate Account
(a) Membership stock – class A	10,000,000	10,000,000	1
(b) Membership stock – class B	-	-	1
(c) Activity stock	-	1	1
(d) Excess stock	-	1	1
(e) Aggregate total	10,000,000	10,000,000	-
(f) Actual or estimated borrowing capacity as determine by the insurer	1,326,689,000	XXX	xxx

1. Prior Year-end	1 Total 2+3	2 General Account	3 Separate Account
(a) Membership stock – class A	10,000,000	10,000,000	-
(b) Membership stock – class B	-	-	-
(c) Activity stock	4,800,000	4,800,000	-
(d) Excess stock	-	-	-
(e) Aggregate total	14,800,000	14,800,000	-
(f) Actual or estimated borrowing capacity as determine by the insurer	706,148,000	XXX	xxx

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

Membership Stock	Current Year Total	Not Eligible for Redemption	Less Than 6 Months	6 months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	10,000,000	10,000,000	-	-	-	-
2. Class B	-	-	-	-	-	-

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

Current Year Total General and Separate Accounts	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	1,627,717,000	1,848,253,000	_

Current Year General Account	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	1,627,717,000	1,848,253,000	

3. Current Year Separate Accounts	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	-	-	-

Prior Year-end Total General and Separate Accounts	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	990,785,000	1,080,755,000	120,000,000

(11) Debt (continued)

(3) Collateral Pledged to FHLB (continued)

Current Year Total General and Separate Accounts	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	1,627,717,000	1,848,253,000	_

2. Current Year General Account	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	1,627,717,000	1,848,253,000	-

3. Current Year Separate Accounts	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	-	-	-

4. Prior Year-end Total General and Separate Accounts	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	1,958,405,000	1,860,289,000	120,000,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	-		-	XXX
(b) Funding Agreements	-	-	-	-
(c) Other	-	-	-	XXX
(d) Aggregate Total	-	-	-	-

2. Prior Year-end	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	120,000,000	120,000,000	-	XXX
(b) Funding Agreements	-	-	-	-
(c) Other	-	-	-	XXX
(d) Aggregate Total	120,000,000	120,000,000	-	-

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	170,000,000	170,000,000	-
2. Funding Agreements	-	-	-
3. Other	-	-	-
Aggregate Total	170,000,000	170,000,000	-

c. FHLB - Prepayment Obligations

	Does the Company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	NO
2. Funding Agreements	NO
3. Other	NO

NOTES TO FINANCIAL STATEMENTS

(12) Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

The Company has a non-qualified non-contributory defined benefit retirement plan covering certain former agents. Benefits are based upon years of participation and the agent's adjusted annual compensation.

The Company also had a postretirement plan that provided certain health care and life insurance benefits to retired former agents. Eligibility was determined by age at retirement and years of service. Health care premiums were shared with retirees, and other cost-sharing features included deductibles and co-payments. The life insurance plan was non-contributory. During 2023, the postretirement plan providing health care and life insurance benefits to certain former agents was curtailed and subsequently settled, resulting in a reduction in the liability of \$3,506.

A summary of asset, obligations and assumptions of the Pension and Other Postretirement Benefit Plans are as follows at December 31, 2023 and 2022:

1. Change in benefit obligation

a. Pension Benefits

	Overf	unded	Underfunded			
In thousands	2023	2022	2023	2022		
Benefit obligation at beginning of year	\$ (38,343)	\$ (50,649)	\$ -	\$		
2. Service cost	-	-	-			
3. Interest cost	(2,094)	(1,755)	-			
4. Contribution by plan participants	-	-	-			
5. Actuarial gain (loss)	(1,713)	11,846	-			
6. Foreign currency exchange rate changes	-	-	-			
7. Benefits paid	2,788	2,215	-			
8. Plan amendments	-	-	-			
Business combinations, divestitures, curtailments, settlements and special termination benefits	-	1	-			
10. Benefit obligation at end of year	\$ (39,362)	\$ (38,343)	\$ -	\$		

b. Postretirement Benefits

		Overfunded				d		
In thousands	2	023	20	022	2	2023		2022
Benefit obligation at beginning of year	\$	-	\$	-	\$	(3,530)	\$	(4,749)
2. Service cost		-		-		(75)		(147)
3. Interest cost		-		-		(180)		(128)
4. Contribution by plan participants		-		-		-		-
5. Actuarial gain (loss)		-		-		118		1,345
6. Foreign currency exchange rate changes		-		-		-		-
7. Benefits paid		-		-		161		149
8. Plan amendments		-		-		-		-
Business combinations, divestitures, curtailments, settlements and special termination benefits		-		-		3,506		-
10. Benefit obligation at end of year	\$	-	\$	-	\$	0	\$	(3,530)

c. Special or Contractual Benefits Per SSAP No. 11

		Overf	unded		Under		erfunded	
In thousands	20	023	2	022	2023			2022
Benefit obligation at beginning of year	\$	-	\$	-	\$	-	\$	-
2. Service cost		-		-		-		-
3. Interest cost		-		-		-		-
Contribution by plan participants		-		-		-		-
5. Actuarial gain (loss)		-		-		-		-
6. Foreign currency exchange rate changes		-		-		-		-
7. Benefits paid		-		-		-		-
8. Plan amendments		-		-		-		-
Business combinations, divestitures, curtailments, settlements and special termination benefits		-		-		-		-
10. Benefit obligation at end of year	\$	-	\$	-	\$	-	\$	-

(12) Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans (continued)

2. Change in plan assets

	Pension I	Benefits		tirement nefits	Special or Contractual Benefits Per SSAP No.11		
In thousands	2023	2022	2023	2022	2023	2022	
a. Fair value of plan assets at beginning of year	\$ 52,989	\$ 51,546	-	-	-	-	
b. Actual return on plan assets	1,566	1,443	-	-	-	-	
c. Foreign currency exchange rate changes	-	-	-	-	-	-	
d. Contribution	2,788	2,215	161	149	-	-	
e. Plan participants' contributions		-	-	-	-	-	
f. Benefits paid	(2,788)	(2,215)	(161)	(149)	-	-	
g. Business combinations, divestitures and settlements		-	-	-	-	-	
h. Fair value of plan assets at end of year	\$ 54,555	\$ 52,989	-	-	-	-	

3. Funded status

		Pension Benefits				Postretirement Benefits		
In thousands		2023		2022	2023			2022
a. Components:								
1. Prepaid benefit costs	\$	(17,228)	\$	(14,745)	\$	-	\$	-
2. Overfunded plan assets		2,036		99		-		-
3. Accrued benefits costs		-		-		-		6,890
4. Liability for pension benefits		-		-		-		(3,360)
b. Assets and Liabilities recognized								
1. Assets (nonadmitted)	\$	(15,193)	\$	(14,646)	\$	-	\$	-
2. Liabilities recognized	\$	-	\$	-	\$	-	\$	(3,530)
c. Unrecognized liabilities	\$	(15,193)	\$	(14,646)	\$	-	\$	3,360

4. Components of net periodic benefit cost

	Pension	Pension Benefits Benefit Benefit						r Contractual s Per SSAP lo.11
In thousands	2023	2022	2023	2022	2023	2022		
a. Service cost	\$ -	\$ -	\$ 76	\$ 147	-	-		
b. Interest cost	2,094	1,755	180	128	-	-		
c. Expected return on plan assets	(1,788)	(1,804)	-	-	-	-		
d. Transition asset or obligation	-	-	-	-	-	-		
e. Gains and losses	-	1,712	(349)	(204)	-	-		
f. Prior service cost or credit	-	-	-	(129)	-	-		
g. Gain or loss recognized due to a settlement or curtailment	-	-	(6,636)	-	-	-		
h. Total net periodic benefit cost	\$ 306	\$ 1,663	\$ (6,729)	\$ (58)	-	-		

5. Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost.

Pension Benefits			Postretirement Benefits					
In thousands		2023 202		2022	2023		2022	
a. Items not yet recognized as a component of net periodic cost – prior year	\$	99	\$	13,297	\$	(3,360)	\$	(2,348)
b. Net transition asset or obligation recognized				-		-		-
c. Net prior service cost or credit arising during the period		-		-		-		-
d. Net prior service cost or credit recognized		1				-		129
e. Net gain and loss arising during the period		1,937		(11,486)		(3,625)		(1,345)
f. Net gain and loss recognized		-		(1,712)		6,985		204
g. Item not yet recognized as a component of net periodic cost – current year	\$	2,036	\$	99	\$	-	\$	(3,360)

NOTES TO FINANCIAL STATEMENTS

- (12) Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans (continued)
 - Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost.

	Pension Benefits			Р	Postretirement Benefits		
In thousands	2023		2022		2023		2022
a. Net transition asset or obligation	\$ -	\$	-	\$	-	\$	-
b. Net prior service cost or credit	\$ -	\$	-	\$	-	\$	-
c. Net recognized gains and losses	\$ 2,036	\$	99	\$	-	\$	(3,360)

7. Weighted average assumptions used to determine net periodic benefit costs as of end of current period:

	2023	2022
a. Weighted average discount rate	5.42%	2.77%
b. Expected long-term rate of return on plan assets	3.50%	3.50%
c. Rate of compensation increase	N/A	N/A
d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	N/A	N/A

Weighted average assumptions used to determine projected benefit obligations as of end of current period:

	2023	2022
e. Weighted average discount rate	5.14%	5.42%
f. Rate of compensation increase	N/A	N/A
g. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	N/A	N/A

- 8. The amount of the accumulated benefit obligation for defined benefit pension plans was \$39,362,000 for the current year and \$38,342,000 for the prior year.
- 9. None
- 10. The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated (in thousands):

Y	ear(s)	Amount		
a.	2024	\$	3,171	
b.	2025		3,139	
C.	2026		3,109	
d.	2027		3,127	
e.	2028		3,072	
f.	2029 through 2033		14,349	

- 11. In 2023, the Company expects to pay directly for benefit payments as they come due under its non-contributory defined benefit plans and provide no additional funding beyond those payments.
- B. The defined benefit pension plans asset allocation as of the measurement date, December 31, 2023, and the target asset allocation, presented as a percentage of total plan asset were as follows:

	<u>2023</u>	<u>2022</u>	Target Allocation
a. Debt securities	0%	0%	0%
b. Equity securities	0%	0%	0%
c. Real Estate	0%	0%	0%
d. Other	<u>100%</u>	<u>100%</u>	100%
e. Total	100%	100%	

Generally, the investment objective of the non-contributory defined benefit plans is to limit volatility of returns. The assets are invested in a group annuity contract of the Company.

NOTES TO FINANCIAL STATEMENTS

(12) Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans (continued)

- C. The fair value of each class of plan assets as of each date for which a statement of financial position is presented. Asset classes shall be based on the nature and risks of assets in reporting entity's plan(s).
 - 1. Fair Value Measurements of Plan Assets at Reporting Date

Not applicable

2. Fair Value Measurements in Level 3 of the Fair Value Hierarchy

Not applicable

- D. Historical rates of return for individual asset classes and future estimated returns are used to develop expected rates of return. These rates of return are applied to the plan's investment policy to determine a range of expected returns. The expected long-term rate of return on plan assets is selected from this range.
- E. Defined Contribution Plan

The Company also has a profit-sharing plan covering substantially all former agents. Effective January 1, 2012, the Company's contribution is made as a certain percentage based on voluntary contribution rate and applied to each eligible agent's annual contribution. Prior to January 1, 2012, the Company's contribution to the agent plan is made as a certain percentage, based upon years of service, applied to each agent's total annual compensation. The Company recognized contributions to the plan during 2023 and 2022 of \$960,000 and \$1,391,000, respectively. The Company intends to terminate this profit-sharing plan during 2024.

F. Multiemployer Plans

Not applicable

G. Consolidated/Holding Company Plans

Not applicable

H. Postemployment Benefits and Compensated Absences

Not applicable

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

Not applicable

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

- A. The Company has 5,000,000 shares of \$1 par value common stock authorized, issued and outstanding.
- B. The Company has no preferred stock outstanding.
- C. Dividend payments by the Company to its parent cannot exceed the greater of 10% of statutory capital and surplus or the statutory net gain from operations as of the preceding year-end, as well as the timing and amount of dividends paid in the preceding 12 months, without prior approval from the Minnesota Department of Commerce. Based on these limitations and 2023 statutory results, the maximum amount available for the payment of dividends after January 1, 2024 by the Company without prior regulatory approval is \$327,596,000.
- D. cash dividend in the amount of \$100,000,000 was paid on January 30, 2023, from the Company to SFG.

An stock dividend in the amount of \$2,193,177 was paid on February 3, 2023, from the Company to SFG.

An stock dividend in the amount of \$2,799,936 was paid on September 20, 2023, from the Company to SFG.

- E. Within the limitations of (3) above, there are no other restrictions placed on the portion of Company profits that may be paid as ordinary dividends to shareholders.
- F. Not applicable
- G. Not applicable
- H. Not applicable
- I. Changes in balances of special surplus funds from the prior year are due to increase of \$108 million due to establishing a deferred reinsurance gain of \$95 million attributable to a new reinsurance agreement entered into in 2023 and a decrease in the valuation allowance of deferred tax assets of \$69 million, partially offset by \$56 million of amortization of prior years' deferred reinsurance gains.
- J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is \$531,831,000.

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

K. The Company issued the following surplus debentures or similar obligations:

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest rate	Original Issue Amount of note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year	Unapproved Interest And/Or Principal
1000	09/15/1995	8.25%	\$ 125,000,000	N	\$ 118,000,000	\$ 118,000,000	None
Total			\$ 125,000,000		\$ 118,000,000	\$ 118,000,000	

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3 rd party liquidity provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
1000	\$9,735,000	\$285,760,381	N/A	None	\$7,000,000	09/15/2025
Total	\$9,735,000	\$285,760,381			\$7,000,000	

1	15	16	17	18	19
ltem Number	Are Surplus Note payments contractually linked? (Y/N)	Surplus Note payments subject to administrative offsetting provisions? (Y/N)	Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (Y/N)	Is Asset Issuer a Related Party (Y/N)	Type of Assets Received Upon Issurance
1000	N	N	Ν	N	N/A
Total					

1	20	21	22
Item Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carry Value of Assets	Is Liquidity Source a Related Party to the Surplus Note Issuer (Y/N)
1000	N/A	N/A	Z
Total			

In September 1995, the Company issued surplus notes with a face value of \$125,000,000, at 8.25%, due in September 2025. The surplus notes were issued pursuant to Rule 144A under the Securities Act of 1993, and are administered by the Company as registrar/paying agent. The surplus notes are reported in the Company's surplus at a statement value of \$118,000,000. The surplus notes are subordinate to all current and future policyholders interests, including claims, and indebtedness of the Company. All payments of interest and principal on the notes are subject to the approval of the Minnesota Department of Commerce.

- L. Not applicable
- M. Not applicable

NOTES TO FINANCIAL STATEMENTS

(14) Liabilities, Contingencies and Assessments

A. Contingent Commitments

- 1. The Company has long-term commitments to fund alternative investments and real estate investments totaling \$508,200,000 as of December 31, 2023. The Company estimates that \$203,000,000 of these commitments will be invested in 2024, with the remaining \$305,200,000 invested over the next four years.
- 2. Not applicable
- 3. Not applicable

B. Assessments

- 1. The Company is contingently liable under state regulatory requirements for possible assessments pertaining to future insolvencies and impairments of unaffiliated insurance companies. The Company records a liability for future guaranty fund assessments based upon known insolvencies, according to data received each December from the National Organization of Life and Health Insurance Guaranty Associations. It is expected that these insolvencies will result in retrospective premium-based guaranty fund assessments against the company of \$133,000 as of December 31, 2023. A liability of \$118,000 was recognized as of December 31, 2022.
- 2. An asset is recorded for the amount of guaranty fund assessments paid, which can be recovered through premium tax credits. This asset was \$2,353,000 and \$2,365,000 as of December 31, 2023 and 2022 respectively (see detailed reconciliation below). These assets are being amortized over a five-year period.

a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	\$ 2,365,000
b. Decreases current year:	
Premium tax offset applied	(258,000)
c. Increases current year:	
Premium tax offset applied	246,000
d. Assets recognized from paid and accrued premium tax	
offsets and policy surcharges current year-end	\$ 2,353,000

3. NOLHGA provides data related to the Penn Treaty/ANIC insolvency and its long-term care contracts. This data is provided on a discounted and undiscounted basis. There is an immaterial difference to our financial statements in the presentation of our Penn Treaty/ANIC asset/liability on a discounted and undiscounted basis.

C. Not applicable

D. The Company is involved in various pending or threatened legal proceedings arising out of the normal course of business. In the opinion of management, the ultimate resolution of such litigation will likely not have a material adverse effect on operations or the financial position of the Company.

E. Not applicable

F. In the normal course of business, the Company seeks to limit its exposure to loss on any single insured and to recover a portion of benefits paid by ceding reinsurance to other insurance companies (reinsurers). To the extent that a reinsurer is unable to meet its obligations under the reinsurance agreement, the Company remains liable. The Company evaluates the financial condition of its reinsurers and monitors concentrations of credit risk to minimize its exposure to significant losses from reinsurer insolvencies. Allowances are established for amounts deemed uncollectible.

As of December 31, 2023, the Company had committed to purchase mortgage loans totaling \$102,3000,000 but had not completed the purchase transactions.

As of December 31, 2023, the Company had committed to purchase corporate bonds totaling \$69,000,000 but had not completed the purchase transactions.

The Company has a 100% coinsurance agreement for its individual disability line within its Corporate business unit. Under the terms of this agreement, assets supporting the reserves transferred to the reinsurer are held under a trust agreement for the benefit of the Company in the event that the reinsurer is unable to perform its obligations. At December 31, 2023 and 2022, the assets held in trust were \$518,969,000 and \$522,737,000, respectively. These assets are not reflected in the accompanying statements of admitted assets, liabilities and capital and surplus.

NOTES TO FINANCIAL STATEMENTS

(15) Leases

A. The Company leases space in the St. Paul campus to unaffiliated companies. Commitments to the Company for future lease agreements are as follows: 2024, \$1,313,000; 2025, \$1,324,000; 2026, \$1,193,000; 2027, \$1,115,000; 2028, \$1,010,000. Income from these leases was \$2,621,000, and \$2,335,000 for the years ended December 31, 2023, and 2022, respectively, and is reported in net investment income.

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

B. Not applicable

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

Certain financial instruments, consisting primarily of cash and short-term investments, potentially subject the Company to concentrations of credit risk. The Company places its cash and short-term investments with high quality financial institutions and limits the amount of credit exposure with any one institution.

Investment policy limits investments in individual financial institutional funds to 3% of admitted statutory assets. Limits as to the amount of exposure to any one financial institution are also governed by investment policy.

Equity security diversification is obtained through the use of style diversification and through limiting exposure to a single issuer. Private equity investment diversification is achieved by dividing the portfolio between direct venture company funds, mezzanine debt funds and hedge and other types of private equity instruments. In addition, this portfolio is managed by diversifying industry sectors to limit exposure to any one type of fund.

Concentration of credit risk with respect to mortgages, bonds, and other invested assets are limited because of the diverse geographical base and industries of the underlying issuers. This diversity is an integral component of the portfolio management process.

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

	As	<u>sets</u>	<u>Liabilities</u>			
	<u>2023</u>	<u>2023</u> <u>2022</u>		<u>2022</u>		
a. Swaps	\$ 60,505,904	\$ -	\$ -	\$ -		
b. Futures	\$ 1,141,717,576	\$ 2,454,649,048	\$ -	\$ -		
c. Options	\$ 9,182,406,218	\$ 9,172,234,777	\$ 7,219,656,689	\$ 8,117,594,649		
d. Caps	\$ -	\$ -	\$ -	\$ -		
e. Forwards	\$ 130,000,000	\$ -	\$ 562,000,000	\$ 889,597,218		
f. Total	\$ 10,514,629,698	\$ 11,626,883,825	\$ 7,781,656,689	\$ 9,007,191,867		

2. Interest rate futures are used by the Company to manage duration in certain portfolios within the general account of the Company. In exchange traded interest rate futures transactions, the Company agrees to purchase or sell a specified number of contracts, the value of which is determined by the different classes of interest rate securities, and to post variation margin on a daily basis in an amount equal to the difference in the daily fair market values of those contracts. The Company enters into exchange-traded futures with regulated futures commission merchants that are members of the exchange. Exchange-traded interest rate futures are used primarily to hedge mismatches between the duration of the assets in a portfolio and the duration of liabilities supported by those assets, to hedge against changes in value of securities the Company owns or anticipates acquiring, and to hedge against changes in interest rates on anticipated liability issuances. The value of interest rate futures is substantially impacted by changes in interest rates and they can be used to modify or hedge existing interest rate risk.

Foreign currency forwards are used by the Company to reduce the risk from fluctuations in foreign currency exchange rates associated with its assets and liabilities denominated in foreign currencies. In a foreign currency forward transaction, the Company agrees with another party to deliver a specified amount of an identified currency at a specified future date. The price is agreed upon at the time of the contract and payment for such a contract is made in a different currency in the specified future date.

Equity futures include exchange-traded equity futures as well as VIX futures. VIX futures are used by the Company to reduce the variance of its portfolio of equity assets. The VIX is the index of the implied volatility of the S&P 500 Index options and represents the expected stock market volatility over the next 30 day period. In exchange-traded equity futures transactions, the Company agrees to purchase or sell a specified number of contracts, the value of which is determined by the different classes of equity securities, and to post variation margin on a daily basis in an amount equal to the difference in the daily fair market values of those contracts. The Company enters into exchange-traded futures with regulated futures commission merchants that are members of the exchange. Exchange-traded equity futures are used primarily to hedge liabilities embedded in certain variable annuity products and certain equity indexed life products offered by the Company.

NOTES TO FINANCIAL STATEMENTS

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

Equity index options are used by the Company primarily to hedge minimum guarantees embedded in certain variable annuity products offered by the Company. To hedge against adverse changes in equity indices, the Company enters into contracts to sell the equity index within a limited time at a contracted price. The contracts will be net settled in cash based on differentials in the indices at the time of exercise and the strike price. In certain instances, the Company may enter into a combination of transactions to hedge adverse changes in equity indices within a pre-determined range through the purchase and sale of options.

3. The Company may be exposed to credit-related losses in the event of nonperformance by counterparties to derivative financial instruments. Generally, the current credit exposure of the Company's derivative contracts is limited to the positive estimated fair value of derivative contracts at the reporting date after taking into consideration the existence of netting agreements and any collateral received pursuant to credit support annexes.

The Company manages its credit risk related to OTC derivatives by entering into transactions with highly rated counterparties, maintaining collateral arrangements and through the use of master agreements that provide for a single net payment to be made by one counterparty to another at each due date and upon termination. Because exchange traded futures are purchased through regulated exchanges, and positions are settled on a daily basis, the Company has minimal exposure to credit-related losses in the event of nonperformance by counterparties to such derivative instruments.

4. The Company enters into various collateral arrangements, which require both the pledging and accepting of collateral in connection with its derivative instruments. The Company's collateral arrangements for its OTC derivatives generally require the counterparty in a net liability position, after considering the effect of netting arrangements, to pledge collateral when the fair value of that counterparty's derivatives reaches a pre-determined threshold. The Company received collateral from OTC counterparties in the amount of \$457,323,000 and \$191,522,000 at December 31, 2023 and 2022, respectively. Securities collateral received by the Company is held in separate custodial accounts and is not recorded on the statutory statements of admitted assets, liabilities and capital and surplus. Credit agreements with counterparties permit the Company to sell or re-pledge this collateral, at December 31, 2023 and 2022, none of the collateral had been sold or re-pledged. The company delivered collateral to OTC counterparties in the form of fixed maturity securities with a carrying value of \$14,252,000 and \$9,893,000 and cash collateral of \$31,000 and \$39,303,000 at December 31, 2023 and 2022, respectively. The Company delivered collateral for futures contracts in the form of fixed maturity securities with the carrying value of \$64,876,000 and \$79,689,000 at December 31, 2023 and 2022, respectively. Securities collateral pledged by the Company is reported in bonds on the statutory statements of admitted assets, liabilities and surplus. Cash collateral pledged is reported as a receivable in other invested assets on the statutory statements of admitted assets, liabilities and capital and surplus.

(17) Sale Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- A. Not applicable
- B. Not applicable
- C. Wash Sales
 - 1. In the course of the reporting entity's asset management, securities are sold and reacquired within 30 days of the sale date
 - 2. The details by NAIC designation 3 or below, or unrated of securities sold during the year ended December 31, 2023 and reacquired within 30 days of the sale date are:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Common Stocks		-	\$ -	\$ -	\$ -

(18) Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans

Not applicable

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

Not applicable

NOTES TO FINANCIAL STATEMENTS

(20) Fair Value Measurements

A. The fair value of the Company's financial assets and financial liabilities has been determined using available market information as of December 31, 2023. Although the Company is not aware of any factors that would significantly affect the fair value of financial assets and financial liabilities, such amounts have not been comprehensively revalued since those dates. Therefore, estimates of fair value subsequent to the valuation dates may differ significantly from the amounts presented herein. Considerable judgment is required to interpret market data to develop the estimates of fair value. The use of different market assumptions and/or estimation methodologies may have a material effect on the estimated fair value amounts.

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability (exit price) in an orderly transaction between market participants at the measurement date. In determining fair value, the Company primarily uses the market approach which utilizes prices and other relevant information generated by market transactions involving identical or comparable assets or liabilities. To a lesser extent, the Company also uses the income approach which uses discounted cash flows to determine fair value. When applying either approach, the Company maximizes the use of observable inputs and minimizes the use of unobservable inputs. Observable inputs reflect the assumptions market participants would use in valuing a financial instrument based on market data obtained from sources independent of the Company. Unobservable inputs reflect the Company's estimates about the assumptions market participants would use in valuing financial assets and financial liabilities based on the best information in the circumstances.

The Company is required to categorize its financial assets and financial liabilities carried at fair value on the statutory statements of admitted assets, liabilities and capital and surplus according to a three-level hierarchy. A level is assigned to each financial asset and financial liability based on the lowest level input that is significant to the fair value measurement in its entirety. The levels of fair value hierarchy are as follows:

Level 1 – Fair value is based on unadjusted quoted prices for identical assets or liabilities in an active market.

Level 2 – Fair value is based on significant inputs, other than quoted prices included in Level 1, that are observable in active markets for identical or similar assets and liabilities.

Level 3 – Fair value is based on at least one or more significant unobservable inputs. These inputs reflect the Company's assumptions about the inputs market participants would use in pricing the assets or liabilities.

The Company uses prices and inputs that are current as of the measurement date. In periods of market disruption, the ability to observe prices and inputs may be reduced, which could cause an asset or liability to be reclassified to a lower level.

Inputs used to measure fair value of an asset or liability may fall into different levels of the fair value hierarchy. In these situations, the Company 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.

1. The following table summarizes the Company's financial assets and liabilities measured at fair value as of December 31, 2023 (in thousands):

Description	Level 1	Level 2	L	evel 3	 et Asset lue (NAV)	Total
Cash equivalents	\$ 92,733	\$ -	\$	-	\$ -	\$ 92,733
Bonds						
Industrial and misc	\$ -	\$ -	\$	-		\$ -
Common stock:						
Industrial and misc	\$ 327,852	-	\$	11,129	-	\$ 338,981
Preferred stocks	\$ 7,244	\$ 22,585	\$	-	-	\$ 29,829
Derivative assets:						
Derivative instruments	\$ 90	\$ 955,229	\$	-	\$ -	\$ 955,319
Futures Options	-	-		-	-	-
Total derivatives	\$ 90	\$ 955,229	\$	-	\$ -	\$ 955,319
Separate account assets	 5,559,443	\$ 24,506,034	\$	1,881	\$ 	\$ 30,067,358
Total assets	\$ 5,987,362	\$ 25,483,848	\$	13,010	\$ -	\$ 31,484,220
Derivative liabilities	\$ (52)	\$ (527,241)	\$	-	\$ -	\$ (527,293)
Total liabilities	\$ (52)	\$ (527,241)	\$	-	\$ -	\$ (527,293)

NOTES TO FINANCIAL STATEMENTS

(20) Fair Value Measurements (continued)

2. Assets measured at fair value using significant unobservable inputs (Level 3):

(in thousands)	 llance at /01/2023	 nsfers level 3	0	nsfers ut of evel 3	Total ar (loss includent in	nd ses) ded in	ga (I in	Total ins and osses) cluded surplus	Purchas es	Sales		 suanc es	-	lance at (31/2023
Common stocks	\$ 11,589	\$ -	\$	-	\$	-	\$	(460)	\$ -	\$	-	\$ -	\$	11,129
Separate account assets	\$ 7,212	-		-		-		(109)	3,455	(8,6	677)		\$	1,881
Total	\$ 18,801	\$ -	\$	-	\$	-	\$	(569)	\$ 3,455	\$ (8,6	677)	\$ -	\$	13,010

- 3. Transfers of securities among the levels occur at the beginning of the reporting period.
- 4. The methods and assumptions used to estimate the fair value of financial assets and liabilities are summarized as follows:

Common and Preferred Stocks

The fair values of equity securities are based on quoted market prices in active markets for identical assets and are classified within Level 1. The Company carries certain equity securities that are not priced on an exchange classified within Level 2. The Company receives these prices from third party pricing services using observable inputs for identical or similar assets in active markets. The Company carries a small amount of non-exchange traded equity securities classified within Level 3.

Derivative instruments

Derivative instrument fair values are based on quoted market prices when available. If a quoted market price is not available, fair value is estimated using current market assumptions and modeling techniques, which are then compared with quotes from counterparties.

The majority of the Company's derivative positions are traded in the over-the-counter (OTC) derivative market and are classified as Level 2. The fair values of most OTC derivatives are determined using discounted cash flow or third party pricing models. The significant inputs to the pricing models are observable in the market or can be derived principally from or corroborated by observable market data. Significant inputs that are observable generally include: interest rates, foreign currency exchange rates, interest rate curves, credit curves and volatility. However, certain OTC derivatives may rely on inputs that are significant to the estimated fair value that are not observable in the market or cannot be derived principally from or corroborated by observable market data. Significant inputs that are unobservable generally include: independent broker quotes and inputs that are outside the observable portion of the interest rate curve, credit curve, volatility or other relevant market measure. These unobservable inputs may involve significant management judgment or estimation. In general, OTC derivatives are compared to an outside broker quote when available and are reviewed in detail through the Company's valuation oversight group.

The credit risk of both the counterparty and the Company are considered in determining the estimated fair value for all OTC derivatives after taking into account the effects of netting agreements and collateral arrangements.

Cash equivalents

Cash equivalents include money market instruments. Money market instruments are generally valued using unadjusted quoted prices in active markets and are reflected in Level 1.

Separate account assets

Separate account assets are reported as a summarized total and are carried at estimated fair value based on the underlying assets in which the separate accounts are invested. Valuations for common stock and short-term investments are determined consistent with similar instruments as previously described. When available, fair values of bonds are based on quoted market prices of identical assets in active markets and are reflected in Level 1. When quoted prices are not available, the Company's process is to obtain prices from third party pricing services, when available, and generally classified the security as Level 2. Valuations for certain mutual funds and pooled separate accounts are classified as Level 2 as the values are based upon quoted prices or reported net asset values provided by the fund managers with little readily determinable public pricing information. Other valuations using internally developed pricing models or broker quotes are generally classified as Level 3.

B. Not applicable

(20) Fair Value Measurements (continued)

C. The following table summarizes by level of fair value hierarchy the aggregate fair value of all financial assets and liabilities held by the Company as of December 31, 2023 (in thousands):

Type of Financial Instrument	Aggregate Fair Value	Admitted Asset Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable Carrying Value
Assets: Bonds	\$ 18,697,339	\$ 20,806,506	\$ 186,272	\$ 14,987,755	\$ 3,523,312	\$ -	\$ -
Common stock	338,981	348,981	327,852	-	11,129	-	10,000
Preferred stock	98,044	107,417	8,013	22,585	67,446	-	-
Mortgage loans	4,955,610	5,558,251	-	-	4,955,610	-	-
Short terms	9,756	9,721	-	9,756	-	-	-
Cash Equivalents	546,703	546,664	546,703	-	-	-	-
Surplus Notes	141,216	184,063	-	141,216	-	-	-
Total investments	\$ 24,787,649	\$ 27,561,603	\$ 1,068,840	\$ 15,161,312	\$ 8,557,497	\$ -	\$ 10,000
Derivative Assets: Interest rate swaps Options	\$ - 955,319	\$ - 955,319	\$ - 90	\$ - 955,229	\$ - - -	\$ - - -	\$ - - -
Total derivatives	\$ 955,319	\$ 955,319	\$ 90	\$ 955,229	\$ -	\$ -	\$ -
Policy loans	\$ 1,083,421	\$ 900,935	\$ -	\$ -	\$ 1,083,421	\$ -	\$ -
Separate account assets	\$ 30,067,358	\$ 30,067,658	\$ 5,559,443	\$ 24,506,034	\$ 1,881	\$ -	\$ -
Total assets	\$ 56,893,747	\$ 59,485,115	\$ 6,628,373	\$ 40,622,575	\$ 9,642,799	\$ -	\$ 10,000
Liabilities:							
Derivative liabilities: Total liabilities	\$ (527,319) \$ (527,319)	\$ (955,319) \$ (955,319)	\$ 90 \$ 90	\$ (955,229) \$ (955,229)	\$ - \$ -	\$ - \$ -	<u> </u>
Deferred annuities	\$ 2,041,679	\$ 2,146,865	\$ -	\$ -	\$ 2,041,679	\$ -	\$ -
Annuity certain contracts	\$ 131,113	\$ 139,357	\$ -	\$ -	\$ 131,113	\$ -	\$ -
Other fund deposits	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Supplementary contracts without life contingencies	\$ 180,530	\$ 180,530	\$ -	\$ -	\$ 180,530	\$ -	\$ -
Separate account liabilities	\$ 25,779,300	\$ 25,779,300	\$ 5,559,443	\$ 20,217,976	\$ 1,881	\$ -	\$ -
Total liabilities	\$ 27,605,303	\$ 27,290,733	\$ 5,559,533	\$ 19,262,747	\$ 2,355,203	\$ -	\$ -

D. The following table provides a summary of financial assets with a not practicable carrying value as of December 31, 2023 (in thousands):

	Car	rying Value	Effective Interest Rate	Maturity Date	Explanation
Common stock	\$	10,000	N/A	N/A	Nonmarketable FHLB membership stock held at cost

E. Not applicable

(21) Other Items

- A. Not applicable
- B. Not applicable
- C. Other Disclosures

During 2022, the Company closed transactions to reinsure several closed blocks of individual life and individual annuity products and certain non-affiliated group annuity contracts (collectively, "the Transactions"). The Transactions included coinsurance and modified coinsurance structures with certain of the counterparties' reinsurance obligations secured via a trust established for the benefit of the Company. Closing of the Transactions resulted in an initial reinsurance ceded premium of \$3.6 billion and net realized losses on transferred assets of \$78,533 before taxes and transfers to IMR.

NOTES TO FINANCIAL STATEMENTS

(21) Other Items (continued)

Risks

The Company's financial statements are based on estimates and assumptions that are subject to significant business, economic and competitive risks and uncertainties, many of which are beyond the Company's control or are subject to change. As such, actual results could differ from the estimates used in the financial statements and the value of the Company's investments, its financial condition and its liquidity could be adversely affected. The following risks and uncertainties, among others, may have such an effect:

- Economic environment and capital markets-related risks such as those related to interest rates, equity markets, credit spreads, real estate, and derivatives.
- Investment-related risks such as those related to valuation, impairment, and concentration.
- Business and operational-related risks such as those related to mortality/longevity, morbidity and claims
 experience, reinsurers and counterparties, liquidity, ratings, competition, cyber or other information security,
 fraud, and overall risk management.
- Catastrophic and pandemic event-related risks that may impact policyholder behavior and claims experience, volatility in financial markets and economic activity, and operations.
- Acquisition, disposition, or other structural change related risks.
- Regulatory and legal risks such as those related to changes in fiscal, tax and other legislation, insurance and other regulation, and accounting standards.

The Company actively monitors and manages risks and uncertainties through a variety of policies and procedures in an effort to mitigate or minimize the adverse impact of any exposures impacting the financial statements.

Assets in the amount of \$8,080,000 and \$8,366,000 at December 31, 2023 and 2022, respectively were on deposit with government authorities or trustees as required by law.

- D. Not applicable
- E. Not applicable
- F. Subprime-Mortgage-Related Risk Exposure
 - 1) As of December 31, 2023 there were no unrealized losses or realized other-than-temporary impairment losses for subprime securities.
 - 2) None
 - 3) Not applicable

G. Retained Assets

1. The Company has a retained asset settlement option on some of its individual, financial institution, and group life insurance contracts. The retained asset account settlement option is not the default method for satisfying insurance claims. The liability for these retained asset accounts are reported as a deposit type liability, specifically as supplemental contracts without life contingencies. There are no interest rate guarantees. The Company has the right to change the interest crediting rate, and may do so, to reflect changes in the market or the retained asset account program itself. In 2023, the interest crediting rate on this block started the year at 0.5%, increased to 1.5% in February, and then in May. It remained at 2% from May till the end of the year. These retained asset accounts are not charged any fees by the Company. Retained asset account administrative duties for this block are completed by a third party provider.

2. Retained asset accounts in force by age:

		In Force									
	As of End of	of Current Year	As of En	d of Prior Year							
	Number	Balance	Number	Balance							
a. Up to and including 12 months	524	\$ 28,957,824	322	\$ 24,361,856							
b. 13 to 24 months	210	\$ 12,078,609	219	\$ 14,250,476							
c. 25 to 36 months	173	\$ 7,900,729	210	\$ 16,721,278							
d. 37 to 48 months	180	\$ 14,895,145	164	\$ 7,128,814							
e. 49 to 60 months	134	\$ 4,771,209	36	\$ 2,440,372							
f. Over 60 months	96	\$ 4,379,407	71	\$ 3,866,789							
g. Total	1,317	\$ 72,982,923	1,022	\$ 68,769,585							

NOTES TO FINANCIAL STATEMENTS

(21) Other Items (continued)

3. Individual and Group contracts for the year ended December 31, 2023:

	Inc	dividual		Group
	Number	Balance/Amount	Number	Balance/Amount
Number/Balance of retained asset accounts at the beginning of the year	219	\$ 26,502,641	803	\$ 42,266,945
b. Number/Amount of retained asset accounts issued/added during the year	78	\$ 16,296,741	619	\$ 47,200,792
c. Investment earnings credited to retained asset account during the year	1	\$ 422,530	-	\$ 825,338
d. Fees and other charges assessed to retained asset accounts during the year	1	\$ 45	-	1
Number/Amount of retained asset accounts transferred to state unclaimed property funds during the year	1	-	-	-
f. Number/Amount of retained asset accounts closed/withdrawn during the year	64	\$ 18,923,810	338	\$ 41,608,209
g. Number/Balance of retained asset accounts at the end of the year	233	\$ 24,298,057	1,084	\$ 48,684,866

- H. Not applicable
- I. Not applicable

(22) Events Subsequent

Not applicable

(23) Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

 Are any of the reinsurers listed in schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company? Yes (XX) No ()

Philip Terrell, Agent, controls Futural Life Insurance Company; Larry Wickline, Agent, controls WFI Reinsurance, LTD; Harold Haldeman, Agent, controls Atlantic Security Life Insurance Company, LTD.

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

Section 2 - Ceded Reinsurance Report - Part A

- Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits? Yes () No (XX)
- 2. Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies? Yes () No (XX)

Section 3 – Ceded Reinsurance Report – Part B

- 1. What is 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? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. \$0
- 2. Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts which were in-force or which had existing reserves established by the Company as of the effective date of the agreement? Yes () No (XX).

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken on such new agreements or amendments? \$0.

(23) Reinsurance (continued)

- B. Not applicable
- C. The Company has reported in its operations in the current year as a result of communication of reinsurance with the companies listed below, amounts that are reflected as.

1. Claims incurred	\$ 58,046,124
2. Claims adjustment expenses incurred	-
3. Premiums earned	\$(24,697,521)
4. Other	\$ 58,046,124
5. Company: 1880 Reinsurance Company	\$(24,697,521)

- D. None
- E. Not applicable
- F. Not applicable
- G. Not applicable
- H. Not applicable

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

- A. The Company estimates accrued retrospective premium adjustments for its group life and accident and health insurance business through a mathematical approach using an algorithm of the financial agreements in place with clients.
- B. The Company records accrued retrospective premium through written premium.
- C. The amount of net premiums written by the Company at December 31, 2023 that are subject to retrospective rating features was \$539,968,000, which represents 37.5% of the total net premiums written for the group life and accident and health insurance business. No other net premiums written by the Company are subject to retrospective rating features.
- D. Not applicable
- E. Not applicable

(25) Change in Incurred Losses and Loss Adjustment Expenses

Activity in the liability for unpaid accident and health claims and claim adjustment expenses is summarized as follows:

<u>In thousands</u>	12/31/2023	12/31/2022
Balance at January 1	\$ 617,902	\$ 620,648
Less: balance correction	-	-
Less: reinsurance recoverable	480,886	486,085
Net balance at January 1 Incurred related to:	137,016	134,563
Current year	144,003	142,918
Prior years	(11,141)	(16,035)
Total incurred	132,862	126,613
Paid related to:		
Current year	64,632	56,983
Prior years	72,279	67,177
Total paid	136,911	124,160
Net balance at December 31	132,967	137,016
Plus: reinsurance recoverable	443,745	480,886
Balance at December 31	\$ 576,712	\$ 617,902

The liability for unpaid accident and health claim adjustment expenses as of December 31, 2023 and 2022 was \$2,713,000 and \$2,779,000, respectively, and is included in the table above.

NOTES TO FINANCIAL STATEMENTS

(25) Change in Incurred Losses and Loss Adjustment Expenses (continued)

As a result of changes in estimates of claims incurred in prior years, the accident and health claims and claim adjustment expenses incurred increased (decreased) \$(11,141,000) and \$(16,305,000) in 2023 and 2022, respectively. The changes in amounts are the result of normal reserve development inherent in the uncertainty of establishing the liability for unpaid accident and health claims and claim adjustment expenses.

The Company incurred \$2,463,000 and paid \$2,529,000 of claim adjustment expenses in the current year, of which \$847,000 of the paid amount was attributable to insured and covered events of prior years. The Company did not increase or decrease the provision for insured events of prior years.

(26) Intercompany Pooling Arrangements

Not applicable.

(27) Structured Settlements

Not applicable

(28) Health Care Receivables

Not applicable

(29) Participating Policies

For the reporting year ended 2023 and 2022, premiums under individual life participating policies were \$14,963,000 and \$(71,366,000) respectively. The Company accounts for its policyholder dividends based upon the contribution method. The Company paid dividends in in 2023 and 2022 in the amount of \$2,536,000 and \$4,710,000, respectively, to policyholders and did not allocate any additional income to such policyholders.

(30) Premium Deficiency Reserves

1. Liability carried for premium deficiency reserves

\$0.00

2. Date of the most recent evaluation of this liability

December 31, 2023

3. Was anticipated investment income utilized in the calculation?

No

(31) Reserves for Life Contracts and Annuity Contracts

- The Company waives deduction of deferred fractional premiums upon death of insured and returns any portion of the final premium beyond the date of death. The reserves for surrender values in excess of reserves are stated in Exhibit 5, Miscellaneous Reserves.
- 2. For substandard policies, if a flat premium is charged, the reserve is one-half of the extra premium. For table extras, the reserve is calculated by an exact method using multiples of standard mortality as determined by the currently assigned mortality category.
- 3. As of December 31, 2023, the Company had \$9,389,915 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation. Reserves to cover the above insurance totaled \$69,381,782 at December 31, 2023 and are reported in Exhibit 5, miscellaneous reserves.
- 4. The Tabular Interest (Page 7, line 4), Tabular Less Actual Reserve Released (Page 7, Line 5), and Tabular Cost (Page 7, Line 9), have been determined by formula as described for these lines in the instructions for the analysis of increase in reserves (Page 7).
- 5. Tabular interest of funds not involving life contingencies under Page 14 Line 18 have been developed by multiplying the mean values of the funds by the contractual rates of interest or approximations thereto.
- 6. The nature of significant other increases is excess interest allowed on funds under the dividend formula.

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

Withdrawal Characteristics of Annuity Actuarial Reserves and Deposit-Type Contract Funds and other Liabilities

Without Life or Disability Contingencies

A. INDIVIDUAL ANNUITIES:	(1) General Account	(2) Separate Account with Guarantees	(3) Separate Account Non- guaranteed	<u>Total</u>	<u>% of</u> Total
 (1) Subject to discretionary withdrawal: a. With market value adjustment b. At book value less current surrender charges of 5% or more c. At fair value 	\$ 908,238,185 547,352,955	\$ 287,741,665 - 21,832,975	\$ - - 5,350,643,837	\$ 1,195,979,850 547,352,955 5,372,476,812	13.1% 6.0% 59.0%
 d. Total with market value adjustment or at fair value (total of a through c) e. At book value without adjustment (minimal or no charge or adjustment) 	1,455,591,140 1,083,889,677	309,574,640	5,350,643,837	7,115,809,617 1,083,889,677	11.9%
 (2) Not subject to discretionary withdrawal (3) Total (gross: direct + assumed) (4) Reinsurance ceded (5) Total (net)* (3) – (4) (6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after 	872,361,704 3,411,842,521 446,388,828 \$ 2,965,453,693 \$ 9,105,455	23,618,198 333,192,838 - 333,192,838	13,585,442 5,364,229,279 - 5,364,229,279	909,565,344 9,109,264,638 446,388,828 \$ 8,662,875,810 \$ 1,105,455	10.0%
the statement date:	(1) General Account	(2) Separate Account with Guarantees	(3) Separate Account Non- guaranteed	<u>Total</u>	% of Total
B. GROUP ANNUITIES: (1) Subject to discretionary withdrawal: a. With market value adjustment b. At book value less current surrender charges of 5% or more c. At fair value	\$ 4,140,566,415 - -	\$ - - -	\$ - - 19,950,107,551	\$ 4,140,566,415 - 19,950,107,551	14.6% 0.0% 70.4%
d. Total with market value adjustment or at fair value (total of a through c) e. At book value without adjustment (minimal or no charge or adjustment)	4,140,566,415 12,483,651	-	19,950,107,551	24,090,673,966 12,483,651	0.0%
(2) Not subject to discretionary withdrawal	4,241,931,999	-	10 050 107 551	4,241,931,999	15.0%

8,394,982,066

1,192,177,233

\$ 7,202,804,832

\$

(3) Total (gross: direct + assumed)

(6) Amount included in B(1)b above that will move to B(1)e for the first time within the year after

(4) Reinsurance ceded

(5) Total (net)* (3) - (4)

the statement date:

19,950,107,551

19,950,107,551

28,345,089,616

1,192,177,233

\$ 27,152,912,383

\$

100.0%

NOTES TO FINANCIAL STATEMENTS

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

	Ge	(1) neral Account	Acc	(2) eparate ount with arantees	Acco	(3) parate ount Non- ranteed]	<u>「otal</u>	% of Total
C. DEPOSIT-TYPE CONTRACTS: (no life contingencies):									
(1) Subject to discretionary withdrawal: a. With market value adjustment	\$	-	\$	-	\$	-	\$	-	0.0%
 b. At book value less current surrender charges of 5% or more c. At fair value 		-		-		-		-	0.0% 0.0%
d. Total with market value adjustment or at fair value (total of a through c) e. At book value without adjustment		-		-		-		-	0.070
(minimal or no charge or adjustment)		1,050,644,614		-		-	1,0)50,644,614	65.0%
(2) Not subject to discretionary withdrawal		564,815,147		-		-	į	64,815,147	35.0%
(3) Total (gross: direct + assumed)		1,615,459,761		-		-	1,6	315,459,761	100.0%
(4) Reinsurance ceded (5) Total (net)* (3) – (4)	\$	14,178,927 1,601,280,834		- -		- -	\$ 16	14,178,927 601,280,834	
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	\$	-		-		-	\$	-	
 D. Life & Accident & Health Annual Statement: (1) Exhibit 5, Annuities Section, total (net) (2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net) (3) Exhibit 7, Deposit-Typed Contracts, Line 14 Column (4) Subtotal 	n 1						1	163,919,581 4,338,944 601,280,834 769,539,359	
Separate Accounts Annual Statement: (5) Exhibit 3, Line 0299999, Column 2 (6) Exhibit 3, Line 0399999, Column 2 (7) Policyholder dividend and coupon accumulations (8) Policyholder premiums (9) Guaranteed interest contracts (10) Other contract deposit funds (11) Subtotal (12) Combined Total							25	647,529,669 - - - 647,529,669 417,069,028	

(33) Analysis of Life Actuarial Reserves by Withdrawal Characteristics

	General Account						
A. General Account	Account Value	Cash Value	Reserve				
(1) Subject to discretionary withdrawal, surrender values, or policy loans:							
a. Term Policies with Cash Value	-	111,302	1,149,666				
b. Universal Life	1,060,803,290	1,057,636,326	1,586,148,551				
c. Universal Life with Secondary Guarantees	203,914,586	189,990,099	605,347,742				
d. Indexed Universal Life	6,898,171,137	6,540,907,750	7,442,547,209				
e. Indexed Universal Life with Secondary Guarantees	1,377,464,090	1,211,681,113	1,914,300,675				
f. Indexed Life	_	-	-				
g. Other Permanent Cash Value Life Insurance	-	836,742,447	1,089,449,160				
h. Variable Life	133,172,778	62,682,498	275,314,428				
i. Variable Universal Life	68,766,323	68,766,323	68,766,323				
j. Miscellaneous Reserves	2,791,374,729	2,475,862,328	2,791,374,729				
(2) Not Subject to discretionary withdrawal or no cash values		, , ,	, , ,				
a. Term Policies without Cash Value	XXX	xxx	1,054,561,947				
b. Accidental Death Benefits	XXX	XXX	25,153				
c. Disability – Active Lives	XXX	xxx	23,343,156				
d. Disability – Disabled Lives	XXX	XXX	417,689,522				
e. Miscellaneous Reserves	XXX	XXX	209,507,320				
(3) Total (gross: direct + assumed)	12,533,666,933	12,444,380,186	17,479,525,582				
(4) Reinsurance Ceded	_	-	2,707,530,935				
(5) Total (net) (3) – (4)	12,533,666,933	12,444,380,186	14,771,994,647				

	Separate Account with Guaranteed					
B. Separate Account with Guarantees	Account Value	Cash Value	Reserve			
(1) Subject to discretionary withdrawal, surrender values, or policy loans:	-	-	-			
a. Term Policies with Cash Value	_	-	-			
b. Universal Life	-	-	-			
c. Universal Life with Secondary Guarantees	_	-	-			
d. Indexed Universal Life	_	_	_			
e. Indexed Universal Life with Secondary Guarantees	-	-	-			
f. Indexed Life	_	-	-			
g. Other Permanent Cash Value Life Insurance	-	-	-			
h. Variable Life	_	_	-			
i. Variable Universal Life	_	-	_			
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) Reinsurance Ceded	_	-	_			
(5) Total (net) (3) – (4)	_	_	_			

(33) Analysis of Life Actuarial Reserves by Withdrawal Characteristics (continued)

	Separate Account Nonguaranteed				
C. Separate Account Nonguaranteed	Account Value	Cash Value	Reserve		
(1) Subject to discretionary withdrawal, surrender values, or policy loans:	-	-	-		
a. Term Policies with Cash Value	-	-	-		
b. Universal Life	-	-	_		
c. Universal Life with Secondary Guarantees	_	-	-		
d. Indexed Universal Life	-	-	_		
e. Indexed Universal Life with Secondary Guarantees	-	-	-		
f. Indexed Life	_	_	-		
g. Other Permanent Cash Value Life Insurance	-	-	-		
h. Variable Life	3,923,721,628	3,741,659,238	3,809,155,268		
i. Variable Universal Life	351,062,569	351,062,569	351,062,569		
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)	4,274,784,197	4,092,721,807	4,160,217,837		
(4) Reinsurance Ceded					
(5) Total (net) (3) – (4)	4,274,784,197	4,092,721,807	4,160,217,837		

D. Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Life Insurance Section, Total (net)	\$ 12,421,708,906
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	11,761
(3) Exhibit 5, Disability – Active Lives Section, Total (net)	7,487,772
(4) Exhibit 5, Disability – Disabled Lives Section, Total (net)	361,703,958
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	1,981,082,249
(6) Subtotal	\$ 14,771,994,646
Separate Accounts Annual Statement:	
(7) Exhibit 3, Line 0199999, Column 2	\$ 4,160,217,837
(8) Exhibit 3, Line 0499999, Column 2	-
(9) Exhibit 3, Line 0599999, Column 2	-
(10) Subtotal (Lines (7) through (9))	\$ 4,160,217,837
(11) Combined Total ((6) and (10))	\$ 18,932,212,483

(34) Premium and Annuity Considerations Deferred and Uncollected

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

Type	Gross	Net of Loading		
1 Industrial	\$ -	\$ -		
2 Ordinary new business	8,297,088	506,441		
3 Ordinary renewal	26,259,772	20,116,193		
4 Credit life	113,369	113,369		
5 Group life	470,680	465,961		
6 Group annuity	<u> </u>			
7 Totals	\$ 35,140,909	\$ 21,201,964		

(35) Separate Accounts

Α

1. The Company's separate account assets and liabilities represent segregated funds administered and invested by both an unaffiliated asset management firm and an affiliate of the Company for the exclusive benefit of the Company's pension, variable annuity, modified guaranteed annuity and variable life insurance policyholders and contractholders maintained under the authority of Minnesota Statute 61A.14. Assets consist principally of marketable securities and are reported at fair value of the investments held in the segregated funds. Investment income and gains and losses accrue directly to the policyholders and contractholders. Premiums, benefits and expenses of the separate accounts are reported in the statutory statements of operations. The Company receives administrative and investment advisory fees for services rendered on behalf of these accounts, and such fees are recorded as earned. The Company periodically invests money in its separate accounts. The fair value of such investments, included with separate account assets, amounted to \$2,067,000 and \$21,562,000 at December 31, 2023 and 2022, respectively.

The Company has no indexed separate accounts. Business relating to non-indexed separate accounts with minimum death benefits, in which an additional reserve is held in the Company's general account, is included in the non-guaranteed column below.

- 2. The Company believes that all separate account products maintained by the Company are legally insulated.
- 3. In accordance with the products/transaction recorded within the separate account, some separate account liabilities are guaranteed by the general account.

a. 2023	\$ 61,787,548
b. 2022	\$ 67,235,188
c. 2021	\$ 70,675,139
d. 2020	\$ 70,308,690
e. 2019	\$ 65,529,358

As of December 31, 2023, the general account of the Company had paid \$4,236,000 toward separate account guarantees. The total separate account guarantees paid by the general account for the preceding four years ending December 31, 2023, 2022, 2021, 2020, and 2019 was \$4,236,000, \$6,487,000, \$4,084,000, \$4,247,000, and \$3,968,000, respectively.

- 4. The Company does not engage in securities lending transactions within the separate accounts.
- B. Information regarding the separate accounts of the Company is as follows:

Separate Accounts Guarantees

		_Inde	exed	Non-Inde Guarant Less Than/Equa	ee	Gua	Indexed rantee Than 4%	Non-Guarantee Separate Accounts	ed Total
1	Premiums, considerations or deposits for year ended 12/31/23	\$		\$		¢		\$ 5,248,413,682	2 \$ 5,248,413,682
	deposits for year ended 12/31/23	Ψ	-	Ψ		\$	-	φ 5,240,415,002	φ 5,240,415,002
2	Reserves at 12/31/23: For accounts with assets at: a) Fair value (FV) b) Amortized cost	\$	-	\$ 337,843,	291	\$	-	\$ 29,469,904,21	5 \$ 29,807,747,506
	c) Total reserves	\$	-	\$ 337,843,	291	\$	-	\$ 29,469,904,21	5 \$ 29,807,747,506
3	By withdrawal characteristics: a) Subject to discretionary withdrawal:								
	1. With market value adjustment	\$	-	\$ 293,144	,660	\$	-	\$ -	\$ 293,144,660
	At book value without market value adjustment and with current surrender charge of 5% or more		-		-		-	-	-
	3. At fair value		-	21,832,	975		-	29,456,318,77	3 29,478,151,749
	 At book value without market value adjustment and with current surrender charge less than 5% 		_		-		-		
	5. Subtotal		-	414,977,	635		-	29,456,318,77	3 29,771,296,409
	b) Not subject to discretionary withdrawal		-	22,865,	656		-	13,585,44	2 36,451,097
	c) Total	\$	-	\$ 337,843,	291	\$	-	\$ 29,469,904,21	5 \$ 29,807,747,506

4 Not applicable

(35) Separate Accounts (continued)

C. Reconciliation of Net Transfer to (from) Separate Accounts

1.	Transfers as reported in the Summary of Operations of the Separate Accounts Statement:				
	a)	Transfers to Separate Accounts (page 4, Line 1.4)	\$	5,248,413,6	

a)	Transfers to Separate Accounts (page 4, Line 1.4)	\$ 5,248,413,682
b)	Transfers from Separate Accounts (page 4, Line 10)	7,908,271,980
c)	Net Transfers to or (from) Separate Accounts (a) – (b)	(2,659,858,298)

2. Reconciling Adjustments:

OHICH	ing Adjustments.	
a)	Investment Expenses not included as Transfers-Out in the Separate Accounts	
	Statement	(67,606,585)
b)	Transfer Included on Line 8.1 of the Life, Accident & Health Annual Statement	1,806,997,442
c)	Fees Assoc with charges for Investment Management & Contract Guarantees	
	(page 4, line 11 of Separate Account Statement)	(69,235,672)
d)	Total reconciling adjustments	1,670,155,185

3. Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual statement (1c)+(2d)=(Page 4, Line 26)

\$ (989,703,113)

(36) Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2023 and 2022, was \$2,713,000 and \$2,779,000, respectively.

The Company incurred \$2,463,000 and paid \$2,529,000 of claim adjustment expenses in the current year, of which \$847,000 of the paid amount was attributable to insured or covered events of prior years. The Company did not increase or decrease the provision for insured events of prior years.

The Company took into account estimated anticipated salvage and subrogation in its determination of the liability for unpaid claims/losses and reduced such liability by \$0.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES GENERAL

1.1	Is the reporting entity a member of an Insurance Holding Company Syst is an insurer?		Yes [X] No []
	If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.		
1.2	If yes, did the reporting entity register and file with its domiciliary State Ir such regulatory official of the state of domicile of the principal insurer in providing disclosure substantially similar to the standards adopted by the its Model Insurance Holding Company System Regulatory Act and mode subject to standards and disclosure requirements substantially similar to	the Holding Company System, a registration statement e National Association of Insurance Commissioners (NAIC) in el regulations pertaining thereto, or is the reporting entity	X] No [] N/A []
1.3	State Regulating?		Minnesota
1.4	Is the reporting entity publicly traded or a member of a publicly traded gr	oup?	Yes [] No [X]
1.5	If the response to 1.4 is yes, provide the CIK (Central Index Key) code is	ssued by the SEC for the entity/group.	
2.1	Has any change been made during the year of this statement in the chareporting 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 en	tity was made or is being made	12/31/2022
3.2	State the as of date that the latest financial examination report became entity. This date should be the date of the examined balance sheet and		12/31/2017
3.3	State as of what date the latest financial examination report became available or the reporting entity. This is the release date or completion de examination (balance sheet date).	ate of the examination report and not the date of the	06/05/2019
3.4	By what department or departments? The Company is currently under a group level examination conducted b	y the Minnesota Department of Commerce	
3.5	Have all financial statement adjustments within the latest financial examstatement filed with Departments?] No [] N/A [X]
3.6	Have all of the recommendations within the latest financial examination	report been complied with?] No [] N/A [X]
4.1	During the period covered by this statement, did any agent, broker, sale combination thereof under common control (other than salaried employe a substantial part (more than 20 percent of any major line of business m	ees of the reporting entity), receive credit or commissions for or control	Yes [X] No []
	4.12 renev	vals?	Yes [X] No []
4.2	During the period covered by this statement, did any sales/service orgar receive credit or commissions for or control a substantial part (more tha premiums) of:	n 20 percent of any major line of business measured on direct	
		of new business?vals?	Yes [X] No [] Yes [X] No []
5.1	Has the reporting entity been a party to a merger or consolidation during If yes, complete and file the merger history data file with the NAIC.	the period covered by this statement?	Yes [] No [X]
5.2	If yes, provide the name of the entity, NAIC Company Code, and state of ceased to exist as a result of the merger or consolidation.	f domicile (use two letter state abbreviation) for any entity that has	
	1 Name of Entity	2 3 NAIC Company Code State of Domicile	
6.1	Has the reporting entity had any Certificates of Authority, licenses or regrevoked by any governmental entity during the reporting period?		Yes [] No [X]
6.2	If yes, give full information: Not applicable		
7.1	Does any foreign (non-United States) person or entity directly or indirect	ly control 10% or more of the reporting entity?	Yes [] No [X]
7.2	If yes,		
	7.21 State the percentage of foreign control;	entity is a mutual or reciprocal, the nationality of its manager or	%
	1 Nationality	2 Type of Entity	
	. 7	21 - 2	

8.1 8.2	Is the company a subsidiary of a depository institution holding compart the response to 8.1 is yes, please identify the name of the DIHC. Not applicable					Yes []	No [Х]
8.3	Is the company affiliated with one or more banks, thrifts or securities f					Yes []	Y 1	No I	1
8.4	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 Commiss	on (city and state of the main office) of any affiliates ree Office of the Comptroller of the Currency (OCC), to	egulated ne Feder	l by a fee al Depo	deral	165 [/	^]	NO [J
	1	2	3	4	5	6	1		
	Affiliate Name	Location (City, State)	FRB	occ	FDIC	SEC			
	Securian Financial Services, Inc.	St. Paul, MN					_		
	Asset Allocation & Management Company, LLC					YES			
	Securian Asset Management	St. Paul, MN	N0	N0	N0				
8.5	Is the reporting entity a depository institution holding company with sig	gnificant insurance operations as defined by the Boa	ard of Go	vernors	of	Yes [_	No I	V 1
8.6	Federal Reserve System or a subsidiary of the depository institution half response to 8.5 is no, is the reporting entity a company or subsidiary Federal Reserve Board's capital rule?	y of a company that has otherwise been made subje	ct to the	:		_	_	_	
9.	What is the name and address of the independent certified public acc				, 00	, 110 [۸]	,	. ,
٥.	KPMG, LLP, 4200 Wells Fargo Center, 90 South Seventh Street, Min								
10.1	Has the insurer been granted any exemptions to the prohibited non-ar								
	requirements as allowed in Section 7H of the Annual Financial Repor law or regulation?	ting Model Regulation (Model Audit Rule), or substa	ntially si	milar sta	ite	Yes []	No [Х]
10.2	If the response to 10.1 is yes, provide information related to this exem Not applicable								
10.3	Has the insurer been granted any exemptions related to the other req allowed for in Section 18A of the Model Regulation, or substantially si	imilar state law or regulation?	Regulati	on as		Yes []	No [Х]
10.4	If the response to 10.3 is yes, provide information related to this exem. Not applicable	nption:							
10.5	Has the reporting entity established an Audit Committee in compliance					1 No [1	N/A	r 1
10.6	If the response to 10.5 is no or n/a, please explain.				105 [X] 110 [,	14//	. ,
11. 12.1	What is the name, address and affiliation (officer/employee of the rep- firm) of the individual providing the statement of actuarial opinion/certi- Kathleen M. Kohlstedt, FSA, MAAA, Appointed Actuary of the Minnes Actuaries, 400 Robert Street North, St. Paul, MN 55101, employee of Does the reporting entity own any securities of a real estate holding of	iffication? sota Life Insurance Company and a member of the A the Securian Financial Group, Inc., the parent of the ompany or otherwise hold real estate indirectly?	mericar e reporti	n Acader	ny of	Yes []	No [Х]
	12.11 Name of real	estate holding company Not applicable							
		arcels involved							
	12.13 Total book/ac	djusted carrying value				\$			
12.2	If yes, provide explanation Not applicable								
13.	FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTIT	TIES ONLY:							
13.1	What changes have been made during the year in the United States r Not applicable								
	Does this statement contain all business transacted for the reporting e	entity through its United States Branch on risks whe	rever loc	ated?		Yes [_	No []
13.3	Have there been any changes made to any of the trust indentures dur	•				Yes [_	No []
13.4	If answer to (13.3) is yes, has the domiciliary or entry state approved to] No []	N/A	[]
14.1						Yes []	v 1	NI. T	,
	 similar functions) of the reporting entity subject to a code of ethics, whereas an ethical conduct, including the ethical handling of actual relationships; 	I or apparent conflicts of interest between personal a	and profe			res [.	۸.]	NO [J
	 b. Full, fair, accurate, timely and understandable disclosure in the period. c. Compliance with applicable governmental laws, rules and regulation. d. The prompt internal reporting of violations to an appropriate person. 	ons;	ity;						
1444	e. Accountability for adherence to the code.	i or porcono identinica in tile code, and							
	If the response to 14.1 is No, please explain: N/A								
	Has the code of ethics for senior managers been amended?					Yes []	Χ]	No []
14.21	If the response to 14.2 is yes, provide information related to amendment								
	The Company makes amendments to our Code of Ethics every year t								
	Have any provisions of the code of ethics been waived for any of the s	specified officers?				Yes []	No [Χ]
14.31	If the response to 14.3 is yes, provide the nature of any waiver(s).								
	N/A								

	If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming			Yes [] No	[X	
	bank of the Lette	er of Credit and describe the circumstances in which the Lette	er of Credit is triggere	ed.			
	1 American Bankers Association (ABA) Routing	2		3	4		
	Number	Issuing or Confirming Bank Name		Fhat Can Trigger the Letter of Credit	Amo		
		BOARD O	F DIRECTOR	S			
		or sale of all investments of the reporting entity passed upon			Yes [X] No	[
	thereof?	ng entity keep a complete permanent record of the proceedin			Yes [X] No	[
	Has the reportin part of any of its	g entity an established procedure for disclosure to its board o officers, directors, trustees or responsible employees that is i	f directors or trustees in conflict or is likely	s of any material interest or affiliation on the to conflict with the official duties of such	Yes [X	1 No.	ī
	person?				ies į A	j ivo	L
		FIN	ANCIAL				
	Has this stateme	ent been prepared using a basis of accounting other than Stal ciples)?	tutory Accounting Pri	nciples (e.g., Generally Accepted	Yes [1 No	
ı		aned during the year (inclusive of Separate Accounts, exclusiv		20.11 To directors or other officers	\$		
				20.12 To stockholders not officers			
2	Total amount of	loans outstanding at the end of year (inclusive of Separate A	ccounts, exclusive of	(Fraternal Only)			
	policy loans):			20.21 To directors or other officers			
				20.22 To stockholders not officers 20.23 Trustees, supreme or grand (Fraternal Only)	,		
1	Were any asset	s reported in this statement subject to a contractual obligation reported in the statement?	to transfer to anothe	er party without the liability for such			
2		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	nent include payments for assessments as described in the A ation assessments?	nnual Statement Ins	tructions other than guaranty fund or	l ooV	1 No	Г
	If answer is yes:		22	2.21 Amount paid as losses or risk adjustment	t\$		
				2.22 Amount paid as expenses			
				2.23 Other amounts paid			
		ing entity report any amounts due from parent, subsidiaries or	-		-	-	-
	Does the insure	ny amounts receivable from parent included in the Page 2 am r utilize third parties to pay agent commissions in which the ar	mounts advanced by	the third parties are not settled in full within	\$		
2	90 days?				res [] INO	l
			Is the				
		Name of Third-Party	Third-Party Age a Related Part (Yes/No)				
		Name of Third Farty	` ` `				
		INVE	STMENT				
	M/ana all (1)						
J		cks, bonds and other securities owned December 31 of currelession of the reporting entity on said date? (other than securiti			Yes [X] No] (

25.02	75.02 If no, give full and complete information, relating thereto Not applicable				
25.03	whether collateral is carried on or off-balance sheet. (an alte	e program including value for collateral and amount of loaned securities, and ernative is to reference Note 17 where this information is also provided)			
25.04		amount of collateral for conforming programs as outlined in the Risk-Based Capital	.\$		
25.05	For the reporting entity's securities lending program, report a	amount of collateral for other programs.	.\$		
25.06	Does your securities lending program require 102% (domes outset of the contract?	tic securities) and 105% (foreign securities) from the counterparty at the] No [] N	I/A [X]
25.07	Does the reporting entity non-admit when the collateral rece	ived from the counterparty falls below 100%?] No [] N	/A [X]
25.08	Does the reporting entity or the reporting entity's securities I conduct securities lending?	ending agent utilize the Master Securities lending Agreement (MSLA) to Yes [] No [] N	I/A [X]
25.09	For the reporting entity's securities lending program state the	e amount of the following as of December 31 of the current year:			
	25.092 Total book/adjusted carrying value of	ral assets reported on Schedule DL, Parts 1 and 2	\$		
26.1	control of the reporting entity or has the reporting entity sold	ng entity owned at December 31 of the current year not exclusively under the or transferred any assets subject to a put option contract that is currently in 25.03).	Yes [X] No	[]
26.2	If yes, state the amount thereof at December 31 of the curre	26.21 Subject to repurchase agreements	.\$.\$.\$		
		26.27 FHLB Capital Stock	.\$	10	,000,000
		26.29 On deposit with other regulatory bodies 26.30 Pledged as collateral - excluding collateral pledged to	.\$ 0		
		an FHLB	. \$	1,848	, 253, 097
26.3	For category (26.26) provide the following:	20.32 Other	т		. 131,420
20.0	Tor oatogory (20.20) provide the following.				
	1 Notice of Postriction	2 Description		3	
	1 Nature of Restriction	2 Description	Am	nount	
27.1		Description	Am	nount	
	Does the reporting entity have any hedging transactions rep	Description	Yes [X] No	[]
27.2	Does the reporting entity have any hedging transactions rep	orted on Schedule DB? ram been made available to the domiciliary state?	Yes [X] No	[]
27.2	Does the reporting entity have any hedging transactions rep If yes, has a comprehensive description of the hedging prog If no, attach a description with this statement. 7.3 through 27.5: FOR LIFE/FRATERNAL REPORTING EN	orted on Schedule DB? ram been made available to the domiciliary state?	Yes [X] No	 [] /A []
27.2 NES 2	Does the reporting entity have any hedging transactions rep If yes, has a comprehensive description of the hedging prog If no, attach a description with this statement. 7.3 through 27.5: FOR LIFE/FRATERNAL REPORTING EN	ram been made available to the domiciliary state?	Yes [Yes [Yes [X] No	I/A []
27.2 NES 2 27.3	Does the reporting entity have any hedging transactions rep If yes, has a comprehensive description of the hedging prog If no, attach a description with this statement. 7.3 through 27.5: FOR LIFE/FRATERNAL REPORTING EN Does the reporting entity utilize derivatives to hedge variable	Description orted on Schedule DB?	Yes [Yes [Yes [Yes [Yes [Yes [X] No] No] No] No] No	[] AVA []
27.2 NES 2 27.3	Does the reporting entity have any hedging transactions rep If yes, has a comprehensive description of the hedging prog If no, attach a description with this statement. 7.3 through 27.5: FOR LIFE/FRATERNAL REPORTING EN Does the reporting entity utilize derivatives to hedge variable If the response to 27.3 is YES, does the reporting entity utilize	Description orted on Schedule DB?	Yes [Yes [Yes [Yes [Yes [Yes [Yes [Yes [X] No	[] A/I [] [X]
27.2 NES 2 27.3 27.4	Does the reporting entity have any hedging transactions rep If yes, has a comprehensive description of the hedging prog If no, attach a description with this statement. 7.3 through 27.5: FOR LIFE/FRATERNAL REPORTING EN Does the reporting entity utilize derivatives to hedge variable If the response to 27.3 is YES, does the reporting entity utili By responding YES to 27.41 regarding utilizing the special a following: The reporting entity has obtained explicit approval i Hedging strategy subject to the special accounting Actuarial certification has been obtained which indi reserves and provides the impact of the hedging st Financial Officer Certification has been obtained wh	Description Orted on Schedule DB? TITIES ONLY: e annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Ze: 27.41 Special accounting provision of SSAP No. 108 27.42 Permitted accounting practice 27.43 Other accounting guidance accounting provisions of SSAP No. 108, the reporting entity attests to the	Yes [Yes [Yes [Yes [Yes [Yes [Yes [Yes [X] No] No] No] No] No	[] A/I [] [X]
27.2 NES 2 27.3 27.4	Does the reporting entity have any hedging transactions rep If yes, has a comprehensive description of the hedging prog If no, attach a description with this statement. 7.3 through 27.5: FOR LIFE/FRATERNAL REPORTING EN Does the reporting entity utilize derivatives to hedge variable If the response to 27.3 is YES, does the reporting entity utilize By responding YES to 27.41 regarding utilizing the special at following: The reporting entity has obtained explicit approval to the Hedging strategy subject to the special accounting Actuarial certification has been obtained which indice reserves and provides the impact of the hedging strategy within VM-21 and that the Clearly its actual day-to-day risk mitigation efforts. Were any preferred stocks or bonds owned as of December	Description Orted on Schedule DB? ram been made available to the domiciliary state? TITIES ONLY: a annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Ze: 27.41 Special accounting provision of SSAP No. 108 27.42 Permitted accounting practice 27.43 Other accounting guidance accounting provisions of SSAP No. 108, the reporting entity attests to the from the domiciliary state. Provisions is consistent with the requirements of VM-21 cates that the hedging strategy is incorporated within the establishment of VM-21 rategy within the Actuarial Guideline Conditional Tail Expectation Amount. Sinch indicates that the hedging strategy meets the definition of a Clearly Defined	Yes [Yes [Yes [Yes [Yes [Yes [Yes [Yes [X] No	[] A/A [] A/
27.2 NES 2 27.3 27.4	Does the reporting entity have any hedging transactions reporting entity have any hedging transactions reporting entity have any hedging transactions reporting entity of the hedging program of the hedging program of the hedging program of the hedging program of the hedging program of the hedging entity at the reporting entity utilized erivatives to hedge variable of the response to 27.3 is YES, does the reporting entity utilized by responding YES to 27.41 regarding utilizing the special affollowing: The reporting entity has obtained explicit approval to the reporting entity has obtained explicit approval to the special accounting to the hedging strategy subject to the special accounting to the entities and provides the impact of the hedging strategy entities and that the Clearly its actual day-to-day risk mitigation efforts. Were any preferred stocks or bonds owned as of December issuer, convertible into equity?	orted on Schedule DB?	Yes [Yes [Yes [Yes [Yes [Yes [Yes [Yes [Yes [X] No] No] No] No] No] No	[] A/A []
27.2 NES 2 27.3 27.4 27.5	Does the reporting entity have any hedging transactions rep If yes, has a comprehensive description of the hedging prog If no, attach a description with this statement. 7.3 through 27.5: FOR LIFE/FRATERNAL REPORTING EN Does the reporting entity utilize derivatives to hedge variable If the response to 27.3 is YES, does the reporting entity utilize By responding YES to 27.41 regarding utilizing the special at following: The reporting entity has obtained explicit approval to the degree and provides the impact of the hedging strategy subject to the special accounting. Actuarial certification has been obtained which indice reserves and provides the impact of the hedging strategy within VM-21 and that the Clearly its actual day-to-day risk mitigation efforts. Were any preferred stocks or bonds owned as of December issuer, convertible into equity? If yes, state the amount thereof at December 31 of the curred Excluding items in Schedule E - Part 3 - Special Deposits, roffices, vaults or safety deposit boxes, were all stocks, bond custodial agreement with a qualified bank or trust company	orted on Schedule DB? ram been made available to the domiciliary state? TITIES ONLY: e annuity guarantees subject to fluctuations as a result of interest rate sensitivity? ze: 27.41 Special accounting provision of SSAP No. 108. 27.42 Permitted accounting practice. 27.43 Other accounting guidance. accounting provisions of SSAP No. 108, the reporting entity attests to the from the domiciliary state. provisions is consistent with the requirements of VM-21. cates that the hedging strategy is incorporated within the establishment of VM-21 rategy within the Actuarial Guideline Conditional Tail Expectation Amount. nich indicates that the hedging strategy meets the definition of a Clearly Defined of Defined Hedging Strategy is the hedging strategy being used by the company in	Yes [Yes [X] No] No] No] No] No] No	[] I/A [] [X] [X] [X] [X]
27.2 NES 2 27.3 27.4 27.5	Does the reporting entity have any hedging transactions rep If yes, has a comprehensive description of the hedging prog If no, attach a description with this statement. 7.3 through 27.5: FOR LIFE/FRATERNAL REPORTING EN Does the reporting entity utilize derivatives to hedge variable If the response to 27.3 is YES, does the reporting entity utiliz By responding YES to 27.41 regarding utilizing the special at following: The reporting entity has obtained explicit approval if Hedging strategy subject to the special accounting Actuarial certification has been obtained which indi reserves and provides the impact of the hedging st Financial Officer Certification has been obtained when Hedging Strategy within VM-21 and that the Clearly its actual day-to-day risk mitigation efforts. Were any preferred stocks or bonds owned as of December issuer, convertible into equity? If yes, state the amount thereof at December 31 of the curred Excluding items in Schedule E - Part 3 - Special Deposits, roffices, vaults or safety deposit boxes, were all stocks, bond custodial agreement with a qualified bank or trust company Outsourcing of Critical Functions, Custodial or Safekeeping	orted on Schedule DB?	Yes [Yes [X] No] No] No] No] No] No	[] I/A [] [X] [X] [X] [X]
27.2 NES 2 27.3 27.4 27.5	Does the reporting entity have any hedging transactions rep If yes, has a comprehensive description of the hedging prog If no, attach a description with this statement. 7.3 through 27.5: FOR LIFE/FRATERNAL REPORTING EN Does the reporting entity utilize derivatives to hedge variable If the response to 27.3 is YES, does the reporting entity utiliz By responding YES to 27.41 regarding utilizing the special at following: The reporting entity has obtained explicit approval to Hedging strategy subject to the special accounting Actuarial certification has been obtained which indice reserves and provides the impact of the hedging strategy within VM-21 and that the Clearly its actual day-to-day risk mitigation efforts. Were any preferred stocks or bonds owned as of December issuer, convertible into equity? If yes, state the amount thereof at December 31 of the curred Excluding items in Schedule E - Part 3 - Special Deposits, roffices, vaults or safety deposit boxes, were all stocks, bond custodial agreement with a qualified bank or trust company Outsourcing of Critical Functions, Custodial or Safekeeping For agreements that comply with the requirements of the NA	orted on Schedule DB? ram been made available to the domiciliary state?	Yes [Yes [X] No] No] No] No] No] No	[] A/A []
27.2 NES 2 27.3 27.4 27.5	Does the reporting entity have any hedging transactions rep If yes, has a comprehensive description of the hedging prog If no, attach a description with this statement. 7.3 through 27.5: FOR LIFE/FRATERNAL REPORTING EN Does the reporting entity utilize derivatives to hedge variable If the response to 27.3 is YES, does the reporting entity utiliz By responding YES to 27.41 regarding utilizing the special at following: The reporting entity has obtained explicit approval of the Hedging strategy subject to the special accounting Actuarial certification has been obtained which indireserves and provides the impact of the hedging strategy within VM-21 and that the Clearly its actual day-to-day risk mitigation efforts. Were any preferred stocks or bonds owned as of December issuer, convertible into equity? If yes, state the amount thereof at December 31 of the current Excluding items in Schedule E - Part 3 - Special Deposits, roffices, vaults or safety deposit boxes, were all stocks, bond custodial agreement with a qualified bank or trust company Outsourcing of Critical Functions, Custodial or Safekeeping For agreements that comply with the requirements of the NA Name of Custodian(s) BNY Mellon US Bank, N.A.	Description Orted on Schedule DB? TITIES ONLY: a annuity guarantees subject to fluctuations as a result of interest rate sensitivity? TITIES ONLY: a annuity guarantees subject to fluctuations as a result of interest rate sensitivity? TITIES ONLY: TITIES ONLY: TITIES ONLY: TITIES ONLY: TITIES ONLY: TITIES ONLY: TITIES ONLY: TITIES ONLY: TITIES ONLY: TITIES ONLY: TITIES ONLY: TITIES ONLY: TITIES ONLY: TITIES ONLY: TITIES ONLY: TITIES ONLY: TITIES ONLY: TO LEAST TO	Yes [Yes [X] No] No] No] No] No X] No	[] [X] [X] [X] [X]

GENERAL INTERROGATORIES

9.02	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)

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
Securian Asset Management, Inc	A
Macquarie Asset Management	U
Templeton Investment Counsel, LLC	U

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

Yes [] No [X]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?.....

Yes [] No [X]

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

1	2	3	4	5
				Investment
				Management
Central Registration				Agreement
Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	(IMA) Filed
109905	Securian Asset Management, Inc	5URRAMPU5ELNW8AQJB87	SEC	NO
277065	Macquarie Asset Management		SEC	NO
111383	Templeton Investment Counsel, LLC		SEC	NO

30.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)]?

30.2 If yes, complete the following schedule:

	1	2	3
			Book/Adjusted
	CUSIP#	Name of Mutual Fund	Carrying Value
3	0.2999 - Total		

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

1	2	3	4
		Amount of Mutual	
		Fund's Book/Adjusted	
		Carrying Value	
	Name of Significant Holding of the	Attributable to the	Date of
Name of Mutual Fund (from above table)	Mutual Fund	Holding	Valuation

GENERAL INTERROGATORIES

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1	2	3
			Excess of Statement
			over Fair Value (-), or
	Statement (Admitted)		Fair Value over
	Value	Fair Value	Statement (+)
31.1 Bonds	21,270,156,486	19,161,064,960	(2,109,091,526)
31.2 Preferred stocks	107,417,358	98,043,656	(9,373,702)
31.3 Totals	21,377,573,844	19,259,108,616	(2,118,465,228)

31.4	Describe the sources or methods utilized in determining the fair values:			
	When quoted market prices are not available for fixed maturity securities such as private placement securities, securities that do not trade regularly, and embedded derivatives included in such securities, an internally developed pricing model using a commercial software application is most often used. The Matrix pricing model is developed by obtaining spreads versus the U.S. Treasury yield for corporate securities with varying weighted average lives and bond ratings. The weighted average life and bond rating of a particular fixed maturity security to be priced are important inputs into the model and are used to determine a corresponding spread that is added to the U.S. Treasury yield to create an estimated market yield for that security. The estimated yield, liquidity premium, and adjustments for known credit risk, and other relevant factors are then used to estimate the fair values of the particular fixed maturity security.			
32.1	Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?	Yes []	No [X]
32.2	If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source?	Yes []	No []
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: Not applicable			
33.1 33.2	Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?	Yes [X	(]	No []
	Not applicable			
34.	By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security: a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available. b. Issuer or obligor is current on all contracted interest and principal payments. c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.			
	Has the reporting entity self-designated 5GI securities?	Yes [X	(]	No []
35.	By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security: a. The security was purchased prior to January 1, 2018. b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security. c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators. d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.			
	Has the reporting entity self-designated PLGI securities?	Yes []	No [X]
36.	By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund: a. The shares were purchased prior to January 1, 2019. b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security. c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019. d. The fund only or predominantly holds bonds in its portfolio. e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO. f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed. Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?	Yes [1	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?] No []	N/A [X]

38.1	8.1 Does the reporting entity directly hold cryptocurrencies?											
38.2	If the response to 38.1 is yes, on what schedule are they reported? Not applicable											
39.1	Does the reporting entity directly or indirectly accept cryptocurrencies as payments for p		. Yes [] No [X]								
39.2	If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immedia 39.21 Held directly] 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 directly	y.									
	1 Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums									
	Name of oryptocurrency											
40.1 40.2	Amount of payments to trade associations, service organizations and statistical or ratin List the name of the organization and the amount paid if any such payment represented service organizations and statistical or rating bureaus during the period covered by this 1 Name	d 25% or more of the total paymer statement.			1,691,956							
41.1	Amount of payments for legal expenses, if any?			\$	555,099							
41.2	List the name of the firm and the amount paid if any such payment represented 25% or during the period covered by this statement.	more of the total payments for le	gal expenses									
	1 Name		2 int Paid									
	ivanie											
42.1	Amount of payments for expenditures in connection with matters before legislative bodi	ies, officers or departments of gov	vernment, if any?	\$	183,248							
42.2	List the name of the firm and the amount paid if any such payment represented 25% or connection with matters before legislative bodies, officers, or departments of governments.											
	1 Name		2									
	Name American Council of Life Insurers (ACLI)		ınt Paid 55,998									
	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \											

GENERAL INTERROGATORIES

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

If yes, indi	cate premium earned on U.S. business only .		\$	
	ion of Item (1.2) is not reported on the Medica son for excluding:	are Supplement Insurance Experience Exhibit?	\$	
	· ·			
Indicate a	mount of earned premium attributable to Cana	adian and/or Other Alien not included in Item (1.2) above.	\$	
Indicate to	otal incurred claims on all Medicare Suppleme	ent insurance.	\$	
Individual	policies:	Most current three years:		
		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		
Group sel	loios:	M		
Group pol	IUICO.	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 current three years		
		1.74 Total premium earned	\$	
		1.75 Total incurred claims		
		1.76 Number of covered lives		
		1.70 Number of Covered lives		
Health Te	st:	1 2		
		Current Year Prior Year		
		4.005.750.077		
		4,024,549,142		
		0.0000.000		
2.6 Res	serve Ratio (2.4/2.5)	0.005		
Does this	reporting entity have Separate Accounts?		Yes [X] No	[
If yes, has	a Separate Accounts Statement been filed w	vith this Department?] No [] N	N/A [
What port	ion of capital and surplus funds of the reporting	ng entity covered by assets in the Separate Accounts statement, is not currently	Φ.	
What port distributab	ion of capital and surplus funds of the reportin ole from the Separate Accounts to the general	ng entity covered by assets in the Separate Accounts statement, is not currently account for use by the general account?	\$	
distributab	ion of capital and surplus funds of the reportin ole from the Separate Accounts to the general authority under which Separate Accounts are	account for use by the general account?	\$	
distributab	ole from the Separate Accounts to the general authority under which Separate Accounts are	account for use by the general account?		
State the a	authority under which Separate Accounts to the general authority under which Separate Accounts are a Statute 61A.14	account for use by the general account?		
State the a Minnesota Was any o	authority under which Separate Accounts are a Statute 61A.14	maintained: siness reinsured as of December 31?	Yes [] No	[X
State the a Minnesota Was any o	authority under which Separate Accounts are a Statute 61A.14	account for use by the general account?	Yes [] No	[X
State the a Minnesota Was any of Has the re-	authority under which Separate Accounts are a Statute 61A.14	maintained: siness reinsured as of December 31?	Yes [] No Yes [] No	[X
State the a Minnesota Was any of Has the relifithe repo Accounts (net)"?	authority under which Separate Accounts to the general authority under which Separate Accounts are a Statute 61A.14	maintained: siness reinsured as of December 31? eparate Accounts business as of December 31? business, how much, if any, reinsurance assumed receivable for reinsurance of Separate negative amount in the liability for "Transfers to Separate Accounts due or accrued ensurer where the insurer purchasing the annuities has obtained a release of liability from the second country of the second coun	Yes [] No Yes [] No \$	X]
State the a Minnesota Was any of Has the relation of the report (net)"?	authority under which Separate Accounts are a Statute 61A.14	maintained: siness reinsured as of December 31? eparate Accounts business as of December 31? business, how much, if any, reinsurance assumed receivable for reinsurance of Separate negative amount in the liability for "Transfers to Separate Accounts due or accrued ensurer where the insurer purchasing the annuities has obtained a release of liability from the nuity from the reporting entity only:	Yes [] No Yes [] No \$	X]
State the a Minnesota Was any of Has the relation of the report (net)"?	authority under which Separate Accounts are a Statute 61A.14	maintained: siness reinsured as of December 31? eparate Accounts business as of December 31? business, how much, if any, reinsurance assumed receivable for reinsurance of Separate negative amount in the liability for "Transfers to Separate Accounts due or accrued nsurer where the insurer purchasing the annuities has obtained a release of liability from the nuity from the reporting entity only: during the current year: urchasing the annuities and the statement value on the purchase date of the annuities.	Yes [] No Yes [] No \$	X]
State the a Minnesota Was any of Has the relation of the report (net)"?	authority under which Separate Accounts are a Statute 61A.14	maintained: siness reinsured as of December 31? eparate Accounts business as of December 31? business, how much, if any, reinsurance assumed receivable for reinsurance of Separate negative amount in the liability for "Transfers to Separate Accounts due or accrued nsurer where the insurer purchasing the annuities has obtained a release of liability from the nuity from the reporting entity only: during the current year: urchasing the annuities and the statement value on the purchase date of the annuities.	Yes [] No Yes [] No \$	X]
State the a Minnesota Was any of Has the relation of the report (net)"?	authority under which Separate Accounts are a Statute 61A.14	maintained: siness reinsured as of December 31? eparate Accounts business as of December 31? business, how much, if any, reinsurance assumed receivable for reinsurance of Separate negative amount in the liability for "Transfers to Separate Accounts due or accrued nsurer where the insurer purchasing the annuities has obtained a release of liability from the nuity from the reporting entity only: during the current year: urchasing the annuities and the statement value on the purchase date of the annuities.	Yes [] No Yes [] No \$	X]
State the a Minnesota Was any of Has the re If the repo Accounts (net)"? For reporticlaimant (in Amount of	authority under which Separate Accounts are a Statute 61A.14	maintained: siness reinsured as of December 31? eparate Accounts business as of December 31? business, how much, if any, reinsurance assumed receivable for reinsurance of Separate negative amount in the liability for "Transfers to Separate Accounts due or accrued nsurer where the insurer purchasing the annuities has obtained a release of liability from thouty from the reporting entity only: during the current year: urchasing the annuities and the statement value on the purchase date of the annuities.	Yes [] No Yes [] No \$	X]

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

GENERAL INTERROGATORIES

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

	·								
5.1	Do you act as a custodian for health savin	ngs accounts?					Yes []	No [X]	
5.2	If yes, please provide the amount of custo	odial funds held as of the re	porting date				\$		
5.3	Do you act as an administrator for health s	savings accounts?					Yes []	No [X]	
5.4	If yes, please provide the balance of funds		\$						
6.1 6.2	Are any of the captive affiliates reported o If the answer to 6.1 is yes, please provide		orized reinsurers?			Yes [] No [X]	N/A []
	1	2	3	4	Assets	Supporting Reserv	e Credit		
	Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	5 Letters of Credit	6 Trust Agreements	7 Other		
7.	Provide the following for individual ordinar ceded):	ry life insurance* policies (\text{\text{\$\lorentz}} 7.1 Direct Pre 7.2 Total Incu	mium Written		ar (prior to reinsura		. \$	95,663,622 22,717,140	0
								382,424	ļ
	Whole Life Variable Life Universal L	*Ordin ther full underwriting,limited (whether full underwriting,l fe (with or without seconda life (with or without seconda niversal Life (with or without	limited underwriting ry gurarantee) ary gurarantee)	sue,"short form ap g,jet issue,"short fo					
8.	Is the reporting entity licensed or chartered	d, registered, qualified, elig	ible or writing busi	ness in at least two	o states?		Yes [X]	No []	
8.1	If no, does the reporting entity assume rein the reporting entity?						Yes []	No []	
ife, Ac	cident and Health Companies Only:								
9.1	Are personnel or facilities of this reporting by this reporting entity (except for activities studies)?	s such as administration of	jointly underwritter	n group contracts	and joint mortality	or morbidity	Yes [X]	No []	
9.2	Net reimbursement of such expenses between	ween reporting entities:							
10.1	Does the reporting entity write any guaran	iteed interest contracts?					Yes [X]	No []	
10.2	If yes, what amount pertaining to these lin	es is included in:		40.04	David O Live 4			22 107 42	n
11.	For stock reporting entities only:								
11.1	Total amount paid in by stockholders as s	surplus funds since organiza	ation of the reportir	ng entity:			\$		
12.	Total dividends paid stockholders since or	rganization of the reporting	entity:	12 11	Cash		¢ 5	66 540 26°	7
13.1	Does the reporting entity reinsure any Wo Reinsurance (including retrocessional rein benefits of the occupational illness and ac written as workers' compensation insurance	nsurance) assumed by life a ccident exposures, but not t	and health insurers	of medical, wage	loss and death		Yes []	No [X]	
13.2	If yes, has the reporting entity completed t	the Workers' Compensatio	n Carve-Out Suppl	ement to the Annu	ual Statement?		Yes []	No [X]	
13.3	If 13.1 is yes, the amounts of earned prem	niums and claims incurred		re:	2	3			
			1 Reinsurar Assume		surance eded	3 Net Retained			
	13.31 Earned premium								
	13.32 Paid claims								
	13.33 Claim liability and reserve (beginning13.34 Claim liability and reserve (end of y	• • •							
	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 distributio 13.34 for Column (1) are:	on of the amounts rep	oorted in Lines 13.31 and	i			
	Attachment	1 Formed	2 Claim Liability				
	Attachment Point	Earned Premium	Claim Liability and Reserve				
	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?			\$			
ratern	al Benefit Societies Only:						
14.	Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work ar	nd representative for	m of government?	Yes [1 (No I	1
15.	How often are meetings of the subordinate branches required to be held?		· ·	_	, '	10 [1
16.	How are the subordinate branches represented in the supreme or governing body?						
17.	What is the basis of representation in the governing body?						
18.1	How often are regular meetings of the governing body held?						
18.2	When was the last regular meeting of the governing body held?						
18.3	When and where will the next regular or special meeting of the governing body be held?						
18.4	How many members of the governing body attended the last regular meeting?						
18.5	How many of the same were delegates of the subordinate branches?						
19.	How are the expenses of the governing body defrayed?						
20.	When and by whom are the officers and directors elected?						
21.	What are the qualifications for membership?						
22.	What are the limiting ages for admission?						
23.	What is the minimum and maximum insurance that may be issued on any one life?						
24.	Is a medical examination required before issuing a benefit certificate to applicants?			<u>-</u>		No []
25.	Are applicants admitted to membership without filing an application with and becoming a member of	-] []
26.1 26.2	Are notices of the payments required sent to the members?] No [Yes [ر ۱ (N/A No [l J
27.	What proportion of first and subsequent year's payments may be used for management expenses?			163 [, ,	NO [1
	27.11 First Year		······_				%
	27.12 Subsequent Years		-				%
28.1	Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or paymer			Yes []
28.2	If so, what amount and for what purpose?						
29.1	Does the reporting entity pay an old age disability benefit?				1 !	No []
29.2	If yes, at what age does the benefit commence?			_		-	-
30.1 30.2	Has the constitution or have the laws of the reporting entity been amended during the year?			Yes [] [No []
31.	Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution in faces at the account time?	on and all of the laws	, rules and regulations		1	No f	1
32.1	in force at the present time?	t year under premiun	n-paying certificates on	Yes [Yes [ا [ا [-]
32.2	If so, was an additional reserve included in Exhibit 5?		Yes [] No [-	N/A	[]
32.3	If yes, explain						
33.1	Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or			Yes []	No []
33.2	If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, b director, trustee, or any other person, or firm, corporation, society or association, received or is to re-	eceive any fee, com	mission,				
	emolument, or compensation of any nature whatsoever in connection with, on an account of such absorption, or transfer of membership or funds?] No []	N/A	[]
34.	Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm,	corporation, society	or association, any				, ,
35.1	claims of any nature whatsoever against this reporting entity, which is not included in the liabilities. Does the reporting entity have outstanding assessments in the form of liens against policy benefits	-		Yes [Yes [1.	No []
35.2			ι σαιριασ:	169 [j	No [1

	Outstanding
Date	Lien Amount

FIVE-YEAR HISTORICAL DATA

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

		\$000 omitted for an	2	ance 3	4	5
		2023	2022	2021	2020	2019
	Life Insurance in Force (Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col.					
•	4)	93,956,458	92,516,843	88,267,349	193,522,900	82,826,091
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	129 . 166 . 191	127.675.539	124,966,763	11.565.687	114,821,007
3.	Credit life (Line 21, Col. 6)	7,327,864	7,345,257	7,086,264	6,898,714	7,477,459
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	1 025 027 200	050 007 500	905 406 997	010 150 461	000 000 400
5.	Industrial (Line 21, Col. 2)				910, 152,461	
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.		1,266,377,822	1,186,345,227	1,115,727,213	1,122,139,762	1,074,093,979
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	50 200 067	47 578 273	31 510 626	15 262 607	
	New Business Issued (Exhibit of Life Insurance)				10,202,007	
8.	Ordinary - whole life and endowment (Line 34, Col.					
	2)	5,838,824	8,335,045	7,421,045		
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	8,147,399	9,467,878		1,750	
10. 11.	Credit life (Line 2, Col. 6)	3 743 538	6 832 280	4,987,602		
12.				2,900,012	10,490,571	13,003,373
13.	Industrial (Line 2, Col. 2)	23,154,205		25,660,858	31,012,578	
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Individual life (Line 20.4, Col. 2)	1,436,067,053				
15. 16.	Group life (Line 20.4, Col. 3)	607 095 008	97,671,800	503,213,546	410,315,641	
17.	Group annuities (Line 20.4, Col. 5)			4,098,449,458		3,829,983,293
18.	Accident & Health (Line 20.4, Col. 6)	413, 133, 279			397,800,943	
19.	Other lines of business (Line 20.4, Col. 8) Total					
20.		4,335,752,277	2,974,099,745	5,011,943,296	4,356,127,850	5,271,022,062
0.4	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	32 177 095 768	30 414 447 878	33 040 235 892	30,252,077,858	26 633 182 445
22.	Total liabilities excluding Separate Accounts					
	business (Page 3, Line 26)	28,903,202,432	27,151,080,490		26,918,162,255	
23.	Aggregate life reserves (Page 3, Line 1)	24,940,253,170	23,576,921,002	25,557,448,692	22,867,110,556	20,393,936,232
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1			66,069	563,063	
24.	Aggregate A & H reserves (Page 3, Line 2)	207.123.444	197.630.978		164,219,110	
25.	Deposit-type contract funds (Page 3, Line 3)	1,601,280,834	1,705,839,925	1,612,987,764	1,593,243,370	1,573,620,114
26.	Asset valuation reserve (Page 3, Line 24.01)	439,071,937	336 , 157 , 962	451,593,192		313,296,095
27.	Capital (Page 3, Lines 29 and 30)	5,000,000	5,000,000			5,000,000
28.	Surplus (Page 3, Line 37)	3,270,960,022	3,279,928,892	3,397,930,077	3,358,606,026	3, 143,865,041
29.	Net Cash from Operations (Line 11)	1 450 119 237	1 823 796 690	2 062 162 088	2 648 332 693	3 240 588 816
	Risk-Based Capital Analysis					
30.	Total adjusted capital					
31.	Authorized control level risk - based capital	384,954,581	373,400,203	398,854,052	368,480,191	353,592,223
	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)	66.3	69.2			70.3
33.	Stocks (Lines 2.1 and 2.2)	3.1	3.5	3.5		3.9
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	17.7	17.8			16.1
35. 36.	Real estate (Lines 4.1, 4.2 and 4.3)				0.2	0.2
50.	(Line 5)	1.6	0.7	1.0	0.8	0.6
37.	Contract loans (Line 6)	2.9	2.0	2.1		2.3
38.	Derivatives (Page 2, Line 7)	3.0				3.3
39.	Other invested assets (Line 8)	5.0	5.2			3.2
40. 41.	Receivables for securities (Line 9) Securities lending reinvested collateral assets (Line 10)				0.3	0.1
42. 43.	Aggregate write-ins for invested assets (Line 11) Cash, cash equivalents and invested assets					400.0
	(Line 12)	100.0	100.0	100.0	100.0	100.0
44.	Affiliates Affiliated bonds (Schedule D Summary, Line 12,					
45.	Col. 1) Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Line 18, Col. 1)	513,465.900	480 , 704 . 464	476,116,668	446,800.782	447,297.436
47.	Affiliated short-term investments (subtotal included	, ,	, ,	, ,		,,
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated	189,734,229	204,680,485	171,492,510	127,467,331	102,268,048
50. 51.	Total of above Lines 44 to 49	703,200,129	685,384,949	647,609,178	574,268,113	549,565,484
JI.	49 above					

FIVE-YEAR HISTORICAL DATA

(Continued)

		•	ontinueu)			1
		1 2023	2 2022	3 2021	4 2020	5 2019
	Total Nonadmitted and Admitted Assets					
52. 53.	Total nonadmitted assets (Page 2, Line 28, Col. 2) Total admitted assets (Page 2, Line 28, Col. 3) Investment Data					
54.	Net investment income (Exhibit of Net Investment					
55.	Income)					
56.	Column 1)	(74,399,852)	(247, 142, 338)	453,114,013	85,830,539	(40,294,670)
57.	Column 1)	178,380,584	(351,257,634)	53,053,936	143,381,034	415,279,094 1,266,294,367
57.	Benefits and Reserve Increases (Page 6)	1, 154,725,696	444,204,082	1,007,555,319	1,206,787,784	
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11, 12, 13, 14					
50	and 15, Cols. 6, 7 and 8)	4,000,486,838	5,212,036,827	5,731,774,906	8,464,846,787	4,878,101,704
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	129,411,579	124,502,374	140,941,809	126,654,923	139, 179, 082
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	781,502,277	(676,474,124).	1,808,024,760	1,429,698,831	1,594,222,388
61. 62.	Increase in A & H reserves (Line 19, Col. 6)		16,164,799	17,247,070	4,494,620	10,522,485
02.	(Line 30, Col. 1)	2,868,808	(18,467,145).	32, 106, 128	34,727,688	40,828,534
63.	Operating Percentages Insurance expense percent (Page 6, Col. 1, Lines 21,					
	22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	22.4	19.2	15 1	14.0	12.5
64.	Lapse percent (ordinary only) [(Exhibit of Life					12.0
	Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0		4.3	3.8	3.8	4.3
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	33.8	34.7	38.9	33.2	38.4
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67.						
	expenses (Schedule H, Pt. 1, Line 10, Col. 2)	62.2	63.4	61.4	61.3	59.6
68.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)			***	***	***
69.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)					
70.	Incurred losses on prior years' claims-health other than			XXX	XXX	XXX
	comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)			XXX	XXX	XXX
71.	Prior years' claim liability and reserve-health other than					
	comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)	127,884,372		XXX	XXX	XXX
	Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal					
	Income Taxes and Before Realized Capital Gains					
	or (Losses) by Lines of Business (Page 6.x, Line 33)					
72. 73.	Individual industrial life (Page 6.1, Col. 2)					
74. 75.	Individual term life (Page 6.1, Col. 4)	30,631,420	33,918,168			
76.	Individual universal life (Page 6.1, Col. 6)					
77.	Individual universal life with secondary guarantees (Page 6.1, Col. 7)	6,268,165	(25,994,748).			
78. 79.	Individual variable life (Page 6.1, Col. 8)	23,263,386	(28,777,754)			
80.	Individual credit life (Page 6.1, Col. 10)					
81. 82.	Individual other life (Page 6.1, Col. 11)					
83.	Group whole life (Page 6.2, Col. 2)	(218,274)	(604, 160)			
84. 85.	Group universal life (Page 6.2, Col. 4)	(31,966,726)	15,916,237			
86. 87.	Group variable life (Page 6.2, Col. 5)					
88.	Group credit life (Page 6.2, Col. 7)	2,765,041	(11,516,371).			
89. 90.	Group other life (Page 6.2, Col. 8)		l			
91. 92.	Individual deferred fixed annuities (Page 6.3, Col. 2) Individual deferred indexed annuities (Page 6.3, Col. 3)	(3,296,751)	(12,317,353). 1,277,766			
93.	Individual deferred variable annuities with guarantees					
94.	(Page 6.3, Col. 4)Individual deferred variable annuities without					
95.	guarantees (Page 6.3, Col. 5)					
96.	annuitization) (Page 6.3, Col. 6)					
97.	Group deferred fixed annuities (Page 6.4, Col. 2)	(128,651)	13,775,232			
98. 99.	Group deferred variable annuities with quarantees					
100.	(Page 6.4, Col. 4)					
	(Page 6.4, Col. 5)	21,747,709	(47,103,001).			
101.	Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)					
102. 103.	Group other annuities (Page 6.4, Col. 7)					
104.	A & H-comprehensive group (Page 6.5, Col. 3)					
105. 106.	A & H-vision only (Page 6.5, Col. 5)					
107. 108.	A & H-dental only (Page 6.5, Col. 6)					
	6.5, Col. 7)					
109. 110.	A & H-Title XVIII Medicare (Page 6.5, Col. 8)					
111. 112.	A & H-credit (Page 6.5, Col. 10)	4,019,577	(4,854,520)(437,486).			
113.	A & H-long-term care (Page 6.5, Col. 12)	(498,567)	(19,221).			
114. 115.	A & H-other (Page 6.5, Col. 13)					
116.	Fraternal (Page 6, Col. 7)					
117.	Total (Page 6, Col. 1) If a party to a merger, have the two most recent years	(98,627,250)		compliance with the dis	colocuro	



LIFE INSURANCE (STATE PAGE)(b)

	NAIC Group Code 0869 BUSINESS II	N THE STATE O		l				DUF	RING THE YEAR			pany Code 66	6168
		1	2			Policyholders/Refund					laims and Benefits Pa		
	Line of Business	Premiums and Annuities Considerations	Other Considerations	3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	8 Death and Annuity Benefits	9 Matured Endowments	Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	Total (Sum Columns 8 through 11)
Individu				Lon on Bopoon	1 TOTTIGHTIO	1 01100	01.10.	(00011.010)	7 umany Bononto	Liidomiionto	TOT EITO COTTE GOLD	Bollonio	aoug /
1.	Industrial												
2.	Whole	199.987.496		1.233.207	506.357	28.979.411		30.718.975		479.155	34.842.333	35.000	
3.	Term	164.364.822		4.695	654			5.349					120,354,209
4.	Indexed	1, 138, 352, 766											526,529,372
5	Universal								7.817.184				
	Universal with secondary guarantees	17.376.059							7.878.483		3.424.085		11.302.568
7	Variable	379.015.736									137 .419 .751		
8.	Variable universal												
9.	Credit												
10.	Other (f)											•••••	
	Total Individual Life	1.995.663.622		1.237.902	507,011	28.979.411		30.724.324	526.854.679	479.155	752.252.117	35.000	1,279,620,951
		1,993,003,022		1,237,302	307,011	20,3/3,411		30,724,024	320,034,073	473, 133	132,232,111	35,000	1,273,020,331
Group	Lite Whole	(9.633)			160			160	5, 175, 645		1.126.018		6.301.663
					100			100					
13.	Term								1, 156, 065, 217		553,853		1, 156, 619, 070
14.	Universal	58,045,540							39,918,449				45,893,521
	Variable												
	Variable universal								25,227,999		14,061,366		39,289,365
17.	Credit								33,597,686				33,597,686
18.	Other(f)												
19.	Total Group Life	1,458,711,685			160			160	1,259,984,996		21,716,309		1,281,701,305
	ual Annuities												
20.	Fixed	124,447,819									144,751,295		144,751,295
21.	Indexed										70,923,916		70,923,916
22.	Variable with guarantees								1,532,857		718,286,005		719,818,862
23.	Variable without guarantees												
24.	Life contingent payout								119,569,078		12,500		119,581,578
25.	Other(f)	(12,769,818)							4,264				124,443,743
26.	Total Individual Annuities	605,070,409							121, 106, 199		1,058,413,195		1, 179, 519, 394
	Annuities								, , ,		, , , , , ,		7 . 7, . 7, .
	Fixed		57.989.685										
28.	Indexed										,,		,,
29.	Variable with guarantees												
	Variable with guarantees		2.731.390.916								5. 160 . 508 . 450		5.160.508.450
	Life contingent payout	719.871.120											
	Other(f)												
	Total Group Annuities	719.871.120	2.789.380.601						341.850.112		5.347.648.791		5.689.498.903
	nt and Health	7 10,07 7,120	2,700,000,001						011,000,112		0,011,010,101		0,000,100,000
34.	Comprehensive individual(d)						İ		xxx	XXX	XXX		
35.	Comprehensive group(d)								XXX	XXX	XXX		
36.	Medicare Supplement (d)								XXX	XXX	XXX		
37.	Vision only(d)						l		XXX	XXX	XXX		
37.	Dental only(d)						l		XXX	XXX	XXX		
38. 39.	Federal Employees Health Benefits Plan(d)						l		XXX	XXX	XXX		
39. 40.							l		XXX	XXX	XXX		
										XXX	XXXXXX		
41.	Title XIX Medicaid(d)	76.619.944							XXX			47 404 050	47 404 050
42.	Credit A&H								XXX	XXX	XXX	17,484,252	17,484,252
43.	Disability income(d)	13,537,832					l		XXX	XXX	XXX	68,098,709	68,098,709
44.	Long-term care(d)	1,763,404					·····		XXX	XXX	XXXXXX	755,809	755,809
45.	Other health(d)	327, 172, 376					·····		XXX	XXX			110,638,503
	Total Accident and Health	419,093,556							XXX	XXX	XXX	196,977,273	196,977,273
47.	Total	5,198,410,392 (c)	2,789,380,601	1,237,902	507,171	28,979,411	1	30,724,484	2,249,795,986	479, 155	7,180,030,412	197,012,273	9,627,317,826

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

	NAIC Group Code 0869 BL	JSINESS IN THE S	STATE OF	Grand Tota		fits. Matured Endow	ments Incu	rred and Annuity Ber	efits		DURING TH	E YEAR	2023		IC Company Code licv Exhibit	66	168
		13		Biredi		,					22	laa	d During Year		ges to In Force (Net)		ce December 31,
						Claims Settled Dur	ring Current	t Year	Total	Settled During		23	During Year 24	Other Chan 25	ges to In Force (Net) 26	27	rrent Year (b) 28
			14	otals Paid 15	Reduction 16	by Compromise	Am 18	ount Rejected 19	20 20	urrent Year 21							
		Incurred During	Number of Pols/	13	Number of Pols/	"	Number of Pols/	13	Number of Pols/	21	Unpaid December 31.	Number of Pols/		Number of Pols/		Number of Pols/	
	Line of Business	Current Year	Certs	Amount	Certs	Amount	Certs	Amount	Certs	Amount	Current Year	Certs	Amount	Certs	Amount	Certs	Amount
	al Life																
	Industrial																
	Whole	72,852,296	2,092	75,794,553					2,092	75,794,553		3,275	381,371,531			59, 159	5,089,614
	Term		271						271 550	120, 129, 355		8,638	8, 100, 499, 601	(65)	(9,530,000)		127,697,964
•••	Indexed		550						216			4,856 . 484	3,075,214,609			83,368	54,947,79
	Universal	24,787,830	216	16,393,238					216			484	103,841,994				6,023,669
	Universal with secondary guarantees Variable								457			3.709	2.325.295.560			63.314	29,363,600
	Variable universal	120,039,910	437	130,028,387					437	130,028,387		3,709				03,314	29,303,00
8. 9.	Credit																
	Other(f)																
	Total Individual Life	522.717.140	3.586	527,476,494					3.586	527 . 476 . 494		20.962	13,986,223,295	(65)	(9.530.000)	382.424	223,122,64
		322,111,140	3,386	321,410,494					ა, ეგი	321,410,494		20,302	13,300,223,293	(63)	(3,550,000)	302,424	223, 122, 04
roup L 12.	⊔ite Whole	5, 151, 246												(1)	(7,650,613)	66	38,37
	Term	1, 161, 955, 449	30,598	1, 153, 936, 256		302.099			30,599			<i> </i>	3,275,456,458		(1,650,613)		532,725,50
	Universal	40.984.948	523					193,000	523		7,221,938	4		(30)	(119,009,009)	130	
	Variable	, , , , ,		,					323	39,918,439			408,082,343				10,532,54
	Variable universal			25,227,998					204	25,227,998	2,750,000						2,279,95
		35,459,998	5.265						5.265		2,750,000	1.345.260	E 400 400 400	. (1.406.265)	/F 440 000 04F)	49	
17.	Credit	35,459,998	5,265	35,231,546					5,265	35,231,546	2,049,334	1,345,260	5, 423, 406, 439	. (1,406,265)	(5, 413, 296, 645)	. 1, 114, 781	7,323,225,3
		1,271,299,347	36 590	1,254,314,259		302.099		193.000	36.591	1.254.809.358	249.989.918	1.345.264	9,166,945,242	(1.406.316)	(5,540,786,316)	4 447 400	
	Total Group Life	1,2/1,299,34/	36,590	1,254,314,259	1	302,099		193,000	36,591	1,254,809,358	249,989,918	1,345,264	9, 166, 945, 242	(1,406,316)	(5,540,786,316)	1, 117, 103	552,899,607
	ual Annuities												404 447 040	(4.000)	(400,000,040)	40.000	007.77
	Fixed											554	124,447,819	(1,222)	(122,296,342)	10,698	
	Indexed	4 500 050								4 500 050			227,681,372	(162)	(65,308,174)		1,245,94
	Variable with guarantees	1,532,856	426	1,532,856					426	1,532,856		885	128,830,471	(4,097)	(88,821,877)	39,232	5,841,99
	Variable without guarantees	440 500 000	0.000	440 500 000					0.000	440 500 000			400 000 504	(400)	(70, 040, 504)	7 000	
	Life contingent payout	119,569,083	9,392	119,569,083					9,392	119,569,083		591		(426)	(78,643,521)	7,208	871,788
	Other(f)		9.818	4,265					9.818	4,265		2.825	(12,769,816	(751) (6,658)	(115,668,458)	2,074	275,770
	Total Individual Annuities	121, 106, 204	9,818	121, 106, 204					9,818	121, 106, 204		2,825	605,070,410	(6,658)	(470,738,371)	66,232	9,073,27
	Annuities																
	Fixed																
	Indexed																
	Variable with guarantees																
	Variable without guarantees												750 000 004				
	Life contingent payout											13,067	752,036,264	(3,741)	(208,897,074)	100,398	4,241,91
	Other(f)											13.067	752.036.264	(3.741)	(000, 007, 074)	100.398	4 044 04
	Total Group Annuities											13,067	/52,036,264	(3,741)	(208,897,074)	100,398	4,241,91
	nt and Health	1001		1001	1001	1001	1001	1001		1001	1001						
	Comprehensive individual(d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
	Comprehensive group(d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
	Medicare Supplement(d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
	Vision only(d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
	Dental only(d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
	Federal Employees Health Benefits Plan(d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
40.	Title XVIII Medicare(d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	-					
	Title XIX Medicaid(d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		E0 00E 00E	(704 004)	(50.040.445)		
	Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX	685,892	53,035,205		(53,640,115)		
	Disability income(d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	-		(1,487)	(2,044,245)		13, 15
	Long-term care(d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			(2)	(12,405)		2,33
	Other health(d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	191,859	30,743,741		(31,646,542)		323, 17
	Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	877,751	83,778,946		(87,343,307)		338,65
	TOTAL es Group Credit Life Insurance Loans less than or equal to 60	1,915,122,691		1,902,896,957		302,099		193,000	49,995	1,903,392,056	249,989,918 FHAN 120 MONTHS p		24,594,054,156		(6,317,295,068)	5,363,192	789,676,10

⁽c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: \$236,774,930 Group: \$9,651,411 Total: \$246,426,3

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

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

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

Individual Life - Other includes the following amounts related to Separate Account policies:
 Group Life - Other includes the following amounts related to Separate Account policies:

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

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

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

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance)

	1	f Life Insurance) Credit Life (Group and Individual) Group								
	1	lustrial 2	3	linary 4	Credit Life (Grou	p and individual)	Numbe		9	10
	'	2	3	4	Number of Individual	6	7	8	9	
					Policies and Group		·			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 			381, 168	220,192,382	1,195,450	7,345,257	2,934	11,002,835	958,807,588	1, 186, 345, 227
			20,962	13,986,223	1,345,675	5,424,444	57	491,418	3,743,538	23, 154, 205
Reinsurance assumed					36,074	115,447			27,584,360	27,699,807
Revived during year			745	696,306						696,306
Increased during year (net)			175					57 , 277	52,937,786	52,971,626
			21,882	14,716,369	1,381,749	5,539,891	57	548,695	84,265,684	104,521,944
Additions by dividends durit	ng yearXXXXXX		XXX	49,635	XXX		XXX	XXX		49,635
	eases									
				234,958,386	2,577,199	12,885,148	2,991		1.043.073.272	1,290,916,806
Deductions during year:				. , , .	, , , , , ,	, -,	,	, ,	, , , ,	, - ,- ,
			2 . 350		4 . 139	33,811	XXX	51,072	1,935,978	2,467,904
			28	,			XXX		,,,,,,,,,,,,,,,,,,,,,,,,,	477
· · · · · · · · · · · · · · · · · · ·						3	XXX	71	24 . 175	24 . 178
			1.552	158,781				1,000	41.489	200,270
			7,805	3,853,653					+ 1, +00	3.853.653
			9.327	5,976,556			43	39.420	5.094.001	11,070,557
			(732)				XXX43		-, -,	358.870
			(732)		1,438,267	5,523,470		XXX	XXX	
` '			296	989,285	1,438,207	5,523,470	59	15,645	50,320	6,563,075
	reases									
20. Totals (Lines 10 to 19)			20,626	11,835,737	1,442,406	5,557,284	102	107,208	7,145,963	24,538,984
	e 9 minus Line 20)		382,424	223, 122, 649	1,134,793	7,327,864	2,889	11,444,322	1,035,927,309	1,266,377,822
	yearXXXXXX		XXX	160,712,301	XXX	1,467,110	XXX	XXX	580,373,303	742,552,714
23. Line 21 minus Line 22	XXX		XXX	62,410,348	XXX	(a) 5,860,754	XXX	XXX	455,554,006	523,825,108
DETAILS OF WRITE-INS										
0801										
0802.										
0803.										
0898. Summary of remaining write	e-ins for Line 8 from overflow									
page										
0899. TOTALS (Lines 0801 thru 0 above)	0803 plus 0898) (Line 8									
1901.										
1902										
1903.										
1998. Summary of remaining write	e-ins for Line 19 from overflow									
1999. TOTALS (Lines 1901 thru 1 above)	903 plus 1998) (Line 19									
Life, Accident and Health Companies	s Only:	1	II.	1	1	l l	I.		1	
	: Individual \$									
Fraternal Benefit Societies Only:	,Ψ									

Life, Accident and Health Companies Only.		
(a) Group \$		
Fraternal Benefit Societies Only:		
(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates, Amount \$		
Additional accidental death benefits included in life certificates were in amount \$, Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates?	Yes [] No []
If not, how are such expenses met?		

EXHIBIT OF LIFE INSURANCE

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

		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	220,761			
25.	Other paid-up insurance			27,535	2,606,795			
26.	Debit ordinary insurance	XXX	XXX					

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)			nd of Year in Line 21)
		1	2	3	4
	Term Insurance Excluding Extended Term Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance
27.	Term policies - decreasing			111	233,636
28.	Term policies - other	8,638	8,100,119	155,428	127,278,039
29.	Other term insurance - decreasing				
30.	Other term insurance	XXX	47,281	XXX	1,467,752
31.	Totals (Lines 27 to 30)	8,638	8,147,400	155,539	128,979,545
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	41,021
33.	Totals, extended term insurance	XXX	XXX	1,929	145,625
34.	Totals, whole life and endowment		5,838,824		
35.	Totals (Lines 31 to 34)	20.962	13.986.224	382.424	223.122.649

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	13,872,389	113,834	221,050,069	2,072,580
38.	Credit Life (Group and Individual)			7,327,864	
39.	Group	3,743,538		1,035,927,309	
40.	Totals (Lines 36 to 39)	23,040,371	113,834	1,264,305,242	2,072,580

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

ADDITIONAL IN ORMATION ON ORLDIT LIL E AND ORGOT INCOMMICE								
		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	1,859,058	XXX	2,288,869			
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			1.542	38.378			

ADDITIONAL ACCIDENTAL DEATH BENEFITS

AC Assessment of additional assistants death benefits in force and of the additional additional additional	23 488
46. Amount of additional accidental death benefits in force end of year under ordinary policies	23,488

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on					
wife and children under Family, Parent and Children, etc., policies and riders included above.					
47.1 (i) Initial amount reduced at issue to \$1,500 per \$10 monthly income or 75% of initial amount					
47.2 (ii) 1/6 of face assumed to cover wife and children, or two times wife amount assumed to cover children					

POLICIES WITH DISABILITY PROVISIONS

		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			69,862	176,235	11	29,145	.3,337,037	231,981,691
49.	Disability Income								
50.	Extended Benefits			XXX	XXX			1,999,962	164,715,017
51.	Other							148,113	2,720,996
52.	Total		(a)	69,862	(a) 176,235	11	(a) 29,145	5,485,112	(a) 399,417,704

⁽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	Gro	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	89	2,662	23	803				
2.	Issued during year		378		619				
3.	Reinsurance assumed								
4.	Increased during year (net)								
5.	Total (Lines 1 to 4)		3,040	23	1,422				
	Deductions during year:								
6.	Decreased (net)	20	425	4	337				
7.	Reinsurance ceded								
8.	Totals (Lines 6 and 7)	20	425	4	337				
9.	In force end of year (line 5 minus line 8)	69	2,615	19	1,085				
10.	Amount on deposit		(a) 158,978,751		(a)48,684,864				
11.	Income now payable	69	153						
12.	Amount of income payable	(a) 170,383	(a) 21,035,508	(a) 21,356,940	(a)				

ANNUITIES

ARTOTIES								
		Ordi	nary	Group				
		1	2	3	4			
		Immediate	Deferred	Contracts	Certificates			
1.	In force end of prior year	5, 148	44,902	220	91,134			
2.	Issued during year	649	2,769	17	13,066			
3.	Reinsurance assumed							
4.	Increased during year (net)							
5.	Totals (Lines 1 to 4)	5,797	47,671	237	104,200			
	Deductions during year:							
6.	Decreased (net)	253	5,357	14	3,817			
7.	Reinsurance ceded							
8.	Totals (Lines 6 and 7)		5,357	14	3,817			
9.	In force end of year (line 5 minus line 8)	5,544	42,314	223	100,383			
	Income now payable:	,	,		,			
10.	Amount of income payable	(a) 104,822,228	XXX	XXX	(a) 104,822,228			
	Deferred fully paid:							
11.	Account balance	XXX	(a) 2,176,834,785	XXX	(a)			
	Deferred not fully paid:							
12.	Account balance	XXX	(a) 5,275,248,351	XXX	(a)			

ACCIDENT AND HEALTH INSURANCE

		Group Credit				Other	
		1	2	3	4	5	6
		Certificates	Premiums in Force	Policies	Premiums in Force	Policies	Premiums in Force
1.	In force end of prior year	2,926,591	532,072,340	844	60 , 185 , 574	10,509	17,011,513
2.	Issued during year	105,398	19,371,457	52	42, 195, 330		
3.	Reinsurance assumed	82,632	6,811,530				
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	3,114,621	XXX	896	XXX	10,509	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	247,478	XXX	57	XXX	1,228	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	247,478	XXX	57	XXX	1,228	XXX
10.	In force end of year (line 5	0.067.140	(a) E46 00E 470	000	(a) 60 00F 700	0.001	(-) 15 000 041
	minus line 9)	2,867,143	(a) 546,205,472	839	(a) 60,935,798	9,281	(a) 15,022,941

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1	2
			Dividend
		Deposit Funds	Accumulations
		Contracts	Contracts
1.	In force end of prior year	1,490	711
2.	Issued during year	155	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)		711
	Deductions During Year:		
6.	Decreased (net)	277	21
7.	Reinsurance ceded		44
8.	Totals (Lines 6 and 7)	277	65
9.	In force end of year (line 5 minus line 8)	1,368	646
10.	Amount of account balance	(a) 1,373,387,850	(a) 37,314,286

⁽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	17,884,067
2.	Current year's realized pre-tax capital gains/(losses) of \$ (17,292,720) transferred into the reserve net of taxes of \$ (3,631,471)	(13,661,249)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	4,222,818
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(5,394,520)
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	9,617,339

AMORTIZATION

		1	2	3	4
	Year of Amortization	Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2023	(3,973,128)	(1,421,392)		(5,394,520)
2.	2024	(2,260,164)	(2,324,903)		(4,585,067)
3.	2025	(1,447,151)	(1,807,928)		(3,255,079)
4.	2026	(1,289,730)	(1,550,021)		(2,839,750)
5.	2027	(923, 130)	(1,285,352)		(2,208,482)
6.	2028	(244,571)	(1,001,380)		(1,245,951)
7.	2029	370,623	(794, 128)		(423,505)
8.	2030	970,349	(660,079)		310,270
9.	2031	1,366,086	(516,870)		849,217
10.	2032	1,955,818	(371,002)		1,584,816
11.	2033	2,235,305	(217,723)		2,017,582
12.	2034	2,262,107	(138,942)		2, 123, 165
13.	2035	2,415,390	(143,201)		2,272,189
14.	2036	2,440,868	(148,322)		2,292,546
15.	2037	2,402,464	(153,970)		2,248,494
16.	2038	2,276,967	(156,957)		2,120,011
17.	2039	1,995,687	(157,097)		1,838,589
18.	2040	1,683,610	(147,273)		1,536,337
19.	2041	1,403,605	(138, 174)		1,265,431
20.	2042	1,083,389	(130,169)		953,220
21.	2043	808,553	(119,156)		689,398
22.	2044	693,299	(104,087)		589,212
23.	2045	609 , 158	(82,117)		527,040
24.	2046	454,966	(58,328)		396,638
25.	2047	322,570	(34,401)		288 , 170
26.	2048	253,558	(8,792)		244,766
27.	2049	141,205	3,666		144,871
28.	2050	(43,393)	2,905		(40,488)
29.	2051	(68, 187)	2,144		(66,043)
30.	2052	(12,055)	1,383		(10,671)
31.	2053 and Later		415		415
32.	Total (Lines 1 to 31)	17,884,067	(13,661,249)		4,222,818

ASSET VALUATION RESERVE

			Default Component			Equity Component		
		1	2	3	4	5 Real Estate and	6	7
		Other Than Mortgage Loans	Mortgage Loans	Total (Cols. 1 + 2)	Common Stock	Other Invested Assets	Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)
1.	Reserve as of December 31, prior year		17,952,321	17,952,321	70,466,363	247,739,279	318,205,642	336 , 157 , 962
2.	Realized capital gains/(losses) net of taxes - General Account	(83,081,500)		(83,081,500)	11,867,769	32,412,164	44,279,933	(38,801,567)
3.	Realized capital gains/(losses) net of taxes - Separate Accounts							
4.	Unrealized capital gains/(losses) net of deferred taxes - General Account	255,398,598	(2,934,286)	252,464,312	(16,663,061)	(47,279,000)	(63,942,061)	188,522,251
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	38, 171, 274	8,173,525	46,344,799		547,296	547,296	46,892,095
8.	Accumulated balances (Lines 1 through 5 - 6 + 7)	210,488,372	23,191,560	233,679,932	65,671,071	233,419,739	299,090,809	532,770,741
9.	Maximum reserve	193,598,107	46,660,492	240,258,599	58,174,756	250 , 125 , 823	308,300,579	548,559,177
10.	Reserve objective	112,612,049	35,911,730	148,523,779	58,138,756	249,299,476	307,438,232	455,962,011
11.	20% of (Line 10 - Line 8)	(19,575,265)	2,544,034	(17,031,231)	(1,506,463)	3,175,948	1,669,485	(15,361,746)
12.	Balance before transfers (Lines 8 + 11)	190,913,108	25,735,594	216,648,701	64,164,608	236,595,686	300,760,294	517,408,995
13.	Transfers				(5,989,851)	5,989,851		
14.	Voluntary contribution							
15.	Adjustment down to maximum/up to zero	(78,301,058)		(78,301,058)	(36,000)		(36,000)	(78,337,058)
16.	Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	112,612,050	25,735,594	138,347,643	58,138,757	242,585,537	300,724,294	439,071,937

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

					_	OMII OITEI			_			_
			1	2	3	4		Contribution	Reserv	ve Objective		um Reserve
Line	NAIC			Reclassify		Balance for	5	6	7	8	9	10
Num-	Desig-		Book/Adjusted	Related Party	Add Third Party	AVR Reserve 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)
501	Hation	LONG-TERM BONDS	carrying value	Liteambraneee	Endinbrances	(0013. 1 1 2 1 3)	i actor	(OOI3.4 X 0)	i actor	(0013. 4 x 7)	i actor	(COI3. 4 X 9)
1.		Exempt Obligations	296,053,724	XXX	xxx	296.053.724	0.0000		0.000		0.0000	
2.1	1	NAIC Designation Category 1.A	4.147.765.067	XXX	XXX	4.147.765.067	0.0002	829.553	0.0007	2.903.436	0.0013	5.392.095
2.2	1	NAIC Designation Category 1.A	248,696,310	XXX	XXX	248,696,310	0.0002	99,479	0.0011	273.566	0.0023	572.002
2.3	1	NAIC Designation Category 1.C	234 , 172 , 447	XXX	XXX	234,172,447	0.0006	140,503	0.0018	421.510	0.0035	819,604
2.4	1	NAIC Designation Category 1.D	688,930,029	XXX	XXX	688,930,029	0.0007		0.0022	1.515.646	0.0044	3,031,292
2.5	1	NAIC Designation Category 1.E	925,465,908	XXX	XXX	925,465,908	0.0009		0.0027	2,498,758	0.0055	5,090,062
2.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0011	3,223,827	0.0034	9.964.557	0.0068	19,929,115
2.7	1	NAIC Designation Category 1.G	2,522,069,614	XXX	XXX	2,522,069,614	0.0014	3,530,897	0.0042	10,592,692	0.0085	21,437,592
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	11,697,851,540	XXX	XXX	11,697,851,540	XXX	9,139,430	XXX	28,170,166	XXX	56,271,761
3.1	2	NAIC Designation Category 2.A	2,322,980,949	XXX	XXX	2.322.980.949	0.0021	4,878,260	0.0063	14.634.780	0.0105	24,391,300
3.2	2	NAIC Designation Category 2.B		XXX	XXX	4.071.443.988	0.0025		0.0076		0.0127	51.707.339
3.3	2	NAIC Designation Category 2.C		XXX	XXX	1,865,317,235	0.0036	6.715.142	0.0108		0.0180	
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	8,259,742,172	XXX	XXX	8,259,742,172	XXX	21,772,012	XXX	65.723.180	XXX	109,674,349
4.1	3	NAIC Designation Category 3.A	167,012,059	XXX	XXX	167.012.059	0.0069	1, 152, 383	0.0183	3.056.321	0.0262	4,375,716
4.2	3	NAIC Designation Category 3.B		XXX	XXX	160.391.723	0.0099	1.587.878	0.0264	4.234.341	0.0377	6,046,768
4.3	3	NAIC Designation Category 3.C	176,368,859	XXX	XXX	176,368,859	0.0131	2,310,432	0.0350	6, 172, 910	0.0500	8,818,443
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	503.772.641	XXX	XXX	503,772,641	XXX	5,050,693	XXX	13,463,572	XXX	19,240,927
5.1	4	NAIC Designation Category 4.A	15, 127, 132	XXX	XXX	15, 127, 132	0.0184	278,339	0.0430	650,467	0.0615	930,319
5.2	4	NAIC Designation Category 4.B		XXX	XXX	24,740,902	0.0238	588.833	0.0555	1.373.120	0.0793	1,961,954
5.3	4	NAIC Designation Category 4.C	, , , ,	XXX	XXX	, , , , ,	0.0310		0.0724	, , , , , ,	0.1034	, , , , , , , , , , , , , , , , , , , ,
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	39,868,034	XXX	XXX	39,868,034	XXX	867, 173	XXX	2,023,587	XXX	2,892,272
6.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472	, -	0.0846	, -,-	0.1410	, , ,
6.2	5	NAIC Designation Category 5.B	9.199.147	XXX	XXX	9.199.147	0.0663		0.1188	1.092.859	0.1980	1.821.431
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)	9, 199, 147	XXX	XXX	9, 199, 147	XXX	609,903	XXX	1,092,859	XXX	1,821,431
7.	6	NAIC 6	16,591	XXX	XXX		0.0000	- ,	0.2370	3.932	0.2370	3.932
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)	20,806,503,849	XXX	XXX	20,806,503,849	XXX	37,439,212	XXX	110,477,296	XXX	189,904,672
		PREFERRED STOCKS	, , , , , , ,			, ,, ,, ,		. ,,		, , , -		-,-,
10.	1	Highest Quality	76,825,000	XXX	XXX	76,825,000	0.0005	38,413	0.0016	122,920	0.0033	253,523
11.	2	High Quality	25,840,487	XXX	XXX	25,840,487	0.0021	54,265	0.0064	165,379	0.0106	273,909
12.	3	Medium Quality	2,348,830	XXX	XXX	2,348,830	0.0099	23,253	0.0263	61,774	0.0376	88,316
13.	4	Low Quality	1,872,118	XXX	XXX	1,872,118	0.0245	45,867	0.0572	107,085	0.0817	152,952
14.	5	Lower Quality	530,923	XXX	XXX	530,923	0.0630	33,448	0.1128	59,888	0.1880	99,814
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)	107,417,358	XXX	XXX	107,417,358	XXX	195,246	XXX	517,047	XXX	868,513

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

					IAGELO	CIMILOURE	V I					
			1	2	3	4	Basic (Contribution	Reserv	e Objective	Maximu	ım Reserve
						Balance for	5	6	7	8	9	10
Line	NAIC			Reclassify		AVR Reserve						
Num-	Desig-	5	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		0.0007		0.0022		0.0044	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0009		0.0027		0.0055	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0011		0.0034		0.0068	
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0014		0.0042		0.0085	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)		XXX	XXX		XXX		XXX		XXX	
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0063		0.0105	
20.2	2	NAIC Designation Category 2.B	9,721,051	XXX	XXX	9,721,051	0.0025	24,303	0.0076	73,880	0.0127	123,457
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0036		0.0108		0.0180	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	9,721,051	XXX	XXX	9,721,051	XXX	24,303	XXX	73,880	XXX	123,457
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	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	4	NAIC Designation Category 4.A		XXX	XXX		0.0184		0.0430		0.0615	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0238		0.0555		0.0793	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0310		0.0724		0.1034	
22.4	•	Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472		0 0846		0.1410	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0663		0.1188		0.1980	
23.2	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.1980	
23.4	3	Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
23.4	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
	О		9.721.051			9.721.051		24.303		73.880		123.457
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	9,721,001	XXX	XXX	9,721,001	XXX	24,303	XXX	73,000	XXX	123,437
		DERIVATIVE INSTRUMENTS	90.319	100/	2004	90.319	0.0005	45	0.0016	145	0.0033	298
26.		Exchange Traded		XXX	XXX			61		145	0.0033	298
27.	1	Highest Quality		XXX	XXX	121,649	0.0005	01	0.0016	195		40 I
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099				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	044 000	XXX	XXX	011 000	0.0000	100	0.2370		0.2370	***
33.		Total Derivative Instruments	211,968	XXX	XXX	211,968	XXX	106	XXX	339	XXX	699
34.		Total (Lines 9 + 17 + 25 + 33)	20,923,854,225	XXX	XXX	20,923,854,225	XXX	37,658,866	XXX	111,068,561	XXX	190,897,342

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

					HOLIC	CIVII CIVE	4 I					
			1	2	3	4	Basic C	Contribution	Reserve	e Objective	Maximu	ım Reserve
Line Num-	NAIC Desig-		Book/Adjusted	Reclassify Related Party	Add Third Party	Balance for AVR Reserve Calculations	5	6 Amount	7	8 Amount	9	10 Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		MORTGAGE LOANS	, 0			(00:0: 1 = 0)		(00.00.00)		(55.51 1111)		(00.0)
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other					0.0015		0.0034		0.0046	
42.		Commercial Mortgages - Insured or Guaranteed					0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	4,913,045,597		XXX		0.0011	5,404,350	0.0057	28,004,360	0.0074	36,356,537
44.		Commercial Mortgages - All Other - CM2 - High Quality	599,378,890				0.0040	2,397,516	0.0114	6,832,919	0.0149	8,930,745
45.		Commercial Mortgages - All Other - CM3 - Medium Quality .	43,692,528		XXX	43,692,528	0.0069	301,478	0.0200	873,851	0.0257	1,122,898
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	5.848.388		xxx	5,848,388	0.0120	70 . 181	0.0343	200.600	0.0428	250.311
47.		·					0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0 . 1371	
		In Process of Foreclosure:										
53.		Farm Mortgages					0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed					0.000		0.0046		0.0046	
55.		Residential Mortgages - All Other					0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed					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)	5,561,965,403		XXX	5,561,965,403	XXX	8,173,525	XXX	35,911,730	XXX	46,660,492
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	5,561,965,403		XXX	5,561,965,403	XXX	8,173,525	XXX	35,911,730	XXX	46,660,492

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

			LQUIII	AND OIL		PIED ASSE		II OILLIAI				
			1	2	3	4	Basic C	Contribution	Reserve	Objective	Maximu	m Reserve
Line Num- ber		Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public			XXX		0.0000		0.1428 (a)	46,817,247	0.1428 (a)	46,817,247
2.		Unaffiliated - Private	11,129,330	XXX	XXX	11,129,330	0.0000		0 . 1945	2,164,655	0.1945	2,164,655
3.		Federal Home Loan Bank	10,000,000	XXX	XXX	10,000,000	0.0000		0.0061	61,000	0.0097	97,000
4.		Affiliated - Life with AVR	513,456,167	XXX	XXX	513,456,167	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX				XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX				XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (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)		xxx	xxx		0.0000		0.1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)	862,437,370			862,437,370	XXX		XXX	49,042,902	XXX	49,078,902
18.		REAL ESTATE Home Office Property (General Account only)	46,167,430			46, 167, 430	0.000		0.0912	4,210,470	0.0912	4,210,470
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)	46, 167, 430			46,167,430	XXX		XXX	4,210,470	XXX	4,210,470
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX			0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality					0.0021		0.0064		0.0106	
25.	3	Medium Quality					0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality	1,459,607	XXX		1,459,607	0.0630	91,955	0.1128	164,644	0.1880	274,406
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)	1,459,607	XXX	XXX	1,459,607	XXX	91,955	XXX	164,644	XXX	274,406

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

				AND OIR		1 ED 4991		IPUNENI				
			1	2	3	4	Basic C	Contribution	Reserve	e Objective	Maximun	n Reserve
						Balance for	5	6	7	8	9	10
Line				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)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS										
		OF PREFERRED STOCKS	104 000 000			404 000 000	0.0005	00 004	0 0040	204 504	0.0000	207 400
30.	1	Highest Quality		XXX	XXX	184,062,903	0.0005	92,031	0.0016	294,501	0.0033	607,408
31.	2	High Quality		XXX	XXX	·····	0.0021		0.0064		0.0106	
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	184.062.903	V/V/	VVV	184.062.903	VVV	92.031	VVV	294.501	VVV	607.408
		through 36) INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	184,062,903	XXX	XXX	164,002,903	XXX	92,031	XXX	294,301	XXX	007,408
		OF MORTGAGE LOANS										
00		In Good Standing Affiliated:			2007		0.0011		0.0057		0.0074	
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011				0.0074	
39.		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114 0.0200		0.0149	
40. 41		Mortgages - CM3 - Medium Quality			XXX		0.0120		0.0200		0.0257	
		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0486		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX				0.0486			
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0013		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed Overdue. Not in Process Affiliated:			XXX		0.0003		0.0007		0.0011	
40					XXX		0.0480		0.0868		0.1371	
46. 47.		Farm Mortgages Residential Mortgages - Insured or Guaranteed			XXX		0.0460		0.0014		0.0023	
							0.0029		0.0066		0.0023	
48. 49.		Residential Mortgages - All Other			XXX		0.0029		0.0008		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
50.		In Process of Foreclosure Affiliated:					0.0400		0.0000			
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
53. 54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0143		0.0046	
55.		Commercial Mortgages - Ill 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	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0040		0.0200		0 0257	
61.		Unaffiliated - Overdue. Not in Process			XXX	······	0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX	·····	0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX	+	XXX		XXX		XXX	
04.		Frotal with Mortgage Loan Characteristics (Lines 56 + 63)	1		***		XXX		XXX		XXX	

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

			1	2	3	4	Basic C	Contribution	Reserv	e Objective	Mavimu	m Reserve
			'	4	3	Balance for	5	6	7	e Objective 8	9	10
Line	NAIC			Reclassify		AVR Reserve	J I	•	,		J	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)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	, , ,			/		\		(,		\\
		OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	748 518 426	XXX	XXX	748.518.426	0.0000		0. 1945	145.586.834	0.1945	145,586,834
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures										
		Manual)		XXX	XXX		0.0000		0 . 1580		0 . 1580	
69.		Affiliated Other - All Other	188,785,253	XXX	XXX	188,785,253	0.0000		0.1945	36,718,732	0.1945	36,718,732
70.		Total with Common Stock Characteristics (Sum of Lines 65	, ,							, ,		<u> </u>
		through 69)	937,303,679	XXX	XXX	937,303,679	XXX		XXX	182,305,566	XXX	182,305,566
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS										
		OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties					0.0000		0.0912		0.0912	
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		01.001		51.100.	
		73)					XXX		XXX		XXX	
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit				57 .668 .140	0.0063	363.309	0.0120	692.018	.0.0190	1.095.695
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		.0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	57.668.140			57.668.140	XXX	363.309	XXX	692.018	XXX	1.095.695
		RESIDUAL TRANCHES OR INTERESTS	21,111,111			21,111,111	7001	212,212	7001	102,111	7001	1,100,100
81.		Fixed Income Instruments - Unaffiliated		XXX	XXX		0.0000		0 . 1580		0 . 1580	
82.		Fixed Income Instruments - Affiliated		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.		Preferred Stock - Unaffiliated		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		0.0000		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		7001	7001		0.0000		0000		0.1.000	
		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		390,077,716	0.0000		0 . 1580	61,632,279	0.1580	61,632,279
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)	390,077,716	XXX		390,077,716	XXX		XXX	61,632,279	XXX	61,632,279
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines				,,				,,		,,
1		29, 37, 64, 70, 74, 80, 93 and 98)	1,570,572,045			1,570,572,045	XXX	547,296	XXX	245,089,007	XXX	245,915,353

⁽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	v	AVR	AVR	AVR
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	Basic Contribution		Maximum Reserve
	- 77							
					•••••			
					•••••			
					•••••			
					•••••			
								• • • • • • • • • • • • • • • • • • • •
0599999 - Total								

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

Contract Numbers 0029413	laims - Group laims - Disposed (al Accidental Deat ed Of y Benefits Claims - Endowments Clai	th Benefits Cla - Disposed Of	Year of Claim for Death or Disability 2019	5 Amount Claimed14,500 14,500 14,500	Amount Paid During the Year2,099 2,099	Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted Denied – Coverage Rescinded
Numbers 0029413	Numbers 1452736	Residence of ClaimantVAVA	Claim for Death or Disability 2019	14,500 . 14,500	During the Year2,099	Dec. 31 of Current Year	Why Compromised or Resisted
Numbers 0029413	Numbers 1452736	of ClaimantVA Of th Benefits Cla - Disposed Of	Death or Disability2019	14,500 . 14,500	During the Year2,099	Dec. 31 of Current Year	Why Compromised or Resisted
Numbers 0029413	Numbers 1452736	ClaimantVA Of th Benefits Cla - Disposed Of	Disability2019	14,500 . 14,500	During the Year2,099	Current Year	Why Compromised or Resisted
0029413	1452736	Of th Benefits Cla	2019	14,500 . 14,500	2,099		Nhy Compromised or Resisted
0399999. Death Cla 0599999. Death Cla 1099999. Additiona Disposed 1599999. Disability 2099999. Matured 1 2599999. Annuities Of	laims - Group laims - Disposed (al Accidental Deat ed Of y Benefits Claims - Endowments Clai	Of th Benefits Cla - Disposed Of		14,500		· 12 . 401	Donied Coverage Descinded
0599999. Death Cla 1099999. Additiona Disposed 1599999. Disability 2099999. Matured 2599999. Annuities Of	laims - Disposed (al Accidental Deat ed Of y Benefits Claims - Endowments Clai	th Benefits Cla - Disposed Of	ims -	,	2,099		Demieu - Coverage nescinded
0599999. Death Cla 1099999. Additiona Disposed 1599999. Disability 2099999. Matured 2599999. Annuities Of	laims - Disposed (al Accidental Deat ed Of y Benefits Claims - Endowments Clai	th Benefits Cla - Disposed Of	ims -	14,500		12,401	XXX
1099999. Additiona Disposed 1599999. Disability 2099999. Matured 2599999. Annuities Of	al Accidental Deat ed Of y Benefits Claims - Endowments Clai	th Benefits Cla - Disposed Of	ims -	17,000	2.099	12,401	XXX
Disposed 1599999. Disability 2099999. Matured 2599999. Annuities Of	ed Of y Benefits Claims - Endowments Clai	- Disposed Of	11115 -		2,000	12,401	7000
1599999. Disability 2099999. Matured 2599999. Annuities Of	y Benefits Claims - Endowments Clai					l	XXX
2099999. Matured 2599999. Annuities Of	Endowments Clai						
2599999. Annuities Of						ļ	XXX
Of	s with Life Conting						XXX
		jency Claims -	Disposed			l	
2699999. Claims D						I	XXX
	Disposed of During	Current Year		14,500	2,099	12,401	XXX
3199999. Death Cla				,			XXX
0034139 1	1620200	I/V	2022	198,000		198,000	Denied
0004044	4500000	N1		,		,	
0034641 1			2021	93,714		93,714	Denied
3499999. Additiona				291,714		291,714	XXX
3699999. Additiona	al Accidental Deat	th Benefits Cla	ims -				
Resisted	d			291,714		291,714	XXX
4199999. Disability		- Resisted				· ·	XXX
4699999. Matured							XXX
5199999. Annuities			- Resisted				XXX
5299999. Claims R	Resisted During Cu	urrent Year		291,714		291,714	XXX
					I		
						l	
						l'	
						l'	
						······	
						·············	
	<u></u>					 	
5399999 - Totals				306,214	2,099	304,115	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

		Total	Total		Hospital and	Comprehensive (Medical) (Medica Supplen		Vision Only		Dental Only		Federal Employ Benefits	
		1	2	3	4	5	6	7	8	9	10	11	12	13	14
		Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
1.	Premiums written	413, 135, 839	XXX		XXX		XXX		XXX		XXX		XXX		XXX
2.	Premiums earned	413,281,530	XXX		XXX		XXX		XXX		XXX		XXX		XXX
3.	Incurred claims	130, 399, 169	31.6												
4.	Cost containment expenses		0.2												
	Incurred claims and cost containment expenses	,													
	(Lines 3 and 4)	131,200,189	31.7												
6.	Increase in contract reserves		2.1												
7.	Commissions (a)	169, 139, 831	40.9												
8.	Other general insurance expenses	77 . 458 . 992	18.7												
	Taxes, licenses and fees		2.5												
10.	Total other expenses incurred		62.2												
11.	Aggregate write-ins for deductions														
	Gain from underwriting before dividends or refunds .	16,527,455	4.0												
	Dividends or refunds														
	Gain from underwriting after dividends or refunds	16.527.455	4.0												
	DETAILS OF WRITE-INS	10,027,100													
1101.	DETAILED OF WHATE INC														
1102.															
1103.															
	Summary of remaining write-ins for Line 11 from overflow page					• • • • • • • • • • • • • • • • • • • •		•••••							
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)														

		Medicare Tit	le XVIII	Medicaid T	itle XIX	Credit A	&H	Disability In	come	Long-Term	Care	Other He	alth
		15	16	17	18	19	20	21	22	23	24	25	26
		Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
1.	Premiums written		XXX		XXX	63,090,686	XXX	654,987	XXX	322	XXX	349,389,844	XXX
2.	Premiums earned		XXX		XXX	63, 153, 692	XXX	654,675	XXX	727	XXX	349,472,436	XXX
3.	Incurred claims					14,857,504	23.5	105,698	16.1	91,440	12,577.7	115,344,527	33.0
4.	Cost containment expenses					176,574	0.3	(13,633)	(2.1)			638,079	0.2
5.	Incurred claims and cost containment expenses												
	(Lines 3 and 4)					15,034,078		92,065				115,982,606	33.2
6.	Increase in contract reserves					3,886,592	6.2	(47,985)	(7.3)	508,880		4,305,641	1.2
7.	Commissions (a)					613,999	1.0	(232,610)			(3,784.2)	168,785,953	48.3
8.	Other general insurance expenses					43.369.254	68.7	714, 108	109.1	90	12.4	33,375,540	9.6
9.	Taxes, licenses and fees					2 . 163 . 538	3.4	278,310	42.5	35,046	4,820.6	7,825,041	2.2
10.	Total other expenses incurred					46, 146, 791	73.1	759,808	116.1	7,625	1,048.8	209,986,534	60.1
11.	Aggregate write-ins for deductions												
12.	Gain from underwriting before dividends or refunds .						(3.0)	(149,213)	(22.8)	(607,218)	(83,523.8)	19, 197, 655	5.5
13.	Dividends or refunds												
14.	Gain from underwriting after dividends or refunds					(1,913,769)	(3.0)	(149,213)	(22.8)	(607,218)	(83,523.8)	19, 197, 655	5.5
	DETAILS OF WRITE-INS												
1101.													
1102.													
1103.													
1198.	Summary of remaining write-ins for Line 11 from												
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11												
	above)												

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

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

							•						
	1	2	3	4	5	6	7	8	9	10	11	12	13
		Comprehensive	Comprehensive				Federal						
		(Hospital and	(Hospital and				Employees						
		Medical)	Medical)	Medicare			Health Benefits	Medicare	Medicaid		Disability	Long-Term	
	Total	Individual	Group	Supplement	Vision Only	Dental Only	Plan	Title XVIII	Title XIX	Credit A&H	Income	Care	Other Health
A. Premium Reserves:													
Unearned premiums	23,773,369									2,400,885	11,997	(405)	21,360,892
Advance premiums													8,517
Reserve for rate credits													
4. Total premium reserves, current year										2,400,885	11,997	(405)	
Total premium reserves, prior year										2,463,892	11,685		21,452,001
Increase in total premium reserves	(145,692)								(63,007)	312	(405)	(82,592)
B. Contract Reserves:													
Additional reserves (a)	158,007,286									78,579,324	271,958	508,880	78,647,124
Reserve for future contingent benefits													
Total contract reserves, current year										78,579,324	271,958	508,880	78,647,124
4. Total contract reserves, prior year	149,354,158									74,692,732	319,943		74,341,483
Increase in contract reserves	8,653,128									3,886,592	(47,985)	508,880	4,305,641
C. Claim Reserves and Liabilities:													
Total current year	124,263,566									24,492,432	126,412	24,721	99,620,001
2. Total prior year	127,884,372									24, 199, 968	195, 164	(52,844)	103,542,084
3. Increase	(3,620,806									292,464	(68,752)	77,565	(3,922,083)

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

		1	2	3	4	5	6	7	8	9	10	11	12	13
			Comprehensive	Comprehensive				Federal						
			(Hospital and	(Hospital and				Employees						
			Medical)	Medical)	Medicare			Health Benefits	Medicare	Medicaid		Disability	Long-Term	
		Total	Individual	Group	Supplement	Vision Only	Dental Only	Plan	Title XVIII	Title XIX	Credit A&H	Income	Care	Other Health
1.	Claims paid during the year:													
	1.1 On claims incurred prior to current year	74,085,992									9,663,496	68,325	13,875	
	1.2 On claims incurred during current year	59,933,983									4,901,544	106, 125		54,926,314
2.	Claim reserves and liabilities, December 31, current year:													
	2.1 On claims incurred prior to current year										10,701,632	11,480	23,483	33,522,990
	2.2 On claims incurred during current year										13,790,800	114,932	1,238	66,097,011
3.	Test:													
	3.1 Lines 1.1 and 2.1	118,345,577									20,365,128	79,805	37,358	97,863,286
	3.2 Claim reserves and liabilities, December 31, prior year	127,884,372									24, 199, 968	195, 164	(52,844)	103,542,084
1	3.3 Line 3.1 minus Line 3.2	(9,538,795)									(3,834,840)	(115,359)	90,202	(5,678,798)

PART 4. - REINSURANCE

	1	2	3	4	5	6	7	8	9	10	11	12	13
		omprehensive	Comprehensive				Federal						
		(Hospital and	(Hospital and				Employees						
		Medical)	Medical)	Medicare			Health Benefits	Medicare	Medicaid		Disability	Long-Term	
	Total	Individual	Group	Supplement	Vision Only	Dental Only	Plan	Title XVIII	Title XIX	Credit A&H	Income	Care	Other Health
A. Reinsurance Assumed:													
Premiums written	42,984,193									1,367,724			41,616,469
Premiums earned	42,954,197									1,339,489			41,614,708
Incurred claims	19,709,538									54,788			19,654,750
4. Commissions	4,182,906									747,903			3,435,003
B. Reinsurance Ceded:													
Premiums written										15,345,820	13,377,381	1,740,513	22, 178, 315
Premiums earned										15,345,820	13,643,558		22,227,151
Incurred claims										3,035,304	23,758,747		10,868,313
4. Commissions	10,352,927									6,494,291	614,245	27,511	3,216,880

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

		<u> </u>			1111			1110					
	1 Comprehensive (Hospital and	2 Comprehensive (Hospital and	3	4	5	6 Federal Employees	7	8	9	10	11	12	13
	Medical) Individual	Medical) Group	Medicare Supplement	Vision Only	Dental Only	Health Benefits Plan	Medicare Title XVIII	Medicaid Title XIX	Credit A&H	Disability Income	Long-Term Care	Other Health	Total
A. Direct:													
Incurred claims									17,838,020	23,864,444	1,326,240	106,558,089	149,586,793
Beginning claim reserves and liabilities									24,444,084	497,867,271	1,387,616	85,760,734	609,459,705
Ending claim reserves and liabilities									24,797,852	453,687,317	1,958,047	81,626,010	562,069,226
4. Claims paid									17,484,252	68,044,398	755,809	110,692,813	196,977,272
B. Assumed Reinsurance:													
Incurred claims									54,788			19,654,750	19,709,538
Beginning claim reserves and liabilities									468,272			25,005,689	25,473,961
Ending claim reserves and liabilities									273,001			25,642,647	25,915,648
4. Claims paid									250,059			19,017,792	19,267,851
C. Ceded Reinsurance:													
Incurred claims									3,035,304	23,758,747	1,234,800	10,868,313	38,897,164
Beginning claim reserves and liabilities									978,676	497 , 672 , 106	1,440,460	9,612,652	509,703,894
Ending claim reserves and liabilities									829,481	453,560,905	1,937,901	10,409,729	466,738,016
4. Claims paid									3, 184, 499	67,869,948	737,359	10,071,236	81,863,042
D. Net:													
Incurred claims									14,857,504	105,697	91,440	115,344,526	130,399,167
Beginning claim reserves and liabilities									23,933,680	195 , 165	(52,844)	101, 153,771	125,229,772
Ending claim reserves and liabilities									24,241,372	126,412	20 , 146	96,858,928	121,246,858
4. Claims paid									14,549,812	174,450	18,450	119,639,369	134,382,081
E. Net Incurred Claims and Cost Containment Expenses:													
Incurred claims and cost containment expenses									15,034,078	92,065	91,440	115,982,606	131,200,189
Beginning reserves and liabilities									23,933,680	195 , 164	(52,844)	101, 163,637	125,239,637
Ending reserves and liabilities									24,241,371	126,412	20 , 146	96,877,782	121,265,711
Paid claims and cost containment expenses									14,726,387	160,817	18,450	120,268,461	135, 174, 115

SCHEDULE S - PART 1 - SECTION 1

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

		Reinsurance	e Assumed Life Insurance, Annuities, Deposit Funds and Other L	labilities Wi	thout Life or L	Disability Cor	itingencies, and Rela	ted Benefits Listed by	y Reinsured Compa	iny as of December 3	1, Current Year	
1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC					Type of	Type of				Reinsurance Payable	Modified	
Company	ID	Effective		Domiciliary	Reinsurance	Business	Amount of In Force at			on Paid and	Coinsurance	Funds Withheld
Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	End of Year	Reserve	Premiums	Unpaid Losses	Reserve	Under Coinsurance
93742	41-1412669	07/01/2015	Securian Life Insurance Company	MN	YRT/G	0L	475,239,303,000	111,589,793	838,973,696	254,518,479		
0299999. G	eneral Accour	nt - U.S. Affilia	tes - Other				475,239,303,000	111,589,793	838,973,696	254,518,479		
0399999. T	otal General A	ccount - U.S.	Affiliates				475,239,303,000	111,589,793	838,973,696	254,518,479		
0699999. T	otal General A	ccount - Non-	U.S. Affiliates									
0799999. T	otal General A	ccount - Affilia	ates				475,239,303,000	111,589,793	838,973,696	254,518,479		
84824	04-6145677	07/12/2001	ALLMERICA	MA	CO/G	0L		1,343,876 .	162,863			
60186	36-2554642		ALLSTATE LIFE INSURANCE COMPANY		YRT/I	0L	11,491	14,271		19		
60895	35-0145825		AMERICAN UNITED LIFE INSURANCE COMPANY		CO/G	CL	297,595,710	63,454	1,709,781	567,858		
61093	58-0146380		ATLANTA LIFE INSURANCE COMPANY		YRT/G	0L	14,705,784,000	211,543	22,717,822	10,299,862		
64904	61-0574893		INVESTORS HERITAGE LIFE INS COMPANY		CO/G	0L		377 .	(6,827)	57		
60244	61-1332840	12/01/2019	KENTUCKY HOME LIFE INSURANCE COMPANY	KY	CO/G	0L	110, 178, 207	722,336		130,340 .		
00000	45-3249514	07/01/2016	LACLEDE INSURANCE RISK SERVICES, INC	SC	YRT/G	0L			193,205			
14862	54-1846993	01/01/2013	NISOURCE INSURANCE CORPORATION, INC.	UT	YRT/G	0L			68,207			
67539	72-0281240		PALIC		CO/G	0L		224, 139				
00000	AA-3190282		PLETADES INSURANCE COMPANY		YRT/G	0L			90,330			
00000	94-1872743		TECHNOLOGY ASSURANCE LIMITED		YRT/G	0L			286,279			
	52-0419790		TRANSAMERICA PREMIER LIFE INSURANCE COMPANY	IA	CO/G	0L	1,475,450		(77)	7,258		
	eneral Accour						15,115,044,858	2,617,624	27,205,529	11,005,394		
			INDUSTRIAL ALLIANCE, LIFE INSURANCE COMPANY INC.	CAN	YRT/G	0L			2,097			
	Seneral Accour								2,097			
	otal General A		Affiliates				15, 115, 044, 858	2,617,624	27,207,626	11,005,394		
	otal General A						490,354,347,858	114,207,417	866, 181, 322	265,523,873		
	otal Separate											
1799999. T	otal Separate	Accounts - No	n-U.S. Affiliates									
	otal Separate											
84824	04-6145677	07/12/2001	ALLMERICA	MA	CO/G	0L		1,017,684				
67539	72-0281240	11/17/2003	PALIC	LA	CO/G	0L		74,039				
1999999. S	eparate Accou	ints - U.S. Noi	n-Affiliates					1,091,723				
2199999. T	otal Separate	Accounts - No	n-Affiliates					1,091,723				
2299999. T	otal Separate	Accounts						1,091,723				
2399999. T	otal U.S. (Sum	of 0399999.	0899999, 1499999 and 1999999)				490,354,347,858	115, 299, 140	866, 179, 225	265,523,873		
2499999. T	otal Non-U.S.	(Sum of 0699	999, 0999999, 1799999 and 2099999)					, ,	2,097			
9999999 - 7	Γotals	•	, ,				490, 354, 347, 858	115,299,140	866, 181, 322	265,523,873		

SCHEDULE S - PART 1 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13
									Reserve Liability			
NAIC					Type of	Type of			Other Than for	Reinsurance Payable	Modified	
Company	ID	Effective		Domiciliary	Reinsurance	Business		Unearned	Unearned	on Paid and	Coinsurance	Funds Withheld
Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	Premiums	Premiums	Premiums	Unpaid Losses	Reserve	Under Coinsurance
93742	41-1412669	07/01/2015	Securian Life Insurance Company	MN	QA/G	A	41,580,727	24,859	2,711,571	22,918,904		
0299999. U	.S. Affiliates -	Other					41,580,727	24,859	2,711,571	22,918,904		
0399999. To	otal - U.S. Affi	iates					41,580,727	24,859	2,711,571	22,918,904		
0699999. To	otal - Non-U.S	. Affiliates										
0799999. To	otal - Affiliates						41,580,727	24,859	2,711,571	22,918,904		
60895	35-0145825	05/01/2006	AMERICAN UNITED LIFE INSURANCE COMPANY	IN	OTH/G	CAH	13,020		1,414	5,569		
64904	61-0574893	04/01/2004	INVESTORS HERITAGE LIFE INS COMPANY	KY	OTH/G	0H	(5,048)	1,969	4,874	1, 170		
60244	61-1332840	12/01/2019	KENTUCKY HOME LIFE INSURANCE COMPANY	KY	0TH/G	0H	1,372,729	1,956,858	215,802	50,525		
00000	94-1872743	05/01/2014	TECHNOLOGY ASSURANCE LIMITED	HI	QA/G	A	22,679					
66281	52-0419790	07/01/1997	TRANSAMERICA PREMIER LIFE INSURANCE COMPANY	IA	OTH/G	OH	86	772		5,820		
0899999. U	.S. Non-Affilia	tes					1,403,466	1,959,599	222,090	63,084		
1099999. To	otal - Non-Affil	iates					1,403,466	1,959,599	222,090	63,084		
1199999. To	otal U.S. (Sum	of 0399999 a	and 0899999)				42,984,193	1,984,458	2,933,661	22,981,988		
1299999. To	otal Non-U.S.	(Sum of 06999	999 and 0999999)									
9999999 - T	otals						42,984,193	1,984,458	2,933,661	22,981,988		

SCHEDULE S - PART 2

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

Description	1	2	3	verable on Paid and Unpaid Losses Listed by Reinsuring Compan 4	5	6	7
Company Comp		ID	Effective		Domiciliary		
					Jurisdiction	Paid Losses	Unpaid Losses
Section Sect	0699999. To	otal Life and A	nnuity - Non-L	J.S. Affiliates			
1950 1960					VT	3 266 943	2 559 058
1966 1967	61093	58-0146380	04/01/2021	ATLANTA LIFE INSURANCE COMPANY	GA	1,351,288	
1982 1.90	64149			FARM BUREAU INSURANCE	MI		
Section Sect	63258			FEDERATED LIFE	MN	405,768	(28,335)
11	86258	13-2572994	05/01/1971	GENERAL RE LIFE CORPORATION	CT	127.291	
1000	88340		11/01/2011	HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	977 , 162	
Section Section Conference Section Conference Section Conference Section Conference Section Conference Section Conference Section Conference Section Conference Section Conference Section Conference Section Conference Section Conference Section Conference Section Conference Section Se	11021	03-0359938		INDIANA OLD NATIONAL INSURANCE COMPANY	VT		
Sept. Sept			10/01/2013	KUBOTA INSURANCE CORPORATION	HI	58,860	
Section Sect	65676	35-0472300	08/01/1968	LINCOLN NATIONAL LIFE INS CO	IN		301
Service Service 1970 1						2,060,909	
5956 59-08085 100-07022 100-0811 1	66346	58-0828824	01/01/2016	MUNICH AMERICAN REASSURANCE COMPANY	GA		13,300
Section Sect			01/01/2022	MUNICH AMERICAN REASSURANCE COMPANY	GA		
1899 1899	14862		01/01/2013	NISOURCE INSURANCE CORPORATION, INC.	UT	257.026	595, 265
Service Serv			09/01/1988	OPTIMUM RE INS CO	TX	· · · · · · · · · · · · · · · · · · ·	
1.0000	93815	86-0422077		PACIFIC CENTURY LIFE INSURANCE CORP	AZ		
	-		08/01/2016	PLATEAU INSURANCE COMPANY	TN		
SSST_ 4.4-12888	00000	AA-3190282	01/01/2011	PLETADES INSURANCE COMPANY	AZ		68,376
SST2_ SST2_0000		43-1235868		RGA REINSURANCE COMPANY	MO		, ,
1.5572 4.5-12589	93572	43-1235868	01/01/2019	RGA REINSURANCE COMPANY	MO		5,700
19572 4-9-12999	93572	43-1235868	01/01/2019	RGA REINSURANCE COMPANY	MO		14,948
Section 13-444489	93572	43-1235868	01/01/2022	RGA REINSURANCE COMPANY	MO	4 .503 .426	6,273,519
SARRING TE-COUNTS CONTINUES COST CALL LIFE WEFFILS NO DE C. 1, 697, 188 2, 514, 207, 177, 177, 177, 177, 177, 177, 177, 1	60183		01/01/2022	IS USA LIFE INS CO. INC.	A7		,
50707 10-1988 C-01/17020 207 ACRU LIFE EIN DO OF DELAPHE E. 9, 200 S.				S USA LIFE INS CO INC	AZ	26,104,233	
Sept 10	87017		01/01/2000	SCOR GLOBAL LIFE REINS CO OF DELAWARE	DE		
2827 0.06 693705 0.077188 9115 RE LIFE I MELTH MERICA INC. 7.7 1.01				SCOR GLOBAL LIFE USA REINS CO	DE		6
26267 G. G. CASSITYS G. O. O. O. O. O. O. O. O. S. S. E. LIFE AND PELLY HARDICA INC.	82627	06-0839705	09/27/1989	SWISS RE LIFE & HEALTH AMERICA INC	MO	1.031.636	
Section			05/24/1990	SWISS RE LIFE AND HEALTH AMERICA INC.	CT		
Section General Conference	82627	06-0839705	01/01/2019	SWISS RE LIFE AND HEALTH AMERICA INC.	CT	345.940	3,548,074
SECTION GRESSTON COVENITION CONTINUED CONTIN				SWISS RE LIFE AND HEALTH AMERICA INC.	CT	11 886 487	
80.959 24-55798 0.7017/2019 The CAMODA LIFE ASSIMANE COMPAN M 99-419,922 192,286,977 70.988 38-607759 560771975 TRANSMERIC FINIOLIAL LIFE INSTO M 98-45,000 1.42,888 70.989 38-607769 560771975 TRANSMERIC FINIOLIAL LIFE INSTO M 98-45,000 1.42,888 70.9899 38-607769 560771975 TRANSMERIC FINIOLIAL LIFE INSTO M 98-45,000 1.42,888 70.98999 1.62,89772 50.7017099 2.701709	82627	06-0839705	07/01/2014	SWISS RE LIFE AND HEALTH AMERICAN, INC.	CT		5,468
Security 39-9697761 39-9697761 39-969789 36-977679 36-							
800500 38-0097420 06-071990 Is Bis GF TEC GANDA LIFE ASSER DO	86231	39-0989781	01/01/2015	TRANSAMERICA FINANCIAL	IA	413,245	2,239,931
1983 39-423499 01/01/2009 Al-1051989 11/01/2009 Al-105198 11/01/2009 Al-105198 11/01/2009 Al-105198 11/01/2009 Al-105198 11/01/2009 Al-105198 11/01/2009 Al-105198 11/01/2009 Al-105198 11/01/2009 Al-105198 11/01/2009 Al-105198 11/01/2009 Al-105198 11/01/2009 Al-105198 11/01/2009 Al-105198 11/01/2009 Al-105198 Al-105198 11/01/2009 Al-105198 Al-105198 11/01/2009 Al-105198 Al-105198 Al-105198 Al-105198 Al-105198 Al-105198 Al-1051999 Al-105199 Al-			09/01/1980	US BUS OF THE CANADA LIFE ASSUR CO	MI		
March Marc	16535	36-4233459	01/01/2009	ZURICH AMERICAN INSURANCE COMPANY	NY		109, 136
			y - U.S. Non-A 11/01/2008	ATHANTIC SECIENTY	TCA	186,022,471	211, 156, 050
	00000	AA-0040087	04/01/2016	CASTLETON FINANCIAL INS CO LTD	VGB		15,440
			01/01/2018	CRUX REINSURANCE COMPANY, LTD	TCA	65 334	
	00000	AA-3191255	12/01/2020	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	BMU	98.413.922	102,208,379
				HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (BERMUDA) LTD	TCA	17.411	
	00000	AA-0051702	01/01/2008	MERIDA REINSURANCE COMPANY, LTD.	TCA	48,547	166,869
Description A-Optivas Fee Fee Nagrang Fee Fee Nagrang Fee				MFI INSURANCE COMPANY, LTD	TCA		
999999. Life and Annuity - Non-U.S. Non-Affiliates 99,744,931 105,066,499 1199999. Total Life and Annuity - Non-U.S. Affiliates 285,767,402 316,222,549 1199999. Total Life and Annuity - Non-U.S. Affiliates 285,767,402 316,222,549 1199999. Total Accident and Health - U.S. Affiliates 1799999. Total Accident and Health - Non-U.S. Affiliates 1799999. Total Accident and Health - Non-U.S. Affiliates 1899999. Total Accident and Health - Non-U.S. Affiliates 4Z			04/01/2008	WFI REINSURANCE, LTD.	TCA	1,147	
1099999. Total Life and Annuity - Non-Affiliates 285,767,402 316,222,549 1499999. Total Accident and Health - U.S. Affiliates 285,767,402 316,222,549 1499999. Total Accident and Health - Non-U.S. Affiliates 285,767,402 316,222,549 1499999. Total Accident and Health - Non-U.S. Affiliates 285,767,402 316,222,549					1MN		105.066.499
1499999. Total Accident and Health - V.S. Affiliates	1099999. To	otal Life and A	nnuity - Non-A			285,767,402	316,222,549
1799999. Total Accident and Health - Affiliates				S Affiliates		285,767,402	316,222,549
	1799999. To	otal Accident a	and Health - N	on-U.S. Affiliates			
92150 31-0969231 .05/01/2006 HAIT INSTON NATIONAL AZ						4 400	
	92150	31-0995231	05/01/2006	HUNTINGTON NATIONAL	AZ		447
66480 55-0828824 01/01/2022 MINICH AIRERICAN REASSURANCE COMPANY GA			01/01/1990	LINCOLN NATIONAL LIFE INSURANCE COMPANY (THE)	IN	4,575	71,912
.65480 .57-0771452 .04/01/2020 .0LD SPARTAN LIFE INSURANCE COMPANY INC. SC. 2,410 .75,388 .93815 .86-0422077 .09/01/2010 .PACIFIC CENTURY LIFE INSURANCE CORP .AZ521 .00000 .62-1216897 .06/01/2010 .PACIFIC COMPANY .TN525 .673 .93572 .43-1235688 .04/01/2008 .PACIFIC COMPANY .TN525 .673 .93572 .43-1235688 .04/01/2008 .PACIFIC COMPANY .TN525 .073 .93572 .43-1235688 .04/01/2008 .PACIFIC COMPANY .TN525 .073 .93572 .43-1235688 .04/01/2019 .RGA REINSURANCE COMPANY .TNTNTN525 .503 .750 .93572 .43-1235688 .01/01/2019 .RGA REINSURANCE COMPANY .TNTNTNTN525 .503 .750 .93572 .43-1235688 .01/01/2019 .RGA REINSURANCE COMPANY .TNTNTNTNTNTNTNT			01/01/2022	MUNICH AMERICAN REASSURANCE COMPANY	GA	· ·	, .
			04/01/2020	OLD SPARTAN LIFE INSURANCE COMPANY, INC.	SC	2,410	75,358
93572	00000	62-1216897	08/01/2016	PLATEAU INSURANCE COMPANY	TN	525	673
93572				RGA REINSURANCE CO.	MO	EF2 017	
93572	93572	43-1235868	01/01/2019	RGA REINSURANCE COMPANY	MO	1.391.402	
69019			01/01/2019	RGA REINSURANCE COMPANY	MO		738
MI	69019	93-0242990	09/30/2000	STANDARD	0R		6, 152,047
16535 36-4233459 .01/01/2009 ZURICH AMERICAN INSURANCE COMPANY NY			01/01/2022	SWISS RE LIFE AND HEALTH AMERICA INC	CT HI		
00000	16535	36-4233459	01/01/2009	ZURICH AMERICAN INSURANCE COMPANY	NY	632,460	3,622,609
					VGR	2,705,620	-,,
	00000	98-1394157	01/01/2018	CRUX REINSURANCE COMPANY, LTD	TCA	24,029	155,497
					TCA	64,391	471, 186
	00000	AA-0054100	01/01/2016	MEMBER AUTO SERVICES REINSURANCE, LTD	TCA	12, 180	
	00000	AA-0050872	12/31/2015	RMC REINSURANCE, LTD	TCA	176,225	
00000				WFI REINSURANCE, LTD.	TCA		
	00000	98-1498606	01/01/2020	ZURICH INTERNATIONAL LIFE LIMITED	IMN		131
						311,088 3,016,708	667,321 13,985,982

SCHEDULE S - PART 2

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

1 2 3 5 6 7											
1	2	3	4	5	6	7					
NAIC											
Company	ID	Effective		Domiciliary							
Code	Number	Date	Jurisdiction	Paid Losses	Unpaid Losses						
2299999. To	otal Accident	and Health		3,016,708	13,985,982						
2399999. To	otal U.S. (Sun	of 0399999, (188,728,091	224,474,711						
2499999. To	otal Non-U.S.	(Sum of 06999		100,056,019	105,733,820						
9999999 To	tals - Life, An	288,784,110	330,208,531								

SCHEDULE S - PART 3 - SECTION 1

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia	bilities Without	Life or Disabi	lity Contingencies,			einsuring Compa	ny as of Decem	ber 31, Current	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		1									
97071			AXIS INSURANCE COMPANY	IL	CAT/G	OL			24,948	8,656				
37273			AXIS INSURANCE COMPANY	IL	CAT/G	OL		21,311		127,869				
37273			AXIS INSURANCE COMPANY	IL	CAT/I	OL				(1,873)				
37273			AXIS INSURANCE COMPANY	WI	YRT/G	OL	633.593.000	(47.398)	(27.985)	8,937 2,004,095				
63258	41-6022443			MN	YRT/G	01	172, 164, 000	(47,398)	(27,985)					
86258			GENERAL RE LIFE CORPORATION	\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	YRT/I	OL	2,676,317,669	5,753,223	5,482,622	9,567,320				
88340				FI		01	2,467,364,233		24,072,805	3,737,434				
88340			HANNOVER LIFE REASSURANCE CO OF AMERICA	FL	YRT/I	OL	11,934,380,278	9.131.911	7,721,412					
65676	35-0472300		LINCOLN NATL LIFE INS CO	IN	YRT/1	OL		219.805	238.831	338.763				
37273	58-0828824	01/01/2022 .	MUNICH AMERICAN REASSURANCE	GA	CAT/G	OL			14,286	4,955				
66346	58-0828824		MUNICH AMERICAN REASSURANCE	GA	CAT/G	0L		15,285		91,709				
66346	58-0828824		MUNICH AMERICAN REASSURANCE CO	GA	CO/I	XXXL	5,033,703,553	26,977,921	24,032,623	5,834,316				
66346	58-0828824		MUNICH AMERICAN REASSURANCE CO	GA	YRT/I	0L	4,889,932,728	8, 175, 101	10,309,391	5,260,242				
66346	58-0828824		MUNICH AMERICAN REASSURANCE COMPANY	GA	0TH/G	CL	20,400,000		28	105,264				
66346	58-0828824		MUNICH AMERICAN REASSURANCE COMPANY	GA	0TH/G	0L	2,527,110	51,015	53 , 148	13,601				
66346			MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/G	OL	31,497,570,000	3,028,687	4,700,078	(26,309)				
66346			MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/G	OL		65,694	325,345	204				
66346				GA	YRT/G YRT/G	OL		648,974	317,107	2,438,547				
66346			MUNICH AMERICAN REASSURANCE COMPANY	GA	YRI/G	0L		5,439,765	3,684,943					
66346			MUNICH REINSURANCE AMERICA, INC. MUNICH REINSURANCE AMERICA, INC.	DE	CAT/G	OL				722,722				
66346	58-0828824		MUNICH REINSURANCE AMERICA, INC.	DE	CAT/1	01				6,410	•••••			
88099			OPTIMUM RE INSURANCE CO	TY	YRT/I	OL	42.975.572	524,859	493.728	1.005.391				
00000		00/01/1000 .	PartnerRe Life Reinsurance Company of America (was AURIGEN REINS CO OF	١٨			42,010,012				•••••			
74900	63-0483783	09/01/2014 .	AMERICA)	AR	YRT/I	0L		520.959	477.948	935.038				
00000	62-1216897		PLATEAU INSURANCE COMPANY	TN		CL	1,070,496	36,470	39,774	(1,324)				
93572	43-1235868	05/01/2007 .	RGA REINSURANCE CO	MO	00/1	XXXL	6,264,553,995	63,887,683	64,051,691	14,016,745				
93572	43-1235868		RGA REINSURANCE CO	MO	YRT/I	0L	12,248,419,454	24,676,059	23,575,914	28,477,759				
93572			RGA REINSURANCE COMPANY	MO		0L	9,401,203			156, 146				
93572				MO	YRT/G	0L	958,031,000	28, 154	139,433	87				
93572				MO	YRT/G	0L	14,059,554,000	1,291,660	1,997,904	(11,274)				
93572			RGA REINSURANCE COMPANY	MO	YRT/G	OL		3,765	3,793	360,539				
93572			RGA REINSURANCE COMPANY	MO	YRT/G	OL		2,433,293	1,636,536					
93572			RGA REINSURANCE COMPANY	MU	YRT/G CAT/G	OL		290,330	141,863	1,086,746				
93572				MO MO		0L			30,913	10,728				
93572	43-1235868		RGA REINSURANCE COMPANY	MO	CAT/G	OI		33,0/5		323,323	•••••			
93572			RGA REINSURANCE COMPANY	MO	CAT/U	OL				(2,321)				
93572			RGA REINSURANCE COMPANY	MO	CAT/1	OL					•••••			
60183			S USA LIFE INS CO INC	AZ	C0/1	XXXI		4,988,626	4,265,473	453,549	•••••			
60183			S USA LIFE INS CO INC	AZ		OL	14.894.609.384	1.667.120.283	1.711.620.884	151,568,778				
60183				AZ	CO/1	OL		453,783,896	510, 114,341	(1,600,564)				
64688				DE	00/I	XXXL		104,796,031	100,889,172	9, 193, 647				
64688	75-6020048		SCOR GLOBAL LIFE AMERICAS REINSURANCE CO	DE	YRT/I	0L	2,605,370,900	5,205,253	5,047,727	6,965,240				
87017				DE	00/I	XXXL		13,368,588	20,215,846	(27,396)				
87017			SCOR GLOBAL LIFE REINSURANCE CO OF DELAWARE	DE	YRT/I	OL	6,387,965	27,765	25,789	2,288,410				
97071			SCOR GLOBAL LIFE USA REINSURANCE CO	DE	00/I	XXXL	18,576,977,856	111,810,019	101,252,530	18,812,194				
97071	13-3126819		SCOR GLOBAL LIFE USA REINSURANCE CO (was Generali)	DE	YRT/I	OL		3,517,015	3,004,115	2,907,040				
68713	84-0499703		SECURITY LIFE OF DENVER INSURANCE CO	CO	0/1	OL	475,869,954	3,419,691	7,217,665	(32,063)				
68713	84-0499703		SECURITY LIFE OF DENVER INSURANCE CO	CO	YRT/I	OL	267 , 145 , 180	1,265,428	1,672,539	2,968,897				
69019	93-0242990	12/01/2022 .		OR MO	CO/G	VA		1, 183,058,562	1,351,694,912	2,649,666,877				
82627	06-0839705	02/16/2007 .	SWISS RE LIFE & HEALTH AMERICA INC	MU		XXXL		75,072,688	72,924,056	11,513,815				

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

	_	1	urance Ceded Life Insurance, Annuities, Deposit Funds a				,							
1	2	3	4	_ 5	6	7	8	Reserve Cr		11		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
82627	06-0839705	09/27/1989 .	SWISS RE LIFE & HEALTH AMERICA INC	MO	YRT/1	OL	10.349.258.877	15.293.656						
66346	06-0839705	01/01/2022 .	SWISS RE LIFE & HEALTH AMERICA INC.	CT	CAT/G	Ol		,_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	34.941					
82627	06-0839705	01/01/2022 .	SWISS RE LIFE & HEALTH AMERICA INC.	CT	CAT/G	Ol		37.384		224 . 304				
82627	06-0839705	01/01/2022	SWISS RE LIFE & HEALTH AMERICA INC.	CT		OI.				855.855				
82627	06-0839705	01/01/2013 .	SWISS RE LIFE & HEALTH AMERICA INC.	CT	CAT/I	OI.				(2,624)				
82627	06-0839705	01/01/2013 .	SWISS RE LIFE & HEALTH AMERICA INC.	OT	CAT/I	OI								
82627	06-0839705	05/24/1990 .	SWISS RE LIFE AND HEALTH AMERICA INC.			OL		159,399	173.977	234.933				
					YRT/G	OL		4.290.716		(37,594)				
82627	06-0839705	01/01/2019 .		• • • • • • • • • • • • • • • • • • • •		UL	37, 144, 540, 000		6,621,376					
82627	06-0839705	01/01/2019 .	SWISS RE LIFE AND HEALTH AMERICA INC.	01	YRT/G		2,529,463,000	93,848	464,775	291				
82627	06-0839705	01/01/2022 .	SWISS RE LIFE AND HEALTH AMERICA INC.	CT	YRT/G	0L		768,522	375,522	2,867,327				
82627	06-0839705	01/01/2022 .	SWISS RE LIFE AND HEALTH AMERICA INC.		YRT/G	0L		6,440,430	4,362,881	88,502,516				
82627	06-0839705	07/01/2014 .	SWISS RE LIFE AND HEALTH AMERICAN, INC	CT		0L		331,838	315,968	74,292				
80659	38-0397420	01/01/2018 .	THE CANADA LIFE ASSURANCE COMPANY		YRTFW/G	0L	226, 135, 109,000			445, 143, 988				102,208,379
70688	36-6071399	08/01/1976 .	TRANSAMERICA FINANCIAL LIFE INSURANCE CO			0L	53,861,189	398,665	450,491	(14,969)				
70688	36-6071399	08/01/1976 .	TRANSAMERICA FINANCIAL LIFE INSURANCE CO	NY	YRT/I	OL	336,832,579	3,267,270	3, 132, 410	4, 143, 859				
86231	39-0989781	01/01/2015 .	TRANSAMERICA LIFE INSURANCE CO			XXXL	17,095,248,594	225,049,113						
86231	39-0989781	01/01/2015 .	TRANSAMERICA LIFE INSURANCE CO	IA	YRT/1	01	1,052,459,321	1,694,416	1,421,755					
21113	13-5459190	01/01/2010 .	UNITED STATES FIRE INSURANCE COMPANY	DF		OI.	1,002,100,021			9,541				
21113	13-5459190	01/01/2022 .	UNITED STATES FIRE INSURANCE COMPANY		CAT/G	OI.		29.408	21,400	176 . 450				
21113	13-5459190	03/01/2022 .	UNITED STATES FIRE INSURANCE COMPANY		CAT/I	OL		23,400		(2.063)				
					CAT/I	UL								
21113	13-5459190	01/01/2023 .		DE		UL								
80659	38-0397420	06/01/2003 .	US BUS OF THE CANADA LIFE ASSUR CO	MI	0/I		820,418,931	194,894	205,002	30,677				
80659	38-0397420	09/01/1980 .	US BUS OF THE CANADA LIFE ASSUR CO		YRT/I	0L	1,340,801,182	8,823,249	12,985,869	3,318,878				
16535	36-4233459	01/01/2009 .	ZURICH AMERICAN INSURANCE COMPANY	NY	YRT/G	0L				498,944				
82627	36-4233459	01/01/2022 .	ZURICH AMERICAN INSURANCE COMPANY		CAT/G	0L			27,916	9,695				
16535	36-4233459	01/01/2022 .	ZURICH AMERICAN INSURANCE COMPANY	NY	CAT/G	0L		27,400		164,400				
16535	36-4233459	01/01/2013 .	ZURICH AMERICAN INSURANCE COMPANY	NY	CAT/I	0L				(2,095)				
16535	36-4233459	01/01/2023 .	ZURICH AMERICAN INSURANCE COMPANY	NY	CAT/I	0L				11,490				
0899999.	General Acco	unt - Author	ized U.S. Non-Affiliates	•			451.635.141.245	4.065.886.966	4.341.488.632	3,639,892,258				102.208.379
00000	AA-1384101	01/01/2022 .	Achmea	NLD	CAT/G	Ol	,,,	.,,	934	325				,,
00000	AA-1120055	01/01/2022 .	Lloyd's Underwriter Syndicate No. AFB 3623		CAT/G	OL								
00000	AA-1126033	01/01/2022 .	Lloyd's Underwriter Syndicate No. HIS 0033			Ol				(4.689)				
00000	AA-1126609	01/01/2022 .	Lloyd's Underwriter Syndicate No. AUW 0609			ΩL			4.743	1.610				
00000	AA-1126009	01/01/2022 .	Lloyd's Underwriter Syndicate No. CNP 4444		CAT/G	OL				(7.167)				
	AA-1126004	,,			CAT/G	UL			22,494	(7, 167)				
00000		01/01/2022 .	210,4 0 011401 111101 0,11410410 1101 120 2000 11111111111111111											
00000	AA-1120116	01/01/2022 .	Lloyd's Underwriter Syndicate No. NOA 3902		CAT/G	0L			18,831	(907)				
00000	AA-1120179	01/01/2022 .	Lloyd's Underwriter Syndicate No. BRT 2988		CAT/G	0L			1,675	(720)				
00000	AA-1120124	01/01/2022 .	Lloyd's Underwriter Syndicate No. SII 1945		CAT/G	0L			7,744	2,626				
00000	AA-1120064	01/01/2022 .	Lloyd's Underwriter Syndicate No. CVS 1919		CAT/G	OL			9,897	(8,994)				
00000	AA-1126510	01/01/2022 .	Lloyd's Underwriter Syndicate No. KLN 0510		CAT/G	OL			8, 198	(3, 114)				
00000	AA-1120075	01/01/2022 .	Lloyd's Underwriter Syndicate No. ARK 4020		CAT/G	0L			4,330	1,473				
00000	AA-1128987	01/01/2022 .	Lloyd's Underwriter Syndicate No. BRT 2987		CAT/G	OL			8, 162	(5, 155)				
00000	AA-1120104	01/01/2022 .	Lloyd's Underwriter Syndicate No. AAL 2012	GBR	CAT/G	OL				(3.831)				
00000	AA-1126006	01/01/2022 .	Lloyd's Underwriter Syndicate No. LIB 4472		CAT/G	OL			12.414	(8, 111)				
00000	AA-1128001	01/01/2022 .	Lloyd's Underwriter Syndicate No. AML 2001		CAT/G	OI.			7.798	(4.748)			[
00000	AA-1120001	01/01/2022 .	Lloyd's Underwriter Syndicate No. WBC 5886		CAT/G	OI			3,502	(3,754)			[
00000	AA-1120101	01/01/2022 .	Lloyd's Underwriter Syndicate No. HAM 4000			OI			5.357	1.831				
00000	AA-1120005	01/01/2022 .	Lloyd's Underwriter Syndicate No. ENH 5151		CAT/G	∪L	l		4.069	1.373			l	· · · · · · · · · · · · · · · · · · ·
	AA-1120080				CAT/G	UL			4,069	(3.168)				
00000		01/01/2022 .	Lloyd's Underwriter Syndicate No. LRE 3010			VL								
00000	AA-1128010	01/01/2022 .	Lloyd's Underwriter Syndicate No. MMX 2010		CAT/G	OL			4,976					
00000	AA-1122004	01/01/2022 .	Lloyd's Underwriter Syndicate No. KII 1618		CAT/G	0L			1,269	437				
00000	AA-1120104	01/01/2022 .	Lloyd's Underwriter Syndicate No. ASL 1955		CAT/G	0L			5,842					
00000	AA-1120096	01/01/2022 .	Lloyd's Underwriter Syndicate No. TMK 1880		CAT/G	0L			2,545					
00000	AA-1126510	01/01/2022 .	Lloyd's Underwriter Syndicate No. TMK 0510		CAT/G	OL			1,985	638				
00000	AA-1124129	01/01/2023 .	Endurance Worldwide Insurance Limited		CAT/G	0L		20,658		123,950				ļ
00000	AA-1384101	01/01/2023 .	Achmea	NLD	CAT/G	0L		999		5,995				

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

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year														
1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
				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
00000	AA-1128010	01/01/2023 .	Syndicate2010	GBR	CAT/G	OL		4.205		25,233				
00000	AA-1120082	01/01/2023 .	Syndicate 3010	GBR	CAT/G	OL		8.412		50.469				
00000	AA-1120084	01/01/2023 .	Arch Underwriting at Lloyd's LtdAAL 2012	GBR	CAT/G	OL		24 . 156		144.938				
00000	AA-1128623	01/01/2023 .	Beazlev Furlonge LimitedAFB 2623	GBR	CAT/G	OL		15.939		95.633				
00000	AA-1126623	01/01/2023 .	Beazley Furlonge LimitedAFB 623	GBR	CAT/G			3.448						
00000	AA-1128001	01/01/2023 .	MS Amlin Underwriting LimitedAML 2001	GBR	CAT/G			6. 134						
00000	AA-1120075	01/01/2023 .	Ark Syndicate Management LimitedARK 4020	GBR	CAT/G	OL		4.389						
00000	AA-1127414	01/01/2023 .	Ascot Underwriting LimitedASC 1414	GBR	CAT/G	OL		5.453						
00000	AA-1120104	01/01/2023 .	Arch Underwriting at Lloyd's LtdASL 1955	GBR				6.039						
00000	AA-1126609	01/01/2023 .	Atrium Underwriters LimitedAUW 0609	GBR				5.076						
00000	AA-1120156	01/01/2023 .	Axis Managing Agency LimitedAXS 1686	GBR				999		5.995				
00000		01/01/2023 .	Brit Syndicates LimitedBRT 2987	GBR				8.947		53.684				
00000	AA-1120179	01/01/2023 .	Brit Syndicates LimitedBHT 2988	GBR				1.854		11.121	[[
00000	AA-1126004	01/01/2023 .	Canopius Managing Agents LimitedCNP 4444			OL		22.235		133,412	[[
00000	AA-1120064	01/01/2023 .	Starr Managing Agents LimitedCVS 1919	GBR				10.088		60.525	[[
00000	AA-1126005	01/01/2023 .	Hamilton Managing Agency LimitedHAM 4000	GBR				5,733		34.399				
00000	AA-1126033	01/01/2023 .	Hiscox Syndicates LimitedHIS 0033	GBR				21.855						
00000	AA-1120033	01/01/2023 .	Ki SyndicateKIS 1618	GBR				2.026		12.153				
00000		01/01/2023 .	Tokio Marine Kiln Syndicates LimitedKLN 0510		CAT/G			8.638		51.831				
00000	AA-1126006	01/01/2023 .	Liberty Syndicate Management LimitedLIB 4472		CAT/G			13.004						
00000	AA-1120000	01/01/2023 .	NOA (Ark Syndicate Management Limited)NOA 3902	GBR				19.983		119.897				
00000	AA-1120110	01/01/2023 .	Sirius International Managing Agency LtdSII 1945					8.040		48.240				
00000	AA-1126124	01/01/2023 .	Tokio Marine Kiln Syndicates LimitedTMK 0510	GBR	CAT/G			1.968		11.806				
00000	AA-1120010	01/01/2023 .	Tokio Marine Kili Syndicates Limitedim 0310			OL				15.909				
00000	AA-1120096			GBR	CAT/G					21.812				
	AA-1120181	01/01/2023 . 01/01/2023 .	AXA XLXLC 2003		11.1			3,635		71.845				
00000	AA-1128003	01/01/2023 .	Achmea		CAT/G			,						
00000	AA-1384101													
00000		01/01/2022 .	Lloyd's Underwriter Syndicate No. AFB 3623	GBR	CAT/I					(1,330)				
00000	AA-1126033	01/01/2022 .	Lloyd's Underwriter Syndicate No. HIS 0033	GBR	CAT/I					(1,045)				
00000	AA-1126609	01/01/2022 .			CAT/I	OL				(358)				
00000	AA-1126004	01/01/2022 .	Lloyd's Underwriter Syndicate No. CNP 4444	GBR	CAT/I									
00000	AA-1128003	01/01/2022 .	Lloyd's Underwriter Syndicate No. XLC 2003		CAT/I					(202)				
00000	AA-1120116	01/01/2022 .	Lloyd's Underwriter Syndicate No. NOA 3902	GBR	CAT/I					(1,019)				
00000	AA-1120179	01/01/2022 .	Lloyd's Underwriter Syndicate No. BRT 2988			OL				(57)				
00000	AA-1120124	01/01/2022 .	Lloyd's Underwriter Syndicate No. SII 1945		CAT/I					(585)				
00000	AA-1120064	01/01/2022 .	Lloyd's Underwriter Syndicate No. CVS 1919			OL								
00000	AA-1126510	01/01/2022 .	Lloyd's Underwriter Syndicate No. KLN 0510		CAT/I					(300)				
00000	AA-1120075	01/01/2022 .	Lloyd's Underwriter Syndicate No. ARK 4020	GBR		0L				(327)				
00000	AA-1128987	01/01/2022 .	Lloyd's Underwriter Syndicate No. BRT 2987		CAT/I					(191)				
00000	AA-1120104	01/01/2022 .	Lloyd's Underwriter Syndicate No. AAL 2012	GBR	CAT/I					(1,124)				
00000	AA-1126006	01/01/2022 .	Lloyd's Underwriter Syndicate No. LIB 4472			OL				(275)				
00000		01/01/2022 .	Lloyd's Underwriter Syndicate No. AML 2001		CAT/I					(191)				
00000	AA-1126005	01/01/2022 .	Lloyd's Underwriter Syndicate No. HAM 4000	GBR	CAT/I					(404)				
00000	AA-1120080	01/01/2022 .	Lloyd's Underwriter Syndicate No. ENH 5151		CAT/I					(308)				
00000	AA-1120082	01/01/2022 .	Lloyd's Underwriter Syndicate No. LRE 3010	GBR	CAT/I					(396)				
00000	AA-1128010	01/01/2022 .	Lloyd's Underwriter Syndicate No. MMX 2010		CAT/I									
00000		01/01/2022 .	Lloyd's Underwriter Syndicate No. KII 1618	GBR	CAT/I					(96)				
00000	AA-1120104	01/01/2022 .	Lloyd's Underwriter Syndicate No. ASL 1955	GBR	CAT/I					(281)				
00000	AA-1120096	01/01/2022 .	Lloyd's Underwriter Syndicate No. TMK 1880		CAT/I					(113)				
00000	AA-1126510	01/01/2022 .	Lloyd's Underwriter Syndicate No. TMK 0510	GBR	CAT/I	0L				(152)				
00000	AA-1124129	01/01/2023 .	Endurance Worldwide Insurance Limited	GBR	CAT/I					8,663				
00000		01/01/2023 .	Achmea	NLD	CAT/I					419				
00000	AA-1128010	01/01/2023 .	Syndicate2010	GBR	CAT/I	OL				747				
00000	AA-1120082	01/01/2023 .	Syndicate 3010	GBR	CAT/I	OL				1,495				
00000	AA-1120084	01/01/2023 .	Arch Underwriting at Lloyd's LtdAAL 2012	GBR	CAT/I	0L				6,471				
00000	AA-1128623		Beazley Furlonge LimitedAFB 2623	GBR	CAT/I	OL		l		6.684	L	L		L

SCHEDULE S - PART 3 - SECTION 1

	Ī	1	urance Ceded Life Insurance, Annuities, Deposit Funds a			Life or Disabili	ty Contingencies,							
1	2	3	4	5	6	7	8	Reserve Cr		11	Outstanding S		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		5			D: 1/	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
00000	AA-1126623	01/01/2023 .	Beazley Furlonge LimitedAFB 623	GBR	CAT/I	0L				1,446				
00000	AA-1128001	01/01/2023 .	MS Amlin Underwriting LimitedAML 2001		CAT/I	OL				286				
00000	AA-1120075	01/01/2023 .	Ark Syndicate Management LimitedARK 4020		CAT/I	0L				1,840				
00000	AA-1120104	01/01/2023 .	Arch Underwriting at Lloyd's LtdASL 1955		CAT/I	OL				1,618 2,129				
00000	AA-1126609 AA-1120156	01/01/2023 . 01/01/2023 .	Atrium Underwriters LimitedAUW 0609		CAT/I					2, 129				
00000	AA-1120156 AA-1128987	01/01/2023 .	Brit Syndicates LimitedBRT 2987		CAT/1	0I				1,213				
00000	AA-1120907	01/01/2023 .	Brit Syndicates LimiteUBRT 2988		CAT/1	∪L				364				
00000	AA-1120179 AA-1126004	01/01/2023 .	Canopius Managing Agents LimitedCNP 4444	GBR	CAT/1	0I				4,751				
00000	AA-1120004	01/01/2023 .	Starr Managing Agents LimitedCVS 1919	GBR	CAT/1	OL				4,751				
00000	AA-1120004	01/01/2023 .	Hamilton Managing Agency LimitedHAM 4000		CAT/1	0I				2.404				
00000	AA-1126003	01/01/2023 .	Hiscox Syndicates LimitedHIS 0033		CAT/I	01				5,354				
00000	AA-1120003	01/01/2023 .	Ki SyndicateKIS 1618		CAT/I	01				849				
00000	AA-1122004	01/01/2023 .	Tokio Marine Kiln Syndicates LimitedKLN 0510		CAT/I	ΩI				1.793	•••••			
00000	AA-1126006	01/01/2023 .	Liberty Syndicate Management LimitedLIB 4472		CAT/I	01				1,642	•••••			
00000	AA-1120000	01/01/2023 .	NOA (Ark Syndicate Management Limited)NOA 3902		CAT/I	01				6,093				
00000	AA-1120110	01/01/2023 .	Sirius International Managing Agency LtdSII 1945		CAT/I	OL				3.372				
00000	AA-1126510	01/01/2023 .	Tokio Marine Kiln Syndicates LimitedTMK 0510		CAT/I	01				825				
00000	AA-1120096	01/01/2023 .	Tokio Marine Kiln Syndicates LimitedTMK 1880	GBR	CAT/I	01				655				
00000	AA-1128003	01/01/2023 .	AXA XLXLC 2003	GBR	CAT/I	OL				1.210				
00000	AA-1126004	01/01/2023 .	Canopius		CAT/I	OL				3.347				
00000	AA-1128001	01/01/2023 .	Amlin	GBR	CAT/I	OL				1.673				
00000	AA-1120084	01/01/2023 .	Arch	GBR	CAT/I	OL				2.677				
00000	AA-1120104	01/01/2023 .	Arch	GBR	CAT/I	OL				669				
00000	AA-1128003	01/01/2023 .	Ascot	GBR	CAT/I	OL				1.673				
00000	AA-1120181	01/01/2023 .	AXA XL	GBR	CAT/1	OL				2.789				
00000	AA-1126033	01/01/2023 .	Blenheim	GBR	CAT/I	OL				1,116				
00000	AA-1126510	01/01/2023 .	Hiscox	GBR	CAT/I	OL				2,789				
00000	AA-1120096	01/01/2023 .	Tokio Marine Kiln	GBR	CAT/I	0L				1,339				
00000	AA-1120097	01/01/2023 .	Tokio Marine Global	GBR	CAT/I	0L				335				
00000	AA-1128010	01/01/2023 .	Lancashire A&H Consortium No. 4608		CAT/I	0L				2,231				
00000	AA-1120082	01/01/2023 .	Liberty	GBR	CAT/I	0L				2,789				
00000	AA-1126006	01/01/2023 .	Ark	GBR	CAT/I	0L				1,673				
00000	AA-1120116	01/01/2023 .	CV Starr	GBR	CAT/I	0L				2,789				
0999999.	General Acco	unt - Author	rized Non-U.S. Non-Affiliates					248,539	222,257	1,523,425				
1099999.	Total General	Account - A	Authorized Non-Affiliates				451,635,141,245	4,066,135,505	4,341,710,889	3,641,415,683				102,208,379
1199999.	Total General	Account Au	uthorized				451,635,141,245	4,066,135,505	4,341,710,889	3,641,415,683				102,208,379
16879	85-2629314	10/01/2020 .	1880 REINSURANCE COMPANY	VT	YRT/G	0L			15,997,790	146,010,530				
1299999.	General Acco	unt - Unautl	horized U.S. Affiliates - Captive						15,997,790	146,010,530				
			Jnauthorized U.S. Affiliates						15,997,790	146,010,530				
			Jnauthorized Non-U.S. Affiliates						75,557,700	110,010,000				
			Jnauthorized Affiliates						15,997,790	146,010,530				
10541	36-3544354	01/01/2004 .	AGRINATIONAL INSURANCE COMPANY	VT	YRT/G	Ol	3.479.447.000	551.481	424.562	7.336.574				3.836.498
61093	58-0146380	04/01/2004 .	ATLANTA LIFE INSURANCE COMPANY	GA	YRT/G	01	3.011.877.000	94.992	102.256	5.688.757				
63096	38-6056370	09/01/2021 .	FARM BUREAU LIFE INS CO OF MICHIGAN	MI	YRT/I	01				28.417				
78549	86-0251152	05/01/2017 .	FUTURAL LIFE	A7		Cl	622.069		5.247	(474)				
78549	86-0251152	05/01/2006 .	FUTURAL LIFE			CL	146		180	(4/4)				
92150	31-0995231	05/01/2006 .	HUNTINGTON NATIONAL	AZ.	CO/G	CL	74.850		100	197				
11021	03-0359938	04/01/2004 .	INDIANA OLD NATIONAL INSURANCE COMPANY	VT	CO/G	CL	1,636,643	2.460	4.925					
00000	20-0867830	10/01/2013 .	KUBOTA INSURANCE CORPORATION		CO/G	CL		290.718	292.463	192.520				
00000	45-3249514	07/01/2016 .	LACLEDE INSURANCE RISK SERVICES		YRT/G	OL	798,082,000	16,404		4.341.681				
14862	54-1846993	01/01/2013 .	NISOURCE INSURANCE CORPORATION, INC.		YRT/G	OL	1,487,055,000			5,328,699				
65480	57-0771452	04/01/2020 .	OLD SPARTAN LIFE INSURNACE COMPANY. INC	SC	CO/G	CL		135, 164	111.783	1.014.624				
93815	86-0422077	09/01/2001 .	PACIFIC CENTURY LIFE INSURANCE CORP	AZ	CO/G	OL	1,704,721	9.991						17.617
00000	AA-3190282	01/01/2011 .	PLETADES INSURANCE COMPANY	AZ	YRT/G	OL		634,245	504,741	1, 101, 581				
68608	91-0742147	06/01/1984 .	SYMETRA LIFE INSURANCE COMPANY	WA		OL	86,464	. ,=.+		141				

SCHEDULE S - PART 3 - SECTION 1

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

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	l Other Lia	abilities Withou	t Life or Disabil	ity Contingencies,	, and Related Ben	efits Listed by R	leinsuring Compa	any as of Decem	iber 31, Current	t Year	
1	2	3	4	5	6	7	8	Reserve Cre		11		Surplus Relief	14	15
	_	_	·	Domi-	1	1	_	9	10	• •	12	13	1	• •
NAIC				ciliary	Type of	Type of			. 5		·-		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
81604	86-0600737		TEB LIFE INSURANCE COMPANY	AZ		CL	at Life of Teal	Current rear	955	(120)	Ourient real	T HOL T Cal	INCOCIVE	Combulance
00000	94-1872743	05/01/2009 .	TECHNOLOGY ASSURANCE LIMITED	HI	YRT/G	OL	29,030,251,000							
			orized U.S. Non-Affiliates	1111	In1/u	VL	38,522,958,225	1,775,463	1,522,997	53,695,820				3,854,115
			ATLANTIC SECURITY	TCA	COFW/G	CL			1.911	, ,				270.234
00000								1,096						270,234
00000	AA-0051509	05/01/2006 .	ATLANTIC SECURITY	TCA	COFW/G	CL	146		83					
00000		04/01/2016 .	CASTLETON FINANCIAL INS CO LTD	VGB		CL	4,020,538	34,301	35,702	32,567				
00000	98-1394157	01/01/2018 .	CRUX REINSURANCE COMPANY, LTD			CL		404.007		733,970			0 470 407	
00000	96-1132003	03/01/2016 .	FIRST LIFE & CASUALTY REINSURANCE COMPANY, LTD	TCA		CL	176,611,408	164,237	457,231	1,232,059				
00000	AA-0054100	01/01/2016 .	MEMBER AUTO SERVICES REINSURANCE, LTD			CL	20,482,253			483,972				
00000	AA-0051702	01/01/2008 .	MERIDA REINSURANCE COMPANY, LTD.			CL	216,438,451	138	243	1,754,667			2,547,237	
00000	98–1192501		MFI INSURANCE COMPANY, LTD	TCA	CO/G	CL		8,059	74,823	(25,956)				
	AA-0050872		RMC REINSURANCE, LTD	TCA	CO/G	CL	762,949,721	12,481,002	11,730,856	11,523,866				
	AA-7771706		UNITED BANKERS LIFE & CASUALTY REINSURANCE, INC		CO/G	CL	51,358,624			992,977			727,585	
	AA-0054335		WFI REINSURANCE, LTD		COFW/G	CL	7,862,720	42,977	41,721	145, 139			171,906	254,304
00000	98-1498606	01/01/2020 .	ZURICH INTERNATIONAL LIFE LIMITED	IMN	YRT/G	OL	617,521,000	5,467	1,393	1,235,919				
2099999. 0	General Acco	unt - Unauth	orized Non-U.S. Non-Affiliates				1,945,931,569	12,737,277	12,343,963	18, 109, 180			6,299,749	524,538
			nauthorized Non-Affiliates				40,468,889,794	14,512,740	13,866,960	71,805,000			6.299.749	4,378,653
		Account Un					40.468.889.794	14,512,740	29,864,750	217,815,530			6,299,749	4.378.653
			ertified U.S. Affiliates				10, 100,000,101	11,012,710	20,001,700	211,010,000			0,200,110	1,070,000
			ertified V.S. Affiliates											
			ertified Affiliates											
			ertified Non-Affiliates											
		I Account Ce												
3699999. 7	Total Genera	I Account - R	eciprocal Jurisdiction U.S. Affiliates											
3999999. 7	Total Genera	I Account - R	eciprocal Jurisdiction Non-U.S. Affiliates											
4099999. 7	Total Genera	I Account - R	eciprocal Jurisdiction Affiliates											
			HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	BMU	YRT/G	OL	226 . 135 . 109 . 000			445.439.389				102 . 208 . 379
			HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (BERMUDA) LTD	BMU	YRT/G	XXXL	24,313,573,755	265.448.748						93,050,190
			ocal Jurisdiction Non-U.S. Non-Affiliates	Dillo			250,448,682,755	265,448,748		712,008,761				195,258,569
			eciprocal Jurisdiction Non-Affiliates				250,448,682,755	265,448,748		712,008,761				195,258,569
			ciprocal Jurisdiction				250,448,682,755	265,448,748		712,008,761			2 222 742	195,258,569
			thorized, Unauthorized, Reciprocal Jurisdiction and Certified				742,552,713,794	4,346,096,993	4,371,575,639	4,571,239,974			6,299,749	301,845,601
			Authorized U.S. Affiliates											
			Authorized Non-U.S. Affiliates											
5299999. 7	Total Separat	te Accounts -	Authorized Affiliates											
69019	93-0242990	12/01/2022 .	STANDARD INSURANCE COMPANY	0R	MCO/G	VA							18.215.169.712	
60183	13-4144857	01/01/2022 .	S USA LIFE INS CO INC	AZ	MCO/I	OL		l					2.758.902.763	
60183	13-4144857	01/01/2022 .	S USA LIFE INS CO INC	AZ	MCO/I	OL							399,529,477	
			prized U.S. Non-Affiliates		1								21.373.601.952	
			Authorized Non-Affiliates										21,373,601,952	
		te Accounts A											21,373,601,952	
													21,373,001,932	
			Unauthorized U.S. Affiliates											
			Unauthorized Non-U.S. Affiliates											
			Unauthorized Affiliates											
6699999. 7	Total Separat	te Accounts -	Unauthorized Non-Affiliates											
6799999. T	Total Separat	te Accounts l	Jnauthorized		-				-					-
7099999. T	Total Separat	te Accounts -	Certified U.S. Affiliates											
			Certified Non-U.S. Affiliates										Ì	
			Certified Affiliates				+							
			Certified Non-Affiliates				1						1	
		te Accounts (
			Reciprocal Jurisdiction U.S. Affiliates											
8499999. 7	Total Separat	te Accounts -	Reciprocal Jurisdiction Non-U.S. Affiliates											
8599999. 7	Total Separat	te Accounts -	Reciprocal Jurisdiction Affiliates											
			•											

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

			and Coded End incuration, 7 timation, Deposit 1 and and			2 0. 2.0000	ty contingenoise,	and resided Bon	5to =:0.00 by	contracting compa	x, a.c c. 2 c c c			
1	2	3	4	5	6	7	8	Reserve Cre	edit Taken	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
8899999.	Total Separat	e Accounts -	Reciprocal Jurisdiction Non-Affiliates											
8999999.	Total Separat	e Accounts F	Reciprocal Jurisdiction											
9099999.	Total Separat	e Accounts A	Authorized, Unauthorized, Reciprocal Jurisdiction and Certified										21,373,601,952	
9199999.	Total U.S. (St	m of 039999	99, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 419	9999, 48999	99, 5399999, 599	9999, 6499999,								
	7099999, 75	99999, 8199	999 and 8699999)				490, 158, 099, 470	4,067,662,429	4,359,009,419	3,839,598,608			21,373,601,952	106,062,494
9299999.	Total Non-U.S	6. (Sum of 06	699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999	4299999, 5	199999, 5499999	, 6299999,								
	6599999, 73	99999, 7699	999, 8499999 and 8799999)				252,394,614,324	278,434,564	12,566,220	731,641,366			6,299,749	195,783,107
9999999 -	Totals						742,552,713,794	4,346,096,993	4,371,575,639	4,571,239,974			21,379,901,701	301,845,601

SCHEDULE S - PART 3 - SECTION 2

1	Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
NAMIC Company ID Effective Name of Company Julis Reinsurance Business Premiums Ceded Premiums Current Year Prior Year Pr	Coinsurance	Under
Company ID Date Number Date Name of Company Juris- Reinsurance Rusiness Premiums Ceded Premiums Current Year Prior Ye	Coinsurance	Under
Company ID Date Number Date Name of Company Juris- Reinsurance Rusiness Premiums Ceded Premiums Current Year Prior Ye	Coinsurance	Under
Code Number Date Name of Company diction Ceded Ceded Premiums (Estimated) Premiums Current Year Prior Ye		Coinsurance
C399999. Total General Account - Authorized U.S. Affiliates C99999. Total General Account - Authorized Non-U.S. Affiliates C99999. Total General Account - Authorized Affiliates C99999. Total General Account - Authorized Affiliates C99999. Total General Account - Authorized Affiliates C99999. Total General Account - Authorized Affiliates C99999. Total General Account - Authorized Affiliates C99999. Total General Account - Authorized Affiliates C99999. Total General Account - Authorized Affiliates C99999. Total General Account - Authorized Affiliates C99999. Total General Account - Authorized Affiliates C99999. Total General Account - Authorized Affiliates C99999. Total General Account - Authorized Miliates C999999. Total General Account - Authorized Miliates C99		
C699999. Total General Account - Authorized Non-U.S. Affiliates		
0.799999. Total General Account - Authorized Affiliates		
337273 39-1338397 01/01/2014 AXIS INSTRANCE CORPANY I.L. CAT/G S.E.E. (.210)		
37273 39-138897 01/01/2014 AXIS INSURANCE COMPANY IL. CAT/G S.E. 43,452 7,242 463,856 01/01/2014 AXIS INSURANCE COMPANY IL. CAT/G S.E. (121)		
70815 0.06-0838648 01/01/2021 HARTFOR LIFE AND ACCIDENT INSURANCE COMPANY CT.		
66346 .58-0828824 01/01/2013 MANICH AIRERICAN FEASSURANCE DE		
66346 .58-0828824 .01/01/2013 .01/01/2014 .01/01/2013 .01/01/2014 .01/01/2013 .01/01/2014 .01/01		
66346 58-0828824 01/01/2022 MUNICH AMERICAN REASURANCE COMPANY GA 0.4/G A 1.951 84 82.638 6364 58-0828824 10/01/2079 MUNICH AMERICAN REASURANCE COMPANY GA 0.0H/G A 1.65,746 82.638 63		
66346 58-0828824 10/01/2007 MUNICH AMERICAN REASSURANCE COMPANY GA		
0.0000 0.62-1216897 0.8/01/2016 PLATEAU INSURANCE COMPANY TN. QA/G. CAH. (47) 2.925 16.433 38 37372 43-1235868 0.1/01/2012 RGA REINSURANCE COMPANY MO. QA/G. A. 1.600.541 2.925 176.448 MO. QA/G. A. 3.740.548 MO. QA/G. A. Q.740.548 MO.		
93572		
93572		
93572		
93572		
93572		
93572		
93572 .43-1235868 07/01/2018 RGA REINSURANCE COMPANY MO .0TH/G .A .4,997,306		
69019 .93-0242990 .99/30/2000 .STANDARD .93-0242990 .99/30/2000 .STANDARD .93-0242990 .99/30/2000 .STANDARD .93-0242990 .99/30/2000 .STANDARD .93-0242990 .99/30/2000 .93-0242990 .99/30/2000 .93-0242990 .99/30/2000 .93-0242990 .93-0242990 .99/30/2000 .93-0242990 .93-024290 .93-02		
82627 .06-0839705 01/01/2014 SWISS RE LIFE & HEALTH AMERICA INC. CT CAT/G. SLEL (295) (295) (295) (295) (295) (295) (295) (295) (295) (295) (295		
R82627 R		
82627		
82627		
80802		
21113 1.13-5459190 03/01/2021 . UNITED STATES FIRE INSURANCE COMPANY		
16535		
16535		
16535		
0899999. General Account - Authorized U.S. Non-Affiliates 32,049,691 1,790,359 494,344,420		
00000 AA-1120055 01/01/2022 . Lloyd's Underwriter Syndicate No. AFB 3623 GBB CAT/G SEE 16		
00000 AA-1126033 01/01/2022 .Lloyd's Underwriter Syndicate No. HIS 0033 GBR CAT/G SLE (151)		
00000 AA-1126609 01/01/2022 Lloyd's Underwriter Syndicate No. AUW 0609 GBR CAT/G SLEL (52) (122)		
00000 AA-1128003 01/01/2022 Lloyd's Underwriter Syndicate No. XLC 2003 GBR. CAT/G. SLEL (22) (110) (1		
00000 AA-1120116 01/01/2022 Lloyd's Underwriter Syndicate No. NuA 3902 GBR. CAT/G. SLEL (110) (110		•••••
00000 AA-1120179 01/01/2022 Lloyd's Underwriter Syndicate No. SHI 12988 GBR. CAT/G. SLEL (85) (85)		
00000 AA-1120075 0 1/10/1/2022 Litoy's Underwriter Syndicate No. ARK 4020 GBR CAT/G. SLEL (32)		
00000 .AA-1128987 01/01/2022 Lloyd's Underwriter Syndicate No. BRT 2987		
00000 .AA-1120104 01/01/2022 Lloyd's Underwriter Syndicate No. AAL 2012 GBR. CAT/G. SLEL (131)		
00000 .AA-1126006 01/01/2022 Lloyd's Underwriter Syndicate No. LIB 4472 GBR. CAT/G. SLEL (30)		
00000 .AA-1126005 01/01/2022 Lloyd's Underwriter Syndicate No. HAM 4000 GBR. CAT/G. SLEL (54)		
00000 AA-1126510 01/01/2022 .Lloyd's Underwriter Syndicate No. TMK 0510		1

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	ted by Reinsuring Co 8	9	10		Surplus Relief	13	14
	, 1			Domi-					Reserve Credit	11	12		
NAIC	, l			ciliary	Type of	Type of		Unearned	Taken Other			Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business		Premiums	than for Unearned			Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	Premiums	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
00000	AA-1384101	01/01/2023 .	Achmea		CAT/G	SLEL	2,037	340					
00000	AA-1128010	01/01/2023 .	Syndicate2010	······································	CAT/G	SLEL		606					
00000	AA-1120082 AA-1120084	01/01/2023 . 01/01/2023 .	Syndicate 3010	GBRGBR	CAT/G CAT/G	SLEL	7,267						
00000	AA-1120084 AA-1128623	01/01/2023 .	Beazley Furlonge LimitedAFB 2623		CAT/G	SLEL	31,463	5,244 5 416					
00000	AA-1126623 AA-1126623		Beazley Furlonge LimitedAFB 623	GBR	CAT/G	SLEL	7.031	5,416					
00000	AA-1128001		MS Amlin Underwriting LimitedAML 2001		CAT/G	SLEL	1.388						
00000	AA-1120075		Ark Syndicate Management LimitedARK 4020		CAT/G	SLFL	8.948	1.491					
00000	AA-1120104		Arch Underwriting at Lloyd's LtdASL 1955		CAT/G	SLEL	7.866	1.311					
00000	AA-1126609		Atrium Underwriters LimitedAUW 0609		CAT/G	SLEL	10.350	1.725					
00000	AA-1120156		Axis Managing Agency LimitedAXS 1686		CAT/G	SLEL		340					
00000	AA-1128987	01/01/2023 .	Brit Syndicates LimitedBRT 2987	GBR	CAT/G	SLEL	5,900	983					
00000	AA-1120179		Brit Syndicates LimitedBRT 2988		CAT/G	SLEL	1,770	295					
00000	AA-1126004		Canopius Managing Agents LimitedCNP 4444		CAT/G	SLEL	23,099	3,850					
00000	AA-1120064		Starr Managing Agents LimitedCVS 1919		CAT/G	SLEL	2,037	340					
00000	AA-1126005	01/01/2023 .	Hamilton Managing Agency LimitedHAM 4000		CAT/G	SLEL	11,689	1,948					
00000	AA-1126033		Hiscox Syndicates LimitedHIS 0033		CAT/G	SLEL	26,029	4,338					
00000	AA-1122004	01/01/2023 .	Ki SyndicateKIS 1618	GBR	CAT/G	SLEL	4,130						
00000	AA-1126510	01/01/2023 .	Tokio Marine Kiln Syndicates LimitedKLN 0510		CAT/G	SLEL							
00000	AA-1126006 AA-1120116	01/01/2023 .	Liberty Syndicate Management LimitedLIB 4472		CAT/G CAT/G	SLEL	7,984 29.625						
00000	AA-1120116 AA-1120124	01/01/2023 .	NOA (Ark Syndicate Management Limited)NOA 3902	GBR	CAT/G	SLEL	29,625	4,937					
00000	AA-1120124 AA-1126510	01/01/2023 . 01/01/2023 .	Sirius International Managing Agency LtdSII 1945 Tokio Marine Kiln Syndicates LimitedTMK 0510	GBR	CAT/G	SLEL	4.012						
00000	AA-1120096		Tokio Marine Kiln Syndicates LimitedTMK 0510		CAT/G	SLEL		530					
00000	AA-1120090		AXA XLXLC 2003		CAT/G	SLEL	5, 183						
00000	AA-1126004	01/01/2023 .	Canopius		CAT/G	SLEL	668		•••••				•••••
00000	AA-1128001	01/01/2023 .	Amlin		CAT/G	SLEL							
00000	AA-1120084	01/01/2023 .	Arch		CAT/G	SLEL	539						
00000	AA-1120104	01/01/2023 .	Arch	GBR	CAT/G	SLEL							
00000	AA-1128003	01/01/2023 .	Ascot		CAT/G	SLEL							
00000	AA-1120181	01/01/2023 .	AXA XL	GBR	CAT/G	SLEL	562						
00000	AA-1126033		Blenheim		CAT/G	SLEL							
00000	AA-1126510	01/01/2023 .	Hiscox		CAT/G	SLEL	562						
00000	AA-1120096		Tokio Marine Kiln	GBR	CAT/G	SLEL	269						
00000	AA-1120097		Tokio Marine Global	GBR	CAT/G	SLEL	68						
00000	AA-1128010 AA-1120082	01/01/2023 . 01/01/2023 .	Lancashire A&H Consortium No. 4608		CAT/G CAT/G	SLEL							
00000			Ark		CAT/G	SLEL							
00000			CV Starr		CAT/G	SLEL							
			zed Non-U.S. Non-Affiliates	un		SLEL	311.604	51.182					
			uthorized Non-Affiliates				32.361.295	1.841.541	494.344.420				
	Total General						32,361,295	1,841,541	494,344,420				
			nauthorized U.S. Affiliates				32,301,293	1,041,041	494,344,420				
			nauthorized Von-U.S. Affiliates										
			nauthorized Affiliates										
78549			Traditionized Affiliates	A7	QA/G	CAH	(750)		1 906			3 575	
92150	31-0995231		HUNTINGTON NATIONAL	AZ	QA/G	CAH			1,900				
11021	03-0359938		INDIANA OLD NATIONAL INSURANCE COMPANY	VT	QA/G	CAH	7.277					4 448	
65480	57-0359938		OLD SPARTAN LIFE INSURANCE COMPANY, INC		QA/G	CAH			218,850			4,448	
93815	86-0422077	09/01/2020 .	PACIFIC CENTURY LIFE INSURANCE CORP	AZ	QA/G	A							596
81604		03/01/2001 .	TEB LIFE INSURANCE COMPANY	AZ	QA/G		(138)		1,220				
00000			TECHNOLOGY ASSURANCE LIMITED	HI	QA/G	A	2.267.915		•••••				•••••
			orized U.S. Non-Affiliates				2.834.549		221.981			8.023	596
00000	AA-0051509		ATLANTIC SECURITY	TCA	QA/G	CAH	2,004,043		221,301			0,023	312
00000	AA-0040087	04/01/2016 .	CASTLETON FINANCIAL INS CO LTD		QA/G	CAH	36,987						
00000		01/01/2018 .	CRUX REINSURANCE COMPANY, LTD		QA/G	CAH	901.378		249.419				
									2.0,110	1	1	1	

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31. Current Yea

			Reinsurance	Ceded Accid	lent and Heal	th Insurance Lis	ted by Reinsuring Co	ompany as of Decer	nber 31, Current Ye	ar			
1	2	3	4	5	6	7	8	9	10	Outstanding 9	Surplus Relief	13	14
				Domi-					Reserve Credit	11	12		
NAIC				ciliary	Type of	Type of		Unearned	Taken Other			Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business		Premiums	than for Unearned			Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	Premiums	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
00000	AA-0051886	05/01/2019 .	DAVELLY REINSURANCE, LTD	TCA	QA/G	A	2,679,537	179, 159					
00000	96-1132003	03/01/2016 .	FIRST LIFE & CASUALTY REINSURANCE COMPANY, LTD		QA/G	CAH	600,431					1,541,585	
00000	AA-0054100	01/01/2016 .	MEMBER AUTO SERVICES REINSURANCE, LTD		QA/G	CAH	485,400 .					412,938	
00000	AA-0051702		MERIDA REINSURANCE COMPANY, LTD		QA/G	CAH			4,698			1,930,129	4,549
00000	98-1192501		MFI INSURANCE COMPANY, LTD		QA/G	CAH	(29,214)		59,527				
00000	AA-0050872		RMC REINSURANCE, LTD		QA/G	CAH	11,257,403					29,017,376	
00000	AA-7771706		UNITED BANKERS LIFE & CASUALTY REINSURANCE, INC		QA/G	CAH						299,003	
00000	AA-0054335	04/01/2008 .	WFI REINSURANCE, LTD.	TCA	QA/G	CAH	24,059					68,874	
00000	98-1498606		ZURICH INTERNATIONAL LIFE LIMITED	IMN	0TH/G	A	3,495						
			orized Non-U.S. Non-Affiliates				17,472,508	179, 159	4,151,000			33,368,605	4,861
			nauthorized Non-Affiliates				20,307,057	179, 159	4,372,981			33,376,628	5,457
	Total General						20,307,057	179, 159	4,372,981			33,376,628	5,457
			ertified U.S. Affiliates										
			ertified Non-U.S. Affiliates										
			ertified Affiliates										
3299999.	Total General	Account - C	ertified Non-Affiliates										
3399999.	Total General	Account Ce	rtified										
3699999.	Total General	Account - R	eciprocal Jurisdiction U.S. Affiliates										
3999999.	Total General	Account - R	eciprocal Jurisdiction Non-U.S. Affiliates										
4099999.	Total General	Account - R	eciprocal Jurisdiction Affiliates										
4399999.	Total General	Account - R	eciprocal Jurisdiction Non-Affiliates										
4499999.	Total General	Account Re	ciprocal Jurisdiction										
4599999.	Total General	Account Aut	thorized, Unauthorized, Reciprocal Jurisdiction and Certified				52.668.352	2.020.700	498.717.401			33.376.628	5.457
4899999.	Total Separat	e Accounts -	Authorized U.S. Affiliates				, ,	, ,	<u> </u>			, ,	,
5199999.	Total Separat	e Accounts -	Authorized Non-U.S. Affiliates										
			Authorized Affiliates										
			Authorized Non-Affiliates										
	Total Separat												
			Unauthorized U.S. Affiliates										
			Unauthorized Non-U.S. Affiliates										
			Unauthorized Affiliates										
			Unauthorized Non-Affiliates										
	Total Separat												
			Certified U.S. Affiliates										
			Certified Non-U.S. Affiliates										
			Certified Affiliates										
			Certified Non-Affiliates										
	Total Separat												
			Reciprocal Jurisdiction U.S. Affiliates										
			Reciprocal Jurisdiction Non-U.S. Affiliates										
			Reciprocal Jurisdiction Non-U.S. Affiliates Reciprocal Jurisdiction Affiliates										
			Reciprocal Jurisdiction Amiliates Reciprocal Jurisdiction Non-Affiliates										
			Reciprocal Jurisdiction	<u> </u>									
			Authorized, Unauthorized, Reciprocal Jurisdiction and Certifie		20000 500000	5000000							
9199999.			99, 0899999, 1499999, 1999999, 2599999, 3099999, 369999	9, 4199999, 489	99999, 5399999	, 5999999,	04 004 040	4 700 050	404 500 404			0.000	500
0000000			999, 8199999 and 8699999)	00000 400000	. 5400000 510	0000 000000	34,884,240	1,790,359	494,566,401			8,023	596
			399999, 0999999, 1799999, 2099999, 2899999, 3199999, 39	99999, 4299999	ı, 5199999, 549	9999, 6299999,	47 704 440	000 044	4 454 000			00 000 005	4 004
		99999, 7699	999, 8499999 and 8799999)				17,784,112	230,341	4,151,000			33,368,605	4,861
9999999 -	l otals						52,668,352	2,020,700	498,717,401			33,376,628	5,457

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

				F	Reinsurance Ce	ded to Unauthor	rized Companies	3						
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	Credit rakeri	(Debit)	Other Debits	(0013.51017)	Orean	XXX	Agreements	rtellisurers	Other	(Credit)	COI. 0
			ife and Annuity Non-U.S. Affiliates						XXX					
			ife and Annuity Affiliates	554 404		212.000	2 524 442	4 405 000	XXX		2 222 122		2 500 000	0.504.440
10541	36-3544354		AGRINATIONAL INSURANCE COMPANY	551,481	5,826,000	216,968	6,594,449	4,465,000	0001 .		3,836,498			6,594,449
61093	58-0146380	04/01/2021	ATLANTA LIFE INSURANCE COMPANY	94,992	2,510,718	137,252	2,742,962							1,733,725
78549	86-0251152		FUTURAL LIFE		1,630		1,630			308,942				1,630
92150	31-0995231		HUNTINGTON NATIONAL		57,851	1	57,852			88,035			18	57,852
11021	03-0359938	04/01/2004	INDIANA OLD NATIONAL INSURANCE COMPANY	2,460	1,100	192	3,752			87,691				3,752
00000	20-0867830		KUBOTA INSURANCE CORPORATION	290,718	138,948	3,838	433,504	750,000	0002 .				10,116	433,504
00000	45-3249514		LACLEDE INSURANCE RISK SERVICES	16,404	955, 985		972,389	935,000	0003 .					935,000
14862	54-1846993		NISOURCE INSURANCE CORPORATION, INC.		852,291	1,875	854 , 166			3,303,759				854 , 166
65480	57-0771452		OLD SPARTAN LIFE INSURANCE COMPANY, INC	135, 164	148,023	48,262	331,449			380,586			94, 170	331,449
93815	86-0422077		PACIFIC CENTURY LIFE INSURANCE CORP	9,991	3, 108	418	13,517				17,617		2,443	13,517
00000	AA-3190282		PLETADES INSURANCE COMPANY	634,245	75,943	39,513	749,701		0004 .				278,402	749,701
68608	91-0742147		SYMETRA LIFE INSURANCE COMPANY										34	
81604	86-0600737		TEB LIFE INSURANCE COMPANY							30,587				
00000	94-1872743		TECHNOLOGY ASSURANCE LIMITED		14,366,878		14,835,416	17,880,000	0005					14,835,416
			d Annuity U.S. Non-Affiliates	1,735,455	24,938,475	916,857	27,590,787	26,318,000	XXX	4,199,600	3,854,115		12,789,265	26,544,161
00000	AA-0051509		ATLANTIC SECURITY	1,096	18		1,114				270,234			1,114
00000	AA-0040087		CASTLETON FINANCIAL INS CO LTD	34,301	15,440	2,247	51,988			62,578				51,988
00000	98-1394157	01/01/2018	CRUX REINSURANCE COMPANY, LTD		117,838	26,547	144,385			615,906				144,385
00000	96-1132003	03/01/2016	FIRST LIFE & CASUALTY REINSURANCE COMPANY, LTD	164,237	108,911	161,453	434,601			874,882				434,601
00000	AA-0054100	01/01/2016	MEMBER AUTO SERVICES REINSURANCE, LTD		17,411	17,481	34,892							34,892
00000	AA-0051702		MERIDA REINSURANCE COMPANY, LTD.	138	215,416	110, 151	325,705			240,667			158,091	325,705
00000	98-1192501		MFI INSURANCE COMPANY, LTD	8,059	2,865		10,924			173, 161				10,924
00000	AA-0050872		RMC REINSURANCE, LTD	12,481,002	1,599,202	622,272	14,702,476			23,005,110				14,702,476
00000	AA-7771706		UNITED BANKERS LIFE & CASUALTY REINSURANCE, INC			45, 179	45, 179							45, 179
00000	AA-0054335		WFI REINSURANCE, LTD.	42,977	28, 104	10,419	81,500				254,304			81,500
00000	98-1498606	01/01/2020	ZURICH INTERNATIONAL LIFE LIMITED	5,467	813,841	112, 129	931,437	2,920,000	0006				590, 158	931,437
0999999.	General Acco	unt - Life an	d Annuity Non-U.S. Non-Affiliates	12,737,277	2,919,046	1,107,878	16,764,201	2,920,000	XXX	24,972,304	524,538		3,036,828	16,764,201
1099999.	Total General	Account - L	ife and Annuity Non-Affiliates	14,472,732	27,857,521	2,024,735	44,354,988	29,238,000	XXX	29,171,904	4,378,653		15,826,093	43,308,362
1199999.	Total General	Account Life	e and Annuity	14,472,732	27,857,521	2,024,735	44,354,988	29,238,000	XXX	29,171,904	4,378,653		15,826,093	43,308,362
1499999.	Total General	Account - A	ccident and Health U.S. Affiliates						XXX					
			ccident and Health Non-U.S. Affiliates						XXX					
			ccident and Health Affiliates						XXX					
78549	86-0251152		FUTURAL LIFE	1 906	1.428	106	3.440		7001	3.440				3.440
92150	31-0995231		HUNT INGTON NATIONAL	1,300	447	1				447			1	448
11021	03-0359938		INDIANA OLD NATIONAL INSURANCE COMPANY		747	125	125						449	125
65480	57-0771452		OLD SPARTAN LIFE INSURANCE COMPANY. INC	218.850	77.768	26.406	323.024			271.498				323,024
93815	86-0422077		PACIFIC CENTURY LIFE INSURANCE CORP	1.225	521	250	1,996				596		1.400	1,996
00000	94-1872743		TECHNOLOGY ASSURANCE LIMITED	1,220	592,286	27,046	619,332		0007					619,332
			nt and Health U.S. Non-Affiliates	221.981	672.450	53.934	948.365	3.140.000	XXX	275.385	596		605.331	948.365
00000	AA-0051509	11/01/2008	ATLANTIC SECURITY	221,301	072,400	312	312	0, 170,000	////	210,000	312		303,001	312
00000	AA-0031309		CASTLETON FINANCIAL INS CO LTD		1.174	3.497	4.671			2.745	312		1.926	4.671
00000	98-1394157		CRUX REINSURANCE COMPANY, LTD	249.419	1, 174	3,497								
00000	AA-0051886		DAVELLY REINSURANCE LTD	4.016.515		165,342	405,205	2.050.000	0008					
00000	96-1132003		FIRST LIFE & CASUALTY REINSURANCE COMPANY, LTD	4,010,010	10,305	94.038	104 .343	2,050,000	0006	48.295				
00000	AA-0054100		MEMBER AUTO SERVICES REINSURANCE LTD		12.180	94,036	32.477			40,293				32.477
00000	AA-0051702		MERIDA REINSURANCE COMPANY. LTD.	4 .698	45.082	58.106	107.886							107.886
00000	98-1192501		MET INSURANCE COMPANY, LTD	59.527	45,062		71.500			71.500				71.500
00000	AA-0050872		RMC REINSURANCE LTD	39,32/	17,973		503 . 173 .			11,300			1.737.128	503, 173
00000	AA-0050872 AA-7771706		UNITED BANKERS LIFE & CASUALTY REINSURANCE, INC		3, 187		20.705							20,705
00000	AA-7771706		WFI REINSURANCE, LTD.		3,167	1, 516	4,703				4,549			4,703
00000	98-1498606		ZURICH INTERNATIONAL LIFE LIMITED			598	729	100.000	0009		4,047			

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

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

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
2099999.	General Acc	ount - Accide	nt and Health Non-U.S. Non-Affiliates	4,330,159	978,409	722,628	6,031,196	2,150,000	XXX	429,811	4,861		2,392,615	3,601,718
2199999.	Total Genera	al Account - A	accident and Health Non-Affiliates	4,552,140	1,650,859	776,562	6,979,561	5,290,000	XXX	705, 196	5,457		2,997,946	4,550,083
2299999.	Total Genera	al Account A	cident and Health	4,552,140	1,650,859	776,562	6,979,561	5,290,000	XXX	705, 196	5,457		2,997,946	4,550,083
2399999.	Total Genera	al Account		19,024,872	29,508,380	2,801,297	51,334,549	34,528,000	XXX	29,877,100	4,384,110		18,824,039	47,858,445
2699999.	Total Separa	te Accounts	- U.S. Affiliates						XXX					
2999999.	Total Separa	te Accounts	- Non-U.S. Affiliates						XXX					
3099999.	Total Separa	te Accounts	- Affiliates						XXX					
3399999.	Total Separa	te Accounts	- Non-Affiliates						XXX					
3499999.	Total Separa	te Accounts							XXX					
3599999.	Total U.S. (S	um of 03999	99, 0899999, 1499999, 1999999, 2699999 and 3199999)	1,957,436	25,610,925	970,791	28,539,152	29,458,000	XXX	4,474,985	3,854,711		13,394,596	27,492,526
3699999.	Total Non-U	S. (Sum of C	699999, 0999999, 1799999, 2099999, 2999999 and 3299999)	17,067,436	3,897,455	1,830,506	22,795,397	5,070,000	XXX	25,402,115	529,399		5,429,443	20,365,919
9999999	- Totals		·	19,024,872	29,508,380	2,801,297	51,334,549	34,528,000	XXX	29,877,100	4,384,110		18,824,039	47,858,445

Issuing or Confirming Bank Reference Number 0001	1 1 1 1 1 1	122000496 026005092 072000096 021000089 021000089 021000089 071000152	HSBC Bank, USA Union Bank Wells Fargo Bank, N.A. Comerica Citibank, N.A. Citibank, N.A. Citibank, N.A. The Northern Trust Company	Letters of Credit Amount
0008		0/1000152	The Northern Trust Company	2,050,000 100,000

SCHEDULE S - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15		000 0		Collateral				23	24	25	26
															16	17	18	19	20	21	22		Percent		
																							Credit		
																						Percent	Allowed		Liability for
														Dallan								of	on Net	A	Reins-
							Doroont				Total			Dollar								Collateral Provided		Amount of Credit	urance
					Certified		Percent Collat-				Recover-		Net	Amount of Collateral										Allowed for	with Certified
					Rein-		eral		Paid and		able/		Obligation	Required			Issuing or		Funds		Total	Obli-	Collateral		Reinsurers
					surer	Effective			Unpaid		Reserve		Subject	for Full			Confirming		Deposited		Collateral		(Col. 23 /	Obligation	Due to
NAIC				Domi-	Rating	Date of	for Full		Losses		Credit	Miscellan-	to	Credit			Bank		by and			Subject to		Subject to	Collateral
Com-				ciliary	(1	Certified	Credit	Reserve	Recover-		Taken	eous	Collateral	(Col. 14	Multiple		Reference	Trust	Withheld		(Col. 16 +			Collateral	Deficiency
pany	ID	Effective				Reinsurer	(0% -	Credit	able	Other	(Col. 9 +	Balances	(Col. 12 -		Beneficiary	Letters	Number	Agree-	from			(Col. 22 /		(Col. 14 x	(Col. 14 -
Code	Number	Date	Name of Reinsurer	diction	6)	Rating	100%)	Taken	(Debit)	Debits	10 + 11)	(Credit)	13)	Col. 8)	Trust	of Credit	(a)	ments	Reinsurers	Other	20 + 21)	Col. 14)	100%)	Col. 24)	Col. 25)
								•																	
								• • • • • • • • • • • • • • • • • • • •				·····													
								•		· · · · · ·		\													
												• • • • • • • • • • • • • • • • • • • •			• • • • • • • • • • • • • • • • • • • •										
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99999	999 - Total:	S															XXX					XXX	XXX		

(a)	Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	ers of Amount

SCHEDULE S - PART 6

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

		(\$000 C	Omitted)	2	4	-
		2023	2 2022	3 2021	2020	5 2019
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	4,623,908	5,559,439	1,618,822	1,007,623	988,690
2.	Commissions and reinsurance expense allowances	294,301	588,509	40,481	45,109	59,919
3.	Contract claims	1,660,846	1,692,179	1,647,761	981,427	855,320
4.	Surrender benefits and withdrawals for life contracts	4,646,991	355,487			
5.	Dividends to policyholders and refunds to members	27,702	49,077			
6.	Reserve adjustments on reinsurance ceded	1,890,380	19,485,300	9,129	(190)	5,968
7.	Increase in aggregate reserve for life and accident and health contracts	63 , 133	(3,587,185)	9,717		
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	369,384	413,897	389,952	226,592	208,655
9.	Aggregate reserves for life and accident and health					
	contracts					
10.	Liability for deposit-type contracts					
11.	Contract claims unpaid					
12.	Amounts recoverable on reinsurance					
13.	Experience rating refunds due or unpaid	(29,468)	7,575	3,288		143,639
14.	Policyholders' dividends and refunds to members (not included in Line 10)	26,101	26,346			
15.	Commissions and reinsurance expense allowances due	25,772	(17,745)	2,917		
16.	Unauthorized reinsurance offset	3,476	3,227	3,054	8,720	6,469
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	4,384	59,760	57,242	31,123	1,417
19.	Letters of credit (L)	34,528	33,640	30,676	33,027	31,146
20.	Trust agreements (T)	29,877	35,377	29,952	32,546	28,856
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)		90 , 155 , 490	119,378,596	46,050,640	
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify	/ Net Credit for Ceded Reinsurance
restatement of balance officer to identify	rice order for ocaca remained

		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)	31,372,752,913		31,372,752,913
2.	Reinsurance (Line 16)	336,949,859	(336,949,859)	
3.	Premiums and considerations (Line 15)	133,510,223	369,383,972	502,894,195
4.	Net credit for ceded reinsurance	xxx	5,141,829,959	5,141,829,959
5.	All other admitted assets (balance)	333,882,773		333,882,773
6.	Total assets excluding Separate Accounts (Line 26)	32,177,095,768	5,174,264,072	37,351,359,840
7.	Separate Account assets (Line 27)	30,067,357,886		30,067,357,886
8.	Total assets (Line 28)	62,244,453,654	5,174,264,072	67,418,717,726
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	25 , 147 , 376 , 614	4,846,835,097	29,994,211,711
10.	Liability for deposit-type contracts (Line 3)			
11.	Claim reserves (Line 4)			
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)			
14.	Other contract liabilities (Line 9)			
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			102,208,379
19.	All other liabilities (balance)			1,461,773,588
20.	Total liabilities excluding Separate Accounts (Line 26)		5,174,264,072	34,077,466,504
21.	Separate Account liabilities (Line 27)	30,065,291,200		30,065,291,200
22.	Total liabilities (Line 28)		5.174.264.072	
23.	Capital & surplus (Line 38)		XXX	3,275,960,022
24.	Total liabilities, capital & surplus (Line 39)	62,244,453,654	5,174,264,072	67,418,717,726
	NET CREDIT FOR CEDED REINSURANCE	,,,	·, ·· ·,=- ·,=	,,,
25.	Contract reserves	4 846 835 097		
26.	Claim reserves			
27.	Policyholder dividends/reserves			
	,			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts			
30.	Other contract liabilities			
31.	Reinsurance ceded assets	, ,		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables			
34.	Premiums and considerations			
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets			
40.	Total ceded reinsurance payable/offsets	. 372,860,076		

5,141,829,959

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

				atoo ana romto	Direct Busir	ness Only		
		1	Life Co	ontracts	4	5	6	7
		,	2	3	•		· ·	•
			_		Accident and Health			
					Insurance Premiums,		Total	
		Active			Including Policy,		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	27,746,634	3.881.576	17,393,202	3,044,969	52,066,381	2,240,251
2.	Alaska AK	L		1.340.718	1.379.548	2 .925 .385	10,938,341	2.488
3.	Arizona A7		118,397,721	34,283,212	11,058,583	51,609,547	215,349,063	
4.	Arkansas AR		9,290,299	7,412,079	2,661,531	33,551,333	52,915,242	66,807
5.	California CA		321,517,265	53,642,810	37, 179, 223	237,233,459	649,572,757	24,883,958
6.	Colorado CC	L	72,448,166	13,512,159	4,610,224	90,519,968	181,090,517	2,280,763
7.	Connecticut CT		34,007,614	17,030,337	3,740,652	11,406,404	66, 185,007	4,234,923
8.	Delaware DE		34,207,140	6,523,780	1.070.732	829.151	42,630,803	655,748
9.	District of Columbia		4,670,194	1,223,898	440,779	2,914,181	9,249,052	45,402
10.	Florida FL	L	222,217,030	111,356,781	35,522,548	83,958,578	453,054,937	94,751,700
11.	Georgia GA	L	70,995,516	16,332,895	18,395,132	61,988,955	167,712,498	17,957,946
12.	Hawaii HI		17,808,149		4,466,889		33, 120, 907	5,044,628
13.	IdahoID		19,086,842		2,485,610			
				2,575,457		7,760,660		14,727,081
14.	Illinois IL		106,896,671	39,848,831	6,975,705	224,621,149	378, 342, 356	4,404,371
15.	Indiana IN	L	61,548,079	18,889,111	7,410,399	162,070,590	249,918,179	1,649,804
16.	lowa IA	L	57, 148, 926	17,392,294	2,871,314	27,339,720	104,752,254	543,475
17.	Kansas KS		23,123,601	7,044,182	3,330,256	16,614,517	50, 112,556	
18.	Kentucky KY		19,622,403		4,744,220	27,034,927	54,283,689	
								222,904
19.	Louisiana LA		60,211,011	13 , 196 , 126	4,384,830	36,053,204	113,845,171	3,696,479
20.	Maine ME		6,967,473	13,286,083	1,847,282	1,492,346	23,593,184	4,532
21.	Maryland ME		46,520,609	13,270,794	6.195.687	27,053,963	93.041.053	1. 132. 129
22.	Massachusetts		68, 198, 356	52.590.701	5.663.933	114,317,290	240,770,280	
						114,017,290		
23.	Michigan MI	<u> </u>	142, 174,274	31, 167, 752	17,873,857	51,680,371	242,896,254	7,752,074
24.	Minnesota MN		128 , 402 , 142	56,587,041	4,416,958	744,693,490	934,099,631	14,119,261
25.	Mississippi MS	L	29,248,537	6,458,497	7,788,908	30,889,162	74,385,104	1,256,235
26.	Missouri MC		76,595,890	26,804,547	7,761,869	71, 105, 047	182,267,353	
27.	Montana MT		11, 163,525	1, 110, 355		2.067.046	15,008,456	2,350,048
28.	Nebraska NE		38,313,481	12,291,686	1,635,433	35,987,716	88,228,316	777 , 768
29.	Nevada NV		27,838,894	11,614,846	2,755,886	12,088,596	54,298,222	761,210
30.	New Hampshire NH	L	14,810,185	11,378,904	1,354,250	2,647,723	30, 191,062	41,424
31.	New Jersey N.J		87,576,949	162,648,063		16,950,528	273,340,902	4,021,078
32.	New Mexico		16,580,451	2,942,739		1,893,534	24,598,326	1, 135, 541
33.	New York NY		25, 101, 444	(211,429)		920,010	26,341,936	310,681
34.	North Carolina NC		66,613,518	138,024,854	21,587,606	27,901,632	254, 127, 610	1,539,225
35.	North Dakota ND	L	13 . 287 . 031	10 . 298 . 663	1,389,339	14,312,518	39,287,551	47 . 414
36.	Ohio OH		99,710,636	46,693,195	20,295,022	13,299,831	179,998,684	
37.	Oklahoma Ok		27, 121, 390		6,541,945	35,424,349	78,013,082	827,560
_								
38.	Oregon OF		24,321,548	8,735,092	6,096,602	4,078,220	43,231,462	3,911,941
39.	PennsylvaniaPA		106,698,881	102, 112, 042	15,967,574	40,281,340	265,059,837	2,084,751
40.	Rhode Island RI	L	13,835,661	4,068,527	658,265	1,543,484	20, 105, 937	889,923
41.	South Carolina		36,781,392	41.240.960	15,983,946	5,802,795	99,809,093	4.206.005
42.	South Dakota		9,209,423	2,110,544	678,049	27,472,915	39,470,931	16,619
	05							
43.	Tennessee TN		69,871,063	17,608,930	10,891,514	40,499,759	138,871,266	2,496,226
44.	Texas TX	L	336,818,628	73, 187, 092	43,959,889	139,547,340	593,512,949	12,813,346
45.	Utah UT	1	37,769,899	6.176.098	5.301.931	103,505,048	152,752,976	1.261.582
-	VermontVT		6,381,270	6,525,318		243,919	, ,	, ,-
	• •						13,594,060	43,672
	VirginiaVA			20,846,321	11,712,163	20,332,466	418,326,219	17,099,591
48.	Washington WA		59,438,941	8,631,883	11,547,841	23,755,839	103,374,504	3,895,449
49.	West Virginia WY	/ L	9,288,861	6,263,299		364,947	19.043.343	644 . 225
	Wisconsin WI		159,031,747	14.719.808	3,647,249	92,602,969	270,001,773	(32,688,346)
	Wyoming WY			29.175.026				
	, ,		4,808,937	-, -,	663,216	955 , 159	35,602,338	,
52.	American Samoa AS							
53.	Guam GL	L	112, 197		501,868		614,065	
54.	Puerto RicoPR	L.	568,821	29, 165	106,688		704,674	29,963
55.	U.S. Virgin IslandsVI		202		5		207	
	Northern Mariana Islands MF							
57.	Canada CA		,		3,750		191, 123	826
58.	Aggregate Other AlienOT			603,261	27,458	3,772	1,988,947	45,236
59.	Subtotal	xxx	3,454,375,305	1,324,941,529	419,093,554	2,789,380,601	7,987,790,989	246,426.341
90.	Reporting entity contributions for employee benef	its		, , , , , , , , , , , , , , , , , , , ,	,,			, ,
1	plans							
91.	Dividends or refunds applied to purchase paid-up							
	additions and annuities	XXX	28,979,411				28,979.411	
92.	Dividends or refunds applied to shorten endowned	ent					, ,	
	or premium paying period							
93.	Premium or annuity considerations waived under							
55.	disability or other contract provisions		5,487,839		710.446		6 . 198 . 285	
94.	Aggregate or other amounts not allocable by Stat				,		, - , -	
					410 004 000	0.700.000.001	0.000.000.005	040, 400, 044
95.	Totals (Direct Business)			1,324,941,529	419,804,000	2,789,380,601	8,022,968,685	246,426,341
96.	Plus reinsurance assumed		845,966,293		41,517,506	162,863	887,646,662	
97	Totals (All Business)	XXX	4,334,808,848	1,324,941,529	461,321,506	2,789,543,464	8,910,615,347	246,426,341
98.	Less reinsurance ceded				53,702,927	2,486,826,104	4,280,592,938	
99.	Totals (All Business) less Reinsurance Ceded		2,592,408,786	1,327,277,684		, , ,	4,630,022,409	246,426,341
99.	,	XXX	2,092,408,788	1,021,211,084	(c) 407,618,579	302,717,360	4,030,022,409	240,420,34 l
l	DETAILS OF WRITE-INS							
	ZZZ Other Alien	XXX	1,354,456	603,261	27,458	3,772	1,988,947	45,236
58002.								
58003.			1					
	Summary of remaining write-ins for Line 58 from							
JU330.	overflow page	XXX						
58000	Totals (Lines 58001 through 58003 plus							
50999.		XXX	1.354.456	603,261	27,458	3.772	1.988.947	45,236
0.40	58998)(Line 58 above)		, , .	,		- ,	, - , -	40,∠30
9401.			ļ					
9402.		XXX						
9403.								
	Summary of remaining write-ins for Line 94 from							
3 100.	overflow page	xxx						
9490	Totals (Lines 9401 through 9403 plus 9498)(Line		[
J 1 33.	94 above)	XXX						
(0) 1 24		^^*	1	<u> </u>	<u> </u>	1	l	
a ACTIVE	Status Counts:							

⁽b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations Individual life, A&H, and annuity considerations are allocated according to the address to which the premium notice is sent. Group life and A&H are allocated either (a) for policies covering less than 500 lives, the premium goes to the state of the policyholder; or (b) if over 500 lives, and doesn't meet the 95% threshold, the premium goes to the state of residence of each certificate holder. Group Annuity and other fund deposits are allocated by address of the contract holder.

⁽c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Col. 6, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Col. 6......

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

Direct Business Only

					Direct Bus		F	
			1	2	3 Disability	4 Long-Term	5	6
			Life	Annuities	Income	Care	D	
	States, Etc.		(Group and Individual)	(Group and Individual)	(Group and Individual)	(Group and Individual)	Deposit-Type Contracts	Totals
1.		AI	27,746,634	3.881.576	6,728,216		2,240,251	40,596,677
2.	Alaska		5.292.690	1,340,718	50,853	7,341	2,488	6,694,090
3.	Arizona		118,397,721	34,283,212	812,087	36,471	7,825,580	161,355,071
			9,290,299	7,412,079	117, 189	*	66,807	16.886.374
4.	Arkansas						· ·	, , , , -
5.	California		321,517,265	53,642,810	1,835,279		24,883,958	401,879,312
6.	Colorado		1	13,512,159	771,883		2,280,763	89,049,731
7.	Connecticut	СТ	34,007,614	17,030,337	506,304	11,212	4,234,923	55,790,390
8.	Delaware	DE	34,207,140	6,523,780	129,902	24,586	655,748	41,541,156
9.	District of Columbia	DC	4,670,194	1,223,898	23,556		45,402	5,963,050
10.	Florida	FL	222,217,030	111,356,781	6,850,644	89,328	94,751,700	435,265,483
11.	Georgia	GA	70,995,516	16,332,895	6,221,965	22,080	17,957,946	111,530,402
12.	Hawaii	н	17,808,149	8,657,089	62,697	12,018	5,044,628	31,584,581
13.	ldaho	ID	19,086,842	2,575,457	663,675	3, 126	14,727,081	37,056,181
14.	Illinois	IL	106,896,671	39,848,831	1,217,889	16,287	4,404,371	152,384,049
15.	Indiana	IN	61,548,079	18.889.111	1,217,822	10,678	1,649,804	83,315,494
16.	lowa		57,148,926	17,392,294		54,558	543,475	75,981,890
17.	Kansas			7,044,182	519,642	29,846	2,302,689	33,019,960
	Kentucky		19,622,403	2,882,139	118,736	5,056	2,302,009	22,851,238
18.						72,292		, ,
19.	Louisiana		60,211,011		1,187,060	·	3,696,479	78,362,968
20.	Maine		6,967,473		490,990		*	20,749,078
21.	Maryland		46,520,609		1,238,414	18,873	1, 132, 129	62,180,819
22.	Massachusetts		68, 198, 356		477,988	27,748	2,983,262	124,278,055
23.	Michigan	MI	142 , 174 , 274	31, 167, 752	7, 138, 875	57,389	7,752,074	188,290,364
24.	Minnesota	MN	128 , 402 , 142	56,587,041	1,439,891	228,505	14,119,261	200 , 776 , 840
25.	Mississippi	MS	29,248,537	6,458,497	940,342	10,362	1,256,235	37,913,973
26.	Missouri	МО	76,595,890	26,804,547	2,201,799	73,992	2,356,048	108,032,276
27.	Montana	MT	11,163,525	1,110,355	101,810	5, 171	252,959	12,633,820
28.	Nebraska	NE	38,313,481	12,291,686	358,009	162,345	777,768	51,903,289
29.	Nevada	NV	27,838,894	11,614,846	114 , 140		761,210	40,329,090
30.	New Hampshire		1	11,378,904	,		41,424	
31.	New Jersey				719,861			255,067,225
32.	New Mexico				(229,647)			20.444.950
	New York							25,339,991
33.								
34.	North Carolina				7,474,910			213,674,478
35.	North Dakota			10,298,663		24,668	47,414	24,865,876
36.	Ohio		99,710,636			45,703		153,338,900
37.	Oklahoma		27,121,390		1,241,601		827,560	38 , 122 , 498
38.	Oregon	OR	24,321,548		437,056		3,911,941	37,405,637
39.	Pennsylvania	PA	106,698,881	102,112,042	3,670,637	94,055	2,084,751	214,660,366
40.	Rhode Island	RI	13,835,661	4,068,527	53,239		889,923	18,847,350
41.	South Carolina	SC	36,781,392	41,240,960	4,515,233	65,928	4,206,005	86,809,518
42.	South Dakota	SD	9,209,423	2,110,544	317,305	7,236	16,619	11,661,127
43.	Tennessee	TN	69,871,063		1,508,831	38,396	2,496,226	91,523,446
44.	Texas		336,818,628		13,343,770		12,813,346	436,412,689
45.	Utah		37,769,899				1,261,582	45,431,208
46.	Vermont				243,425		43,672	13, 193, 685
47.	Virginia		365,435,269		2,760,071		17,099,591	406 , 156 , 162
	Washington						3,895,449	72,899,492
48.	_		9,288,861		722,366		644,225	
49.	West Virginia							16,918,751
50.	Wisconsin		159,031,747		1, 162, 132			
51.	Wyoming		4,808,937				360,888	34,433,933
52.	American Samoa	AS						
53.	Guam		112,197		46,236			158,433
54.	Puerto Rico	PR	568,821	29, 165	82 , 140		29,963	710,089
55.	U.S. Virgin Islands	VI	202					202
56.	Northern Mariana Islands	MP						
57.	Canada	CAN	187,373		1,512		826	189,711
58.	Aggregate Other Alien		1,354,456	603,261	25,676			2,028,629
59.	Total		3,454,375,305	1,324,941,529	90,157,778	1,763,402	246,426,341	5,117,664,355
JJ.	ı otal		U, ¬U¬, U1U, UUU	1,027,041,023	JU, 101,110	1,700,402	LTU, TEU, UT I	0,117,004,000

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	^	PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM													
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
ļ.											Туре	lf			1
ļ											of Control	Control			1
ļ											(Ownership,	is		Is an	1
						Name of Securities			Relation-		Board.	Owner-		SCA	1
ļ						Exchange		Domi-	ship		Management,	ship		Filing	1
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	1
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-		Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
Code	Group Name			RSSD	CIK	International)	Or Affiliates		Reporting	(Name of Entity/Person)	Other)				*
Code	Group Name	Code	Number	RSSD	CIK	international)	Or Amiliates	tion	Entity	(Name of Entity/Person)	Otner)	tage	Entity(ies)/Person(s)	(Yes/No)	
		16879	05 0000011				AGGG DE MOUDINGE COMPANY	VT		ocalbini cining in opalb ino		400 000	POLICYHOLDERS OF MINNESOTA MUTUAL		1
. 0869	Minnesota Mutual Group	168/9	85-2629314				1880 REINSURANCE COMPANY	۷1	IA	SECURIAN FINANCIAL GROUP, INC	Ownership	100.000	COMPANIES, INC	NO	1
			47-1226103				ALLIED DIODATOLI COLUTIONO LLO	TN	DS	ALLIED SOLUTIONS. LLC	Ownership	80.000		NO	
			47-1226103				ALLIED DISPATCH SOLUTIONS, LLC	IN	DS	ALLIED SOLUTIONS, LLC	Ownersnip	80.000	COMPANIES, INC	NO	3
			35-2125376				ALLIED SOLUTIONS. LLC	IN	DS	MINNESOTA LIFE INSURANCE COMPANY	Ownership.	100.000	COMPANIES. INC	NO	1
			33-2123376				ALLIED SOLUTIONS, LLC	IIV		WITHINESUTA LIFE INSURANCE CUMPAINT	owner snrp	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL	NU	1
ļ							ARMOUR GROUP INC.	CAN	NI A	SECURIAN CANADA. INC	Ownership	100.000	COMPANIES. INC.	NO	1
							Annioun unour livo.	AIV	NIA	SECONTAIN CANADA, TNC	Owner Simp	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL	NO	1
			36-4418695				ASSET ALLOCATION & MANAGEMENT COMPANY, LLC.	IL	DS	SECURIAN AAM HOLDINGS. LLC	Ownership	66.000	COMPANIES INC.	NO	1
			30-44 10033				ASSET ALLOCATION & MANAGEMENT COMPANT, LLC .	IL		SECONTAIN MAIN HOLDTINGS, LLC	Owner Simp	00.000	POLICYHOLDERS OF MINNESOTA MUTUAL	NO	1
			47-0856127				AUTO CLUB OF AMERICA. CORP	0K	DS	ALLIED DISPATCH SOLUTIONS. LLC	Ownership	100.000	COMPANIES, INC.	NO	1
			47-0030127				AUTO CLOB OF AMENICA, CONF	UN		ALLIED DISPATOR SOLUTIONS, LLC	Owner Strip	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL	INU	ı
			11-2433287				AUTO HELP LINE OF AMERICA. INC	0K	DS	ALLIED DISPATCH SOLUTIONS. LLC	Ownership	100.000	COMPANIES. INC.	NO	1
			11-2400207				AOTO TIELI ETNE OF AMERICA, TNC	01\		ALLIED DIGITATOR SOLUTIONS, LLC	Owner strip	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL	١٧٥	1
							CANADIAN PREMIER GENERAL INSURANCE COMPANY.	CAN	IA	SECURIAN CANADA. INC	Ownership	100 .000	COMPANIES, INC.	NO	1
							CANADIAN FRENTER GENERAL INSURANCE COMPANT.	AIV	IA	SECONTAIN CANADA, TNC	Owner Strip	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL	INU	ı
							CANADIAN PREMIER LIFE INSURANCE COMPANY	CAN	IA	SECURIAN CANADA. INC	Ownership	100 .000	COMPANIES. INC.	NO	1
							CANADIAN THEMTEN ETTE INSCHANCE COMPANY			OLCOITAN CANADA, INC	Owner strip	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL	١٧٥	1
			41-1979087				CLAUSON DEALER SERVICE, LLC	DE	DS	ALLIED SOLUTIONS. LLC	Ownership	75.000	COMPANIES. INC.	NO	2
			41 13/300/				DOMINION AUTOMOBILE ASSOCIATION (2004)	DL		ALLIED GOLOTTONO, LLC	owner arrip		POLICYHOLDERS OF MINNESOTA MUTUAL	140	1
							LIMITED	CAN	DS	ALLIED DISPATCH SOLUTIONS. LLC	Ownership	100.000	COMPANIES, INC.	NO	1
										ALLIED DIGITATOR GOLOTTONO, ELO	Omici Sirip.		POLICYHOLDERS OF MINNESOTA MUTUAL	140	1
			20-3029813				EMPYREAN BENEFIT SOLUTIONS. INC.	DE	NI A	EMPYREAN HOLDING COMPANY. INC.	Ownership	100 .000	COMPANIES. INC.	NO	1
			20 0023010				LINI TILATO DENELTTI GOLOTTONO, TNO	DL		LINI TILAN TOLDING COMPANT, THO.	Omici Sirip.		POLICYHOLDERS OF MINNESOTA MUTUAL	140	1
			84-3895731				EMPYREAN HOLDING COMPANY. INC.	DE	NI A	SECURIAN FINANCIAL GROUP. INC.	Ownership	96.370	COMPANIES. INC.	NO	1
			01 0000701			***************************************	LIN THE THE TOED THE COMM FIRST, THE	02		occontract themothe dried , the			POLICYHOLDERS OF MINNESOTA MUTUAL		1
			20-4986276				EMPYREAN INSURANCE SERVICES, INC.	TX	NI A	EMPYREAN BENEFIT SOLUTIONS, INC	Ownership	100.000	COMPANIES. INC.	NO	1
			20 1000270			***************************************	THE THE THOU BUILDED SETT TO EO, THO.			LINE THE BENEFIT OCCUPANTO, THO.			POLICYHOLDERS OF MINNESOTA MUTUAL		1
							INTEGRATED WARRANTY SERVICES INC	CAN	NI A	ARMOUR GROUP INC	Ownership	100.000	COMPANIES, INC.	NO	1
							THE SELECTION OF THE SE			74410011 041001			POLICYHOLDERS OF MINNESOTA MUTUAL		1
							LOAN ARMOUR INSURANCE SOLUTIONS INC	CAN	NIA	ARMOUR GROUP INC	Ownership	100.000	COMPANIES INC	NO	1
							2011 11111001 11001 11002 002011010 1101			74410011 041001			POLICYHOLDERS OF MINNESOTA MUTUAL		1
			47-4991843	l	l		LOWERTOWN CAPITAL. LLC	DE	NI A	SECURIAN FINANCIAL GROUP. INC.	Ownership	100.000	COMPANIES. INC.	NO	I
													POLICYHOLDERS OF MINNESOTA MUTUAL		1
			27-2123801	l	l		MARKETVIEW PROPERTIES II. LLC	MN	DS	MINNESOTA LIFE INSURANCE COMPANY	Ownership	100.000	COMPANIES. INC.	NO	I
													POLICYHOLDERS OF MINNESOTA MUTUAL		1
			45-4174429	l	l		MARKETVIEW PROPERTIES III. LLC	MN	DS	MINNESOTA LIFE INSURANCE COMPANY	Ownership	100.000	COMPANIES. INC.	NO	I
				l						The modeline voil fill in the same of the same o			POLICYHOLDERS OF MINNESOTA MUTUAL		1
			45-4174567		l		MARKETVIEW PROPERTIES IV, LLC	MN	DS	MINNESOTA LIFE INSURANCE COMPANY	Ownership	100.000	COMPANIES. INC.	NO	l
													POLICYHOLDERS OF MINNESOTA MUTUAL		1
			27-1769315	l	l		MARKETVIEW PROPERTIES. LLC	MN	DS	MINNESOTA LIFE INSURANCE COMPANY	Ownership	100.000	COMPANIES. INC.	NO	1
													POLICYHOLDERS OF MINNESOTA MUTUAL		1
. 0869	Minnesota Mutual Group	66168	41-0417830				MINNESOTA LIFE INSURANCE COMPANY	MN	RE	SECURIAN FINANCIAL GROUP, INC	Ownership	100.000	COMPANIES, INC.	NO	1
										POLICYHOLDERS OF MINNESOTA MUTUAL			POLICYHOLDERS OF MINNESOTA MUTUAL		1
			41-1919754		l		MINNESOTA MUTUAL COMPANIES, INC	MN	UIP	COMPANIES, INC.	Ownership	100.000	COMPANIES, INC.	NO	1
		*******								-, -		1	POLICYHOLDERS OF MINNESOTA MUTUAL	'	1
			41-1412668		l		OAKLEAF SERVICE CORPORATION	MN	DS	MINNESOTA LIFE INSURANCE COMPANY	Ownership	100.000	COMPANIES, INC.	NO	1
													POLICYHOLDERS OF MINNESOTA MUTUAL		1
			41-1598541				OCHS, INC	MN	NI A	SECURIAN FINANCIAL GROUP, INC	Ownership	100.000	COMPANIES, INC	NO	1
]				1	["]]	,			POLICYHOLDERS OF MINNESOTA MUTUAL		1
,							PREMIUM SERVICES GROUP INC.	CAN	NI A	ARMOUR GROUP INC	Ownership	100.000	COMPANIES. INC.	NO	1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

	TART TA BETALE OF INCORPANCE HOLDING COMPART CHOILIN														
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	If			
											of Control	Control			
											(Ownership.	is		Is an	
						Name of Securities			Relation-		Board.	Owner-		SCA	
								D:							
						Exchange		Domi-	ship		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-		Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage		(Yes/No)) *
													POLICYHOLDERS OF MINNESOTA MUTUAL		
			41-2016575				ROBERT STREET PROPERTY MANAGEMENT, INC	MN	NI A	SECURIAN FINANCIAL GROUP, INC	Ownership	100.000	COMPANIES, INC.	NO	
													POLICYHOLDERS OF MINNESOTA MUTUAL		
			90-0481794				SECURIAN AAM HOLDINGS, LLC	DE	DS	MINNESOTA LIFE INSURANCE COMPANY	Ownership	100.000	COMPANIES, INC	NO	
													POLICYHOLDERS OF MINNESOTA MUTUAL		
			41-1792781				SECURIAN ASSET MANAGEMENT, INC	MN	NI A	SECURIAN FINANCIAL GROUP, INC	Ownership	100.000	COMPANIES, INC	NO	
													POLICYHOLDERS OF MINNESOTA MUTUAL		
							SECURIAN CANADA, INC	CAN	NI A	SECURIAN HOLDING COMPANY CANADA, INC	Ownership	100.000	COMPANIES, INC	NO	
													POLICYHOLDERS OF MINNESOTA MUTUAL		
. 0869	Minnesota Mutual Group	10054	41-1741988				SECURIAN CASUALTY COMPANY	MN	IA	SECURIAN FINANCIAL GROUP, INC	Ownership	100.000	COMPANIES, INC	NO	
													POLICYHOLDERS OF MINNESOTA MUTUAL		
			41-1919752				SECURIAN FINANCIAL GROUP, INC	DE	UDP	SECURIAN HOLDING COMPANY	Ownership	100.000	. COMPANIES, INC	NO	
													POLICYHOLDERS OF MINNESOTA MUTUAL		
			41-1486060				SECURIAN FINANCIAL SERVICES, INC	MN	NI A	SECURIAN FINANCIAL GROUP, INC	Ownership	100.000	. COMPANIES, INC	NO	
													POLICYHOLDERS OF MINNESOTA MUTUAL		
			41-1919753				SECURIAN HOLDING COMPANY	DE	UIP	MINNESOTA MUTUAL COMPANIES, INC	Ownership	100.000	COMPANIES, INC.	NO	
													POLICYHOLDERS OF MINNESOTA MUTUAL		
							SECURIAN HOLDING COMPANY CANADA, INC	CAN	NI A	SECURIAN FINANCIAL GROUP, INC	Ownership	100.000	COMPANIES, INC.	NO	
													POLICYHOLDERS OF MINNESOTA MUTUAL		
. 0869	Minnesota Mutual Group	93742	41-1412669				SECURIAN LIFE INSURANCE COMPANY	MN	DS	MINNESOTA LIFE INSURANCE COMPANY	Ownership	100.000	. COMPANIES, INC	NO	
													POLICYHOLDERS OF MINNESOTA MUTUAL		
			41-1972962				SECURIAN VENTURES, INC.	MN	NI A	SECURIAN FINANCIAL GROUP, INC	Ownership	100.000	. COMPANIES, INC	NO	
													POLICYHOLDERS OF MINNESOTA MUTUAL		
							VA INSURANCE SERVICES INC.	CAN	NIA	ARMOUR GROUP INC	Ownership	100.000	. COMPANIES, INC	NO	
													POLICYHOLDERS OF MINNESOTA MUTUAL		
							VALEYO INC.	CAN	NIA	SECURIAN CANADA, INC	Ownership	100.000	. COMPANIES, INC	NO	
											<u> </u>		POLICYHOLDERS OF MINNESOTA MUTUAL		
							VEHICLE ARMOUR INC.	CAN	NIA	ARMOUR GROUP INC	Ownership	100.000	COMPANIES, INC.	N0	
											<u> </u>		POLICYHOLDERS OF MINNESOTA MUTUAL		1 .
			35-2300612				VERO, LLC	DE	DS	ALLIED SOLUTIONS, LLC	Ownership	93.000	. COMPANIES, INC	N0	4

Explanation

SCHEDULE Y

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

	FART 2 - SOMMART OF INSURER STRANSACTIONS WITH ANT ATTIELED												
1	2	3	4	5	6	7 Income/	8	9	10	11	12	13	
						(Disbursements)							
					Purchases, Sales	Incurred in						Reinsurance	
					or Exchanges of	Connection with		Income/		Any Other Material		Recoverable/	
					Loans, Securities,	Guarantees or		(Disbursements)		Activity Not in the		(Payable) on	
NAIC					Real Estate,	Undertakings for	Management	Incurred Under		Ordinary Course of		Losses and/or	
Company	. ID	Names of Insurers and Parent,	Shareholder	Capital	Mortgage Loans or	the Benefit of any	Agreements and	Reinsurance		the Insurer's		Reserve Credit	
Code	Number	Subsidiaries or Affiliates	Dividends	Contributions	Other Investments	Affiliate(s)	Service Contracts	Agreements	*	Business	Totals	Taken/(Liability)	
	41-0417830	. MINNESOTA LIFE INSURANCE COMPANY		200,000,000			165,282,770	(8,959,917)		· · · · · · · · · · · · · · · · · · ·	335,551,938 .	(391,763,606)	
	41-1792781	. SECURIAN ASSET MANAGEMENT, INC					(21,769,160)				(33,769,160)		
	41-1486060	. SECURIAN FINANCIAL SERVICES, INC					1,489,200				(268,510,800).		
	41-1612506	. C.R.I. SECURITIES, LLC											
93742		. SECURIAN LIFE INSURANCE COMPANY						8,959,917			(65,718,842).	391,763,606	
10054		. SECURIAN CASUALTY COMPANY					(101,233,770)				(101,233,770).		
	41-1919754	. MINNESOTA MUTUAL COMPANIES, INC	2,500,000				(3,576,743)						
	41-1919753	. SECURIAN HOLDING COMPANY	2,493,107				855,567				3,348,674		
	41-1919752	. SECURIAN FINANCIAL GROUP, INC		(564,627,288)			11,830,989			(522, 192)			
	03-0388793	. SECURIAN TRUST COMPANY, NA					(3,388,130)				(3,388,130)		
	41-1972962	. SECURIAN VENTURES, INC.	(2,200,000)				(2,123,067)				(4,323,067)		
	41-2016575	. ROBERT STREET PROPERTY MANAGEMENT, INC					(80,931)				(80,931)		
	35-2125376	. ALLIED SOLUTIONS, LLC	(80,000,000)				92,613,006				12,613,006		
	41-1598541	OCHS, INC	(1,925,000)				6,044,808				4,119,808		
	27-2123801	. MARKETVIEW PROPERTIES II, LLC											
	90-0481794	. SECURIAN AAM HOLDINGS, LLC	161,457				[(187,667)].				(26,210)		
	36-4418695	ASSET ALLOC & MGMT	(3.861,457)				(467,229)				(4.328.686)		
		CANADIAN PREMIER LIFE INSURANCE COMPANY									277,344,477		
		CANADIAN PREMIER GENERAL INSURANCE					(==,==,=,=,=,=,=,=,=,=,=,=,=,=,=,=,=,=,	,,,					
		COMPANY					(15.000)	(1.238.143)			(1.253.143)		
l		Armour Group					(, , , , , ,	(, = - , , , , ,			(,,=,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
l		Securian Canada Holdings											
		Securian Canada		9 710 699						•	9 710 699		
		Valeyo		2 000 000			4,189,360				6,189,360		
	20-3029813	EMPYREAN BENEFIT SOLUTIONS, INC.					2,295,704				2,295,704		
	85-2629314	. 1880 REINSURANCE COMPANY	(55 764 516)				(270.693)			·	(56.035.209)		
9999999 Con		I 1000 HEIMOOFFIELD COMMITTEE	(00,704,010)				(270,000)		XXX		(00,000,200).		

SCHEDULE Y

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

PARI 3 - ULTIMATE CONTROL	LING PARIT AND LISTING OF O	ППЕК U.S. INSU	IKANC	E GROUPS OR ENTITIES UNDER	THAT ULTIMATE CONTROLLING F	ARITS CON	IKUL
1	2	3	4	5	6	7	8
			Granted			1	Granted
			Disclaimer			1	Disclaimer
			of Control\			1	of Control\
			Affiliation of			1	Affiliation of
			Column 2			Ownership	Column 5
		Percentage	Over			Percentage	Over
			Column 1		U.S. Insurance Groups or Entities Controlled	(Column 5 of	Column 6
Insurers in Holding Company	Owners with Greater Than 10% Ownership		(Yes/No)	Ultimate Controlling Party	by Column 5	Column 6)	(Yes/No)
1880 REINSURANCE COMPANY	SECURIAN FINANCIAL GROUP, INC.				Minnesota Mutual Group	100.000	NO
MINNESOTA LIFE INSURANCE COMPANY	SECURIAN FINANCIAL GROUP INC	100.000		POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC		100.000	NO.
SECURIAN CASUALTY COMPANY	SECURIAN FINANCIAL GROUP, INC.	100.000		POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC		100.000	NO
							NO
SECURIAN LIFE INSURANCE COMPANY	MINNESOTA LIFE INSURANCE COMPANY	100.000	YES	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC	Minnesota Mutual Group	100.000	NU
		·					
						ļI	
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		-					
		-					
		-					
		.				_f	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

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

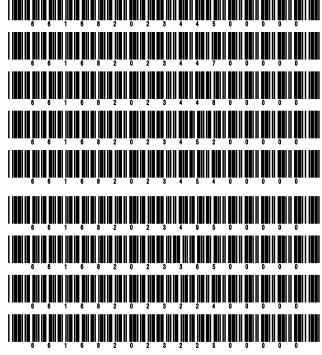
questior		Responses
	MARCH FILING	_
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
۷.	Will the confidential risk based Supilar report be fired with the 19 to by March 1:	120
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 animing he filed by March 12	YES
4.	Will an actuarial opinion be filed by March 1?	ILO
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
8.	JUNE FILING Will an audited financial report be filed by June 1?	YES
0.	This are decision interior to be mode by out to 1	120
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	SUPPLEMENTAL FILINGS	
	owing supplemental reports are required to be filed as part of your annual statement filing <u>if your company is engaged in the type of business</u> nent. However, in the event that your company does not transact the type of business for which the special report must be filed, your respo	
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 compar	
filed for	whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions. MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
	· · · · · · · · · · · · · · · · · · ·	
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
	dominite and electronically with the NAIG by Wardti 1:	120
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	YES
	with the NAIC by March 1?	IES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
	Waldi 1:	110
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with	NO
	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	
۷۱.	filed with the state of domicile and electronically with the NAIC by March 1?	NO
00	Will the Decembles and Consistency of Accumulation Confidentian and in Astronomy Confidency of Accumulation Confidency	
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
		,
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES

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

N0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Re	
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities by	required by the Model Regulation Permitting the Recognition of be filed with the state of domicile and electronically with the NAIC by
28.	March 1?	
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC I	by March 1?YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domici	le and the NAIC by March 1? N0
31.	Will an approval from the reporting entity's state of domicile for relief related to t electronically with the NAIC by March 1?	
32.	Will an approval from the reporting entity's state of domicile for relief related to t electronically with the NAIC by March 1?	he one-year cooling off period for independent CPA be filed
33.	Will an approval from the reporting entity's state of domicile for relief related to t NAIC by March 1?	he Requirements for Audit Committees be filed electronically with the
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the	NAIC by March 1?YES
35.	Will the Health Supplement be filed with the state of domicile and the NAIC by N	March 1? NO
36.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year b APRIL FILI	NG
37.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) requ April 1?	
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of	domicile and the NAIC by April 1?
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile a	
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	
41.	Will the supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state	, ,
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXX	
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit by	· ·
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the	
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed wi Will the confidential Life Summary of the PBR Actuarial Report be filed with the	
46. 47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be	
47.	AUGUST FII	· .
48.	Will Management's Report of Internal Control Over Financial Reporting be filed	
12. 17. 18. 20. 21. 25. 27. 28. 30. 31. 32. 33. 35. 41.	Not applicable Not applicable Not applicable Company files Reasonableness and Consistency of Assumptions Certification F Company files Reasonableness and Consistency of Assumptions Certification F Company files Reasonableness and Consistency of Assumptions Certification F Not applicable Bar Codes:	Required by Actuarial Guideline XXXVI (updated Market Value)
10.	SIS Stockholder Information Supplement [Document Identifier 420]	
11.	Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]	
12.	Trusteed Surplus Statement [Document Identifier 490]	
17.	Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]	
18.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	
20.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	
21.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	
25.	Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]	
27.	Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities	



56.1

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

Medicare Part D Coverage Supplement [Document Identifier 365]

Relief from the five-year rotation requirement for lead audit partner

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

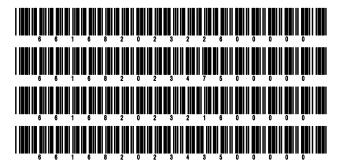
30.

31.

[Document Identifier 224]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 33. Relief from the Requirements for Audit Committees [Document Identifier 226]
- 35. Health Care Receivables Supplement [Document Identifier 475]
- 41. Supplemental Health Care Exhibit (Parts 1 and 2) [Document Identifier 216]
- 42. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

		1	2
		Current Year	Prior Year
2704.	Change in MODCO reinsurance	1,891,277,498	19,482,324,454
2797.	Summary of remaining write-ins for Line 27 from overflow page	1,891,277,498	19,482,324,454

Additional Write-ins for Summary of Operations Line 53

		1	2
		Current Year	Prior Year
5304.	Change in Discretionary Reserve	(189,000,000)	
5397.	Summary of remaining write-ins for Line 53 from overflow page	(189,000,000)	

OVERFLOW PAGE FOR WRITE-INS

		1	2	3		4	5	6	i	7		8		9
		Total	Individual Life	Group L	Life Ir	ndividual Annuities	Group Annuitie	s Accident a	nd Health	Fraternal	ı	Other Lin Busine		YRT Mortality Risk Only
2704. Change in MODCO		1,891,277,498	345,620,9	936		23,850,865	1,521,805	697						
2797. Summary of remaining write-ins for Line 27 from overflow page		1,891,277,498	345,620,9	936		23,850,865	1,521,805	697						
dditional Write-ins for Analysis of Operations - Individual Life Insurance Line	e 27													
additional Trings in the Final York of Operations Individual Environment	1	2	3	4	5	6	7	8		9	10		11	12
							Universal L				0 1111			VOTA
	Total	Industrial Life	Whole Life	Term Life	Indexed L	_ife Universal Li	With Second ife Guarantee		_ife l	Variable Universal Life	Credit Lif		ther Individual Life	YRT Morta Risk On
704. Change in MODCO	345,620,936							345,620						
2797. Summary of remaining write-ins for Line 27 from overflow page	345,620,936							345,620	0,936					
· · · · · · · · · · · · · · · · · · ·						<u>.</u>		<u>.</u>		<u>. </u>				
ditional Write-ins for Analysis of Operations - Group Life Insurance Line 27	7													
Julional Write-ins for Analysis of Operations - Group Life insurance Line 21	,	1	2	3		4	5	6	i	7		8		9
			_					Variable U		Credit Life	е	Other Grou	up Life	YRT Mortal
		Total	Whole Life	Term L	ife	Universal Life	Variable Life	Life	e e	(d)		(a)		Risk Only
704. Change in MODCO														
797. Summary of remaining write-ins for Line 27 from overflow page							1			1				
7797. Summary of remaining write-ins for Line 27 from overflow page				l	l.		1	l .						
					1		1							
	l I			1				Deferred				6		7
				1		2	3	4		5		Life Conti	ingent	7
								4 Variable A	Annuities	Variable Annu	uities F	Life Conti Payout (Imr	ingent mediate	·
dditional Write-ins for Analysis of Operations - Individual Annuities Line 27				Total		2 Fixed Annuities	3 Indexed Annuit	Variable A	Annuities rantees	Variable Annu Without Guara	uities F	Life Conti	ingent mediate	·
additional Write-ins for Analysis of Operations - Individual Annuities Line 27				Total	,850,865			4 Variable A es with Gua	Annuities trantees 23,850,865	Variable Annu Without Guara	uities F	Life Conti Payout (Imr	ingent mediate	•
dditional Write-ins for Analysis of Operations - Individual Annuities Line 27				Total				4 Variable A es with Gua	Annuities rantees	Variable Annu Without Guara	uities F	Life Conti Payout (Imr	ingent mediate	·
dditional Write-ins for Analysis of Operations - Individual Annuities Line 27 2704. Change in MODCO				Total	,850,865			4 Variable A es with Gua	Annuities trantees 23,850,865	Variable Annu Without Guara	uities F	Life Conti Payout (Imr	ingent mediate	·
dditional Write-ins for Analysis of Operations - Individual Annuities Line 27 2704. Change in MODCO				Total23, 23,	,850,865			Variable A Variable A with Gua2	Annuities trantees 23,850,865	Variable Annu Without Guara	uities F	Life Conti Payout (Imr and Annuiti	ingent mediate izations)	Other Annuiti
dditional Write-ins for Analysis of Operations - Individual Annuities Line 27 2704. Change in M0DC0				Total	,850,865	Fixed Annuities	Indexed Annuit	Variable A Variable A with Gua	Annuities trantees 23,850,865 23,850,865	Variable Annu Without Guara	uities F	Life Conti Payout (Imr and Annuiti	ingent mediate izations)	·
dditional Write-ins for Analysis of Operations - Individual Annuities Line 27 2704. Change in M0DC0				Total23, 23,	,850,865			Variable A Variable A with Gua 2 2 Deferred	Annuities irantees 23,850,865 23,850,865	Variable Annu Without Guara	uities Fantees a	Life Conti Payout (Imr and Annuiti:	ingent mediate izations)	Other Annuit
dditional Write-ins for Analysis of Operations - Individual Annuities Line 27 2704. Change in M0DC0				Total23, 23,	,850,865 ,850,865	Fixed Annuities	Indexed Annuit	Variable A with Gua with Gua 2 2 Deferred 4 Variable A	Annuities grantees 3,850,865 3,850,865 Annuities	Variable Annu Without Guara	uities Fantees a	Life Conti Payout (Imr and Annuiti: 6 Life Conti Payout (Imr	ingent mediate izations) ingent mediate	Other Annuiti
dditional Write-ins for Analysis of Operations - Individual Annuities Line 27 2704. Change in MODCO				Total23, 23,	,850,865 ,850,865	Fixed Annuities	Indexed Annuit	Variable A with Gua with Gua 2 2 Deferred 4 Variable A	Annuities grantees 3,850,865 3,850,865 Annuities	Variable Annu Without Guara	uities Fantees a	Life Conti Payout (Imr and Annuiti:	ingent mediate izations) ingent mediate	Other Annuiti
dditional Write-ins for Analysis of Operations - Individual Annuities Line 27 2704. Change in MODCO				Total23, 23, 1 Total	,850,865 ,850,865 ,805,697	Fixed Annuities	Indexed Annuit	Variable A with Gua with Gua 2 2 Deferred 4 Variable A	Annuities grantees 3,850,865 3,850,865 Annuities	Variable Annu Without Guara 5 Variable Annu Without Guara	uities Fantees auuities Fantees antees Life Conti Payout (Imr and Annuiti: 6 Life Conti Payout (Imr	ingent mediate izations) ingent mediate	Other Annuit	
dditional Write-ins for Analysis of Operations - Individual Annuities Line 27 2704. Change in MODC0				Total23, 23, 1 Total	,850,865 ,850,865	Fixed Annuities	Indexed Annuit	Variable A with Gua with Gua 2 2 Deferred 4 Variable A	Annuities grantees 3,850,865 3,850,865 Annuities	Variable Annu Without Guara	uities Fantees auuities Fantees antees Life Conti Payout (Imr and Annuiti: 6 Life Conti Payout (Imr	ingent mediate izations) ingent mediate	Other Annuiti	
dditional Write-ins for Analysis of Operations - Individual Annuities Line 27 2704. Change in MODCO				Total23, 23, 1 Total	,850,865 ,850,865 ,805,697	Fixed Annuities	Indexed Annuit	Variable A with Gua with Gua 2 2 Deferred 4 Variable A	Annuities grantees 3,850,865 3,850,865 Annuities	Variable Annu Without Guara 5 Variable Annu Without Guara	uities Fantees auuities Fantees antees Life Conti Payout (Imr and Annuiti: 6 Life Conti Payout (Imr	ingent mediate izations) ingent mediate	Other Annuiti	
dditional Write-ins for Analysis of Operations - Individual Annuities Line 27 2704. Change in M0DC0				Total23, 23, 1 Total1,521, 1,521,	,850,865 ,850,865 ,805,697 ,805,697	2 Fixed Annuities	Indexed Annuit	Deferred Variable A with Gua 2 2 Deferred Variable A Variable A with Gua	Annuities trantees 3,850,865 3,850,865 Annuities trantees	Variable Annu Without Guara	uities Fantees au uities Fantees a 05,697	Life Conti Payout (Imr and Annuiti:	ingent mediate izations)ingent mediate izations)	7 Other Annuit
dditional Write-ins for Analysis of Operations - Individual Annuities Line 27 2704. Change in M0DC0		Comprehen	ısive	Total23, 23, 1 Total	,850,865 ,850,865 ,805,697	Fixed Annuities	Indexed Annuit	Variable A with Gua with Gua 2 2 Deferred 4 Variable A	Annuities grantees 3,850,865 3,850,865 Annuities	Variable Annu Without Guara 5 Variable Annu Without Guara	uities Fantees au uities Fantees a 05,697	Life Conti Payout (Imr and Annuiti: 6 Life Conti Payout (Imr	ingent mediate izations) ingent mediate	Other Annuit
dditional Write-ins for Analysis of Operations - Individual Annuities Line 27 2704. Change in MODCO			ısive	Total23, 23, 1 Total1,521, 1,521,	,850,865 ,850,865 ,805,697 ,805,697	2 Fixed Annuities	Indexed Annuit 3 Indexed Annuit	Deferred Variable A with Gua 2 2 Deferred Variable A Variable A with Gua	Annuities trantees 13,850,865 13,850,865 Annuities trantees	Variable Annu Without Guara	uities Fantees au uities Fantees a 05,697	Life Conti Payout (Imr and Annuiti:	ingent mediate izations)ingent mediate izations)	7 Other Annuiti
additional Write-ins for Analysis of Operations - Individual Annuities Line 27 2704. Change in MODCO	1	Comprehen (Hospital & Md	nsive edical)	Total23, 23, 1 Total1,521, 1,521,		2 Fixed Annuities 6 Em	Indexed Annuit 3 Indexed Annuit 7 Federal ployees Health	Deferred Variable A with Gua 2 Deferred Variable A variable A with Gua 8	Annuities irantees 3,850,865 3,850,865 Annuities irantees 9	Variable Annu Without Guara Variable Annu Without Guara Without Guara 1,521,80 10	uities Fantees auuities Fantees au 05,697	Life Conti Payout (Imr and Annuiti:	ingent mediate izations)ingent mediate izations)	7 Other Annuitie
dditional Write-ins for Analysis of Operations - Individual Annuities Line 27 2704. Change in MODCO		Comprehen (Hospital & M	nsive edical)	Total23, 23, 1 Total1,521, 1,521,	,850,865 ,850,865 ,805,697 ,805,697	2 Fixed Annuities 6 Em	Indexed Annuit 3 Indexed Annuit 7 Federal ployees Health	Deferred Variable A with Gua 2 Deferred Variable A variable A with Gua 8	Annuities trantees 13,850,865 13,850,865 Annuities trantees	Variable Annu Without Guara	uities Fantees auuities Fantees au 05,697	Life Conti Payout (Imr and Annuiti:	ingent mediate izations)ingent mediate izations)	7 Other Annuiti

SUMMARY INVESTMENT SCHEDULE

		Gross Investm	ent Holdings		Admitted Asset in the Annua		
		1	2 Percentage of Column 1	3	4 Securities Lending Reinvested Collateral	5 Total (Col. 3 + 4)	6 Percentage of Column 5
	Investment Categories	Amount	Line 13	Amount	Amount	Amount	Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	296,053,724	0.943	296,053,724		296,053,724	0.944
	1.02 All other governments						
	1.03 U.S. states, territories and possessions, etc. guaranteed	588,806	0.002	588,806		588,806	0.002
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	20 , 786 , 964	0.066	20 , 786 , 964		20,786,964	0.066
	1.05 U.S. special revenue and special assessment obligations, etc. non- quaranteed	1 604 100 608	5 112	1,604,100,608		1 604 100 608	5.113
	1.06 Industrial and miscellaneous			.18,870,117,414			
	1.07 Hybrid securities					14,856,333	
	1.08 Parent, subsidiaries and affiliates						
	1.09 SVO identified funds						
	1.10 Unaffiliated bank loans						
	1.11 Unaffiliated certificates of deposit						
	1.12 Total long-term bonds						
2.	Preferred stocks (Schedule D, Part 2, Section 1):			.20,000,000,040		.20,000,000,040	
۷.	2.01 Industrial and miscellaneous (Unaffiliated)	107 417 358	0.342	107 417 358		107 417 358	0.342
	2.02 Parent, subsidiaries and affiliates						
	2.03 Total preferred stocks						
3.	Common stocks (Schedule D, Part 2, Section 2):	107,417,000	0.042	107 , 417 , 000		107, 417,000	
Э.	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	187 551 421	n 508	187 551 421		187 551 421	0 508
	3.02 Industrial and miscellaneous Publicly traded (Orialiniated)						
	3.03 Parent, subsidiaries and affiliates Publicly traded					21, 120,000	
	3.04 Parent, subsidiaries and affiliates Other						
	3.05 Mutual funds					515,455,747	
	3.06 Unit investment trusts						
	3.07 Closed-end funds						
	3.08 Exchange traded funds					140,300,452	
	3.09 Total common stocks					862,436,950	
		602,447, 103	2.748	802,430,930		802,430,930	2.748
4.	Mortgage loans (Schedule B):		0.000				0.000
	4.01 Farm mortgages		0.000				
	4.02 Residential mortgages					E EC1 OCE 400	0.000
	4.03 Commercial mortgages			5,561,965,403			
	4.04 Mezzanine real estate loans		0.000			(3,714,286)	
	4.05 Total valuation allowance						
_	4.06 Total mortgage loans	5,558,251,11/	17.712	5,558,251,117		5,558,251,11/	1/./1/
5.	Real estate (Schedule A):	40 407 404	0.447	40 407 404		40 407 404	0.447
	5.01 Properties occupied by company					46, 167, 431	
	5.02 Properties held for production of income						
	5.03 Properties held for sale		0.000			40 407 404	
	5.04 Total real estate	46, 167, 431	0.14/	46, 167, 431		46, 167, 431	0.147
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)						
	6.02 Cash equivalents (Schedule E, Part 2)						
	6.03 Short-term investments (Schedule DA)					9,721,051	
	6.04 Total cash, cash equivalents and short-term investments					514,773,497	
7.	Contract loans		2.872				
8.	Derivatives (Schedule DB)					955,319,223	
9.	Other invested assets (Schedule BA)					1,570,572,039	
10.	Receivables for securities			53,441,303		53,441,303	0.170
11.	Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)		0.000				0.000
13.	Total invested assets	31,381,724,039	100.000	31,372,752,493		31,372,752,493	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	5,263,732,777
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	724,650,000
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	
	3.2 Totals, Part 3, Column 11	
4.	Accrual of discount	
5.	Unrealized valuation increase/(decrease):	
	5.1 Totals, Part 1, Column 9	
	5.2 Totals, Part 3, Column 8	(3,714,286)
6.	Total gain (loss) on disposals, Part 3, Column 18	
7.	Deduct amounts received on disposals, Part 3, Column 15	426,417,374
8.	Deduct amortization of premium and mortgage interest points and commitment fees	
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)	5,558,251,117
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 12)	5,558,251,117
14.	Deduct total nonadmitted amounts	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	5,558,251,117

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

Book/adjusted carrying value, December 31 of prior year		1,548,316,444
Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)	157, 854, 217	
2.2 Additional investment made after acquisition (Part 2, Column 9)		157,854,217
Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 16		
Accrual of discount		4,340
Unrealized valuation increase/(decrease):		
5.1 Totals, Part 1, Column 13	(48,912,856)	
5.2 Totals, Part 3, Column 9	(112,033)	(49,024,889)
Total gain (loss) on disposals, Part 3, Column 19		46,435,159
Deduct amounts received on disposals, Part 3, Column 16		111,607,327
Deduct amortization of premium and depreciation		10,312,263
Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17		
9.2 Totals, Part 3, Column 14		
Deduct current year's other than temporary impairment recognized:		
10.1 Totals, Part 1, Column 15	5,407,105	
10.2 Totals, Part 3, Column 11		5,407,105
Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,576,258,576
Deduct total nonadmitted amounts		5,686,537
Statement value at end of current period (Line 11 minus Line 12)		1,570,572,039
	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) Capitalized deferred interest and other: 3.1 Totals, Part 1, Column 16 3.2 Totals, Part 3, Column 12 Accrual of discount Unrealized valuation increase/(decrease): 5.1 Totals, Part 1, Column 13 5.2 Totals, Part 3, Column 9 Total gain (loss) on disposals, Part 3, Column 19 Deduct amounts received on disposals, Part 3, Column 16 Deduct amortization of premium and depreciation Total foreign exchange change in book/adjusted carrying value: 9.1 Totals, Part 1, Column 17 9.2 Totals, Part 3, Column 14 Deduct current year's other than temporary impairment recognized: 10.1 Totals, Part 1, Column 15 10.2 Totals, Part 3, Column 11 Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) Deduct total nonadmitted amounts	2.1 Actual cost at time of acquisition (Part 2, Column 8)

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		21,484,163,912
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,343,249,172
3.	Accrual of discount		22,048,494
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15	1,618,981	
	4.3. Part 2, Section 2, Column 13	4, 153, 652	
	4.4. Part 4, Column 11	(20,630,182)	(14,857,550)
5.	Total gain (loss) on disposals, Part 4, Column 19		(2,393,297)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,003,994,108
7.	Deduct amortization of premium		29,180,932
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	2,598,720	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	637,993	
	8.4. Part 4, Column 15	399,019	
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	15,439,669	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	6,852,177	22,291,846
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		(4,011,078)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		21,776,368,501
12.	Deduct total nonadmitted amounts		10 , 153
13.	Statement value at end of current period (Line 11 minus Line 12)		21,776,358,348

SCHEDULE D - SUMMARY BY COUNTRY

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

		Long-Term Bonds and Stock	1 1	2	3	4
			Book/Adjusted	_	· ·	7
D	escription	on	Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS	1.	United States	296,053,724	257,282,681	292,096,615	309,716,488
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries				
by governments)	4.	Totals	296,053,724	257,282,681	292,096,615	309,716,488
U.S. States, Territories and Possessions						
(Direct and guaranteed)	5.	Totals	588,806	511,634	624,289	450,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	20,786,964	20,617,088	21,028,843	20,670,000
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	1,604,100,608	1,432,210,344	1,590,428,286	1,610,177,293
Industrial and Miscellaneous, SVO	8.	United States		15,131,216,725		16.848.165.244
Identified Funds, Unaffiliated Bank	o. 9.	Canada			391,099,987	, , -,
Loans, Unaffiliated Certificates of	10.	Other Countries	1,611,581,289	1,488,512,260	1,611,553,551	1,618,181,696
Deposit and Hybrid Securities (unaffiliated)	11.	Totals	18.884.973.746	16.986.717.075	18,937,188,599	18,853,667,330
Parent, Subsidiaries and Affiliates	12.	Totals	10,004,070,740	10,000,717,070	10,307,100,333	10,000,007,000
Falent, Subsidiaries and Amiliates	13.	Total Bonds	20,806,503,848	18,697,338,822	20,841,366,632	20,794,681,111
PREFERRED STOCKS	14.	United States	· · ·	96.848.075	108,005,492	20,734,001,111
Industrial and Miscellaneous	15.	Canada			100,000,432	
(unaffiliated)	16.	Other Countries	1,195,581	1,195,581	1,657,555	
,	17.	Totals	107.417.358	98.043.656	109.663.047	
Parent, Subsidiaries and Affiliates	18.	Totals	107,417,000	00,040,000	100,000,047	
r arent, Subsidiaries and Anniates	19.	Total Preferred Stocks	107,417,358	98.043.656	109.663.047	
COMMON STOCKS	20.	United States		289,689,749	249,285,398	
Industrial and Miscellaneous	21.	Canada	' '	2,049,656	1,836,364	
(unaffiliated), Mutual Funds, Unit	22.	Other Countries	57,241,798	57,241,798	46,089,941	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23.	Totals	348,981,203	348,981,203	297,211,703	
Parent, Subsidiaries and Affiliates	24.	Totals	513,465,900	513,465,900	475,741,367	
	25.	Total Common Stocks	862,447,103	862,447,103	772,953,070	
	26.	Total Stocks	969,864,461	960,490,759	882,616,117	
	27.	Total Bonds and Stocks	21,776,368,309	19,657,829,581	21,723,982,749	

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

	Quality and		on of All Bonds O	Miled December 3		, ,	ues by Major Types	or issues and in	AIC Designations	10	11	10
NAIC Designation	1	Over 1 Year	Over 5 Years Through 10 Years	Over 10 Years	5 Over 20 Years	6 No Maturity	/ Total Current Year	Col. 7 as a % of	Total from Col. 7	10 % From Col. 8	11 Total Publicly	12 Total Privately
1. U.S. Governments	1 Year or Less	Through 5 Years	Through to Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 12.7	Prior Year	Prior Year	Traded	Placed (a)
1.1 NAIC 1		111,902,550	77,587,725	58,790,405	29.233.138	XXX	749.985.310	3.5	494 , 153 , 402	2.4	749,985,310	
1.2 NAIC 2	, , -	111,302,330	11,301,123		29,200,100	XXX			434, 133,402	2.4	143,303,310	
1.3 NAIC 3						XXX						
1.4 NAIC 4	· · ·					XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	472.471.492	111.902.550	77.587.725	58.790.405	29.233.138	XXX	749.985.310	3.5	494 . 153 . 402	2.4	749.985.310	
2. All Other Governments	412,411,432	111,902,330	11,301,123	30,730,403	29,200,100		149,303,310	3.3	434, 133,402	2.4	143,303,310	
2.1 NAIC 1						XXX			15,141,201	0.1		
2.1 NAIC 1						XXX			13, 141,201	0.1		
2.2 NAIC 2	···					XXX						
2.4 NAIC 4	···					XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
									15.141.201	0.1		
2.7 Totals						XXX			13, 141, 201	0.1		
U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		29,692	37, 114	514,578		XXX		0.0	595,293	0.0	588,807	
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	7,423	29,692	37,114	514,578		XXX	588,807	0.0	595,293	0.0	588,807	
4. U.S. Political Subdivisions of States, Territories and												
Possessions , Guaranteed												
4.1 NAIC 1	, ,	11,216,382	7,345,000	134 , 102	66,085	XXX	20,786,964	0.1	51,547,421	0.3	20,786,964	
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	2,025,395	11,216,382	7,345,000	134,102	66,085	XXX	20,786,964	0.1	51,547,421	0.3	20,786,964	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1		464,783,301	353,881,973	471,625,580	124,845,078	XXX		7.5		8.9	1,596,381,576	5,454,604
5.2 NAIC 2				2,264,429		XXX		0.0	1,088,053	0.0	2,264,429	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX			250,000	0.0		
5.6 NAIC 6						XXX						
5.7 Totals	186.700.248	464.783.301	353.881.973	473.890.009	124.845.078	XXX	1.604.100.609	7.5	1.830.646.553	8.9	1.598.646.005	5.454.604

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 Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC 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 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)	I Teal Of Less	Tillough 5 Teals	Tillough to Teals	THROUGH 20 Tears	Over 20 Tears	Date	Total Current Teal	LINE 12.7	FIIOI Teal	FIIOI TEAI	rraueu	Flaceu (a)
6.1 NAIC 1	765, 105, 672	2,677,250,635	2,083,804,510	1,584,745,689	2,961,333,084	xxx	10,072,239,590	47.4	9,268,636,395	45.0	6,990,127,270	3,082,112,320
	768,061,167	2, 150, 123, 525	1,858,106,234	1,349,144,941	2, 961, 333, 064	XXX	8 . 254 . 742 . 460			40.1	5,303,315,922	2.951.426.538
6.2 NAIC 2		2, 130, 123, 525					, , ., ,	2.4		2.9		2,931,426,536
6.3 NAIC 3	12,807,145			3,316,616		XXX	503,772,641					
6.4 NAIC 4	3,677,261	28,223,298	7,967,476			XXX	39,868,035	0.2		0.3	, , ,	25,740,903
6.5 NAIC 5		1,451,590	1,814,488	5,570,170		XXX	9, 199, 146	0.0	13,564,910	0.1	40 500	9, 199, 146
6.6 NAIC 6	253	5 000 000 044	4 000 750 050	0.040.777.440	16,337	XXX	16,590	0.0	10 100 071 710	00.0	16,590	0.050.004.004
6.7 Totals	1,550,014,396	5,069,030,644	4,208,758,359	2,942,777,416	5,109,257,647	XXX	18,879,838,462	88.8	18, 199, 671, 716	88.3	12,523,004,171	6,356,834,291
7. Hybrid Securities												
7.1 NAIC 1					2,400,000	XXX	2,400,000	0.0		0.0		2,400,000
7.2 NAIC 2				217,581	12,238,751	XXX	12,456,332	0.1		0.1	12,106,333	349,999
7.3 NAIC 3						XXX			956,306	0.0		
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals				217,581	14,638,751	XXX	14,856,332	0.1	20,984,167	0.1	12,106,333	2,749,999
8. Parent, Subsidiaries and Affiliates												
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						7777						
9.1 NAIC 1	xxx	xxx	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3		XXX	XXX	XXX	XXX							
		XXX	XXX	XXXXXX	XXX							
9.4 NAIC 4 9.5 NAIC 5	XXX				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						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6		•				XXX						
11.7 Totals						XXX						
11.7 TOTALS	I			I		^^^	ı	l .	1	l	1	I

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 Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC 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	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)
	() 4 400 040 000	0 005 400 500	0 500 656 000	2.115.810.354	3.117.877.385		10 447 000 051	58.5	1004	2007	0 057 000 007	0 000 000 004
12.1 NAIC 1	(d) 1,426,310,230	3,265,182,560	2,522,656,322				12,447,836,851		XXX	XXX	9,357,869,927	3,089,966,924
12.2 NAIC 2	(d)768,061,167	2, 150, 123, 525	1,858,106,234	1,351,626,951	2, 141,545,344		8,269,463,221		XXX	XXX	5,317,686,684	2,951,776,537
12.3 NAIC 3	(d) 12,807,145	211,981,596	257,065,651	3,316,616	18,601,633		503,772,641	2.4	XXX	XXX	215,417,257	288,355,384
12.4 NAIC 4	(d) 3,677,261	28,223,298	7,967,476				39,868,035	0.2	XXX	XXX	14 , 127 , 132	25,740,903
12.5 NAIC 5	(d)362,898	1,451,590	1,814,488	5,570,170			(c)9, 199, 146	0.0	XXX	XXX		9, 199, 146
12.6 NAIC 6	(d) 253				16,337		(c) 16,590	0.0	XXX	XXX	16,590	
12.7 Totals	2,211,218,954	5,656,962,569	4,647,610,171	3,476,324,091	5,278,040,699		(b) 21,270,156,484		XXX	XXX	14,905,117,590	6,365,038,894
12.8 Line 12.7 as a % of Col. 7	10.4	26.6	21.9	16.3	24.8		100.0	XXX	XXX	XXX	70.1	29.9
13. Total Bonds Prior Year												
13.1 NAIC 1		2,859,081,294	2,872,167,455	2,004,780,742	3, 123, 958, 842		XXX	XXX	11,666,382,212	56.6	8,983,297,779	2,683,084,433
13.2 NAIC 2	162,877,427	1,869,487,938	2,589,623,584	1,420,791,308	2,227,872,693		XXX	XXX	8,270,652,952	40.1	5,359,884,593	2,910,768,358
13.3 NAIC 3	16, 177, 445	168,832,459	365,582,315	21,056,010	23,067,198		XXX	XXX	594,715,427	2.9	275,044,711	319,670,717
13.4 NAIC 4		45,464,200	21,447,672	262,381			XXX	XXX	67, 174, 252	0.3	17,575,850	49,598,401
13.5 NAIC 5		12,274,699	1.540.212	, -			XXX	XXX	(c) 13,814,910	0.1	555.660	13,259,251
13.6 NAIC 6		, , ,	, , ,				XXX	XXX	(c)			1, 11, 1
13.7 Totals	985,448,750	4,955,140,590	5,850,361,238	3,446,890,442	5,374,898,733		XXX	XXX	(b) 20,612,739,753	100.0	14,636,358,594	5,976,381,159
13.8 Line 13.7 as a % of Col. 9	4.8	24.0	28.4	16.7	26.1		XXX	XXX	100.0	XXX	71.0	
14. Total Publicly Traded Bonds							1					-
14.1 NAIC 1	927.890.213	2, 103, 139, 306	1.976.211.194	1.659.167.487	2.691.461.727		9.357.869.927	44.0	8.983.297.779	43.6	9,357,869,927	xxx
14.2 NAIC 2	256.994.086	977.016.521	1.141.699.114	1.044.837.937	1.897.139.025		5.317.686.683	25.0	5.359.884.593	26.0	5.317.686.683	XXX
14.3 NAIC 3	2.092.742	108 . 119 . 476	83.286.790		18.601.633		215,417,257	1.0	275.044.711	1.3		XXX
14.4 NAIC 4		14.127.132			10,001,000		14 . 127 . 132	0.1	17.575.850	0.1	14 . 127 . 132	XXX
14.5 NAIC 5									555,660	0.0		XXX
14.6 NAIC 6	253				16.338		16.591	0.0		0.0	16.591	XXX
14.7 Totals	1, 186, 977, 294	3.202.402.436	3,201,197,098	2.707.322.040	4,607,218,723		14,905,117,590	70.1	14,636,358,594	71.0		
14.8 Line 14.7 as a % of Col. 7		21.5	21.5	18 2			14,903,117,390	XXX	14,030,338,394	XXX	100 0	XXX
	0.0	21.3	21.3	10.2			100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	5.6	15.1	15.1	12.7	21.7		70.1	XXX	XXX	xxx	70.1	XXX
15. Total Privately Placed Bonds	3.0	10.1	10.1	12.7	21.7		70.1		^^^	***	70.1	^^^
15.1 NAIC 1		1.162.043.254	546 . 445 . 128	456 .642 .867	426 . 415 . 658		3.089.966.924	14.5	2,683,084,433	13.0	xxx	3.089.966.924
15.1 NAIC 1	511.067.081	1. 173. 107.004	716.407.120	306.789.014	244 . 406 . 319		2.951.776.538	13.9	2,003,004,433	14.1	XXX	2.951.776.538
15.2 NAIC 2		1, 173, 107,004		. , . ,	, ,		2,931,776,336	1.4		1.6	XXX	2,951,776,556
15.4 NAIC 4	3.677.261	103,862,120	7.967.476				25.740.903	0.1		0.2	XXX	25,740,903
15.4 NAIC 4	3,677,261	14,096,166		5.570.170			9.199.146	0.0		0.1	XXX	
	30∠,898	1,451,590	1,014,488		(1)	·····	9, 199, 146	0.0	13,239,231	J		, ,
15.6 NAIC 6	1 004 044 000	0 454 500 400	1 440 440 070	700 000 051			(. ,		E 070 004 450	00.0	XXX	(1
15.7 Totals	1,024,241,660	2,454,560,133		769,002,051	670,821,976		6,365,038,894	29.9	5,976,381,159	29.0	XXX	6,365,038,894
15.8 Line 15.7 as a % of Col. 7	16.1	38.6	22.7	12.1	10.5		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	4.8	11.5	6.8	3.6	3.2		29.9	XXX	xxx	xxx	XXX	29.9
Section 12		11.3	0.0	3.0	3.2	1	29.9	^^^			^^^	29.9

⁽a) Includes \$2,542,578,060 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

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues												
	1	2	3	4	5	6	7	8	9	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
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year		Prior Year	Prior Year	Traded	Placed
1. U.S. Governments		-	Ĭ.									
1.01 Issuer Obligations	465,684,666	92,744,522	59, 112, 850	35,746,989	18,228,169	XXX	671,517,196	3.2	410,327,052	2.0	671,517,196	
1.02 Residential Mortgage-Backed Securities	6,786,813	19, 157, 979	18,474,832	23,043,412	11,004,969	XXX	78,468,005	0.4	83,826,225	0.4	78,468,005	
1.03 Commercial Mortgage-Backed Securities	13	48	43	5	, , , , , ,	XXX	109	0.0	126	0.0	109	
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	472,471,493	111,902,550	77,587,725	58,790,406	29,233,138	XXX	749,985,311	3.5	494, 153, 402	2.4	749,985,311	
2. All Other Governments	,,	,,	,,.	02,102,122		7001	,,		,,		,,	
2.01 Issuer Obligations						xxx				0.1		
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						XXX			15,141,201	0.1		
3. U.S. States, Territories and Possessions, Guaranteed						^^^			13, 141,201	0.1		
	7 .423	29.692	37 . 114	514.578		xxx	588 .806	0.0	595 . 293	0.0	588.806	
3.01 Issuer Obligations	1 ,423	29,092	37 , 114	314,378			388,806	0.0		0.0		
						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities	7 100			544 570		XXX	500.000		505.000		500.000	
3.05 Totals	7,423	29,692	37,114	514,578		XXX	588,806	0.0	595,293	0.0	588,806	
4. U.S. Political Subdivisions of States, Territories and												
Possessions, Guaranteed	2.025.395	44 040 000	7 045 000	404 400	66.085	1001	20.786.964	0.1	51.547.421	0.0	00 700 004	
4.01 Issuer Obligations	2,025,395	11,216,382	7,345,000	134 , 102		XXX	20,786,964	0.1	51,547,421	0.3	20,786,964	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	2,025,395	11,216,382	7,345,000	134, 102	66,085	XXX	20,786,964	0.1	51,547,421	0.3	20,786,964	
5. U.S. Special Revenue & Special Assessment Obligations												
etc., Non-Guaranteed	70 700 000	07 004 070	40 005 000	101 105 005	44 000 455	1001	000 777 747	4.0	F07 F00 700	0.5	000 777 747	
5.01 Issuer Obligations 5.02 Residential Mortgage-Backed Securities	79,768,088	97,961,979	16,225,320	101, 125, 905	41,696,455	XXX		1.6	507,536,780	2.5	336,777,747	
	103,072,139	360 , 424 , 042	331, 143,706	343,910,105	77,401,998	XXX	1,215,951,991	5.7	1,279,800,451	6.2	1,210,717,918	5,234,073
5.03 Commercial Mortgage-Backed Securities			0.540.047			XXX			40.000.000			
5.04 Other Loan-Backed and Structured Securities	3,860,021	6,397,281	6,512,947	28,853,998	5,746,625	XXX	51,370,871	0.2	43,309,322	0.2	51, 150, 340	220,531
5.05 Totals	186,700,248	464,783,301	353,881,973	473,890,009	124,845,078	XXX	1,604,100,608	7.5	1,830,646,553	8.9	1,598,646,005	5,454,603
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1, 189, 363, 315	3,622,355,108	3, 150, 554, 785	2,799,310,518	5,082,770,129	XXX	15,844,353,854	74.5	15,364,808,763	74.5	, , , ,	5,580,345,857
6.02 Residential Mortgage-Backed Securities	3,651,867	13,532,033	8,901,163	7,284,619	207,007	XXX	33,576,689	0.2	41,097,550	0.2	1,431,308	32,145,381
6.03 Commercial Mortgage-Backed Securities	77,572,570	894 , 161 , 166	962,485,695	26,350,843		XXX	1,960,570,274	9.2	1,892,418,782	9.2	1,792,472,043	168,098,231
6.04 Other Loan-Backed and Structured Securities	279,426,644	538,982,337	86,816,717	109,831,436	26,280,513	XXX	1,041,337,647	4.9	901,346,620	4.4	465,092,823	576,244,824
6.05 Totals	1,550,014,396	5,069,030,644	4,208,758,360	2,942,777,416	5,109,257,649	XXX	18,879,838,465	88.8	18, 199, 671, 716	88.3	12,523,004,172	6,356,834,293
7. Hybrid Securities												
7.01 Issuer Obligations				217,581	14,638,751	XXX	14,856,333	0.1	20,984,167	0.1	12,106,333	2,750,000
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals				217,581	14,638,751	XXX	14,856,333	0.1	20,984,167	0.1	12,106,333	2,750,000
8. Parent, Subsidiaries and Affiliates				, .	, , ,		, , , , , , , , , , , , ,				, , , , , , , , , , , , , , , , , , , ,	
8.01 Issuer Obligations						xxx	L		L	L		
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						
C.C. Totals				1		^^^		1	1	1		

15.08 Unaffiliated Certificates of Deposit

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

15.10 Line 15.09 as a % of Col. 7

.....1,024,241,661

. 16.1

4.8

.. 2, 454, 560, 132

. 38.6

11.5

...1,446,413,074

. 22.7

6.8

... 769,002,051

... 12.1

3.6

15.09 Totals

Section 12

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

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

SCHEDULE D - PART 1A - SECTION 2 (Continued)												
Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues												
	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
Distribution by Type	1 Year or Less	Through 5 Years			Over 20 Years	Date	Total Current Year	Line 12.09	Prior Year	Prior Year	Traded	Placed
9. SVO Identified Funds				.								
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						XXX						
10.03 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	1,736,848,887	3,824,307,682	3,233,275,069	2,937,049,673	5, 157, 399, 589	XXX	16,888,880,900	79.4	XXX	XXX	11,305,785,043	5,583,095,857
12.02 Residential Mortgage-Backed Securities	113,510,820	393, 114, 055	358,519,701	374,238,136	88,613,974	XXX		6.2	XXX	XXX		37,379,454
12.03 Commercial Mortgage-Backed Securities	77,572,583	894, 161, 214	962,485,739	26,350,848		XXX		9.2	XXX	XXX	1,792,472,153	168,098,231
12.04 Other Loan-Backed and Structured Securities .	283,286,664	545,379,618	93,329,664	138,685,434	32,027,138	XXX	1,092,708,517	5.1	XXX	XXX	516,243,163	576,465,355
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						XXX			XXX	XXX		
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	2,211,218,955	5,656,962,568	4,647,610,172		5,278,040,700		21,270,156,487	100.0	XXX	XXX	14,905,117,590	6,365,038,896
12.10 Line 12.09 as a % of Col. 7	10.4	26.6	21.9	16.3	24.8		100.0	XXX	XXX	XXX	70.1	29.9
13. Total Bonds Prior Year												
13.01 Issuer Obligations	502,069,639	3,401,292,266	4,272,515,435	2,956,941,730	5,238,121,608	XXX	XXX	XXX	16,370,940,677	79.4	11,099,501,693	5,271,438,985
13.02 Residential Mortgage-Backed Securities	121,228,071	419,232,358	397,373,937	372,495,409	94,394,451	XXX	XXX	XXX	1,404,724,226	6.8		44,864,576
13.03 Commercial Mortgage-Backed Securities	133,356,539	674,419,813		26,552,466	8	XXX	XXX	XXX		9.2		215,085,857
13.04 Other Loan-Backed and Structured Securities .	228,794,501	460, 196, 153	122,381,785	90,900,837	42,382,666	XXX	XXX	XXX	944,655,942	4.6	499,664,199	444,991,742
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						XXX	XXX	XXX				
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	985,448,750	4,955,140,590	5,850,361,238	3,446,890,442	5,374,898,733		XXX	XXX	20,612,739,753	100.0	14,636,358,594	5,976,381,159
13.10 Line 13.09 as a % of Col. 9	4.8	24.0	28.4	16.7	26.1		XXX	XXX	100.0	XXX	71.0	29.0
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	920,467,851		1,851,099,251	2,238,904,291	4,488,708,232	XXX	11,305,785,043	53.2	11,099,501,693	53.8	11,305,785,043	XXX
14.02 Residential Mortgage-Backed Securities	109,973,349	378,851,756	348,668,189	365,643,514	87,480,424	XXX		6.1		6.6		XXX
14.03 Commercial Mortgage-Backed Securities	24,002,409	809,415,765	959,053,974	5		XXX		8.4		8.1		XXX
14.04 Other Loan-Backed and Structured Securities .	132,533,685	207,529,497	42,375,684	102,774,230	31,030,067	XXX		2.4	499,664,199	2.4	516,243,163	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	1, 186, 977, 294	3,202,402,436	3,201,197,098	2,707,322,040	4,607,218,723		14,905,117,590	70.1	14,636,358,594	71.0	14,905,117,590	XXX
14.10 Line 14.09 as a % of Col. 7	8.0	21.5	21.5	18.2	30.9		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7,												
Section 12	5.6	15.1	15.1	12.7	21.7		70.1	XXX	XXX	XXX	70.1	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	816,381,036	2,017,702,263	1,382,175,818	698, 145, 382	668,691,357	XXX	5,583,095,857	26.2	5,271,438,985	25.6	XXX	5,583,095,857
15.02 Residential Mortgage-Backed Securities	3,537,471	14,262,298	9,851,512	8,594,622	1, 133, 550	XXX		0.2	44,864,576	0.2	XXX	37,379,454
15.03 Commercial Mortgage-Backed Securities	53,570,174		3,431,764	26,350,843		XXX		0.8	215,085,857	1.0	XXX	168,098,231
15.04 Other Loan-Backed and Structured Securities .	150,752,979	337,850,121	50,953,980	35,911,204	997,070	XXX		2.7	444,991,742	2.2	XXX	576, 465, 355
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans						XXX					XXX	
15 08 Upaffiliated Cartificates of Deposit	1	I		1	1	VVV	I	I		I	VVV	1

XXX

..670,821,977

... 10.5

3.2

.. 6, 365, 038, 896

.. 100.0

29.9

.. 29.9

.. XXX.....

XXX

..5,976,381,159

. XXX.....

XXX

XXX

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XXX

.. 29.0

..XXX....

XXX

.. 6, 365, 038, 896

.100.0

29.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

Short-term investing	1	2	3	1	5
	'	_	3	Other Short-term	Investments in Parent.
	Total	Bonds	Mortgage Loans	Investment Assets (a)	Subsidiaries and Affiliates
			<u> </u>	, ,	
Book/adjusted carrying value, December 31 of prior year	60,910,186	60,910,186			
		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
Cost of short-term investments acquired	110.589.145	110.589.145			
2. Cost of short term investments dequired					
3. Accrual of discount	2.700.494	2 700 494			
5. Actual of discount	2,700,404	2,700,707			
4. Unrealized valuation increase/(decrease)					
4. Unrealized valuation increase/(decrease)					
	(45,000)	(45,000)			
5. Total gain (loss) on disposals		(15,239)			
Deduct consideration received on disposals	164,463,489	164,463,489			
7. Deduct amortization of premium	46	46			
Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
The state of the s					
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	9 721 051	9 721 051			
To book adjusted at the distance (Enter 12 to 17 to 07)		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
11. Deduct total nonadmitted amounts					
11. Deduct total notadmitted amounts					
40 Obstance to the set and of a constant and of the 40 or investigation (i.e., 44)	9.721.051	9.721.051			
12. Statement value at end of current period (Line 10 minus Line 11)	9,721,031	9,721,031			

⁽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)	126,226,302
2.	Cost paid/(consideration received) on additions:	
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12347,943,007	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	351, 186, 256
3.	Unrealized valuation increase/(decrease):	
	3.1 Section 1, Column 17	
	3.2 Section 2, Column 19	308,619,678
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	280,038,248
7.	Amortization:	
	7.1 Section 1, Column 19	
	7.2 Section 2, Column 21	
8.	Adjustment to the book/adjusted carrying value of hedged item:	
	8.1 Section 1, Column 20	
0	8.2 Section 2, Column 23	
9.	Total foreign exchange change in book/adjusted carrying value: 9.1 Section 1, Column 18	
	9.1 Section 1, Column 16	10 1/2 17/
10	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	
10. 11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	
1.	Futures Contracts 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(2,045,201)	
	3.25 SSAP No. 108 Adjustments	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)5,483,857	
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	
4.3	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)	
٠.		

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open ${f N} \ {f O} \ {f N} \ {f E}$

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open ${f N} \ {f O} \ {f N} \ {f E}$

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check		
1.	Part A, Section 1, Column 14	428,026,342		
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance			
3.	Total (Line 1 plus Line 2)		428,026,342	
4.	Part D, Section 1, Column 6	955,319,223		
5.	Part D, Section 1, Column 7	(527,292,880)		
6.	Total (Line 3 minus Line 4 minus Line 5)			
		Fair Value Check		
7.	Part A, Section 1, Column 16	428,026,342		
8.	Part B, Section 1, Column 13			
9.	Total (Line 7 plus Line 8)		428,026,342	
10.	Part D, Section 1, Column 9	955,319,223		
11.	Part D, Section 1, Column 10	(527,292,880)		
12	Total (Line 9 minus Line 10 minus Line 11)			
		Potential Exposure Check		
13.	Part A, Section 1, Column 21	3,703,660		
14.	Part B, Section 1, Column 20	40,251,821		
15.	Part D, Section 1, Column 12	43,955,481		
16.	Total (Line 13 plus Line 14 minus Line 15)			

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents) 2 Money Market Total Bonds Mutual funds Other (a) 1. Book/adjusted carrying value, December 31 of prior year . .. 202,249,120 90,771,478 .111,477,642 ..590,656,357 5.069.054.808 4 . 478 . 398 . 451 2. Cost of cash equivalents acquired 1,244,7681,244,768 3. Accrual of discount Unrealized valuation increase/(decrease) 271 271 5. Total gain (loss) on disposals . ..228,741,288 ...4,725,884,710 4, 497, 143, 422 6. Deduct consideration received on disposals Deduct amortization of premium .. 8. Total foreign exchange change in book/adjusted carrying value 9. Deduct current year's other than temporary impairment recognized 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-.546,664,257 ..453,931,586 ... 92,732,671 7+8-9) 11. Deduct total nonadmitted amounts 546,664,257 453,931,586 92,732,671 Statement value at end of current period (Line 10 minus Line 11)

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

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location	on	5	6	7	8	9	10		ge in Book/Adjus	ted Carrying Valu	ie Less Encumbr	ances	16	17
		3	4							11	12	13	14	15		
														Total Foreign		
													Total	Exchange	Gross Income	
											Current Year's		Change in	Change in	Earned Less	
								Book/Adjusted			Other-Than-	Current Year's		Book/	Interest	Taxes,
					Date of		Amount of	Carrying Value	Fair Value	Current Year's	Temporary	Change in	Adjusted	Adjusted	Incurred on	Repairs and
5				Date	Last		Encum-	Less Encum-	Less Encum-	Depre-	Impairment	Encum-	Carrying Value	Carrying	Encum-	Expenses
Description of Property	Code		State	Acquired	Appraisal		brances	brances	brances	ciation	Recognized	brances	(13-11-12)	Value	brances	Incurred
Minnesota Life Center 400 Building			MN	. 04/01/1982	. 01/01/1996										9,371,998	17,250,037
Minnesota Life Center 401 Building			MN	. 11/30/2017	. 07/26/2017	110,634,530		46, 167, 431		2,765,863			(2,765,863)		12, 197, 886	22,294,838
0299999. Property occupied by the report						156,557,126		46,167,431		2,765,863			(2,765,863)		21,569,884	39,544,875
0399999. Total Property occupied by the	reporting	g entity	,			156,557,126		46,167,431		2,765,863			(2,765,863)		21,569,884	39,544,875
							•	•								
0699999 - Totals		•••••		<u> </u>	<u> </u>	156,557,126	•••••	46,167,431		2.765.863			(2,765,863)		21.569.884	39,544,875
0000000 - 10tais						100,001,120		40, 107, 431	l .	2,700,803			(2,700,803)		21,009,884	ა შ, ა44 , 8/3

Schedule A - Part 2 - Real Estate Acquired and Additions Made **NONE**

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

1	2		Location		5	6	7	NED December 3 8		Change in B	ook Value/Recorde	d Investment		14	15
,		3		4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase/	10 Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code	City		State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
1395	0000	Medlev	FI	Oldic	Туро	07/20/2005	5.717	1.060.249	(Decircuse)	71001011011	rtooogriizou	and Other	Book value	11,000,000	
1399		Opa Locka				07/20/2005	5.615	1,248,131						12,500,000	
1407		Houston	ТХ			07/18/2005	5.594	328,657						5,400,000	05/04/2005
1453		Selma	TX			06/12/2006	6.075	431,053						3, 170,000	04/03/2006
1497		Philadelphia	PA			01/17/2007	6.363	503,770						3,350,000	
1509		Bolingbrook	IL			07/06/2007	5.686	1,437,534						8,550,000	
1510		Lincolnton				05/22/2007	5.819 6.229	3,393,268 1,584,946						10,900,000	04/06/2007
1569		Chula Vista				07/29/2008	6.229	1,584,946						10,600,000	06/16/2008
1583		Oxon Hill				08/28/2009	6.558							6,500,000	
1584		Laurel	MD			08/28/2009	7.226	167,142						4,400,000	
1590		Glen Burnie	MD			10/26/2009	6.322	255,867						7,000,000	
1596		Vancouver	WA			12/17/2009	6.352	1, 119,504						5,500,000	
1597		Spokane	WA			12/29/2009	6.076	402,632						14,500,000	10/16/2009
1609		San Jose	CA			07/01/2010	6.014	1,512,014						5,500,000	
1611		Van Buren Township	MI			07/12/2010	6.076	2,082,946						22,000,000	
1615		Asheville	NC			07/21/2010	5.819	1, 121,882							06/11/2010
1628		Asheville				11/29/2010	4.940	4,750,676							11/03/2010
1629		San Diego				03/01/2011	5.180	2,418,712						9,500,000	
1633		Seattle				01/10/2011	5.308	394,305						8,000,000	
1639		Stockton				05/16/2011	5.308 5.410							3,960,000 4,500,000	
1640		Eugene				03/14/2011	5.308	566,582						4,144,000	
1647		Fletcher	NC			05/19/2011	5.482	4.287.890	•					15,300,000	
1655		Kent				06/15/2011	5.492	950.800							02/15/2011
1660		San Jose	CA			12/01/2011	5.655	2,046,750						16,900,000	
1666		North Canton	OH			08/22/2011	5.310	2,061,500						8,500,000	07/12/2011
1668		Santa Fe	NM			10/19/2011	5.574	9,242,993						32,740,000	07/15/2011
1685		Durham	NC			02/06/2012	5.210	160,818						4,750,000	
1694		West Jefferson	NC			05/03/2012	5.052	1,402,052						4,075,000	
1698		Minnetonka	MN			04/11/2012	5.461	856,772						2,300,000	
1701		Albuquerque				05/14/2012	4.593	147,717						3,720,000	
1703		Midvale	UT		·	05/30/2012	5.052	1,094,955						4,000,000	
1724 1728		Tallahassee			· ·····	09/17/2012	4.343 5.052	1,213,007						8,300,000 5,710,000	
1729		Santa Fe	NU			08/09/2012	5.052								
1731		Charleston	SC.			10/23/2012	4.542	1,145,031						4,350,000	
1733		East Moline	IL			10/23/2012	4.033	2,249,061						15,980,000	
1734		Topeka	KS			10/25/2012	4.695	4,550,432						12,250,000	
1735		Southern Pines	NC			09/27/2012	4.644	9,282,461						22,250,000	
1736		Monrovia	CA			11/20/2012	3.627	1,156,801						10,798,561	
1739		Seattle	WA		.	10/30/2012	3.779	952,257						7,600,000	09/07/2012
1740		Kirkland	WA			11/05/2012	3.779	1, 197,615						8,900,000	
1741		Woodburn	OR			12/20/2012	4.950	2, 152,724						5,620,000	
1742		Eugene	OR			12/20/2012	4.624	2,130,960						6,830,000	
1743		Indio	CA		·	12/20/2012	4.267	1,623,161		·				6,310,000	
1744		Carrollton	TX			12/20/2012	4.247	1,521,002						5,850,000	10/31/2012
1745 1746		Minneapolis	MN		·	11/29/2012	4.135 4.135	1,821,982						14,800,000	09/06/2012
1/46		Burnsville	MN		·	11/29/2012	4.135	1,901,918 2,359,765						7,600,000 9,000,000	
1748		San Antonio			· · · · · · · · · · · · · · · · · · ·	12/21/2012	4.695	2,359,765							11/15/2012 11/01/2012
1750		San Antonio	1/4			04/09/2012	2 526	2,821,083 5,710,006	• • • • • • • • • • • • • • • • • • • •					39,400,000	

1	2		Location		5	6	7	NED December 3			Book Value/Recorde	ed Investment		14	15
		3		4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase/	10 Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code	City		State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
1760		New Hope	MN			03/27/2013	3.627	436.066	,,					8,010,000	
1762		Pearland	ТХ			04/23/2013	4.288	1,088,817						4,500,000	
1770		St. Louis Park	MN			05/28/2013	4.033	857,728						3,140,000	04/05/2013 .
1771		St. Louis Park	MN			09/03/2013	4.206	2,675,099						7,531,127	03/09/2020 .
1773		San Jose	CA			06/03/2013	4.033	1,744,409							02/26/2013 .
1774		Carol Stream	IL			05/16/2013	4.342	1,308,033						4,400,000	
1775		Pacifica	CA			05/01/2013	4.033	1,363,481						7,750,000	
1778		Tacoma				06/13/2013	4.176	5,987,755						20,300,000	
1788		Houston				06/03/2013	4.186	2, 167, 274							04/16/2013 .
1798		Anchorage	AK			08/01/2013	4.250							3,000,000	
1802		Palo Alto	Un			07/25/2013	4.250	5,112,971						20,060,000	
1806		Schertz				09/12/2013	4.491								08/21/2013
1807		El Paso	тү			10/24/2013	4.084	1,267,042						5,500,000	
1812		Totowa	N.I			09/26/2013	4.736	3,327,860						10,691,200	
1823		Keizer	OR			12/03/2013	4.532	1,953,518						7,100,000	
1825		Kingwood	тх			01/22/2014	5. 134	4,740,294						14,425,000	
1830		Millbrae				12/16/2013	5.369	3,979,795						13,900,000	
1831		Asheville	NC			05/29/2014	4.950	6,400,395						18,050,000	04/02/2014
1833		Miami	FL			03/12/2014	4.644	6,016,731						12,781,169	11/13/2019
1836		Garfield Heights	OH			01/30/2014	5.250	5,620,315						16,200,000	11/14/2013
1837		Brea	CA			07/01/2014	4.227	2,826,140						17,800,000	04/23/2014
1838		Azusa	CA			07/01/2014	4.227	2,260,913						12,350,000	
1839		Huntington Beach	CA			07/01/2014	4.227	7,267,219						44,600,000	
1840		Oxnard	CA			07/01/2014	4.227	4,037,344						28,450,000	
1841		Redlands				07/01/2014	4.227	2,422,406						12,000,000	
1842		Lake Forest	CA			07/01/2014	4.227 4.227							38,000,000	
1843		Camarillo	CA			07/01/2014	4.227	5,248,547						28,850,000	
1845		Santee				07/01/2014	4.227	888.216						5,650,000	
1847		Sun City West	Δ7			03/27/2014	4.461	3.734.551						13,000,000	
1848		Lynnwood	WA			04/29/2014	3.455	342.081						29,600,000	
1849		Annapolis	MD			04/17/2014	4.787	4.703.236						12,300,000	
1853		Victor	NY			07/01/2014	5.308	1,638,754						4, 150, 000	
1855		Hanover	MD			05/15/2014	4.553	2,227,123						6,250,000	
1856		Roseville	MN			04/10/2014	4.644	1,039,492						3,900,000	02/25/2014
1857		Totowa	NJ			05/20/2014	4.909	1,530,673						7,450,000	03/14/2014
1858		Rockville	MD			05/12/2014	4.909	4,513,256						9,600,000	02/27/2014
1859		Silver Spring	MD			04/01/2014	4.593	6, 150, 568							01/10/2014
1860		Silver Spring	MD			04/01/2014	4.593	753, 130						7,300,000	
1861		Silver Spring	MD			04/01/2014	4.593	4,518,784							01/10/2014
1864		Frisco	TX			04/29/2014		4, 158, 247							03/08/2014
1869		The Woodlands				06/25/2014	4.400	2,784,973		-				7,300,000	
1870		Lincoln	NE			09/10/2014	4.614	10,686,189						29,850,000	
1872		AKron	OH			07/15/2014	3.990	2,521,316						9,466,667	
1877 1878		Hayward				07/30/2014	4.054 4.054							3,931,250	
18/8		Woodbridge	VA			09/09/2014	4.054	2,561,847						8,500,000	
1881 1889		Joppa	MD			09/02/2014	4.350	1,801,674							
1890		Bel Air				08/18/2014	4.186								08/07/2014
1892		Edwardsville				09/25/2014	3.993								07/10/2014
1002		Lunai uovi i i o	160			10/02/2014	2 011		·····					19,000,000	

1	2		Location		5	1 6	7	NED December 3			ook Value/Recorde	d Investment		14	15
,		3	EGGGGG	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	Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code	City	An/	State	Туре	Acquired 12/05/2014	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
1895 1897		Cheektowaga	NY			12/05/2014	4.206	3,923,711							
1899		Rochester				10/29/2014	3.972								
1916		New Braunfels	TY			12/04/2014	4.217	5.941.148						12,950,000	
1920		Greenfield	WI			12/15/2014	4.033	3,015,124						8,775,000	
1921		Lewis Center	OH			02/12/2015	4.440	2.914.543						9,750,000	10/10/2014
1925		Santee	CA			04/01/2015	4.044	2,118,348						6,400,000	
1934		Mountlake Terrace				12/17/2014	4.044	4, 129, 953						12,750,000	10/31/2014
1935		District Heights	MD			01/28/2015	3.779	4, 183, 363						13,000,000	01/08/2015
1936		Sylmar	CA			02/05/2015	3.932	2,712,717						6,950,000	12/03/2014
1939		Brecksville	OH			04/06/2015	4.600	1,110,400						2,506,667	01/15/2015
1940		Poland	OH			02/26/2015	4.420	2,269,233							01/28/2015
1941		West Allis	WI			02/17/2015	4.247	661,951						1,832,479	
1942		Wilmington	DE			05/11/2015		5,748,968						16,000,000	
1943		Pasadena				03/26/2015	4.186	4,822,372						11,863,636	
1946		Mesa Pembroke Park	AZ			05/14/2015		3,066,116						6,496,000	
1947		Pembroke Park	FL			01/23/2015	4.156	17,214,704						35,550,000	
1949		Pembroke Park				01/23/2015	4.156							1,700,000	
1952		Brecksville				01/23/2015	3.680	1.809.014						4,920,000	
1953		New Castle				04/29/2015	3.830								04/08/2015
1954		Abingdon	MD			04/10/2015	3.810	11.997.690						30,132,500	
1956		Aliso Vieio	CA			04/29/2015	3.526	1.962.646						8,400,000	
1957		Frisco	TX			05/18/2015	4.054	2,210,590						5,100,000	
1958		Brookfield	WI			05/18/2015	3.708	3,618,259						12,800,000	
1960		Park City	UT			05/27/2015	3.980	2.596.577						5,160,000	
1961		Mauldin	scsc			05/19/2015	4 . 105	3,637,661						6,700,000	
1963		Annapolis	MD			06/17/2015	3.658	3,690,265						10,448,596	08/12/2022
1965		San Diego	CA			06/08/2015	3.678	2,006,739						6,391,304	04/21/2015
1966		San Diego	CA			06/08/2015	3.678	2,702,954						9,000,000	04/21/2015
1967		Calabasas	CA			06/26/2015	3.485	1,710,445						8,264,516	04/07/2015
1968		San Antonio	TX			05/27/2015	3.932	1,338,852						5,470,000	04/03/2015
1969		Issaquah	WA			06/10/2015	3.881	2, 143,604						7,261,539	
1970		Danville	CA			07/01/2015	3.779	2,389,076							05/28/2015
1971		Los Angeles	CA			08/13/2015	3.637	4,296,424						24,000,000	
1972		Los Angeles	CA			08/18/2015	3.610	2,225,830						7,016,535	
1973		Santa Fe Springs	CA			08/13/2015	3.637	1,747,349						9,750,000	
1974		Grapevine	TX			06/11/2015	4.176	2,096,744							05/01/2015
1975		Sparks	MD			06/16/2015		5, 163, 235							05/11/2015
1977		Huntington Beach	CA			06/30/2015	3.444	2,950,000						10,500,000	
1979		Livermore				07/10/2015	3.526	2,616,235						8,800,000	
1980		Hood River	UK			07/10/2015	3.526 4.339	4, 169, 625 2, 906, 684						15,300,000	
1981		Seattle	WA			07/01/2015	4.339							7,900,000	
1982		Cudahy				06/29/2015	4.080	5,431,079							
1985		Germantown	MD			06/29/2015	3.576								
1985		Spokane				07/22/2015	3.729	3,398,421							
1988		Warrenton	VA			08/17/2015	3.597	14,949,603							
1989		East Aurora	NV			08/10/2015	3.455	1,644,080						5,923,404	
1990		St. Louis Park	MN			08/05/2015	3.932	1,940,381						4,219,481	
1991		Macedonia	OH			07/23/2015	3.940								06/16/2015
11000		Anaheim				07/29/2015	3.607	3.591.820							06/23/2015

1	2		Location	5	1 6	7	NED December 3	. 57 54115111 10		Book Value/Recorde	d Investment		14	15
, , , , , , , , , , , , , , , , , , ,		3	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase/	10 Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code		State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
1994		Calabasas	CA		08/18/2015	3.560	8,966,404						22,494,298	
1995		Fenton			09/15/2015	3.678	2,008,839						5,796,129 7,300,000	
2001		Clearwater			09/03/2015	4.310	14.047.875							06/03/2015
2002		Plymouth Township	MI		08/28/2015	3.972	1.598.369						6,160,000	
2003		Saint Paul	MN		09/17/2015	4.520	4,619,550						11,500,000	
2004		Madison			08/24/2015	4.003	4.520.837						20,571,429	
2005		Chicago			09/09/2015	4.390	1,565,918							06/17/2015
2006		Phoenix	AZ		08/24/2015	4.461	2,032,955						5,550,000	07/15/2015
2007		Athens	GA		10/01/2015	4.746	1,749,655						4,937,500	
2008		Clearwater	FL		09/24/2015	4.583	4,226,268						7,400,000	08/06/2015
2009		Ventura	CA		12/09/2015	4.705	2,343,037						6,390,476	
2011		Boca Raton			11/19/2015	4.502	1,614,784							09/21/2015
2013		Kingsport			12/09/2015		2,644,524						6,590,000	10/09/2015
2014		Boston	MA		11/19/2015	3.617	10,593,893						22,408,163	10/08/2015
2015		Winona Cedarburg			12/16/2015	4.553							12,750,000	
2017		Clifton	NI		12/16/2015	3.952							11,803,636	
2018		Rockaway	NI NI		12/03/2015	3.952	5,410,122							10/00/2015
2019		Cincinnati	NH NH		12/15/2015	4.217	1.399.521						3,560,000	10/01/2015
2020		Shelby	OH OH		11/23/2015	4.690	5.171.687						20,500,000	
2021		Milwaukee	WI		12/16/2015	4.471	3.525.609						8,520,000	
2022		Miami	FL		12/10/2015	4.186	14,465,538						27,200,000	11/16/2015
2023		Hollywood	FL		11/24/2015	4.298	5, 194, 093						10,750,000	10/14/2015
2024		Westwood			01/28/2016	4.400	6,348,986						12,560,000	11/01/2015
2025		Lynnfield			12/16/2015	3.932	2,010,168						3,892,857	10/27/2015
2026		Addison	TX		12/17/2015	4.064	3, 184, 016						7,033,333	11/06/2015
2027		Peoria	AZ		12/14/2015	4 . 349	2,445,665						5,803,182	10/13/2015
2028		Dallas	TX		12/10/2015	4.186	1,258,222						3,893,333	11/10/2015
2029		Dallas	TX		02/04/2016	4.145	7,222,259						13,950,000	
2030		Littleton			01/20/2016	3.856	6,436,559						26,300,000	
2031		Tustin			02/18/2016	3.932	861,769						2,812,127	11/24/2015
2032		San Diego			01/14/2016	4.614	3,097,674						5,658,197 4,760,000	08/12/2015
2035		Huntington Beach	CA		02/11/2010	4.247	3.163.817							
2036		Addison	TY		01/21/2016	4.288	5.780.689						14,117,078	
2037		Wareham	MA		02/16/2016	4.726	4,256,136						8,707,143	
2038		Louisville	KY		02/01/2016	4.339	4.516.195							
2039		Independence	OH		02/24/2016	4.640	1,890,935							01/15/2016
2040		Madison	wi		02/25/2016	4.512	1,749,073						5,252,000	
2041		Santa Clara	CA		04/01/2016	3.820	1,286,804						8,535,556	02/04/2016
2042		Greece	NY		06/30/2016	4.286	55,649,904						98,750,000	04/19/2016
2043		Mukilteo	WA		03/24/2016	4.430	6,510,425							01/22/2016
2044		Scottsdale	AZ		02/23/2016	4.430	2,071,827						4,082,000	
2046		Freedom	PA		04/12/2016	4.300	3,880,378						14,815,511	01/22/2016
2047		Jackson Township	OH		04/12/2016	4.700	4,446,686							01/21/2016
2048		Erie			08/11/2016	4.750	3,810,270							05/18/2016
2049		Temecula	CA		06/01/2016	4.390	1,848,515						3,972,727	
2050		Coeur d'Alene Brookfield	IV		05/11/2016	4.502	4,343,805							04/22/2016
2053		Wauwatosa			04/25/2016	4.227								02/09/2016
2000		Wauwatosa			04/25/2016	4.227					•••••			02/09/2016

1	2		Location	5	T 6	7	NED December 3			Book Value/Recorde	d Investment		14	15
Loan Number		3	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase/	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest and Other	Total Foreign Exchange Change in	Value of Land and Buildings	Date of Last Appraisal or
	Code		State	Туре	Acquired			(Decrease)	Accretion	Recognized	and Other	Book Value		Valuation
2055		Brookfield	WI		04/25/2016	4.227							2,800,000	
2060		Miami	UK		04/01/2016								41,708,333	
2061		Santa Clarita	ΓΔ		05/06/2016	4.054	3,907,637							03/26/2016
2062		Green	0H		05/04/2016	4.070	10.379.906						22,656,250	
2063		Brookhaven	GA		05/19/2016	3.820	4.225.604						21,885,106	
2065		Chardon	OH		08/11/2016	4.380	2,435,823						4,650,000	
2069		Chula Vista			06/06/2016	3.729	15,915,902						50, 190, 698	04/13/2016
2071		Huntington	CA		07/07/2016	3.637	19,626,731						31,515,293	03/30/2023
2072		New Hope	MN		06/01/2016	4.094	1,214,949						4,020,000	05/03/2016
2073		Macon	GA		09/01/2016	4.237	1,961,126						6,677,344	06/03/2016
2074		Kirkland			05/23/2016	4.115	3,351,456						7,020,896	
2075		Middle River	MD		06/29/2016	3.960	1,596,014							04/10/2016
2076		Buffalo	NY		06/28/2016	3.972	1,996,912						3,875,746	
2077		Greenbelt	MD		06/30/2016	4.410	13,471,386						25,851,600	
2079		Pasadena			09/08/2016	3.810							13,400,000	
2080		Lauderhill			08/22/2016	3.414				•••••				07/02/2016
2082		Minneapolis			08/22/2016	4.135	, , , , , ,						13,872,000	
2083		Brookfield	wi		10/12/2016	4.339	6,489,723						13,872,000	
2084		Broadview Heights	Λμ		11/10/2016	3.550	4.281.258							09/01/2016
2085		San Antonio	TY		08/19/2016	4.074								08/19/2016
2086		Hvattsville	MD		08/30/2016	3.444	2,993,486						9,350,000	
2088		Hillshoro	OR .		12/19/2016	3.495	1.877.568						7,200,000	
2091		Covington	KY		08/19/2016	4.023	2,250,799							05/20/2016
2092		Elktown	MD		09/23/2016	3.962	4.267.546							06/10/2016
2093		Peoria	AZ		08/04/2016	4.379							2,866,667	
2094		Buffalo	NY		10/13/2016	4.237							7,500,000	08/11/2016
2095		Beachwood			11/03/2016	4.250	3,992,201							08/10/2016
2096		Plymouth	MN		11/11/2016	3.739	5,036,451						10,000,000	08/30/2016
2098		Catonsville	MD		08/05/2016	3.607	12,101,978						24,075,000	06/28/2016
2100		Williamsville	NY		12/12/2016	3.323	13,233,481						27,550,877	09/09/2016
2101		Vernon Hills	IL		08/25/2016	3.333	3, 157, 043						6,560,000	
2103		Ontario	CA		09/01/2016	3.515	1,572,455							07/16/2016
2107		Blue Springs	MO		10/11/2016	3.881	2,088,702							09/06/2016
2108		Akron	OH		10/19/2016	3.840	17,346,072							07/13/2016
2109		Akron	OH		10/19/2016	3.840	3,061,071							07/13/2016
2110		North Olmsted			09/29/2016	3.940	5, 139, 067							06/30/2016
2111		Chula Vista	CA		09/29/2016	3.851	9,907,499							07/26/2016
2112					11/10/2016	3.749							3,621,504	
		Pewaukee				4.033	7 7 -						5,469,899	
2115		WallingfordIndependence	\nu		09/01/2016									
2117		Pleasanton	Ο1		10/12/2016	3.566							12,320,000	
2118		St. Louis	MO		11/14/2016	3.465	6,579,083						17,712,944	
2119		Troy	MI		03/30/2017	4.135							4,300,000	
2120		Depew	NY		11/17/2016	3.475	2,089,222						5,250,000	
2122		Denver	CO		11/22/2016	3.962	2,923,250						5,890,909	
2123		Austin	ТХ		12/07/2016	4.033	9,502,875						23, 164, 706	
2124		Gilbert	AZ		11/08/2016	3.171	3,227,643						15,200,000	
2127		San Diego	CA		10/31/2016	3.790								09/26/2019
.2128		Pleasanton	CA		11/14/2016	3.708								09/10/2016

				Show	ing All Mortg	age Loans OW	NED December 3	31 of Current Yea	ar					
1	2	Loca	tion	5	6	7	8		Change in B	ook Value/Recorde	d Investment		14	15
		3	4	1			Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase/	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
2131		Sarasota	FL		12/15/2016	3.414	1,035,407						8,650,000	08/16/2016
2132		Houston	ТХ		12/07/2016	3.769	6,718,519						12,474,576	09/28/2016
2134		Lehi	UT		02/01/2017	3.739	2,838,725						6,130,000	11/11/2016
2138		White Marsh	MD		01/12/2017	3.759	2,028,681						4, 142, 857	01/03/2017
2139		Indianapolis	IN		01/30/2017	3.434	5, 115, 659						26,250,000	11/16/2016
2140		Tukwila	WA		04/06/2017	3.424	1,868,528						6,900,000	01/18/2017
2141		Spring	ТХ		01/18/2017	3.668	1,902,455						4,750,000	12/19/2016
2142		Methuen	MA		07/06/2017	4.166	8,028,057						14,668,000	04/11/2017
2143		Akron	OH		02/06/2017	3.560	3,653,790						8,818,349	11/06/2016
2144		Sylmar	CA		03/01/2017	3.800	7,252,424						17,700,000	12/16/2016
2145		Downey	CA		02/01/2017	3.800	8,529,014						20,000,000	12/07/2016
2146		San Antonio	IX			3.922	9,001,371						16,067,288	02/13/2017
2147		Canton	OH		02/23/2017	3.990	9, 131, 043						22,615,385	
2150		Austin	IX		03/09/2017	3.891	3,686,637						6, 150, 000	11/14/2016
2151		Delaware	OH		02/13/2017	3.560	2,288,493						7,430,000	11/22/2016
2152		Webster	NY		05/08/2017	4.064	14,569,939						23,825,000	03/08/2017
2153		Independence	OH		02/03/2017	4.670	3, 171,851						7,255,385	11/21/2016
2154		Kaukauna	WI		02/09/2017	4.105	1,805,892						3,918,750	
		El Cajon	GA		03/01/2017	4.206							8,679,130	
2158		Horseheads	NY		02/23/2017	4.237	2,255,883						7,400,000	
2159		Salem Parker	OH		07/06/2017	4.460 4.044	3,147,126 5,263,422							05/18/2017
		San Mateo	0		03/23/2017	4.044	., .,						12,257,143	
2163		Milwaukee	UA		04/10/2017	4.410							13,510,980	01/19/2017
2104		Milwaukee Milwaukee			05/18/2017	4.267							20,450,000	
2100		Baltimore	WI		04/05/2017	4.207							3.183.871	02/07/2017
210/		El Paso	TV			4.624	1,746,838						27,857,895	
2174		Boston	MA		05/03/2017	4.227	5.191.837						11,293,103	03/22/2017
2174		Maple Vallev	WA		04/27/2017	4.115							6,882,353	
2176		El Caion	CA		05/18/2017	4.359	4.998.889						11,911,021	11/13/2019
2177		Milwaukee	WI		05/18/2017	4.094	9.507.969						29.500.000	04/06/2017
2178		Colonie	NY		11/30/2017	4.308	35.502.827					•	67,300,000	09/29/2017
2181		Kirkland	WA		05/01/2017	3.942	2.715.206						8,500,000	
2182		Richmond	CA.		06/01/2017	4.420							7,890,000	
2183		Jackson Township	0H		06/15/2017	4.410	7.434.336						16.344.000	05/04/2017
2184		Cutler Ridge	FL		07/18/2017	4.665	3,922,232						7,064,917	03/10/2017
2185		Bi chmond	VA		05/23/2017	4.160	2.580.781						6.960.674	
2186		Houston	TX.		06/12/2017	4.512	3.856.500							01/23/2017
2188		Sandusky	0H		06/29/2017	4.250	1,531,658						2,933,333	
2189		Norwalk	CA		05/25/2017	4.166	4,230,723						10,235,916	
2190		Rancho Santa Margari	CA		12/01/2017	4.318	1,970,116						7,875,758	08/11/2017
2191		Cincinnati	OH		07/27/2017	4.257	3,227,975						6,181,393	
2192		Vernon	CA		07/13/2017	4.410	3,004,386						6,111,940	05/02/2017
2193		Eagle River	AK	ļ	08/31/2017	3.820	3,643,198						17,300,000	06/06/2017
2194		Carrollton	тх		07/13/2017	4.410	2,237,414						3,954,545	05/02/2017
2195		Miami	FL		08/02/2017	3.800	7,000,000						17,811,111	
2198		Woodinville	WA		07/17/2017	3.922	3,241,448						6,363,158	05/01/2017
2200		Wilmington	NC		08/01/2017	3.881	2,908,991						11,083,333	05/06/2017
2202		Lincoln	NE		11/01/2017	4.166	3,641,228						11,450,000	09/20/2017
2203		York	PA		08/01/2017	4.176	3,839,642							06/19/2017
2204		Eagan	MN.		12/14/2017	3.698	14,434,463							09/07/2017
2205	1	Occan City	N I		00/01/2017	3 718			1	1			9 090 702	

1	2		Location		5	6	7	NED December 3 8		Change in B	ook Value/Recorde	d Investment		14	15
		3		4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase/	10 Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code	City		State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
2206		Las Vegas	NV	Oldio	. , , , , , , , , , , , , , , , , , , ,	08/29/2017	4.461	4.966.935	(200:000)	71001011011	. rooogzou	4114 54161	2001. 10.00	10,276,689	
2208		Charlestown	MA			01/25/2018	3.759	1,894,830						4,367,647	06/28/2017 .
2209		Dallas	TX			09/05/2017	4.379	2,647,464						7,471,698	06/29/2017 .
2210		Scottsdale	AZ			08/15/2017	3.800	9, 132,886							07/10/2017 .
2211		New Berlin				08/14/2017	3.637	5,051,880							06/16/2017 .
2212		Madison				07/31/2017	4.329	3,894,302						7,300,000	
2213 2214		Sheffield	OH			10/18/2017	3.970 4.074	2,768,703 5.680.198						6,000,000	
22 14		Towson	VA			11/06/2017	4.074	5,880,198							
2216		Miami	FI			09/28/2017	3.830	2.500.000							07/20/2017 .
2217		Hockessin	DE			12/05/2017	3.658	11,670,625							08/18/2017 .
2218		Westmont	llL			08/30/2017	3.840	9,543,469						20,300,000	
2219		Lincoln	MA			09/27/2017	3.881	4,313,107							06/24/2017 .
2220		Flagstaff	AZ			08/17/2017	3.718	3,667,197							06/09/2017 .
2221		Fairlawn	OH			10/11/2017	3.960	3,785,401						8,840,000	
2222		Louisville				12/13/2017	4.217	4,068,776							09/06/2017
2223		Sacramento	CA			10/13/2017	3.800	2,589,511							06/28/2017
2224 2225		Hockessin	DE			10/05/2017	3.688	2,124,870							08/18/2017 .
2225 2226		Alsip	NY			09/14/2017	4.206								08/11/2017
2227		Willowbrook	IL			10/10/2017	4.206	6,784,862							07/31/2017
2228		Hvattsville	MD			10/17/2017	4.094	3.026.295							08/04/2017
2229		Highland	CA			10/30/2017	4.298	2,962,436						5,745,161	
2231		San Diego	CA			01/04/2018	4.135							5,950,000	
2234		Norwalk	CA			12/21/2017	3.637	7,644,709						44,200,000	
2235		Lutherville-Timonium	MD			12/06/2017	3.769	9,901,006						31,388,889	09/24/2017
2236		Overland Park	KS			02/01/2018	3.637	6,744,376						15,600,000	
2238		Louisville	KY			11/13/2017	3.962	3,409,350						6,650,000	
2239		Mesa	AZ			11/02/2017	3.769	3,770,451						7,850,000	
2240		Houston	TX			01/10/2018	4.054	2, 118, 223							11/13/2017
2241		Reading				05/01/2018	3.739	4,613,826	• • • • • • • • • • • • • • • • • • • •					17,500,000	
2243		Sacramento	CA			12/21/2017	3.962	2,108,087							
2245		Riverside	un			01/11/2018	3.546	8,500,000						23,400,000	
2246		St. Louis	MO			01/17/2018	3.993	2.548.347						5.741.379	
2247		Tacoma	WA			12/18/2017	4.064	8,777,741						25,200,000	
2248		Newark	DE			12/15/2017	4.217	4,513,799						8,911,869	
2249		South El Monte	CA			02/08/2018	3.668	2,999,940						9,900,000	
2250		Kirkland				01/24/2018	3.779	3,454,269						8,300,000	10/23/2017
2251		Palm Desert	CA			02/13/2018	4.003	3,735,001						9,425,000	
2252		Kennesaw	GA			03/22/2018	3.962	42,739,402						74,294,420	
2253		Silverton	OR			03/12/2018	4.257	4,919,488						9,220,000	
2254		Milwaukee				01/31/2018	4.461	5,848,388						11,390,476	
2255		St. Peters	M0			04/13/2018	3.861	5,294,271						10,363,478	
2257 2258		Eugene	UH			04/02/2018	4.054 4.250	2,174,486 2.474.879						5,300,000	
2258		Stow	UH			02/23/2018	4.250		• • • • • • • • • • • • • • • • • • • •					4,800,000	
2260		Northbrook				02/28/2018	4.115								
2261		Northbrook				02/27/2018	4.318	3,956,077	• • • • • • • • • • • • • • • • • • • •					5,360,000	
2262		San Diego	CA			02/15/2018	3.932	5,543,585						11,650,000	
2267		Morristown	NJ			03/05/2018	3.739	9,739,498							12/13/2017
10000	1	W:	la i		1	02/05/2019	2 720	3 408 834						0 550 000	

				Show	ing All Mortg	age Loans OW	NED December 3	31 of Current Yea	ar					
1	2	Loca	tion	5	6	7	8		Change in B	ook Value/Recorde	d Investment		14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase/	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
2273		Boulder	CO		03/20/2018	3.952	5,300,000						11,759,375	01/18/2018
2274		Salt Lake City	UT		02/06/2018	3.647	1,798,947						3,833,333	12/20/2017
2275		Norcross	GA		03/29/2018	3.688	2,752,217						8,700,000	02/27/2018
2276		San Leandro	CA		03/13/2018	3.881	2,650,907						7,500,000	01/31/2018
2277		Denver	CO		02/27/2018	3.972	5,429,385						12,202,667	01/29/2018
2278		Fullerton	CA		02/27/2018	4.074	4,000,916						10,100,000	01/17/2018
2279		Indian Wells	CA		03/20/2018	4.023	1,794,698						8,600,000	01/24/2018
2280		Indianapolis	IN		04/30/2018	3.810	19,568,968						36,290,000	03/15/2018
2281		Houston	TX		03/21/2018	4.512	4,570,462						9,900,000	
2283		Tukwila	WA		06/12/2018	4.135	3,184,718						7,673,800	04/24/2018
2284		Nashville	TN		02/28/2018	4.023	6,058,039						11,377,660	02/12/2018
2285		Liberty	MO	·····		4.390	1,596,621						3,766,667	02/21/2018
2286		Firestone	CO		04/04/2018	4.135	7, 196, 141						13,860,000	12/22/2017
2287		Poland	OH		04/30/2018	4.050	7,439,365						19,490,000	
2288		Houston	IX			4.491	5,755,666						11,289,474	
2289		Greensboro	NC		04/02/2018	4.369	3,367,856						6,237,052	
2290		Brentwood	CA		04/05/2018	4.044	4, 147, 479							02/06/2018
2291		Arlington	VA			4.010	6,661,828						19,542,857	02/20/2018
2292		Boulder	CO			4.115	29,527,346						51,000,000	
2294		Las Vegas	NV			4.349	3,236,606						8,250,000	
2295 2296		Boulder	CO			4.441	7,900,000 3,169,187						18,268,750	
		Waite Park	MN			4.267	., .,						9,981,818	
2297		San Diego	UA		05/30/2018	4.369 4.797	18,879,065						35,729,167	05/02/2018
2300		Riverdale	IA		06/21/2018	4.797							7,592,000	
2301		Alexandria	WA			4.563							6,465,714	
2302		Springfield	VA			4.563							3,722,619	
2303		Omaha	NE		07/02/2018	4.400	7.805.455						14.000.000	05/15/2018
2305		Los Angeles	CV		06/21/2018	4.298	3.851.622						14,250,000	
2306		Freedom	PΔ		05/31/2018	4.690	6,075,278	• • • • • • • • • • • • • • • • • • • •					13,588,750	
2307		Newark	CA			4.441	2.769.871	• • • • • • • • • • • • • • • • • • • •					7.500.000	
2308		Marietta	GA		07/02/2018	4.614	2.350.523	• • • • • • • • • • • • • • • • • • • •					6,250,000	04/13/2018
2309		Los Angeles	CA		12/11/2018	4.033	41.000.000							06/18/2018
2310		Fairfield	0H		07/18/2018	4.830	1,802,462						3,862,222	
2311		Phoeni x	AZ.		07/19/2018	4.379	7.913.517						17.090.000	05/16/2018
2312		Nor thbrook	IL		10/31/2018	4.278	3,442,786						8,232,000	08/24/2018
2314		Lake Forest	IL		07/09/2018	4.756	3,054,545						5,100,000	
2317		Laurel	MD.		08/08/2018	4.583	15,092,140						26,469,945	
2318		Laurel	MD		08/08/2018	4.634	15,978,545						28,900,000	05/30/2018
2320		Miami	FL		08/02/2018	4.186	5,681,627						21,000,000	07/02/2018
2321		Pikesville	MD		08/13/2018	4.716	3,235,148						6,239,545	06/27/2018
2322		Beltsville	MD	ļ	07/25/2018	4.379	7,975,998						16,200,000	
2323		Houston	тх		08/22/2018	4.736	2,050,746						4,928,571	07/03/2018
2327		Silverdale	WA		08/01/2018	4.318	3,682,557						10,850,000	06/01/2018
2328		Bloomfield	NJ		07/26/2018	4.512	6,256,829						10,400,000	06/04/2018
2330		Montclair	VA		08/27/2018	4.720	6,895,217						12,070,820	06/06/2018
2333		San Diego	CA		09/20/2018	4.828	2,680,945						6,623,810	06/27/2018
2334		Eugene	0R		08/27/2018	4.695	15,221,830						28,600,000	06/21/2018
2337		Danville	CA		08/29/2018	4.329	13,761,245						31,400,000	06/30/2018
2338		Concord	CA		08/29/2018	4.308	1,851,655						4,281,571	
2339		Danville	CA		08/29/2018	4.318	5, 191, 272						14,742,273	06/20/2018
23/10	1	Tuetin	CA	1	10/22/2019	4 502	2 180 280		1		1		5 662 265	

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

				Showi	ng All Morto	gage Loans OW	NED December 3	31 of Current Yea						
1	2	Locat	tion	5	6	7	8		Change in E	Book Value/Recorde	d Investment		14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
					5.	5	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	- 7	State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
2342		Waconia	MN		09/10/2018	4 . 451	2,907,904						6,020,513	
2345		Roseville	MN		09/28/2018	4 . 329	3,321,073						9,600,000	
2346		Livonia	MI		10/30/2018		8,318,810						13,000,000	
2347		Santa Clarita	CA		10/18/2018	4.797	3,696,085						6,480,000	
2348		Lakewood Ranch	FL		11/06/2018	4.848	1,677,605						3,262,759	
2349		New York	NY		11/13/2018		7,569,393							08/21/2018
2350		New York	NY		11/13/2018	4 . 339	7,569,393							08/21/2018
2351		New York	NY		11/13/2018	4.339	4,541,636						17,646,000	
2354		New York	NY		12/14/201812/14/2018	4.542 4.644	5,571,166 2,646,845						25,265,000	
2355		Philadelphia	NY		12/14/2018	4.655							6, 150, 000	
2356		Schaumburg	II		12/07/2018	4.726	3,410,664						7,535,484	
2362		Menomonee falls	WI	-	11/13/2018	4.726							4,816,071	09/26/2018
2366		New York	NY		12/06/2018	4.553	27.094.818						55,000,000	
2367		St. Louis	MO	1	12/00/2018	4.410	4.352.261						10,500,000	
2368		Martinsville	IN		11/14/2018	4.630	3.079.409						5,450,000	
2369		Woodinville	WA		12/10/2018	4.573	5.860.443						14,800,000	
2370		Edgewood	MD		11/30/2018	4.410	9.916.498						21,800,000	
2373		Owings Mills	MD		12/19/2018	4.624	9,893,882						19,833,333	
2374		San Antonio	тх		07/11/2019	4.481	5,965,235						12,100,000	
2375		Pasadena	MD		12/12/2018	4.818	18,844,404						33, 143, 946	10/04/2018
2376		Burlingame	CA		12/14/2018	4.390	9,111,649						48, 100, 000	10/11/2018
2378		San Diego	CA		12/19/2018	4.410	7,291,529						18,500,000	10/10/2018
2379		Chula Vista	CA		12/19/2018	4.502	9,583,103						29,500,000	10/10/2018
2380		Roseville	MN		01/10/2019	4 . 349	10,200,000						21,578,100	10/23/2018
2381		Henderson	NV		12/19/2018	4 . 991	6,807,006						18, 123, 604	
2382		Chantilly	VA		11/30/2018	4.981	2,565,947						6,485,455	
2383		Greendale	WI		12/03/2018	4 . 339	2,960,112						15,200,000	
2384		Chicago	IL		02/07/2019	4.451	2,885,955						7,488,387	11/01/2018
2385		Sheffield Village	OH		02/11/2019	4.580	10,880,930						27,838,947	10/30/2018
2386		Portland	OR		02/04/2019	4.604	6,028,332							11/15/2018
2387		El Paso	TX		02/21/2019	4 . 563	16,996,375						36,000,000	
2388		Lincoln Park	NJ		02/06/2019	4.746	5,422,620						10,900,000	
2389		Weehawkan	NJ		12/20/2018	4.502 4.491	12,800,000						20,600,000	
2390		El Paso	IA		01/31/2019	4.491	4,145,821 4.927.652						9,600,000	01/07/2019
2391		San Antonio	TV	-	01/16/2019	4.665	4,927,652			•••••			11,030,435	
2394		West Hempstead	NV		02/21/2019	4.532	2,087,209						4,517,308	12/05/2019
2395		New Brighton	MN		03/01/2019	4.359							15,969,893	
2396		Seattle	WA		03/01/2019	4.359	1,506,710							12/11/2018
2397		Auburn Hills	MI		03/11/2019	4.828							5,552,381	
2398		Rockville	MD.		02/27/2019	4.400	19,061,949						32,242,353	
2399		Falls Church	VA.		03/28/2019	4.267	20,577,682						40,850,649	
2400		Fairfax	VA		03/28/2019	4.044								01/11/2019
2401		Decatur	тх		02/28/2019	4.695								01/16/2019
2402		Portland	0R		03/14/2019	4.522	4,973,986							
2403		Algonquin	IL		06/25/2019	4.451	5,797,852						12,972,973	
2404		Studio City	CA		03/29/2019	4.044	5,378,385							01/23/2019
2405		Salinas	CA		05/01/2019	4.298	4,033,192						8,910,000	
2406		Cincinnati	OH		03/19/2019	4 . 339	1,281,692						2,625,000	02/20/2019
2407		Springfield	VA		04/22/2019	4 . 369	1,835,092						4,266,667	
2412		Louisville	00		05/01/2019	4.420							15, 120,000	03/29/2019

				Show	ing All Mortg	age Loans OW	NED December 3	31 of Current Yea	ar					
1	2	Loca	tion	5	6	7	8		Change in B	ook Value/Recorde	d Investment		14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase/	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
2413		New Castle	PA		05/30/2019	4.440	9,291,966						17,810,000	04/04/2019
2414		Round Rock	тх		07/03/2019	4.441	5,284,080						9,337,391	05/29/2019
2415		West Chicago	IL		05/08/2019	4.491	3,921,774						7,015,556	02/28/2019
2416		Rocklin	CA		06/07/2019	4.553	2,051,636						4,032,000	04/17/2019
2419		Hanover	MD		05/31/2019	4.329	5,423,763						8,700,000	
2420		Towson	MD		06/17/2019	4.430	455,969							04/05/2019
2421		Gardena	CA		09/10/2019	4.094	4,889,172						24,741,364	06/19/2019
2423		Franklin	MA		04/23/2019	4.369	7,500,000						15,926,471	
2424		Napa	CA		05/15/2019	3.972	4,000,000						15,750,000	
2425		Buffalo	NY		05/31/2019	4.278	3,672,170	•					6,100,000	
2428		Arbutus	MU		07/01/2019	4.003							12,043,750	
2430		Springfield	VA			3.840	7,200,000						17,800,000	
2433		Eugene	UK		07/19/2019	4.217	14,981,868						27,770,000	
2434		Evans			10/01/2019	4.267	12,481,334						23,000,000	
2437		Waite Park	FL		08/06/2019									
2438		Kissimmee	MN		06/28/2019	3.911								
2438		Hackensack	rL		08/28/2019	4.145							9,935,317	
2440		Montvale	NU.		08/20/2019	3.820	14.975.000						22,609,564	
2441		Pasadena	TV		08/05/2019	4.206	5,704,776						9,700,000	
2442		Madison	WI		07/31/2019	3.790	3,764,776						11,078,333	
2444		Williamsville	NV		07/23/2019	3.983	7.668.141						12,075,385	
2445		Brecksville	OH		09/17/2019	4.130	7,512,379						15,326,667	07/16/2019
2447		Aurora	co		08/20/2019	3.455	9.500.000						36,500,000	
2448		Medlev	FI		08/19/2019	3.455	12,125,000						35,300,000	
2450		Clearwater	FI		10/03/2019	4.044	2.008.794						5,359,548	
2451		Westport	CT		10/21/2019	4.074	5.900.000						9.286.087	05/15/2019
2452		Independence	0H		07/30/2019	3.890							7.407.447	06/13/2019
2453		Rehoboth Beach	DE		10/08/2019	3.922	8.763.275						21,362,162	
2454		Smyrna	DE		11/01/2019	4.308	11.861.189						20,309,333	
2455		Charlotte	NC			3.384	3,785,189						16,060,000	
2460		Lincoln	NE		08/16/2019	3.678	2,310,642						5,019,444	04/16/2019
2461		Sacramento	CA		09/09/2019	3.658	5,942,414						12,727,222	07/16/2019
2462		Madison	WI		12/03/2019	3.505	8,975,850						23,550,000	10/03/2019
2463		Longwood	FL		08/29/2019	3.932	14,241,184						22,930,000	07/25/2019
2465		Nashville	TN		10/29/2019	3.546	4,497,869						10,515,873	
2466		Myrtle Beach	SC		10/21/2019	3.759	4,731,806						12,801,000	
2467		Fort Myers	FL		10/17/2019	3.840	1,733,499						4,293,333	
2468		San Diego	CA		10/25/2019	3.790	5,367,079						13,721,918	
2469		Azusa	CA		11/07/2019	4.237	4,732,516						15,000,000	
2470		Tacoma	WA		09/18/2019	3.617	17,526,639						30,000,000	
2472		Davenport	IA		11/27/2019	3.465	3,749,086						6, 164, 516	
2473		Alpharetta	GA			3.505	5,000,566	•					11,625,000	
2474		El Paso	TX		12/16/2019	3.851	2,921,400						5,550,000	
2475		Bellevue	WA		10/23/2019	3.993	1,538,284						3,600,000	
2477		Williamsville	NY		11/07/2019	4.064	4,932,849						9, 150, 000	
2478		Westchester	IL		10/15/2019	3.739	5,000,182						9,578,947	08/11/2019
2479		San Diego	CA		10/30/2019	3.678	4,728,125						18,500,000	09/20/2019
2480		Seattle	WA			3.505	3,278,283						8,166,667	08/21/2019
2482 2483		Glen Burnie	MU		10/30/2019	3.515 3.536	8,345,579						13,811,950	
2483		Designer Des	IA		12/03/2019	3.536	2,461,341						4,938,421	

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

							NED December 3	T OI Cullelle 16						
1	2	Loca		5	6	7	8			ook Value/Recorde		40	14	15
		3	4				Book	9	10	11	12	13		Date of
							Value/Recorded Investment	Unrealized		Current Year's Other-Than-		Total Foreign		Date of 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
2485	Oode	Spring Hill	State	Турс	10/24/2019	3.495	5,299,379	(Decrease)	710010111	recognized	and Other	DOOK Value	17,050,000	
2486		Jensen Beach	FI	-	10/24/2019	3.495	4.199.162						14,018,419	
2487		Vernon Hills	II		10/28/2019	3.871	2,558,985						4,312,500	
2488		Columbia	SC.		10/29/2019	3.150	5,063,857						12,530,000	
2489		Seguin	тх		11/21/2019	3.830	7,227,221						12,190,074	
2490		Waldorf	MD		12/16/2019	3.526	3,000,000						22,842,105	10/30/2019
2492		Greenwood	MN		12/05/2019	3.779	3,592,366						7, 133, 333	09/30/2019
2493		Acworth	GA		12/20/2019	3.333	4,967,742						10,050,000	10/28/2019
2494		Riverside	CA		11/15/2019	3.120	6,831,199						20,071,333	
2495		Richardson	TX		12/11/2019	3.120	5,061,173						19,336,723	
2496		Pewaukee	WI		12/05/2019	3.587	4,706,869						7,530,769	
2497		Des Plaines	IL		12/12/2019	3.333	1,806,337						4, 196, 203	
2498		OmahaCentral Islip	NE	-	12/02/2019	3.343 3.455	6,441,990 2.018.315						11,029,231	10/25/2019
2501		Richmond	NY		12/16/2019	3.049	4, 139, 082							
2502		Sunnyvale	CA		12/19/2019	3.019	5,400,000						43,827,907	10/25/2019
2503		Charlotte	NC		01/13/2020	3.272	1,350,725						2,616,456	12/05/2019
2504		Redmond	WA		01/31/2020	3.069	8.914.998						22,000,000	11/14/2019
2505		San Leandro	CA.		01/31/2020	3.019	10,000,000						23,610,000	
2506		San Jose	CA		01/14/2020	3.292	7,375,629						17,423,684	
2507		Capitol Heights	MD		02/05/2020	3.373	3,854,935						8,200,000	12/05/2019
2508		District Heights	MD		01/29/2020	3.373	1,031,719						2,700,000	12/05/2019
2509		Chantilly	VA		01/29/2020	3.485	3, 196, 670						6,368,354	12/05/2019
2510		Laurel	MD		02/05/2020	3.302	3,017,061						6, 170, 886	
2511		Glen Burnie	MD		02/05/2020	3.373	8,462,051						20,700,000	
2512		Capitol Heights	MD		02/05/2020	3.373	2,820,684						6,100,000	
2513		District Heights	MD		02/05/2020	3.373	940,228						2,300,000	
2514 2515		Forestville	MD		01/29/2020	3.373	1,594,475 1,477,234						4,400,000	
2516		Beltsville	MD		01/29/2020	3.373	940,228						2,600,000	
2517		Capitol Heights	MD		01/29/2020	3.373	2,813,780						9,300,000	
2518		Manassas	WΔ		01/29/2020	3.373	3.009.676						7,207,595	
2519		Des Plaines	II		01/30/2020	3.272	1,902,085						4,640,506	
2520		Irving	TX		01/15/2020	3.526	1,434,313						2,680,633	
2521		Houston	тх		02/14/2020	3.637	1,768,023						3,529,747	
2522	.	Streetsboro	OH		01/30/2020	3.800	15,450,000						28,886,686	
2523	.	Medina	0H		01/30/2020	3.800	20,000,000						35,450,450	
2524		Sunnyvale	CA		02/10/2020	3.039	3, 171,817						14,513,924	12/06/2019
2525	.	Winston Salem	NC		02/12/2020	3.972	22,806,594						39, 464, 151	
2526		West Berlin	NJ		02/19/2020	3.610	6,789,949						11,800,000	
2527	-	West Berlin	NJ		02/19/2020	3.637	2,996,277		-				5,000,000	
2528	-	Sartell	MN		03/02/2020	3.201	1,496,292						3,455,696	12/04/2019
2530	-	Franklin	WI	-	03/05/2020	3.200	14, 117, 384						29,437,200	
2532 2533		Cary	NU	-	02/26/2020	3.313	8,508,858						17,490,000	
2534		Aurora	on		02/20/2020	3.313							9,850,000	
2535		Northglenn	m		03/30/2020	3.313							4,555,556	
2536		Brooklyn Park	MN		03/31/2020	3.302	2.401.506							01/21/2020
2537		New Castle	DE		03/06/2020	3.678	4,248,139						7,188,235	
2538		Plymouth	MN.		03/10/2020	3.530	7,100,000						11,920,988	01/17/2020
2539		Burnsville	MN		03/10/2020	3.530	5,000,000							01/17/2020
2540	.	Scotts Valley	CA.	.1	04/03/2020	3.414								02/10/2020

1	2		Location		5	6	7	NED December 3	-	Change in B	ook Value/Recorde	d Investment		14	15
		3		4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase/	10 Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code	City		State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
2542	Code	Murfreesboro	TN	State	Турс	04/30/2020	3.230	6.058.187	(Decrease)	Accietion	rtecognized	and Other	DOOK VAIGE	11,897,882	
2543		Phoenix	AZ			04/30/2020	3.009	1,223,333							
2544		Phoenix	AZ			04/28/2020	3.009	2,839,057						6,150,000	
2545		San Antonio	ТХ			07/29/2020	3.424	2,339,858						3,900,000	
2546		Kent	OH			05/15/2020	3.200	4,832,369						15,239,394	03/06/2020 .
2547		Stow	OH			05/07/2020	3.400	1,838,394						6,770,000	
2548		Wichita	KS			04/30/2020	3.201	16,274,382						26,000,000	
2549		Sartell	MN			04/30/2020	2.928	2,014,507							02/20/2020 .
2550		New York	NY			06/05/2020	2.678	10,200,000						57,375,000	
2552		Brentwood	IN			05/26/2020	3.024	8,045,805						17,617,500	
2559		TampaPhiladelphia	FL			05/18/2020	3.221								
2560		Jupiter	FI			06/12/2020	3.019	2,306,491							03/19/2020
2563		Tulsa	UK			06/04/2020	2.735	5,814,894	• • • • • • • • • • • • • • • • • • • •					12,450,000	
2565		Salem	OR OR			05/29/2020	2.958	7,984,279	•					23, 100, 000	
2566		Newark	DE			08/10/2020	3.103	4,572,920						10,100,000	
2568		Mendota Heights	MN			08/26/2020	3.343								06/10/2020
2569		El Paso	TX			08/28/2020	3.434	4,209,852							07/21/2020
2570		Farmington Hills	MI			08/25/2020	3.536	2,438,968						5,232,911	07/08/2020
2571		Bothell	WA			09/22/2020	3.323	4,236,798						9,341,935	
2572		Highland	IN			09/10/2020	3.526								06/11/2020
2573		Houston	TX			09/15/2020	3.171	2,233,998						5,082,353	
2574		Hazle Township	PA			09/24/2020	2.850	23, 164, 329						71,974,286	
2575		Orchard Park	NY			11/30/2020	3.039	26,206,475						55,525,807	
2576		Seattle				09/10/2020	3.181	2,400,857							07/21/2020
2577 2578		Menlo Park	CA			09/03/2020	3.363	5,849,017 2.557.183						21,637,931	
2578		East Amherst	NY			09/01/2020	3.3/3	2,557,183							07/17/2020
2580		Lincoln	NY			09/01/2020	3.526							3,746,212	
2581		Washington	nr			09/17/2020	3.069	3.521.722						9,400,000	
2582		Sterling Heights	MI			10/26/2020	2.513	13.741.396							07/15/2020
2583		Glen Burnie	MD			09/16/2020	3.272							4,517,308	
2584		East Elmhurst	NY			09/18/2020	3.729	2.573.743							07/17/2020
2585		New York	NY			09/18/2020	3.729								07/17/2020
2586		Boulder	co			10/06/2020	2.968	21,000,000						43,500,000	
2587		Elkridge	MD			10/05/2020	3.323	6,900,000						12,266,667	09/01/2020
2589		Pembroke Park	FL			10/27/2020	2.918	3,861,774						14,300,000	09/26/2020
2590		Hallandale	FL			10/27/2020	2.968	5,375,446						10,560,000	
2591		Orlinda	TN		.	09/30/2020	2.918	1, 126, 293						4,770,874	
2592		Webster Groves	MO			11/24/2020	3.455	3,526,328						6,033,621	
2594		Gresham				10/22/2020	3.221	21,614,296		· ····				51,000,000	
2596		Lutherville-Timonium	MD		·	10/23/2020	2.750	7,345,633						16,900,000	
209/		Newark	DE		·	01/15/2021	2.877	6,286,072						18, 193, 077	
2598 2599		El Monte				10/30/2020	3.019 2.877	2,709,732 2,928,392							
2599		Houston			·	11/13/2020	2.877								
2000		St. Louis Park	IA		· [11/13/2020	2.867								
2602		San Jose	CA			11/02/2020	3.201	3,948,503	• • • • • • • • • • • • • • • • • • • •					7,398,730	
2603		Houston	TX		I	11/30/2020	3.272							5,362,500	
2604		Owasso	OK			10/09/2020	3.323	3,302,054						7,434,783	
2605		Dublin	OH			11/20/2020	3.384	12,233,246							10/07/2020
nene	1	Caint Paul	MAI			10/20/2020	2 222				1		1	16 004 442	

1	2		Location		5	6	7	NED December 3 8			ook Value/Recorde	ed Investment		14	15
		3		4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase/	10 Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code	City		State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
2607		Linthicum Heights	MD			10/14/2020	3.191	4,400,000						7,088,889	
2608		Pittsford	NY			12/28/2020	3.526	11,769,776						19,658,182	
2609		Rochester	NY			12/28/2020	3.526	10,385,097						17,403,061	10/12/2020 .
2610		Tempe	AZ			11/19/2020	3.221	4,318,223						8,290,000	
2611		San Antonio	TX			11/30/2020	3.485	6, 169, 400							09/28/2020 .
2612		New Berlin				01/11/2021	3.069	5,157,806						10,577,778	
2613 2614		Barre Charlotte	VI			12/14/2020	2.750 2.918	5, 152, 917 1, 505, 195						21,400,000	
2615		Marysville				12/21/2020	3.221	4,232,611						10,631,111	
2616		Vista	CA			11/03/2020	2.776	3.735.240						16,400,000	
2617		Mt. Juliet	TN			11/30/2020	2.422	.,,						13,450,000	
2618		Fort Lauderdale	FL			12/18/2020	2.918	2,682,392						8,300,000	
2619		Edina	MN			11/24/2020	3.424	2,494,066						6,668,421	10/01/2020 .
2620		Memphis	TN			12/17/2020	3.171	29,440,818						47,410,714	
2621		Savannah	GA			02/02/2021	2.928							17, 195, 817	
2622		Miami				12/11/2020	2.948	2,667,148						7,300,000	
2623 2624		Centennial				12/15/2020	2.968	11,527,755						22,293,750	
2624		San Jose				12/15/2020	2.665								11/18/2020 .
2626		Laurel				01/25/2021	3.019	3,572,511						6,300,000	
2627		Palo Alto	CA			01/14/2021	3.090	4,702,561						13,975,000	
2628		Lancaster	PA			01/26/2021	3.400	4.324.537						10,863,000	
2629		Sauk Rapids	MN			03/01/2021	2.624	4,691,033							
2630		Draper	uT			03/04/2021	3.080	11, 116, 103						22,700,000	
2631		Bellevue				03/04/2021	3.029	5,094,880						13,405,000	01/19/2021 .
2632		Westerville	OH			01/28/2021	2.867	1,711,744						3,447,514	12/09/2020 .
2633		Houston	TX			02/10/2021	3.323	5,372,674							
2634		Van Nuys	CA			03/29/2021	2.463	5,348,065						18, 136, 364	
2635		Oklahoma City	OK			01/29/2021	2.584	14,028,992						24,326,250	
2636		Norman				04/30/2021	2.750	21,859,299						49,540,645	
2637 2638		Bellevue Larkspur				03/30/2021	3.110 2.837	5,282,811 8,773,812						15,746,250	
2640		Seattle				03/11/2021	2.827							22,930,588	
2641		San Diego				03/04/2021	2.594	9,200,000							01/10/2021 .
2642		Dublin	OH			02/11/2021	2.725	2.671.220						5.800.000	
2643		Los Angeles	CA			03/15/2021	2.463	5,540,968						19, 168, 333	
2645		Seattle				02/25/2021	2.827	2,580,214						6,600,000	01/18/2021 .
2647		Fairfax	VA			03/29/2021	3.475	5,022,113						18,257,143	12/23/2020 .
2648		Silver Spring	MD			03/29/2021	3.434	2,976,067						11,383,607	
2649		Reston	VA			03/29/2021	3.485	7,347,164						26,726,623	
2650		Alexandria	VA			03/29/2021	3.475	5,487,123						15,526,316	
2651		Carrollton	TX			03/11/2021	2.483	4,700,000		-				11,801,087	
2652 2653		Philadelphia	PA			03/23/2021	3.495 2.988	11,841,181						21,275,510	
2653 2654		Melville	NY			03/26/2021	2.988		• • • • • • • • • • • • • • • • • • • •					24,400,385	
2655		Revnoldsburg	un			02/26/2021	3.000		• • • • • • • • • • • • • • • • • • • •					6,860,000	
2656		Cuyahoga Falls	OH			02/26/2021	3.000		• • • • • • • • • • • • • • • • • • • •					3,590,000	
2657		Miamisburg	OH			02/26/2021	3.000	, , , , , , , , , , , , , , , , , , , ,						5,690,000	
2658		Lutherville-Timonium	MD			04/01/2021	3.370	2,533,391						7,242,000	
2659		Ridgewood	NY			04/19/2021	3.272	6,631,405							03/04/2021 .
2660		Wood Dale				04/15/2021	2.857	2,785,481							02/09/2021 .
10001	1	Wootlako	OLI		1	04/20/2021	2 900	2 1/9 210		1		1		0 556 615	02/01/2021

1	2		Location		5	6	7	NED December 3		Change in E	Book Value/Recorde	d Investment		14	15
		3		4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase/	10 Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code	City		State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
2662	Out	. Medina	UH	Otato	1,750	04/30/2021	2.800	2.939.966	(Deciredes)	71001011011	rteoogriized	and Other	Book value	7,534,979	
2663		Berea	OH			04/30/2021	2.800	1,620,454						4,340,000	
2664		Medina	OH			04/30/2021	2.800	1,296,363						4, 190, 000	02/02/2021
2665		Dublin	OH			05/24/2021	3.373	8,309,473						15,911,337	
2666		Shorewood	MN			05/03/2021	2.806	7,230,749							03/11/2021
2669		Toms River	NJ			04/16/2021	3.000	3,628,157						6,222,000	
2670 2671		Tallahassee				08/17/2021	2.827							12,845,455	
2672		Tacoma			-	05/19/2021	3. 155								
2673		Chino			-	05/13/2021	2.756	8. 130 . 407							
2674		Oak Creek	WI			05/17/2021	3.363							2,040,000	
2675		Hartland	WI			06/01/2021	3.363	2,739,180						4, 131, 000	
2676		North Olmsted	OH			08/16/2021	3.272	11, 489, 895	(3,714,286))					06/17/2021
2677		Spring Lake	NC			05/03/2021	2.837							21,240,000	03/01/2021
2678		Vienna	OH			06/01/2021	3.100							24,700,000	
2679		Columbia	SC			06/15/2021	2.999	1,622,950						5,380,500	
2680		Fayetteville	NC			06/09/2021	2.655	6,835,082							03/25/2021
2683		Camp Hill	PA			06/07/2021	3.110	2,016,788							03/18/2021
2684		EDISON				06/18/2021	3.242								
2685 2686		Waterford				06/29/2021	3.110 3.262	5,509,712						9,901,739	05/12/2022 03/26/2021
2687		Barrington	INJ			05/07/2021	3. 191								
2688		San Diego				09/01/2021	2.948	4.876.015						10,590,000	
2689		Solana Beach	CA			09/01/2021	2.999	5.251.093						12,480,741	
2691		Madison	WI			09/01/2021	3.333	8,000,000						16,488,889	
2692		St. Louis Park				06/22/2021	2.998	9,000,000						19,440,000	
2693		Salem	OR			06/30/2021	3.211	7,317,461						14,219,333	04/12/2021
2694		Hermitage	PA			06/30/2021	3.590	3,837,388						7,119,512	04/22/2021
2695		Brooklyn Center	MN			06/30/2021	3.069	2,658,337						10,480,500	
2696		Lansing	MI			08/17/2021	3.650	5,982,220						11,730,952	
2697		Waukesha				07/22/2021	2.407	9,247,998						20,400,000	
2698		Brownstown Township				06/30/2021	2.978	7,588,940						30,560,000	
2699 2700		Kalamazoo				06/30/2021	3.090							9,700,000	
2700		Westland				10/12/2021	3.252							5.760.000	04/20/2021
2702		Brentwood	TN		-	07/20/2021	3.110							3,774,000	
2703		Costa Mesa	CA			08/02/2021	2.948	2.428.516						7,752,000	
2704		Garland	TX			08/03/2021	2.918	6,091,657							05/28/2021
2705		Houston	ТХ			07/28/2021	3.323	2,814,988						5,600,000	
2706		Philadelphia	PA			08/06/2021	3.120	2,238,584						4,658,824	
2707		La Habra	CA			08/24/2021	2.907	6, 136, 097						17,080,000	
2708		Kansas City	MO			08/30/2021	2.533	3,676,692						9,450,000	
2709		Homestead				09/09/2021	2.463	6,665,233						20,700,000	
2710		Butler Township	PA			07/21/2021	3.505	7,982,611						14,055,556	
2712		Lynnwood				11/23/2021	3.404	2,600,000						9,204,000	
2713		Bellevue				08/05/2021	3.171	3,209,851						9,500,000	
2/14 2715		Madison Heights				08/09/2021	3.090	4,215,630						8,789,286	
2/15 2716		Sykesville				09/13/2021	2.968							10,750,000	
2717		Wheeling	III			09/13/2021	3.515								08/05/2021
2718		Burr Ridge				12/15/2021	3.161	1,580,483							10/05/2021
2710		Elmburgt			.1	12/15/2021	2 161							6 672 001	

1	2		Location		5	6	7	NED December 3 8		Change in B	ook Value/Recorde	d Investment		14	15
·		3	200000	4	Loon		Data of	Book Value/Recorded Investment Excluding	9 Unrealized Valuation	10 Current Year's	11 Current Year's Other-Than- Temporary	12 Capitalized	13 Total Foreign Exchange	Value of	Date of Last Appraisal
Loan Number	Code	City		State	Loan Type	Date Acquired	Rate of Interest	Accrued Interest	Increase/ (Decrease)	(Amortization)/ Accretion	Impairment Recognized	Deferred Interest and Other	Change in Book Value	Land and Buildings	or Valuation
2720	Code	Pasadena	TV	State	Type	09/17/2021	2.827	2.664.067	(Decrease)	Accietion	Necognized	and Other	DOOK Value		
2720 2721		Sunrise	FI			09/17/2021	2.665	1,875,763						5,666,667	08/05/2021 .
2722		Kennewick				09/21/2021	3.069	4,868,952						9,180,000	
2723		San Diego	CA			12/10/2021	3.292	2,848,509						7,000,000	11/12/2021 .
2724		Martinez	CA			10/19/2021	3.080	5,752,167							07/08/2021 .
2725		Boston	MA			10/25/2021	2.938	3,700,000						7,400,000	
2726		Chattanooga	TN			10/15/2021	2.897	2,393,084	• • • • • • • • • • • • • • • • • • • •					4,653,947	08/23/2021 .
2727 2728		Oakville	MU			11/10/2021	2.918 3.150	2,408,764 3,429,793						5,304,000 6,477,000	
2/28		Santa Cruz				12/06/2021	5.257								
2734		Hoboken	NJ			11/01/2021	2.432	24,853,020	•					54, 169, 638	
2735		Bellingham	WA			12/17/2021	3.181	6,400,000						12,800,000	
2736		Torrance	CA			11/10/2021	2.665	3,680,100						9,450,000	
2737		Temecula	CA			12/03/2021	2.938	4,317,419						9,793,636	09/16/2021 .
2738		Murrieta	CA			12/03/2021	2.968	4,509,304						13,032,824	
2739		Татра	FL			12/15/2021	3.049	4,548,847						8,258,824	
2743 2744		Sparks				12/07/2021	3.566	2,619,834						5,916,000	
2744 2745		Cincinnati	UH			12/10/2021	2.837 2.746	2,876,693 4.791.150							
2746		Nashville	TN			03/07/2022	3.049	7,241,094						18,250,000	
2747		San Jose	CA			12/07/2021	2.948	17,167,830						28,640,000	
2748		Portland	OR			12/15/2021	2.392	4,961,252						17,150,000	
2749		Wauwatosa				12/15/2021	2.999	5,210,710						12,290,000	
2750		Albany	OR			01/28/2022	2.796	5,954,171						13,800,000	
2751		Salem	OR			01/28/2022	2.816	7, 178, 617						18,257,522	10/27/2021 .
2753		Depew	NY			03/28/2022	2.786	4,402,897						9,200,000	
2754		Amherst	NY			03/28/2022	3.049	4,457,539						8,450,000	
2755		Landover	MD			12/01/2021	2.574	4,445,060						10,472,826	
2756		Buffalo	NY			03/23/2022	3.191	2,817,904						4,555,556	
2757		Williston	VI	•		07/11/2022	2.832 3.485	26,300,000 4.434.667						55,411,379	
2750		Aurora	nr			01/28/2022	3.353							34,589,292	
2760		West Seneca	NY			03/24/2022	2.958	6.868.916						14,142,857	12/01/2022 .
2761		Miami	FL			02/04/2022	3.323	4,245,137						7,650,877	
2762		Grand Prairie	ТХ			03/15/2022	3.100	2,487,666							
2763		Sugar Land	TX			02/24/2022	2.827	3,753,048						7,953,947	12/01/2021 .
2764		Downers Grove	IL			01/28/2022	2.574	6,041,213						11,219,178	01/06/2022 .
2765		Mokena	IL			01/28/2022	2.584	4,267,206		.				7,741,420	
2766		Fishkill	NY			03/11/2022	3.120	5,443,372						16,374,546	
2767		Herndon	VA			02/22/2022	3.180	16,100,000		-				26,986,667	12/11/2021 .
2768 2769		Lewisville				02/11/2022	2.968 2.805	2,378,505 6,410,484						4,428,571	
2769 2770		Valley Stream	NV			03/04/2022	2.805	6,410,484						12,778,431	
2771		Tampa	FI			05/02/2022	3.211	4.600.000	• • • • • • • • • • • • • • • • • • • •					76,100,000	
2772		Fuquay-Varina	NC			03/02/2022	3.556	1,506,407						3,552,000	
2773		Hoboken	NJ			04/12/2022	2.796	25,000,000						45,800,000	
2774		Columbus	OH			02/15/2022	2.776	29,854,188						69,300,000	
2775		Mesa	AZ			02/15/2022	3.049	2,987,672						5,489,583	12/23/2021 .
2776		Mountain View	CA			06/01/2022	2.630	8,000,000						38,860,000	
2777		Glen Burnie	MD			04/14/2022	2.650	12,086,518						42,000,000	
2778		Massillon	OH			04/12/2022	2.968	5,411,712							02/22/2022 .
///U	1	IMadina	LOH	J		04/12/2022	2 968	8 117 568		1	1	I .	l .	1/ 900 000	02/22/2022

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

				Showi	ing All Morto	gage Loans OW	NED December 3	31 of Current Yea	ar					
1	2		Location	5	6	7	8			Book Value/Recorde			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
2780		Harrison Township	MI	71	04/27/2022	3.373	4.794.818	(21,100,000	
2781		Auburn	WA		05/25/2022	3.520	1.826.935						4,507,222	
2782		Livonia	MI		04/29/2022	3.678	9.350.000						15,000,000	
2783		Fort Wayne	IN		05/11/2022	3.355	13.244.872						31,679,181	
2784		Del Rey Oaks	CA		11/01/2022	3.170	4,743,238						24,590,000	
2785		Des Plaines	II		04/13/2022	3.373	23.100.000						36,700,000	
2700		Timonium	ND IL		04/13/2022	3.020	8.000.000						28,900,000	
2787		Bala Cvnwvd			05/25/2022	3.739	11,742,775						19,350,000	
2788		Indianapolis			05/25/2022	3.693								
2789						3.693							6, 126, 923	
2789		Parsippany	NJ		05/24/2022		6,500,000						16,000,000	
2/90		Mechanicsburg			05/13/2022								5, 182, 258	
2/91		Clifton	VA		06/13/2022		38,000,000	·····					61,500,000	
2792		Amherst	NY	.	06/28/2022		, , , , ,	·····					6,000,000	
2793		Depew		.	06/28/2022			·····					4,300,000	
2794		Melville	NY		05/27/2022	3.780	8,858,479						25,615,686	
2795		Walker	MI		07/21/2022		10,087,561						17,804,580	
2796		Redwood City	CA		11/01/2022	3.390							74,550,256	
2797		Freemont	CA		12/01/2022	3.390	8,922,066						38, 130, 000	
2798		San Jose	CA		12/01/2022	3.640	11,971,395						19,210,000	08/16/2022 .
2799		Vancouver	WA		06/01/2022	3.510	22,500,000						47,800,000	04/01/2022 .
2800		Vancouver	WA		06/01/2022	3.510	4,100,000						8,400,000	04/01/2022 .
2801		San Dimas	CA		05/19/2022		4,000,000						28,000,000	03/02/2022
2802		Omaha	NE		05/26/2022		10,089,784						22,807,018	04/08/2022 .
2803		Wilmington	DE		12/01/2022	3.650	5,020,087						11,200,000	10/13/2022
2804		Temecula	CA		06/09/2022		12,633,674						28,200,000	03/12/2022
2805		Chula Vista	CA		08/05/2022	3.300	10.500.000						41,900,000	06/09/2022 .
2806		Sacramento	CA		06/08/2022	2.959	6.900.000						17,600,000	
2807		Sacramento	CA		11/22/2022		16,971,753						71,560,000	
2808		Clearfield	υт		05/26/2022	3.670	3,401,222						8,710,000	
2809		Teaneck	N.I		07/07/2022	3.730	30.940.196						67,500,000	
2810		Palm Harbor	FI		07/18/2022	4.105							7,640,000	
2811		Nana	C4		05/26/2022	3.840	2.889.543						12,650,000	
2812		Miami	FI		08/11/2022	4.230	33.277.155						69,360,000	
2813		Livonia	MI		06/11/2022	4.420	3,450,990						7,362,200	
2814		PASCO	WA		06/28/2022	3.770							28,500,000	
2815		Vacaville	ΓΔ		09/15/2022	4.100	23,000,000	· · · · · · · · · · · · · · · · · · ·					55,000,000	
2816		Florissant			09/15/2022	4.100		l						
2816						4.485	5,966,324	·····					9,530,000	
		Farmers Branch	IA		09/19/2022								9,550,000	
2818		Indianapolis	IN		09/19/2022		3,701,556						6,700,000	
2819		Salem	UH	.	07/28/2022	4.395	2,896,652	·····					9, 170, 000	
2820		Melville	NY		08/22/2022	5.031	7,558,120	·····					13,706,000	
2821		Melville			08/24/2022	5.031	4,783,406	·····					10,689,600	
2822		Franklin	IN		11/01/2022	4.870	1,536,147	·····					3,458,400	
2823		Tukwila			11/09/2022	4 . 427	4,399,314	·····					18,623,077	06/14/2022
2824		Brigantine	NJ	.	10/06/2022	4.570	3,676,732	ļ					9,379,600	
2825		Lebanon	PA	.	10/06/2022	4.570	3,524,854						8,672,200	
2826		Clearwater	FL		08/31/2022	4 . 310	2,937,102						10,073,856	06/17/2022
2827		Omaha	NE		08/30/2022	5.020	3,058,792						6,264,831	06/21/2022
2828		Fontana	CA	.	08/29/2022	4.610	6,000,000						14,400,000	07/07/2022
2829		Hayward	CA		09/29/2022	5.076	2,634,532	ļ					15,200,000	
2830		Madison		.	01/17/2023	5.005	2,469,558							01/29/2023
0004	1		TV	1	40 /40 /0000	4.050	0,000,404	1	1	1	1		7 440 040	40 (04 (0000

1	2		Location	5	6	7	NED December 3	. or carroin for		Book Value/Recorde	d Investment		14	15
'		3	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase/	10 Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code		State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
2832		Clearwater	FL		10/14/2022	4.980	1,997,922						4, 100, 300	
2833		Elmwood Park			11/28/2022	4.568	10,954,348						25,245,902	
2834		Bellevue			11/29/2022		2,093,242						11,921,250	
2835		Denver			07/28/2022		26,000,000						57,000,000	
2836		Melbourne			10/28/2022	4.435	7,858,433						27,555,556	
283/		Portland			11/17/2022	4.628								11/01/2022
2842		Ross Township	DA		01/06/2023	4.550							21,800,000	
2843		Lake Geneva	WI		12/01/2022	4.460	11,000,000						43,083,333	
2844		Newberg	nr nr		12/13/2022	4.552	3.625.858						7,700,000	
2845		Clackamas	OB.		12/13/2022	4.605	2,413,802						5,240,000	09/02/2022
2846		Dallas	TX		11/30/2022	4.728	6.752.085						20,500,962	
2847		Madison	wi		11/16/2022	4.488	17,805,880						46,600,000	
2848		Madison	W		11/16/2022	4.488	24 .471 .183							
2849		Monona			11/16/2022	4.780	15,510,266						31,200,000	11/01/2022
2850		Portland	OR		12/01/2022	5.020	2,425,483						11,428,571	10/06/2022
2851		San Jose	CA		12/15/2022	4.793	3,100,000						8,110,000	11/03/2022
2852		Bothell			12/16/2022	5.110	14,308,169						34,612,903	11/07/2022
2853		Compton	CA		12/15/2022	5.032	2,762,620						10, 111, 111	10/14/2022
2854		Rochester Hills			12/13/2022	5.590	29,000,000						77,460,526	10/12/2022
2855		San Antonio	тх		02/01/2023	5.390	4,250,000						11,848,485	11/28/2022
2856		Redmond			01/31/2023	5.830	4,500,000						11,700,000	01/29/2023
2857		Manassas	VA		02/17/2023	5.300	3,958,436						17,440,000	01/09/2023
2858		Gainesville	FL		03/30/2023	5.078	6,862,995						21,463,750	02/06/2023
2859		Salem	OR		03/06/2023	5.400	2,180,851						3,982,400	12/19/2022
2860		Harrisburg	PA		03/15/2023	5.445	6,640,382						12,678,462	01/17/2023
2862		Roslyn	NY		05/25/2023		1,972,405						8,698,400	03/02/2023
2863		Glen Head	NY		05/10/2023		1,557,383						3,615,600	03/02/2023
2864		Annapolis	MD		04/21/2023	4.980	18,000,000						43,484,211	
2865		Alexandria	VA		03/16/2023	5.110	19,000,000						41, 166, 667	
2866		Bellevue			03/30/2023	5.080	6,818,817						14,025,000	
2867		Frederick	MD		05/01/2023	4.950	7,931,243						19,600,000	02/25/2023
2868		Waxhaw	NC		05/30/2023	5.278	1,997,694						4,454,000	
2869		Germantown			05/10/2023	5.310	12,000,000						25,700,000	
2870		Coconut Creek			06/27/2023	5.839	3,979,350						13,461,607	
2871		Olmsted Falls			06/15/2023		1,761,806						3,971,920	
2872		Nashville			06/01/2023	5.620	11,000,000						18,000,000	
2873		Akron			06/21/2023		5,200,755						10,202,280	
2874		West Norriton Townsh			04/28/2023	5.210	15,000,000						45,700,000	
2875		New York			06/07/2023	6.007	3,389,198						14,672,000	
2876		Middleburg Heights			06/23/2023	5.275	3,739,425						9,800,000	03/29/2023
2877 2878		Carrollton			05/31/2023	5.500		·····	-				19,170,000	
2878		Portland	UH		06/27/2023	5.71/		l					65,800,000	
2879		San Leandro	UA		06/28/2023	5.789							32,810,000	
2881		Baltimore			06/01/2023	5.543								
2882		Frederick			06/01/2023	5.1/0		l					33,834,286	
2882		Frederick	IND		06/16/2023	5.264							8,300,000	
2883		Westwood			06/16/2023	5.264	4,860,142	l						04/24/2023
2885		Marietta			08/03/2023	5.883	22,433,107	l					49,235,294	
2886		Cincinnati	nu		05/31/2023	5.490								04/05/2023
2000		Brooklyn Park	Un.		06/23/2023			l						
										1			I 0.404.0UU	00/ 00/ 2023

1	2		Location		5	6	7	NED December 3		Change in B	Book Value/Recorde	d Investment		14	15
·		3	25541011	4				Book Value/Recorded Investment Excluding	9 Unrealized Valuation	10 Current Year's	11 Current Year's Other-Than- Temporary	12 Capitalized	13 Total Foreign Exchange	Value of	Date of Last Appraisal
Loop Number	Codo	City		Ctata	Loan	Date	Rate of	Accrued	Increase/	(Amortization)/	Impairment	Deferred Interest and Other	Change in	Land and	Or Valuation
Loan Number	Code		04	State	Туре	Acquired	Interest 5.000	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
2888		. Torrance	CA			08/04/2023	5.000	6,476,472 8,459,863						12,200,000	
2890		Eldersburg	MD			08/02/2023	5.052	3,603,395						18,700,000	
2891		Ellicott City	MD.			08/02/2023	5.052	3.836.673							07/17/2023 .
2892		Lino Lakes	MN			06/07/2023	5.394	15,100,000							04/11/2023 .
2893		San Diego	CA			09/01/2023	5.150	1,566,465						6,130,800	07/14/2023 .
2894		Melville	NY			08/03/2023	5.637	7,664,826						17,500,000	
2896		Canal Winchester	OH			08/21/2023	4.993	5,000,000						13,720,000	
2897		Reynoldsburg	OH			08/21/2023	4.993	9,000,000						25,540,000	
2898		Santa Clara	CA			09/12/2023	5.083	5, 174, 733						11,950,000	
2899		. High Point	NU			07/28/2023	5.243 5.498	2,200,800						5,030,400	
2900		Newark				08/04/2023	5.498		·					25,808,904	
2902		Maspeth	NV			08/29/2023	5.408	21,361,344						49,020,000	
2903		Middleburg Heights	OH			08/25/2023	5.204	2,841,798						6,157,000	
2904		Reading	PA			09/15/2023	5.405	32,500,000							07/10/2023 .
2905		. Irving	TX			08/02/2023	5.560	3,144,000							06/13/2023 .
2907		WHIPPANY	NJ			08/15/2023	5.370	2,751,000						13,571,600	06/19/2023 .
2908		Beaverton	OR			08/30/2023	5.600	3,987,050						9,570,000	07/24/2023 .
2909		Petaluma	CA			09/29/2023	5.565	9,479,428						29,500,000	
2911		Sherwood	OR			09/07/2023	5.546	5,300,000							07/10/2023
2912		Lorton	VA			09/15/2023	5.670	3,660,205							07/13/2023
2913		Livonia				09/26/2023	5.505	29,862,113						59,350,000	
2914		Franklin				10/10/2023	6.017	5,991,382						9,500,000	
2915		Madison			-	10/05/2023	6.017 5.889							14,700,000	
2917		Santa Rosa	UH			10/13/2023								29,400,000	
2918		Phoenix	Δ7			11/14/2023	5.956	19,000,000						47,900,000	
2919		Rosemead	CA			10/31/2023	6.020	3,746,281						12,700,000	
2920		Pinellas Park	FL			11/09/2023	6.022	5.300.000						9,950,000	
2921		Madison				10/13/2023	5.767							7,000,000	
2922		Frisco	ТХ			11/06/2023	6.215	10,965,000						22,950,000	10/04/2023
2923		Annapolis	MD			12/18/2023	5.872	3,400,000						20,000,000	09/01/2023
2925		Covington	GA			11/21/2023	5.917	3,875,000	ļ					7,020,000	
2926		McDonough	GA		.	11/21/2023	5.917	4,570,000	ļ					9,900,000	
2927		Doraville	GA			11/21/2023	5.917	4,180,000	ļ					8,810,000	
2932		Bloomington				11/17/2023	6.322	15,650,000						28,800,000	
2934		San Jose	CA			12/07/2023	6.385	7,050,000						23, 100, 000	
2935		Grand Prairie	IX		.	11/27/2023	6.320 6.438							30,900,000	
2937 2941		Brooklyn				12/14/2023	6.438	9,000,000	·····					26,485,714	
2941 0A01640		Eugene	OR			12/15/2023	4.818	12,500,000						1,036,000	
0A01735		Southern Pines	NC			09/24/2015	4.644	1,015,990						2,200,000	
0A01736		Monrovia	CA			03/02/2017	3.779	1.242.227						10,921,439	
0A01771		St. Louis Park	MN			05/21/2020	3.232	2,605,082						6,568,872	
0A01812		Totowa	NJ			10/28/2019	3.800	4,767,557						15,008,800	
OAO1833		Miami	FL			02/12/2020	4.644	936,622						1,888,830	
OAO 1895		Cheektowaga	NY			10/06/2015	4.176	1,460,557						2,963,732	09/22/2014
0A01954		Abingdon	MD		.	11/30/2022	4.948	2,764,672	ļ					6,819,113	
0A01963		. Annapolis	MD		.	09/30/2022	5.348	3,092,255	ļ						08/12/2022
OAO 1994		. Calabasas	CA		.	08/10/2017	4.003	3,946,156	ļ						01/10/2020
1100000	- 1	Addicon	TV		1	05/01/2019	4 707	1 155 504	1	1	1		1	2 792 021	12/10/2015

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

						-9	TILD DOCUMENT		•					
1	2	Location	1	5	6	7	8		Change in B	ook Value/Recorde	d Investment		14	15
		3	4				Book	9	10	11	12	13		
		-					Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase/	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
0A02071		Huntington CA.			03/31/2023	6.450	2,977,675						4,720,084	03/31/2023
0A02127		San Diego CA.			11/25/2019	3.839	4,474,875						9,644,454	09/26/2019
0A02176		El Cajon CA			12/16/2019	4.359	1,974,776						4,591,365	11/13/2019
0A02506		San Jose CA.			01/26/2021	3.779	1,969,450						4,646,316	11/25/2020
0A02574		Hazle Township PA			10/21/2021	2.837	6,908,525						21,325,714	10/21/2021
0A02806		Sacramento			06/08/2022	3.370	6,900,000						17,600,000	04/05/2022
0B0 1994		Calabasas CA.			04/28/2020	3.952	2,006,344						4,872,518	01/10/2020
0599999. Mortgages in g	good sta	nding - Commercial mortgages-all other					5,561,965,403	(3,714,286)					13,864,417,511	XXX
0899999. Total Mortgage	es in goo	d standing					5,561,965,403	(3,714,286)					13,864,417,511	XXX
1699999. Total - Restruc	tured M	ortgages												XXX
2499999. Total - Mortgag	ges with	overdue interest over 90 days												XXX
3299999. Total - Mortgag														XXX
3399999 - Totals							5,561,965,403	(3,714,286)					13,864,417,511	XXX

1	Location	g All Mortgage Loans AC	4	5	6	7	8	9
·	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
842	Ross Township	PA		01/06/2023	4.511			21,800,00
830	Madison	WI		01/17/2023	5.005	3,500,000		8,720,00
856	Redmond	WA		01/31/2023	5.830	5,500,000		
855	San Antonio	TX		02/01/2023	5.390	8,250,000		
857	Manassas	VA		02/17/2023	5.275	5,000,000		21,800,00
859	Salem	OR		03/06/2023	5.399	4,200,000		7,600,00
860	Harrisburg	PA		03/15/2023	5.445			
865	Alexandria	VA		03/16/2023	5.083 .			
858	Gainesville	FL		03/30/2023	5.078	8,000,000		
866	Bellevue	WA		03/30/2023	5.077			
A02071	Huntington			03/31/2023	6.450	3,000,000		4,720,0
864	Annapolis	MD		04/21/2023	4.963 . 5 149			45,900,00
874 867	West Norriton Townsh	PA			5.149			45,700,00
863	Frederick	MU			5.568	8,000,000		
363	Glen Head	NY			5.568	3,000,000		6,900,0
869		MU			5.270			
868	Waxhaw	NO.		05/25/2023	5.498			
877	Carrollton	NU			5.278			
385	Marietta			05/31/2023	5.300	11,700,000		
 172	Marietta Nashville	UA			5.4905.620	11,700,000		
81	Baltimore	IN		06/01/2023	5. 170			
75	New York	NIV			6.007			
92	Lino Lakes	MN			5.354	16,100,000		
71	Ulmsted Falls	UII.				3,400,000		7,580,0
82	Frederick	MD			5.242	3,100,000		8,300,0
83	Frederick	MD		06/16/2023	5.242			
73	Akron	OH			5.799	10,000,000		
76	Middleburg Heights	OH.		06/23/2023	5.275			9,800,0
86	Cincinnati	OH.			5.335			
70	Coconut Creek	FI			5.839	4,000,000		
78	Portland	OR .			5.636			
79	San Leandro	CA			5.789			
80	Fort Worth	TX		07/06/2023	5.463	22,000,000		
87	Brooklyn Park	MN		07/11/2023	5.165	3,610,000		
89	Somerville	NJ		07/13/2023	5.097	8,500,000		15,000,0
99	High Point	NC		07/28/2023	5.243	4,200,000		9,600,0
90	Eldersburg	MD		08/02/2023	5.000	3,630,000		
91	Ellicott City	MD			5.000			
05	Irving	TX			5.459	6,000,000		17, 120,0
84	Westwood	NJ		08/03/2023	5.883			55,800,0
94	Melville	NY			5.637	7,700,000		17,500,0
88	Torrance	CA		08/04/2023	4.953	6,500,000		12,200,0
00	Newark	DE			5.477			
01	Princeton	NJ		08/11/2023	5.470	5,250,000		12,400,0
07	Whippany	NJ		08/15/2023	5.336	5,250,000		25,900,0
96	Canal Winchester	OH		08/21/2023	4.977	5,000,000		
97	Reynoldsburg	OH		08/21/2023	4.977	9,000,000		
03	Middleburg Heights	OH		08/25/2023	5.206	5,450,000		11,750,0
02	Maspeth	NY		08/29/2023	5.408			51,300,0
08	Beaver ton	OR		08/30/2023	5.600	4,000,000		9,570,0
93	San Diego	CA		09/01/2023	5.150	3,000,000		11,700,0
11	Sher wood	OR		09/07/2023	5.546	6,300,000		
98	Santa Clara	CA		09/12/2023	4.996	5,200,000		
904	Reading	PA						

SCHEDULE B - PART 2

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

1	Location	ng Ali Mortgage Loans ACQU	4	5	6	7	8	9
Lana Niverban	2	3	Loan	Data Assuinad	Data of laters at	Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Туре	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
2912	Lorton	VA		09/15/2023	5.613	7,000,000		
2913	Livonia	MI		09/26/2023	5.504			59,350,000
2916	Portland	OR		09/28/2023	5.889	4,000,000		8,550,000
2909	Petaluma	CA		09/29/2023	5.565	9,500,000		
2915	Madison	WI		10/05/2023	5.973	9,500,000		
2914	Franklin	WI		10/10/2023	5.984	6,000,000		9,500,000
2917	Santa Rosa	CA		10/13/2023	6.010			
2921	Madison	WI		10/13/2023	5.742	3,200,000		7,000,000
2919	Rosemead	CA		10/31/2023	6.020	3,750,000		
2922	Frisco	TX			6.190	21,500,000		45,000,000
2920	Pinellas Park	FL			5.946	5,300,000		9,950,000
2918	Phoenix	AZ			5.923	19,000,000		
2932	Bloomington	MN			6.273			
2925	Covington	GA			5.904	3,875,000		7,020,000
2926	McDonough	GA			5.904	4,570,000		9,900,000
2927	Doraville	GA			5.904	4,180,000		8,810,000
2935	Grand Prairie	TX			6.304			
2934	San Jose	CA			6.345	7,050,000		
2937	Coconut Creek	FL		12/14/2023	6.438			41,200,000
2941	Brooklyn	NY		12/15/2023	6.491			
2923	Annapolis	MD		12/18/2023	5.872	3,400,000		
0599999. Mortgages in good sta	anding - Commercial mortgages-all other					724,650,000		1,756,661,691
0899999. Total Mortgages in go	ood standing				_	724,650,000		1,756,661,691
1699999. Total - Restructured M						, , ,		. , , ,
2499999. Total - Mortgages with								
3299999. Total - Mortgages in t								
3399999 - Totals	· · r · · · · · · · · · · · · · · ·					724.650.000		1,756,661,691

						Loans DISPO	DSED, Trans										
1	Location		4	5	6	7			in Book Value				14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding	8 Unrealized	9 Current	10 Current Year's Other- Than-	11 Capitalized	12 Total Change	13 Total Foreign	Book Value/ Recorded Investment Excluding		Foreign Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	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	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
1507	Concord	NH		08/13/2007	05/19/2023								1, 196,855	1, 196, 855			
1517	Laredo	TX		06/15/2007	12/05/2023	638 , 172							513,606	513,606			
1555	San Antonio	TX		09/05/2008	09/05/2023	1,371,908							1,222,340	1,222,340			
1622	Saint Paul	MN		12/09/2010	01/01/2023					•••••				18,208		•••••	
1763	Glen Ellyn	IL		11/17/2011	09/29/2023					•••••			2,372,557	2,372,557		•••••	
1780	Manassas Norman	VA		05/14/2013	05/31/2023	4, 131,416							2,727,605				
1781	Edmond	∪r		05/14/2013	05/31/2023								1,507,361	1,507,361			
1782	Vukon	OK		05/14/2013	05/31/2023								1,866,256	1,866,256			
1785	Coconut Creek	FI		06/27/2013	06/27/2023	3.535.763							3,475,576	3,475,576			
1786	San Leandro	CA		07/01/2013	06/28/2023	3,029,768							2,979,790	2,979,790			
1793	Portland	OR		07/25/2013	07/24/2023	3,326,723							3,235,274	3,235,274			
1794	Milwaukee	WI		07/25/2013	06/15/2023	3.233.756							3.111.950	3.111.950			
1797	Hopewel I	VA		08/15/2013	12/18/2023	1,920,975							1,783,972	1,783,972			
1799	Baltimore	MD		08/13/2013	06/01/2023								7,961,659	7,961,659			
1800	Houston	TX		08/19/2013	11/02/2023	2,977,967							2,853,341	2,853,341			
1808	Cleveland	OH		08/29/2013	07/26/2023	1,640,957							1,494,122	1,494,122			
1813	Reston	VA		11/07/2013	09/20/2023	3,059,998							2,962,171	2,962,171			
1814	Petaluma	CA		10/30/2013	09/29/2023	9,308,712							9,020,672	9,020,672			
1815	Ellicott City	MD		10/29/2013	08/02/2023	3, 180, 682							3,088,154	3,088,154			
1816	Eldersburg	MD		10/29/2013	08/02/2023	3,370,008							3,271,972	3,271,972			
1832	Coconut Creek	FL		12/09/2013	12/14/2023	4,009,959							3,893,075	3,893,075			
1882	Avon Park	FL		10/30/2014	02/01/2023	10,841,312							10,770,460	10,770,460			
1883	Manchester	NY		10/30/2014	02/01/2023	2,215,742							2,201,261	2,201,261			
1962	Orion Township	MI		05/13/2015	03/06/2023	3,337,269							3,241,832	3,241,832			
2066	Cerritos	CA		05/10/2016	01/30/2023	3,038,922							3,030,253	3,030,253			
2097	Seattle	WA		10/03/2016	11/07/2023	2,708,281							2,641,517	2,641,517			
2133	Houston	TX		02/02/2017	12/07/2023	2,271,339							2,147,794	2,147,794			
2137	Lorton	VA		01/10/2017	06/22/2023	14,043,816							13,798,013	13,798,013			
2341	Waukesha	WI		09/28/2018	01/04/2023								2,345,448	2,345,448			
2422	Plymouth	MI		05/24/2019	03/06/2023	5,613,712				•••••			5,556,464	5,556,464		•••••	
2646	Hyattsville	MD		04/30/2021	04/13/2023	2,494,020				•••••			2,470,952	2,470,952		•••••	
2730	Allentown	PA		04/16/2021	08/21/2023	5, 181,250				•••••			5, 103, 413	5, 103, 413		•••••	
2730	Rancho Cordova	CA		11/30/2021	12/07/2023	7,031,867							6,750,186	6,750,186			
0A01679	Glen Ellyn	VA		01/17/2019	03/02/2023												
0A01808	Cleveland	IL		07/18/2017	07/26/2023								2,701,049	2,669,854			
0199999. Mortgages clo		J	<u> </u>	01/10/2017	01/20/2020	140,764,757							137,093,405	137,093,405			
1395	Medley	l FI		07/20/2005		1,569,587							101,080,400	509,339			
1399	Opa Locka	FI		07/20/2005		1,848,607				•••••				600,476		•••••	
1407	Houston	TY		07/18/2005						•••••				183, 167		•••••	
1453	Selma	TX		06/12/2006										149,766			
1497	Philadelphia	PA		01/17/2007													
1507	Concord	NH		08/13/2007		1.257.536								60,681			
1509	Bolingbrook	iL		07/06/2007		1.748.662											
1510	LincoInton	NC		05/22/2007		3,694,313								301,045			
1517	Laredo	TX		06/15/2007		638 , 172								124,566			
1553	San Mateo	CA		07/29/2008		1,869,465								284,519			
1555	San Antonio	TX		09/05/2008		1,371,908								149,568			
1569	Chula Vista	CA		05/28/2009		2,028,215								259,744			
1583	Oxon Hill	MD		08/28/2009		378 820			1			1		211 218			

					All Mortgage	Loans DISPO	OSED, Trans										
1	Location		4	5	6	7		Change	e in Book Value			10	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
1584	Laurel	MD		08/28/2009		376,415								209,274			
1590	Glen Burnie			10/26/2009		518,839								262,972			
1596	Vancouver			12/17/2009		1,266,109								146,605			
1597	Spokane			12/29/2009		751,821								349, 188			
1609	San Jose			07/01/2010		1,694,341								182,327			
1611	Van Buren Township			07/12/2010		3,236,551								1, 153, 605			
1615	Asheville	NC		07/21/2010		1,745,297								623,414			
1628	Asheville	NC		11/29/2010		5,304,953								554,277			
1629	San Diego			03/01/2011		2,687,365								268,653			
1633	Seattle			01/10/2011		561,736								167,430			
1635	Stockton			05/16/2011		1,023,939								98, 177			
1639	Austin			02/22/2011		819,522								138,921			
1640	Eugene	OR		03/14/2011										222,406			
1647	Fletcher			05/19/2011		4,739,172								451,282			
1655	Kent			06/15/2011		1,284,573								333,773			
1660	San Jose			12/01/2011		2,656,360								609,610			
1666	North Canton			08/22/2011		2,271,016								209,516			
1668	Santa Fe	NM		10/19/2011		10, 149, 687								906,694			
1679	Glen Ellyn			11/17/2011		2,546,124								173,566			
1685	Durham	NC		02/06/2012		425,430								264,612			
1694	West Jefferson			05/03/2012		1,580,181								178, 129			
1698	Minnetonka			04/11/2012		935,095								78,323			
1701	Albuquerque	NM		05/14/2012		433,062								285,345			
1703	Midvale			05/30/2012		1, 195, 844								100,888			
1724	Tallahassee	FL		09/17/2012		1,472,562								259,555			
1728	Hendersonville	NC		08/09/2012		2,350,344								159,691			
1729	Santa Fe	NM		08/16/2012		1,244,203								99, 152			
1731	Charleston	SC		10/23/2012		1,383,223								174,413			
1733	East Moline	IL		10/17/2012		2,769,100								520,039			
1734	Topeka	KS		10/25/2012		4,943,998								393,566			
1735	Southern Pines	NC		09/27/2012		10,076,355								793,894			
1736	Monrovia			11/20/2012		1,420,933								264, 131			
1739	Seattle			10/30/2012		1, 173,821								221,564			
1740	Kirkland			11/05/2012		1,470,026								272,411			
1741	Woodburn	OR		12/20/2012		2,273,553								120,829			
1742	Eugene	OR		12/20/2012		2,275,292								144,332			
1743	Indio			12/20/2012		1,757,709								134,548			
1744	Carrollton	TX		12/20/2012		1,655,670								134,668			
1745	Minneapolis			11/29/2012		1,986,041								164,059			
1746	Burnsville			11/29/2012		2,073,175								171,257			
1747	Denver			12/27/2012		2,484,658								124,893			
17 10	San Antonio			12/21/2012		3,053,861							• • • • • • • • • • • • • • • • • • • •	232, 178			
1759 1760	Culver City			04/08/2013		6, 192,651								481,745			
17601762	New Hope			03/27/2013									• • • • • • • • • • • • • • • • • • • •	91,345			
1762	Manassas		·····	04/23/2013								•	• • • • • • • • • • • • • • • • • • • •	219,461			
1770	Manassas St. Louis Park		·····	04/29/2013		4, 131, 416						•	• • • • • • • • • • • • • • • • • • • •				
1771	St. Louis Park			05/28/2013													
1773	San Jose			06/03/2013		2,890,733											
1774	Carol Stream			05/16/2013													
1775	Pacifica			05/01/2013		1 640 207								237,002			

					All Mortgage	Loans DISPO	OSED, Trans										
1	Location		4	5	6	7		Change	e in Book Value			10	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
				Data	Diamanal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
Lance No. of the con-	0"	0	Loan	Date	Disposal	Interest	Increase/	(Amortization)		Interest and	Book Value		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
1778	Tacoma	WA		06/13/2013		6,465,197								477,441			
1780	Norman	OK		05/14/2013		2,781,841								54,236			
1781	Edmond	UK		05/14/2013		1,537,334								29,972			
1785	Coconut Creek	UK		05/14/2013		3,535,763								37,109			
1700	San Leandro	FL		07/01/2013		3,029,768								49,978			
1788	Houston			06/03/2013		2.587.887											
1791	Anchorage	1 A		08/01/2013		687,221								53,409			
1793	Port Land			07/25/2013		3,326,723								91,449			
1794	Milwaukee	WI		07/25/2013		3,233,756											
1795	San Diego			08/08/2013													
1797	Hopewell	VA		08/15/2013		1,920,975								137,004			
1798	Cleveland	OH		10/03/2013		7,378,633											
1799	Baltimore	MD		08/13/2013		8, 148, 383								186,724			
1800	Houston	TX		08/19/2013		2,977,967								124,626			
1802	Palo Alto	CA		07/25/2013		5,668,241								555,270			
1806	Schertz	TX		09/12/2013		3,082,009								226,507			
1807	El Paso	TX		10/24/2013		1,478,674								211,632			
1808	Cleveland	OH		08/29/2013		1,640,957								146,835			
1812	Totowa	NJ		09/26/2013		3,473,749								145,890			
1813	Reston	VA		11/07/2013		3,059,998								97,827			
1814	Petaluma	CA		10/30/2013		9,308,712								288,040			
1815	Ellicott City	MD		10/29/2013		3, 180, 682								92,528			
1816	Eldersburg	MD		10/29/2013		3,370,008								98,036			
1818	Lakewood	00		11/13/2013		6,840,116								6,840,116			
1823	Keizer	OR		12/03/2013		2,097,426								143,908			
1825	Kingwood	TX		01/22/2014		5,087,796								347,502			
1830	Millbrae			12/16/2013		4,208,781											
1831	Asheville	NC		05/29/2014		6,805,076							•••••	404,681			
1832	Coconut Creek	tL		12/09/2013		4,009,959								116,884			
1836	Miami	FL		03/12/2014		6,221,218							•••••				
1837	Brea	UH		07/01/2014										84,790			
1838	Azusa			07/01/2014		2,910,931								67.832			
1839	Huntington Beach			07/01/2014		7,485,251											
1840	Oxnard			07/01/2014		4.158.473											
1841	Redlands			07/01/2014	[2,495,084								72,677			
1842	Lake Forest	CA		07/01/2014		4,990,167											
1843	Camarillo			07/01/2014		5,406,014								157,467			
1844	Camarillo			07/01/2014		6,320,878								184, 116			
1845	Santee		ļ	07/01/2014		914,864								26,648			
1847	Sun City West	AZ		03/27/2014		3,896,365								161,814			
1848	Lynnwood	WA		04/29/2014										442,381			
1849	Annapolis	MD		04/17/2014		4,905,643								202,406			
1853	Victor	NY		07/01/2014		1,751,637								112,883			
1855	Hanover	MD		05/15/2014		2,324,260								97, 138			
1856	Roseville	MN		04/10/2014		1,204,702								165,210			
1857	Totowa	NJ		05/20/2014		1,592,813								62, 139			
1858	Rockville	MD		05/12/2014		4,703,908								190,653			
1859	Silver Spring	MD		04/01/2014		6,606,574								456,006			
I 1860	Silver Spring	MD	1	04/01/2014	1	808 968		1	1	1	1	1		55 837		1	1

					All Mortgage	Loans DISPO	OSED, Trans										
1	Location		4	5	6	7		Change	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	Dealined	T-4-1
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
			Laan	Data	Diamagal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	Consid-	Gain	Gain	Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Interest	Increase/	(Amortization)		Interest and	Book Value	Change in Book Value	Interest on	eration	(Loss) on Disposal	(Loss) on	(Loss) on Disposal
		State	туре		Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other	(8+9-10+11)	Book value	Disposal		Disposai	Disposal	Disposai
1861	Silver Spring Frisco	MD		04/01/2014		4,853,809											
1869	The Woodlands	IX															
1870	Lincoln	IX		06/25/2014		11,431,748											
1872	Akron	NE		07/15/2014		2,707,289											
1877	Havward	UH		07/30/2014		1,309,124								56,307			
1878	Woodbridge	VA		09/09/2014		2,675,355											
1881	Joppa	MD.		09/02/2014		1,879,102								51,992			
1881	Joppa	MD		09/02/2014		1,879,102								25,437			
1882	Avon Park	FL		10/30/2014		10,841,312								70,852			
1883	Manchester	NY		10/30/2014		2,215,742								14,481			
1889	Chanhassen	MN		08/18/2014		2,052,454								138,446			
1890	Bel Air	MD		09/29/2014		2,325,019								66,317			
1890	Bel Air	MD		09/29/2014		2,325,019								32,502			
1892	Edwardsville	IL		09/25/2014		8,635,313								358,209			
1893	Ladue	MO		10/02/2014		5,737,139								238 , 122			
1895	Cheektowaga	NY		12/05/2014		4,091,533								167,822			
1897	Tukwila	WA		10/29/2014		739,706								380,543			
1899	Rochester	NY		10/07/2014		2,405,025								308,585			
1916	New Braunfels	TX		12/04/2014		6, 113, 315								172, 167			
1920	Greenfield	WI		12/15/2014		3,444,366								429,242			
1921	Lewis Center	OH		02/12/2015		3,310,427								395,884			
1925	Santee	CA		04/01/2015		2,263,137								144,789			
1934	Mountlake Terrace	WA		12/17/2014		4,420,158								290,205			
1935	District Heights	MD		01/28/2015		4,361,496								178, 133			
1936	Sylmar	CA		02/05/2015		2,830,074											
1940	Poland	UH		04/06/2015										152,389			
1940	West Allis			02/26/2015										90,692			
1942	Wilmington			05/11/2015		5,987,956											
1943	Pasadena	TY		03/11/2015		5, 148, 960											
1946	Mesa	Δ7		05/14/2015		3, 140, 500											
1947	Pembroke Park	FI		01/23/2015		17,680,704											
1948	Pembroke Park	FL		01/23/2015		2.253.423								59.392			
1949	Pembroke Park	FL		01/23/2015										22,843			
1952	Brecksville	0H		04/29/2015		1,887,837								78,823			
1953	New Castle	DE		04/14/2015		3, 117,534								128,751			
1954	Abingdon	MD		04/10/2015		12,344,678								346,988			
1956	Aliso Viejo	CA		04/29/2015		2, 100, 119								137,473			
1957	Frisco	TX		05/18/2015		2,358,862								148,272			
1958	Brookfield	WI		05/18/2015		3,957,474								339,215			
1960	Park City	UT		05/27/2015		2,705,772								109, 195			
1961	Mauldin	SC		05/19/2015		3,789,318								151,658			
1962	Orion Township	MI		05/13/2015		3,337,269								95,437			
1963	Annapolis	MD		06/17/2015		3,942,047								251,782			
1965	San Diego			06/08/2015		2,066,792								60,053			
1966	San Diego	UA		06/08/2015		2,783,842											
1967	Calabasas	UA		06/26/2015	•	1,762,873								52,428			
1000	Issaguah	IA		06/10/2015	•	1,428,7/3						•					
1970	Danvilla			07/01/2015		2 //58 780								60 704			

					All Mortgage	Loans DISPO	OSED, Trans										
1	Location		4	5	6	7			e 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	Dealined	Takal
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
			Loon	Data	Dianagal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	Consid-	Gain	Gain	Gain
Loan Number	Citv	State	Loan Type	Date Acquired	Disposal Date	Interest	Increase/	(Amortization)		Interest and	Book Value	Change in Book Value	Interest on	eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
		State	туре		Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other	(8+9-10+11)	Book value	Disposal		Disposai	Disposai	Disposai
1971 1972	Los Angeles	CA		08/13/2015		4,424,226								127,801			
	Los Angeles	UA		08/ 18/2015										51,977			
1974	Santa Fe Springs	UA		06/11/2015													
1975	Sparks	IA		06/11/2015		5,375,155								211,920			
1070	livermore			07/10/2015		2,695,588								79,352			
1980	Hood River	ΛR		07/10/2015		4.296.093											
1981	Seattle	WA		07/10/2015		3,096,288								189,605			
1982	Greenfield			06/29/2015		5.584.952								153,873			
1983	Cudahy	WI.		06/29/2015		2,789,269											
1985	Germantown	MD		07/22/2015		3,540,156								141,736			
1987	Spokane			07/28/2015		3,717,350								104,486			
1988	Warrenton	VA		08/17/2015		15,384,617								435,014			
1989	East Aurora	NY		08/10/2015		1,856,910								212,830			
1990	St. Louis Park	MN		08/05/2015		2,067,245								126,865			
1991	Macedonia	OH		07/23/2015		2,449,572								152, 167			
1993	Anaheim	CA		07/29/2015		3,699,664								107,845			
1994	Calabasas	CA		08/18/2015		9,234,822								268,418			
1995	Fenton	MO		09/15/2015		2, 174,887								166,049			
1996	Nottingham	MD		08/27/2015		3,674,135								68,018			
1996	Nottingham	MD		08/27/2015		3,674,135								33,339			
2001	Clearwater	FL		09/03/2015		14,534,164								486,289			
2002	Plymouth Township	MI		08/28/2015		1,703,300								104,931			
2003	Saint Paul	MN		09/17/2015		4,898,187								278,636			
2004	Madison	WI		08/24/2015		4,771,113								250,277			
2005	Chicago	IL		09/09/2015		1,627,700								61,782			
2006	Phoenix	AZ		08/24/2015		2, 113, 171								80,216			
2007	Athens	GA		10/01/2015		1,857,699								108,045			
2009	Ventura	FL		12/09/2015										110,822			
2011	Boca Raton			11/19/2015		1,714,358								99,575			
2013	Kingsport	TN		12/09/2015		2,827,384											
2014	Boston			11/19/2015		10,820,591								226,697			
2015	Winona			12/16/2015		5.864.007											
2016	Cedarburg	WI		12/16/2015		2,843,565								164, 103			
2017	Clifton	NJ		12/03/2015		4,000,000								65,366			
2018	Rockaway	NJ		12/03/2015		5,500,000								89,878			
2019	Cincinnati	OH		12/15/2015		1,486,755								87,234			
2020	Shelby	OH		11/23/2015		5,366,163								194,476			
2021	Milwaukee	WI		12/16/2015		3,741,534								215,925			
2022	Miami	FL		12/10/2015		14,847,393								381,855			
2023	Hollywood	FL		11/24/2015		5,324,416								130,323			
2024	Westwood	MA		01/28/2016		6,592,383								243,397			
2025	Lynnfield	MA		12/16/2015		2,086,449								76,282			
2026	Addison	TX		12/17/2015		3,306,691								122,675			
2027	Peoria	AZ		12/14/2015		2,590,472								144,807			
2028	Dallas	IX		12/10/2015		1,307,825								49,603			
2029	Dallas			02/04/2016	•									272,879			
2030	Tustin			01/20/2016		6,681,761											
2031	Des Moines			01/14/2016		3 216 060								118 30/			

					All Mortgage	Loans DISPO	OSED, Trans										
1	Location		4	5	6	7		Change	e in Book Value			1	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	Dealined	Tatal
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
			Loon	Data	Diamagal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	Consid-	Gain	Gain	Gain
Loan Number	Citv	State	Loan Type	Date Acquired	Disposal Date	Interest	Increase/	(Amortization)		Interest and	Book Value		Interest on	eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
	- 7		туре		Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other	(8+9-10+11)	Book Value	Disposal		Disposai	Disposai	Disposai
	San Diego	CA		02/11/2016		2,024,057								72,723			
2036	Addison			1		6, 136, 101											
2036	Wareham	IX		01/21/2016													
2038	Louisville			02/10/2016		4,412,983								174, 186			
2039	Independence			02/24/2016		1,954,492								63,557			
2040	Madison	WI		02/25/2016		1,905,281											
2041	Santa Clara	CA		04/01/2016		1,436,211								149,407			
2042	Greece	NY		06/30/2016		57,088,581								1,438,676			
2043	Mukilteo			03/24/2016		6,855,022											
2044	Scottsdale	AZ		02/23/2016		2,150,469								78,642			
2046	Freedom	PA		04/12/2016		4,027,008								146,629			
2047	Jackson Township	OH		04/12/2016		4,607,939								161,253			
2048	Erie	PA		08/11/2016		3,943,943								133,673			
2049	Temecula	CA		06/01/2016		1,917,537								69,022			
2050	Coeur d'Alene	ID		05/11/2016		4,597,847								254,042			
2052	Brookfield	WI		04/25/2016		1,904,885								70,116			
2053	Wauwatosa	WI		04/25/2016		1,946,295								71,640			
2054	Wauwatosa	WI		04/25/2016		1,656,421								60,970			
2055	Brookfield	WI		04/25/2016		1,449,369								53,349			
2059	Portland	OR		04/01/2016		5,426,792								196,702			
2061	Santa Clarita	CA		05/06/2016		4,012,425								104,787			
2062	Green	0H		05/04/2016		11,004,425								624,519			
2063	Brookhaven	GA		05/19/2016		4,703,110								477,506			
2065	Chardon	OH		08/11/2016		2,524,668								88,845			
2066	Cerritos			05/10/2016		3,038,922								8,668			
2069	Chula Vista			06/06/2016		16,528,450								612,548			
2071	Huntington New Hope			07/07/2016		20, 162, 725								535,993			
2073	New Hope			09/01/2016		2,170,858											
2074	Kirkland			05/23/2016		3,480,117											
2075	Middle River	MD		06/29/2016		1,657,633								41,350			
	Middle River	MD		06/29/2016		1,657,633								20,270			
2076	Buffalo	NY		06/28/2016		2.050.735								53,824			
2077	Greenbelt	MD		06/30/2016		13,969,959											
2079	Pasadena	CA	ļ	09/08/2016		1,918,819								107,656			
2080	Pembroke Pines	FL		08/22/2016		3,265,895											
2081	Lauderhill	FL		08/22/2016		1,799,575								171,382			
2082	Minneapolis	MN		08/15/2016		6,803,705											
2083	Brookfield	WI		10/12/2016		7,024,758								376,964			
	Broadview Heights	0H		11/10/2016		4,448,263								167,005			
2085	San Antonio	TX		08/19/2016		3,257,760								118,630			
2086	Hyattsville	MD		08/30/2016		3, 170, 567								177,081			
2088	Hillsboro	OR	·····	12/19/2016		2,065,482								187,914			
2091	Covington	KY		08/19/2016		2,336,301											
2092	Peoria	ΜD	·····	09/23/2016		4,429,612											
2094	Buffalo			10/13/2016		2.710.975											
2095	Beachwood	NT		11/03/2016		4,118,643								126,441			
2096	Plymouth	MN		11/11/2016		5,229,661											
2097	Southa	WΔ	[10/03/2016		2 708 281								66 764			

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

				Showing	All Mortgage	Loans DISPO	DSED, Trans	sferred or Re	paid During t	he Current Y	'ear						
1	Location	1	4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment		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)		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		Book Value	Disposal	eration	Disposal	Disposal	Disposal
2098	Catonsville	MD	- /'	08/05/2016		12,567,199	,,		J		,			465,221			
2100	Williamsville	NY		12/12/2016		13,609,866											
2101	Vernon Hills	II.		08/25/2016		3.285.663											
2103	Ontario			09/01/2016		1,668,720								96,266			
2107	Blue Springs	MO	l	10/11/2016		2,206,390								117,688			
2108	Akron	OH	l	10/19/2016		17,990,068								643,996			
2109	Akron	OH	l	10/19/2016		3. 174.717								113,646			
2110	North Olmsted	OH		09/29/2016		5,329,053								189,986			
2111	Chula Vista	CA		09/29/2016		10,413,312								505,813			
2112	High Point	NC	l	11/10/2016		1.473.612								79,578			
2114	Pewaukee	WI		10/26/2016		2,428,571								92, 188			
2115	Wallingford	CT		09/01/2016		1.418.785								51,871			
2116	Independence	OH		10/12/2016		3,048,348								175,516			
2117	Pleasanton	CA		10/14/2016		8.991.790								339.970			
2118	St. Louis	MO		11/14/2016		6,830,479											
2119	Trov	MI		03/30/2017		2,304,535											
2120	Denew	NV		11/17/2016		2,312,176								222,954			
2122	Danver	00		11/22/2016		3.031.917											
2123	Austin	TY		12/07/2016		9,812,750											
2124	Gilbert	۸7		11/08/2016		3,354,414								126,771			
2127	San Diego			10/31/2016		11.043.988								552,564			
0100	Pleasanton	GA		11/14/2016		2,341,343								86,763			
2131				12/15/2016		1.348.662								313,255			
	Sarasota	FL															
2132	Houston	IX		12/07/2016		6,955,463								236,944			
	Houston	IX		02/02/2017		2,271,339							•••••	123,544			
2134	Leni	UIVA		02/01/2017		2,946,257								107,532			
2137	Lorton	VA		01/10/2017		14,043,816							•••••	245,803			
2138	White Marsh	MD		01/12/2017		2, 105, 366							•••••				
2139	Indianapolis	IN		01/30/2017		5,258,273							•••••	142,614			
2140	Tukwila	WA		04/06/2017		2,057,100								188,573			
2141	Spring	IX		01/18/2017		2,089,121							•••••	186,667			
2142	Methuen	MA		07/06/2017		8,299,600								271,544			
2143	AKTON	OH		02/06/2017		3,790,126											
2144	Sylmar	CA		03/01/2017		7,523,692								271,268			
2145	Downey	CA		02/01/2017		8,850,054											
2146	San Antonio			04/03/2017		9,319,673											
2147	Canton	OH		02/23/2017		9,627,766											
2150	Austin	IX		03/09/2017		3,822,353								135,716			
2151	Delaware	OH		02/13/2017		2,421,341								132,848			
2152	Webster	NY		05/08/2017		14,934,963											
2153	Independence	OH		02/03/2017		3,265,643								93,792			
2154	Kaukauna			02/09/2017		1,871,313								65,420			
2155	El Cajon	CA		03/01/2017		3,074,482								105,279			
2158	Horseheads	NY		02/23/2017		2,563,914											
2159	Salem	OR		07/06/2017		3,305,547								158,421			
2161	Parker			03/23/2017		5,392,750								129,328			
2163	San Mateo			04/10/2017		5,635,801								188,567			
2164	Milwaukee	WI		05/18/2017		15,657,978											
2165	Milwaukee	WI		05/18/2017		9,347,813								1,039,721			
2167	Baltimore	MD		04/05/2017		1,807,243								60,405			
10171	ICI Dogo	TV		07/00/0047		10 000 007		1	1	1	1	1		000 475			

					All Mortgage	Loans DISPO	DSED, Trans										
1	Location		4	5	6	7		Change	e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded		E		
						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)		Interest and			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
2174	Boston	MA		05/03/2017		5,373,928								182,091			
2175	Maple Valley			04/27/2017		2,590,476								264,587			
2176	El Cajon	CA		05/18/2017		5, 171,744								172,855			
2177	Milwaukee	WI		05/18/2017		9,952,727								444,757			
2178	Colonie	NY		11/30/2017		36,334,432								831,605			
2181	Kirkland			05/01/2017		2,813,997								98,791			
2182	Richmond	CA		06/01/2017		3, 101, 087								156,591			
2183	Jackson Township	OH		06/15/2017		7,708,340								274,004			
2184	Cutler Ridge	FL		07/18/2017		4,051,729								129,497			
2185	Richmond	VA		05/23/2017		2,644,268								63,486			
2186	Houston	TX		06/12/2017		3,986,818								130,318			
2188	Sandusky	0H		06/29/2017		1,613,287								81,629			
2189	Norwalk	CA		05/25/2017		4,380,077								149,354			
2190	Rancho Santa Margari	CA		12/01/2017		2,034,281								64, 166			
2191	Cincinnati	OH		07/27/2017		3,305,841								77,866			
2192	Vernon	CA		07/13/2017		3,092,023								87,636			
2193	Eagle River	AK		08/31/2017		4, 199, 769								556,571			
2194	Carrollton	TX		07/13/2017		2,354,574								117, 161			
2198	Woodinville	WA		07/17/2017		3,356,668								115,220			
2200	Wilmington	NC		08/01/2017		3,012,394								103,403			
2202	Lincoln	NE		11/01/2017		3,765,729								124,501			
2203	York	PA		08/01/2017		3,973,315								133,672			
2204	Eagan	MN		12/14/2017		15,203,399											
2205	Ocean City	NJ		09/01/2017		3,340,668								290,079			
2206	Las Vegas	NV		08/29/2017		5, 128, 316								161,382			
2208	Charlestown	MA		01/25/2018		1,961,323								66,493			
2209	Dallas	TX		09/05/2017		2,803,658								156 , 194			
2210	Scottsdale	AZ		08/15/2017		9,461,909								329,024			
2211	New Berlin	WI		08/14/2017		5,534,221								482,341			
2212	Madison	WI		07/31/2017		4,027,659								133,356			
2213	Sheffield	OH		10/18/2017		2,865,069								96,366			
2214	Alexandria	VA		08/23/2017		5,878,863								198,665			
2215	Towson	MD		11/06/2017		5,580,585								184,769			
2217	Hockessin	DE		12/05/2017		12,075,082								404,456			
2218	Westmont	IL		08/30/2017		9,885,784											
2219	Flagstaff	MA		08/17/2017		4,536,338											
2220	Fairlawn	AZ		10/11/2017		4,015,909								348, 712			
2222	Louisville	On		12/13/2017		4, 132, 584											
2223	Sacramento			10/13/2017		2,681,656								92,145			
2224	Hockessin	DF		10/13/2017		2,201,403								76,533			
2225	Roslyn	NV		10/05/2017		4,041,614											
2226	Alsip	II		09/14/2017		5,561,347											
2227	Willowbrook	IL		10/10/2017		7,079,229											
2228	Hvattsville	MD		10/17/2017		3, 130, 578											
2229	Highland	CA		10/30/2017		3,056,237								93,801			
2231	San Diego		L	01/04/2018		3.048.473								99.282			
2234	Norwalk			12/21/2017		8.684.761								1,040,053			
2235	Lutherville-Timonium	MD		12/06/2017		10,407,753								506,747			
2236	Overland Park	KS		02/01/2018		7,090,447											
2238	Louisville	ΚΥ	1	11/13/2017		3 523 602								114 251			

1	Loca	ation	4	5	All Mortgage	7	, ,		e in Book Value				14	15	16	17	18
·	2	3			, and the second	Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued	.0	Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Interest Prior Year	Increase/ (Decrease)	(Amortization) /Accretion		Interest and Other	Book Value (8+9-10+11)	Change in Book Value	Interest on Disposal	Consid- eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
2239	Mesa	AZ		11/02/2017		3,849,842								79,391			
2240	Houston	TX		01/10/2018		2, 190, 176								71,954			
2241	Reading	MA		05/01/2018		4,727,917									•••••		
2244	Vienna	OH OH		01/11/2018		7,263,948								240,204			
2246	St. Louis	MO		01/17/2018		2,774,511								226 , 163			
2247	Tacoma	WA		12/18/2017		9,527,573											
2248	Newark	DE		12/15/2017		4,665,340								151,541			
2249	South El Monte	CA		02/08/2018		3,075,654								75,715			
2250	Kirkland	WA		01/24/2018		3,575,216								120,947			
2251	Palm Desert	CA		03/22/2018		3,861,802								126,801	•••••		
2253	Silverton	OR		03/22/2018		5,080,816								161,327			
2254	Mi Iwaukee	WI		01/31/2018		6,015,867											
2255	St. Peters	MO		04/13/2018		5,419,339								125,069			
2257	Eugene	OR		04/02/2018		2,360,749								186,264			
2258	Sandusky	OH		02/23/2018		2,598,670								123,791			
2259	Stow	OH		02/28/2018		6,074,332								146,628			
2260	Northbrook			02/27/2018		4,088,723											
2261	San Diego	IL		02/2//2018		5,733,279											
2202 2267	Morristown	VA		03/05/2018		9,981,590								242,092			
2268	Morristown	NJ.		03/05/2018		3,493,556								84,732			
2274	Salt Lake City			02/06/2018		1,893,732								94,785			
2275	Norcross	GA		03/29/2018		2,895,676								143,459			
2276	San Leandro	CA		03/13/2018		2,738,383								87,476			
2277	Denver			02/27/2018		5,614,335								184,950			
2278	Fullerton	CA		02/27/2018		4,096,231								95,315			
2280	Indian wells	IN		04/30/2018		20,019,223											
2281	Houston	TX		03/21/2018		4,710,777								140,315			
2283	Tukwila	WA		06/12/2018		3,288,641								103,922			
2284	Nashville	TN		02/28/2018		6,248,768								190,729			
2285	Liberty	MO		03/22/2018		1,675,203								78,583			
2286	Firestone		.	04/04/2018		7,344,264								148, 123			
2287	Poland	OH	.	04/30/2018		7,686,562								247, 197			
2288	Houston	IX	·	03/16/2018		5,932,275								176,609			
2290	Brentwood	NO		04/05/2018		4,282,565								135,086			
2291	Arlington	VA	. [07/02/2018		6,804,554								95,785			
2291	Arlington	VA		07/02/2018		6,804,554								46,942			
2292	Boulder	00	.	05/30/2018		30, 159, 599								632,254			
2294	Las Vegas	NV	.	05/03/2018		3,339,382								102,776			
2296	Waite Park	MN	.	05/30/2018		3,434,692								265,505			
2297	San Diego	CA	.	05/30/2018		19,303,109								424,044			
2299 2300	Houston	IX	·	04/20/2018		6,698,582											
2301	Alexandria	VA	.	05/16/2018		3,256,722								98,778			
2302	Springfield	VA		05/16/2018		2, 105, 716								63,867			
2303	Omaha	NE		07/02/2018		8,051,048								245,593			
2205	Los Angeles	CA	1	06/21/2018		3 028 080								76 468			

					All Mortgage	Loans DISPO	OSED, Trans										
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	Dealined	Takal
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
			Loon	Data	Diamagal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	Consid-	Gain	Gain	Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Interest	Increase/	(Amortization)		Interest and	Book Value	Change in Book Value	Interest on	eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
		State	туре		Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other	(8+9-10+11)	Book value	Disposal		Disposai	Disposai	Disposai
2306	Freedom	PA		05/31/2018		6,261,585								186,307			
	Marietta			06/2//2018		2,857,168							•••••				
2310	Marietta	GA		07/02/2018									•••••	72,16282,525			
2311	Phoenix	VП		07/19/2018		8,291,448											
2312	Northbrook			10/31/2018		3,604,890											
2314	Lake Forest	II		07/09/2018		3.146.790								92,245			
2317	Laurel	MD		08/08/2018		15,554,144											
2318	Laurel	MD		08/08/2018		16,464,809											
2320	Miami	FL		08/02/2018		5,955,335											
	Pikesville	MD		08/13/2018		3,332,675								97,527			
2322	Beltsville	MD		07/25/2018		8,227,544								251,545			
2323	Houston	TX		08/22/2018		2, 145, 039								94,293			
2327	Silverdale			08/01/2018		3,795,287								112,729			
2328	Bloomfield	NJ		07/26/2018		6,451,180								194,351			
2330	Montclair	VA		08/27/2018		7,096,593								201,376			
2333	San Diego	CA		09/20/2018		2,802,298								121,353			
2334	Eugene	OR		08/27/2018		15,542,316											
2337	Danville	CA		08/29/2018		14,052,776								291,531			
2338	Concord	CA		08/29/2018		1,892,933								41,279			
2339	Danville	CA		08/29/2018		5,303,657								112,386			
2340	Tustin	CA		10/23/2018		2,256,091								66,802			
2341	Waukesha	WI		09/28/2018		2,350,952								5,503			
2342	Waconia	MN		09/10/2018		3, 139, 099								231, 194			
	Roseville	MN		09/28/2018		3,473,296								152,223			
2346	Livonia	MI		10/30/2018		8,330,000								11, 190			
2347	Santa Clarita			10/18/2018		3,805,036								108,952			
2348	Lakewood Ranch	FL		11/06/2018		1,726,444							•••••				
2350	New York	NY		11/13/2018		7,771,825											
2351	New York	NIV		11/13/2018		4,663,095								121,459			
2353	New York	MV		12/14/2018		5,730,102											
	New York	NY		12/14/2018		2,725,271								78,426			
2355	Philadelphia	PA.		12/07/2018		3.563.775											
2356	Schaumburg	IL		11/15/2018		3,828,541								272,575			
2362	Menomonee falls			11/30/2018		2,626,857											
2366	New York	NY		12/06/2018		27,500,000								405, 182			
2367	St. Louis	MO		12/07/2018		4,550,956								198,695			
2368	Martinsville	IN		11/14/2018		3, 135, 431								56,022			
2369	Woodinville	WA		12/10/2018		6,035,553								175, 110			
2370	Edgewood	MD		11/30/2018		10,130,722								214,224			
2373	Owings Mills	MD		12/19/2018		10,339,218								445,337			
2374	San Antonio	TX		07/11/2019		6,295,120								329,884			
2375	Pasadena	MD		12/12/2018		19,391,451								547,047			
2376	Burlingame	CA		12/14/2018		9,308,009								196,360			
23/8	San Diego	CA		12/19/2018		7,448,187								156,658			
	Chula Vista	CA		12/19/2018		9,786,190											
2381	Henderson	NV		12/19/2018		6,995,618								188,612			
2382	Chantilly	VA		11/30/2018		2,639,488								73,541 .			
2303	Greendale			12/03/2018		3, 189, 753											

					All Mortgage L	Loans DISPO	SED, Trans										
1	Location		4	5	6	7			in Book Value			10	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T. (.)		Recorded		F:		
						Investment Excluding	l lana aliand	0	Year's Other-	0:4-1:	Total	Tatal Familia	Investment Excluding		Foreign Exchange	Realized	Total
						Accrued	Unrealized Valuation	Current Year's	Than- Temporary	Capitalized Deferred	Change in	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase/	(Amortization)		Interest and	Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	Citv	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
	Sheffield Village	Otate	1,700	02/11/2019	Date	11,423,297	(Decircuse)	// tool ction	recognized	Other	(0.5 10.11)	DOOK VAIGE	Вюроса	542,367	Вюросан	Diopodai	Бюроса
	Portland	OR		02/04/2019		6,479,558											
2387	El Paso	TX		02/21/2019		17,974,586								978,211			
2388	Lincoln Park	NJ		02/06/2019		5,532,144								109,524			
2390	El Paso	TX		01/31/2019		4,447,083								301,262			
2391	Barrington	IL		01/16/2019		5, 146, 982								219,330			
2392	San Antonio	TX		02/21/2019		2,237,006								149,797			
2394	West Hempstead	NY		04/01/2019		14,837,875								252,327			
2395	New Brighton	MN		03/01/2019		6,887,114											
2396	Seattle			03/11/2019		1,611,481								104,771			
2398	Rockville			02/27/2019		19,300,000								141,216			
2399	Falls Church	VΔ		03/28/2019		21,022,076								444,394			
2400	Fairfax	VA		03/28/2019		8,387,550											
2401	Decatur	TX		02/28/2019		2,635,869								182,638			
2402	Portland	OR		03/14/2019		5, 194,803								220,817			
2403	Algonquin	IL		06/25/2019		6,019,000								221, 148			
2404	Studio City	CA		03/29/2019		5,498,505								120 , 120			
2405	Salinas	CA		05/01/2019		4,119,429								86,237			
2406	Cincinnati	OH		03/19/2019		1,309,075								27,384			
	Springfield	VA		04/22/2019		1,873,909								38,816			
2412	Louisville New Castle			05/01/2019		8,437,187											
2414	Round Rock	PA		05/30/2019		9,581,611 5,436,889											
2415	West Chicago	II		05/08/2019		4,036,455											
2416	Rocklin	CA		06/07/2019		2,086,094								34,458			
2419	Hanover	MD		05/31/2019		5,585,495								161,731			
2420	Towson	MD		06/17/2019		469, 156								13, 186			
2421	Gardena	CA		09/10/2019		4,994,188								105,016			
2422	Plymouth	MI		05/24/2019		5,613,712								57,248			
	Buffalo	NY		05/31/2019		3,750,509								78,339			
2428	Arbutus	MD		07/01/2019		7,502,317								222,964			
2433	Eugene	OH		07/19/2019		15,396,871											
2436	Evans	UU		10/01/2019		12,742,401											
2438	Kissimmee	FLFI		06/28/2019		5,043,652								149,209			
2441	Pasadena	TX.		08/05/2019		5,869,321								164,546			
2442	Madison			07/31/2019		3,157,093								95,404			
2444	Williamsville	NY		07/23/2019		7,836,124								167,983			
2445	Brecksville	0H		09/17/2019		7,841,872								329,493			
2450	Clearwater	FL		10/03/2019		2,068,957								60 , 164			
2452	Independence	0H		07/30/2019		2,723,112								188, 140			
2453	Rehoboth Beach	DE		10/08/2019	······ ···	9,011,944								248,669			
24542455	Smyrna	DE		11/01/2019		12,106,426								245,237			
2455	Charlotte	NU		08/12/2019		3,962,942											
2460	Sacramento	NE		08/16/2019													
2462	Madison	WI		12/03/2019		9. 183.630								207,780			
2463	Longwood	FL		08/29/2019		14,556,382											
2465	Nashville	TN		10/29/2019		4,705,080								207,211			
2466	Myrtle Reach	90	l	10/21/2010		4 835 155								103 3/18	****	1	

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

				Showing	All Mortgage	Loans DISPO	OSED, Trans	sferred or Re	paid During t	he Current Y	'ear						
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment		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
2467	Fort Myers	FL		10/17/2019		1,808,423								74,924			
2468	San Diego	CA		10/25/2019		5,608,940								241,861			
2469	Azusa	CA		11/07/2019		4,870,133								137,617			
2470	Tacoma	WA		09/18/2019		18,068,072								541,433			
2472	Davenport	IA		11/27/2019		3,867,808								118,722			
2473	Alpharetta	GA		09/26/2019		5,304,462											
2474	El Paso	TX		12/16/2019		3, 120, 446								199,045			
	Bellevue	WA		10/23/2019		1,606,336								68,052			
2477	Williamsville	NY		11/07/2019		5,215,946								283,097			
2478	Westchester	IL		10/15/2019		5, 155, 570								155,388			
2479	San Diego	CA		10/30/2019		4,876,142								148,017			
	Seattle	WA		09/30/2019		3,350,952								72,669			
	Glen Burnie	MD		10/30/2019		8,611,995								266,416			
2483	Des Moines	IA		12/03/2019		2,538,849								77,508			
2484	Pasadena	CA		10/23/2019		16,353,628								395,842			
	Spring Hill	FL		10/24/2019		5,423,443								124,064			
2486	Jensen Beach	FL		10/31/2019		4,297,469								98,307			
2487	Vernon Hills	IL		10/28/2019		2,673,455								114,470			
2488	Columbia	SC		10/29/2019		5, 188, 711								124,854			
2489	Seguin	TX		11/21/2019		7,441,721								214,500			
	Greenwood	MN		12/05/2019		3,702,191								109,826			
2493	Acworth	GA		12/20/2019		5, 122, 850								155, 108			
	Riverside	CA		11/15/2019		7,058,587								227,389			
	Richardson	TX		12/11/2019		5,805,673											
2496	Pewaukee	WI		12/05/2019		4,919,984								213, 115			
2497	Des Plaines	IL		12/12/2019		1,864,631								58,293			
2498	Omaha	NE		12/02/2019		6,578,649							•••••				
2499	Central Islip	NY		12/16/2019		2, 165,500							•••••	147, 186			
2501	Richmond	VA		12/16/2019		4,448,691											
2503	Redmond	NC		01/13/2020		1,413,243											
-	San Jose	WA		01/31/2020		9,210,367							•••••				
2507	*** ****	CA		01/14/2020		3,966,133							•••••				
-	Capitol Heights	MD		02/05/2020		1.061.636								29,917			
2509	Chantilly	MD VA		01/29/2020		3,291,000								94,330			
2510	Laurel	VA		01/29/2020		3,291,000											
	Glen Burnie	MD		02/05/2020										244,094			
2512	Capitol Heights	MD		02/05/2020		2.902.048								81,365			
	District Heights	MD		02/05/2020										27,122			
2514	Forestville	MD		01/29/2020		1,640,711								46,235			
-	District Heights	MD		01/29/2020		1.520.070								42.836			
	Beltsville	MD		02/05/2020										27,122			
2517	Capitol Heights	MD		01/29/2020		2,895,371								81.592			
2518	Manassas	VA		01/29/2020		3,096,948								87,272			
-	Des Plaines	IL		01/30/2020		1,989,392											
2520	Irving	TX		01/15/2020		1,477,749								43,436			
2521	Houston	TX		02/14/2020		1,846,627											
2524	Sunnyvale	CA		02/10/2020		3,264,545								92,728			
2525	Winston Salem	NC		02/12/2020		23,479,739								673, 145			
2526	West Berlin	NJ		02/19/2020		7,091,823								301,874			
0507	Wash Davids	MIL	1	00/10/0000		0 400 400								100 011		l	1

1	Location	on	4	5	All Mortgage	7	,		e in Book Value				14	15	16	17	18
·	2	3	1	Ü	Ü	Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued	10	Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Interest Prior Year	Increase/ (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other	Book Value (8+9-10+11)	Change in Book Value	Interest on Disposal	Consid- eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
2528	Sartell	MN		03/02/2020		1,604,257								107,965			
2530	Franklin	WI		03/05/2020		14,453,777											
2532 2533	Cary			02/26/2020		8,704,153											
2536	Brooklyn Park			03/31/2020		2,458,026								56,520			
2537	New Castle	DE		03/06/2020		4,377,421								129,282			
2540	Scotts Valley			04/03/2020		7,430,410								316,784			
2542	Murfreesboro	TN		04/30/2020		6,201,203								143,016			
2543	Phoenix Phoenix	AZA7		04/28/2020		1,252,845								29,512			
2544	San Antonio			04/28/2020		2,907,547											
2546	Kent	OH		05/15/2020		4,986,217								153,848			
2547	Stow	OH		05/07/2020		1,895,481								57,087			
2548	Wichita	KS		04/30/2020		16,659,766								385,384			
2549	Sartell	MN		04/30/2020		2, 160, 398								145,890			
2552	Brentwood	TN		05/26/2020		8,239,912								194, 106			
2555	Tampa	FL		05/18/2020		1,967,908								44,699			
2560	Jupiter	FI		06/12/2020		2,380,447								73,956			
2563	Tulsa			06/04/2020		6,234,079											
2565	Salem	OR		05/29/2020		8, 178, 696								194,417			
2566	Newark	DE		08/10/2020		4,773,178								200,258			
2568	Mendota Heights	MN		08/26/2020		16,453,989								490,773			
2569 2570	El Paso	TX		08/28/2020		4,494,588								284,736			
25/U 2571	Farmington Hills			08/25/2020		2,543,230											
2572	Highland	IN		09/10/2020		1,387,727								45,568			
2573	Houston			09/15/2020		2,386,363								152,364			
2574	Hazle Township	PA		09/24/2020		24,964,056								1,799,727			
2575	Orchard Park	NY		11/30/2020		26,822,617								616, 142			
2576	Seattle			09/10/2020		2,498,665								97,808			
2577 2578	Menlo Park East Amherst			09/03/2020		5,980,330											
2579	Williamsville	NY		09/01/2020		2,634,812								64,871			
2580	Lincoln			08/20/2020		2, 164, 701								42,107			
2581	Washington	DC		09/17/2020		3,677,935								156,213			
2582	Sterling Heights			10/26/2020		15,291,773								1,550,377			
2583	Glen Burnie			09/16/2020	ļ	2,733,316								81,102			
2584	East Elmhurst	NY		09/18/2020	·····	2,648,142								74,399			
2585 2589	New York	NY		09/18/2020	·····	1,489,580								41,850			
2589	Hallandale			10/27/2020													
2591	Orlinda			09/30/2020		1,272,615											
2592	Webster Groves	MO		11/24/2020		3,603,506								77,178			
2594	Gresham	OR		10/22/2020		22,432,951								818,658			
2596	Lutherville-Timonium	MD		10/23/2020	ļ	7,518,261								115,611			
2596	Lutherville-Timonium	MD		10/23/2020	·····	7,518,261								57,017			
259/	Newark	DE		01/15/2021	·····	6,436,058								149,986			
2500	Houston	CA		10/30/2020	·····	3,021,608								93,697			
2000	II	тү	. [11/13/2020	l	2 171 781								66 000			

					All Mortgage L	oans DISPC	OSED, Trans										
1	Location		4	5	6	7		Change	e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded		E		
						Investment			Year's Other-		Total		Investment		Foreign	Dealined	Takal
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
			Loon	Data	Diamagal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	Consid-	Gain	Gain	Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Interest	Increase/	(Amortization)		Interest and			Interest on	eration	(Loss) on Disposal	(Loss) on	(Loss) on Disposal
	- 1		туре		Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other	(8+9-10+11)	Book Value	Disposal		Disposai	Disposal	Disposai
2601	St. Louis Park	MN		11/02/2020		1,724,311								39,609			
2603	Houston			11/05/2020													
2604	Owasso	I X		10/09/2020		2,841,281											
2605	Dublin			11/20/2020		12,600,969											
2606	Saint Paul	UnUn		10/30/2020		7,289,220								215, 158			
2608	Pittsford	MV		12/28/2020		12,117,167											
2609	Rochester	NY		12/28/2020		10,691,618								306,521			
2610	Tempe			11/19/2020		4,449,698											
2611	San Antonio	TX		11/30/2020		6,352,482											
2612	New Berlin	WI		01/11/2021		5,318,250								160,444			
2613	Barre	VT		12/14/2020		5,802,941								650,024			
2614	Charlotte	NC		11/13/2020		1,572,085								66,890			
2615	Marysville			12/21/2020		4,362,449								129,838			
2616	Vista			11/03/2020		3,826,008								90,768			
2618	Fort Lauderdale	FL		12/18/2020		2,935,525								253, 133			
2619	Edina	MN		11/24/2020		2,599,628								105,562			
2620	Memphis	TN		12/17/2020		30,000,000								559, 182			
2621	Savannah	GA		02/02/2021		9,857,565								221, 154			
2622	Miami	FL		12/11/2020		2,784,593								117,445			
2623	Centennial	00		12/15/2020		11,800,136								272,380			
2624	Medford			12/15/2020		11,816,932								264,029			
2625	San Jose	CA		12/18/2020		3,352,152								80,284			
2626	Laurel	MD		01/25/2021		3,655,089								82,578			
2627	Palo Alto	CA		01/14/2021		4,810,570								108,009			
2628	Lancaster	PA		01/26/2021		4,606,786								282,250			
2629	Sauk Rapids	MN		03/01/2021		4,806,045								115,012			
2630 2631	Draper	UI		03/04/2021		11,456,144											
2632	Westerville			03/04/2021		1,787,239								75,495			
2633	Houston	UП		02/10/2021		5,532,632											
2634	Van Nuvs	1A		03/29/2021		5,482,795											
2635	Oklahoma City	OK		01/29/2021		14,379,889											
2636	Norman	0K		04/30/2021		22.824.684								646,532			
2636	Norman	OK		04/30/2021		22,824,684								318,853			
2637	Bellevue			03/30/2021		5,443,372								160,561			
2638	Larkspur		<u> </u>	03/11/2021		8,900,000								126, 188			
2640	Seattle			02/25/2021		8,414,244								258,925			
2642	Dublin	OH		02/11/2021		2,756,463								85,243			
2643	Los Angeles	CA		03/15/2021		5,793,262								252,294			
2646	Hyattsville	MD		04/30/2021		2,494,020								23,068			
2645	Seattle	WA		02/25/2021		2,662,134								81,920			
2647	Fairfax	VA		03/29/2021		5, 167, 963								145,850			
2648	Silver Spring	MD		03/29/2021		3,062,496								86,430			
2649	Reston	VA		03/29/2021	-	7,560,538								213,374			
2650	Alexandria	VA		03/29/2021	-	5,646,478								159,355			
2652	Philadelphia	PA		03/23/2021	-	12,095,460								254,279			
2653	Melville	NY		03/26/2021	-	12,832,528								291,896			
2654	Fairborn			02/26/2021		5,629,819								235,297			
2655	Reynoldsburg	OH		02/26/2021	-	3,973,110											
170:00																	

1	Location	on	4	5	All Mortgage	7	,a			e/Recorded Inv			14	15	16	17	18
'	2	3				Book Value/ Recorded Investment	8	9	10 Current Year's Other-	11	12 Total	13	Book Value/ Recorded Investment	15	Foreign	"	10
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Than- Temporary	Capitalized Deferred Interest and Other	Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Excluding Accrued Interest on Disposal	Consid- eration	Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2657	Miamisburg	OH		02/26/2021		3,423,677								143,092			
2658	Lutherville-Timonium	MD		04/01/2021		2,588,953								37,249			
2658	Lutherville-Timonium	MD		04/01/2021		2,588,953								18,313			
2659	Ridgewood	NY		04/19/2021		6,777,821								146,416			
2660 2661	Wood Dale	IL		04/15/2021		2,850,651								65, 169			
2662	Medina			04/30/2021		3,032,967								93,001			
2663	Berea	OH		04/30/2021		1,671,714								51,260			
2664	Medina	OH		04/30/2021		1,337,371								41,008			
2665	Dublin	OH		05/24/2021		8,551,697								242,224			
2666	Shorewood	MN		05/03/2021		7,545,033											
2668	Allentown	PA		04/16/2021		5,181,250											
2009	Tallahassee			08/17/2021		3,712,230											
2671	Tacoma	WA		05/19/2021		1,927,599								77,945			
2673	Chino	CA		05/17/2021		8.485.557								355, 149			
2674	Oak Creek			05/17/2021		1,470,525								41,387			
2675	Hartland			06/01/2021		2,818,506								79,325			
2676	North Olmsted	OH		08/16/2021		12,141,768								651,873			
2677	Spring Lake	NC		05/03/2021		8,489,202								352,940			
2678 2679	Vienna	0H		06/01/2021		10,452,933											
2680	Favetteville	Nr		06/09/2021		7,052,214								217, 132			
2683	Camp Hill	PA.		06/07/2021		2,123,723											
2684	EDISON	NJ		06/18/2021		5,967,129								170,968			
2685	Waterford			06/29/2021		5,674,805								165,093			
2686	Barrington	NJ		05/07/2021		22,200,000								220,810			
2687 2688	Cincinnati	OH		05/26/2021		1,260,769								27,242			
2088	San Diego			09/01/2021		5,022,735											
2693	Salem	OR		06/30/2021		7,479,378								161,916			
2694	Hermitage	PA		06/30/2021		3,991,253								153,865			
2695	Brooklyn Center	MN		06/30/2021		2,828,218								169,881			
2696	Lansing	MI		08/17/2021		6,217,594								235,373			
2697	Waukesha	WI		07/22/2021		9,662,583								414,585			
2698 2699	Brownstown Township			06/30/2021		7,762,675								173,735			
2699 2700	Kalamazoo			06/30/2021		2,913,183											
2701	Seattle			10/12/2021		3, 109, 456								86,524			
2702	Brentwood	TN		07/20/2021		1,935,078								41,972			
2703	Costa Mesa	CA		08/02/2021		2,483,531								55,015			
2704	Garland	TX		08/03/2021		6,231,233								139,576			
2705	Houston	TX		07/28/2021		2,896,077								81,089			
2706	Philadelphia	PA		08/06/2021		2,250,000								11,416			
2707 2708	La Habra	CA		08/24/2021		6,527,108											
2708	Kansas City	MV		08/30/2021													
2710	Butler Township	PA		07/21/2021		8,050,000								67,389			
2713	Bellevue	WA		08/05/2021		3,341,425								131,574			
2714	Madison Heights	MI		08/09/2021		4,389,845								174,215			
0715	Sykasyilla	MD	1	00/13/2021	I	1 406 309		T.	1	T.	1		I	82 000		1	

			_		All Mortgage	Loans DISPO	OSED, Trans										
1	Location		4	5	6	7		Change	e 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	Deellerd	Tatal
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
			Loon	Data	Diamagal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	Canaid	Gain	Gain	Gain
Lance Manager	0.0	0	Loan	Date	Disposal	Interest	Increase/	(Amortization)		Interest and			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
2716	Sykesville	MD		09/13/2021		2,437,603								143,866			
2717	Wheeling			09/09/2021		1,534,806								58,092			
2718	Burr Ridge			12/15/2021		1,643,764								63,281			
2719	Elmhurst			12/15/2021		2,997,452								115,394			
2720	Pasadena			09/17/2021		2,962,554								298,487			
2721	Kennewick	FL		09/23/2021		1,934,022								58,260			
2722 2723	San Diego			12/10/2021		4,977,517											
2724	Martinez			10/19/2021		5.921.928											
2726	Chattanooga			10/15/2021										149,696			
2727	Oakville	MO		11/10/2021		2,342,779								71,676			
2728	Santa Rosa			12/06/2021		3.504.015								71,676			
2730	San Jose			11/30/2021		7,031,867											
2730	Santa Cruz	CA		11/30/2021		9,059,361											
2734	Hoboken	N I		11/01/2021		24,900,000								46,980			
2736	Torrance	CA		11/10/2021		3,766,217											
2737	Temecula	CA		12/03/2021		4,413,986								96,567			
2738	Murrieta	CA		12/03/2021		4.610.163											
2739	Tampa	FI		12/15/2021		4,681,742											
2743	Sparks	MD		12/07/2021		2.690.999											
2744	Cincinnati	0H		12/10/2021		2,941,887								65, 193			
2745	Danville	GA		12/15/2021		4,901,521								110,371			
2746	Nashville			03/07/2022		7.398.043								156,949			
2747	San Jose			12/07/2021		17,554,988								387 , 158			
2748	Portland	OR		12/15/2021		5,509,310								548,057			
2749	Wauwatosa			12/15/2021		5,363,757								153,047			
2750	Albany	OR		01/28/2022		6,089,854								135,683			
2751	Salem			01/28/2022		7,342,203								163,586			
2753	Depew	NY		03/28/2022		4,582,859								179,962			
2754	Amherst	NY		03/28/2022		4,634,841								177,302			
2755	Landover	MD		12/01/2021		4,574,541								129,481			
2756	Buffalo	NY		03/23/2022		2,928,349								110,444			
2758	Hicksville	NY		01/28/2022		4,526,145								91,479			
2760	West Seneca	NY		03/24/2022		7,069,540								200,625			
2761	Miami	FL		02/04/2022		4,363,672								118,535			
2762	Grand Prairie	TX		03/15/2022		2,586,096								98,430			
2763	Sugar Land	TX		02/24/2022		3,837,925								84,877			
2764	Downers Grove	.		01/28/2022		6, 183, 919								142,706			
2765	Mokena	.		01/28/2022		4,368,007								100,801			
2766	Fishkill	NY		03/11/2022		5,598,961								155,588			
2768	Lewisville			02/11/2022		2,448,697								70, 192			
2/69	Englewood			03/04/2022		6,555,555								145,071			
2774	Fuquay-Varina	NC		03/29/2022		1,563,240								56,833			
2775	Columbus	UH		02/15/2022		31,093,119								1,238,931			
0777	Mesa	AZ	·····	02/15/2022		3,052,608										•••••	•••••
9777	Glen Burnie	MD	·····	04/14/2022		12,827,011										•••••	•••••
0770	Massillon			04/14/2022	·····	5,531,651											
2770	Massilion Medina	UH		04/12/2022										179,938			
2780	Harrison Township	мі		04/12/2022		4,925,706											
2781	Auburn			05/25/2022		1 876 072								49 137			

					All Mortgage L	oans DISPC	SED, Trans										
1	Location		4	5	6	7			in Book Value			TI.	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	Dealined	Takal
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
			Loon	Data	Dianagal	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	Consid-	Gain	Gain	Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Interest	Increase/	(Amortization)		Interest and	Book Value		Interest on	eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
	- 1	State	туре		Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other	(8+9-10+11)	Book Value	Disposal		Disposai	Disposai	Disposai
	Fort Wayne Del Rev Oaks	IN		05/11/2022		13,517,2234,841,917								272,351			
	,					12,050,406											
2788	Bala CynwydIndianapolis	PA		05/25/2022		2,050,406											
2792	Amherst	NIV		06/28/2022		3, 131,565											
2702	Depew	NIV		06/28/2022		1,957,566								104,429			
2794	Melville	MV		05/27/2022		9,088,301											
2795	Walker	MI		07/21/2022		10,353,463											
2796	Redwood City	CA		11/01/2022		18,470,321											
2797	Freemont			12/01/2022		9,100,000								177,934			
2798	San Jose	CA		12/01/2022		12,200,000											
2802	Omaha	NE		05/26/2022		10,298,314											
2803	Wilmington	DE		12/01/2022		5,200,000								179,913			
2804	Temecula	CA		06/09/2022		12,894,043								260,369			
2807	Sacramento			11/22/2022		19,500,000								2,528,247			
2808	Clearfield	UT		05/26/2022		3,467,675								66,454			
2809	Teaneck	NJ		07/07/2022		31,739,962											
2810	Palm Harbor	FL		07/18/2022		4, 167, 488								100,221			
2811	Napa	CA		05/26/2022		2,963,885								74,342			
2812	Miami	FL		08/11/2022		33,858,467								581,312			
2813	Livonia	MI		06/23/2022		3,568,249								117,259			
2814	PASCO	WA		06/28/2022		10,916,933								204,757			
2816	Florissant	MO		09/19/2022		6, 102, 839								136,515			
2817	Farmers Branch	TX		09/19/2022		4,857,362								108,655			
2818	Indianapolis	IN		09/19/2022		3,786,251								84,695			
2819	Salem	OR		07/28/2022		2,964,755								68,104			
2820	Melville	NY		08/22/2022		7,672,333								114,213			
2821	Melville	NY		08/24/2022		4,855,690								72,284			
2822	Franklin	TN		11/01/2022		1,569,309								33, 161			
2823	Tukwila	WA		11/09/2022		4,500,000								100,686			
2824	Brigantine	NJ		10/06/2022		3,795,867								119,135			
2825 2826	Lebanon	PA		10/06/2022		3,639,067								114,214			
2827	Clearwater	FL		08/31/2022		2,987,690								50,587			
2827	Umaha	NE		08/30/2022		3, 124, 163						•					
2830	Madison	WI		09/29/2022		2,545,104								314,572			
2831	San Antonio	TY		10/18/2022		3,400,177								71,747			
2832	Clearwater	FI		10/14/2022		2.040.173								42,252			
2833	Elmwood Park	N.I		11/28/2022		11,200,000											
2834	Bellevue			11/29/2022		2,200,000								106,758			
2836	Melbourne	FL		10/28/2022		7,989,350								130,917			
2837	Mount Pleasant	MI		11/17/2022		1,624,400								25,517			
2841	Portland	OR		10/31/2022		6,241,123								108,913			
2844	Newberg	OR		12/13/2022		3,700,000								74,142			
2845	Clackamas	OR		12/13/2022		2,462,800								48,998			
2846	Dallas	TX		11/30/2022		6,900,000								147,915			
2847	Madison	WI		11/16/2022		18,700,000								894, 120			
2848	Madison	WI		11/16/2022		25,700,000								1,228,817			
2849	Monona	WI		11/16/2022		16,000,000								489,734			
2850	Portland	OR		12/01/2022		2,500,000								74,517			
2852	Rothell	WΔ	l	12/16/2022		1/ 500 000			l		1	1	l	101 831		1	1

2853 Compton CA .12/15/2022 .2,800,000 2857 Manassas VA .02/17/2023 2858 Gainesville FL .03/30/2023 2859 Salem .0R .03/06/2023	Total Foreigr Exchange e Change in Book Value	Accrued Interest on		Foreign Exchange Gain (Loss) on	17 Realized Gain	18 Total
Recorded Investment Excluding Accrued Valuation Interest Increase/ Compton City State Type Acquired Date Disposal Compton CA	Total Foreigr Exchange e Change in	Recorded Investment Excluding Accrued Interest on	Consid-	Exchange Gain	Gain	
Loan Number City State Type Acquired Date Disposal Interest Prior Year (Decrease) (Accretion Recognized Other (B+9-10+1) Compton CA 12/15/2022 2853 Gainesville FL 03/30/2023 2859 Salem OR CRAPT CRA	Exchange in	Investment Excluding Accrued Interest on	Consid-	Exchange Gain	Gain	
Loan Number City State Type Acquired Date Date Date Date Date Date Date Date	Exchange in	Accrued Interest on	Consid-	Exchange Gain	Gain	
Loan Number City State Type Acquired Disposal Date Date Dat	Exchange in	Accrued Interest on		Gain	Gain	
Loan Number City State Type Acquired Date Da	e Change in	Interest on				0
Loan Number City State Type Acquired Date Prior Year (Decrease) /Accretion Recognized Other (8+9-10+1) 2853 Compton CA 12/15/2022 2,800,000 2857 Manassas VA <					(1 000) 00	Gain
2853 Compton CA .12/15/2022 .2,800,000	Book value	Disposai			(Loss) on Disposal	(Loss) on Disposal
2857 Manassas VA .02/17/2023				Disposal	Disposai	Disposai
2858 Gainesville FL .03/30/2023 2859 Salem			37,380			
2859 Sa I em						
			137,005			
2860 Harrisburg PA			59,618			
2862 Roslyn			18,795			
2663 Glen Head NY						
2866 Bellevue WA 03/30/2023			66, 183			
2867 Frederick ND			68,757			
2868 Waxhaw NC			19,706			
2870 Coconut Creek			20,650			
2871 Olimsted Fall's			19,794			
2873 Akron			39,245			
2875 New York NY			16,802			
2876 Middleburg Heights OH			30,575			
2877			59,787			
2881 Baltimore			54,724			
2882 Frederick ND. 06/16/2023 ND			25,216			
2883 Frederick MD			39,858			
2884			66,893			
2885			71,213			
2887			12,356			
2888			23,528			
2889			40,137			
2890 Eldersburg			26,605			
2891			28,327			
100/7/200			5,535			
2894 Melville NY			35,174			
2996 Santa Ciara			40, 183			
2900 Nellar K DE			12,836			
2902 Maspeth NV						
2903 Middleburg Heights OH			14,002			
2908 Beaverton			12,950			
2909 Petaluma CA			20,572			
2912 Lorton VA			7,795			
2913 Livonia			137,887			
2914 Franklin WI 10/10/2023			8,618			
2915 MadisonWI			13,645			
2916 Portland OR 09/28/2023			8,138			
2917 Santa Rosa CA. 10/13/2023 Santa Rosa Santa Rosa CA. 10/13/2023 Santa Rosa Santa Ros			19,045			
2919 Rosemead			3,719			
2921			4,776			
0A01640 Eugene OR 12/17/2013 265,660			75,320			
0A01679			193,653			
0A01735			86,894			
0A01736			259, 159			
0A01771	.					
0A01808			142, 164			
0A01812 Totowa NJ 10/28/2019 4,945,125	.		177,568			

SCHEDULE B - PART 3

				Showing	a All Mortgage	Loans DISPO	OSED, Trans										
1	Location		4	5	6	7		Change	e 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
0A01895	Cheektowaga	NY		10/06/2015		1,523,203								62,646			
0A01954	Abingdon	MD		11/30/2022		2,806,452								41,780			
0A01963	Annapolis	MD		09/30/2022		3, 185, 016								92,760			
0A01994	Calabasas	CA		08/10/2017		4,044,243								98,087			
0A02036	Addison	TX		05/01/2018		1,224,164								68,570			
0A02071	Huntington	CA		03/31/2023										22,325			
0A02127	San Diego			11/25/2019		4,710,559								235,684			
0A02176	El Cajon	CA		12/16/2019		2,031,007								56,230			
0A02506	San Jose	CA		01/26/2021		2,000,000								30,550			
0A02574	Hazle Township	PA		10/21/2021		7,440,514								531,989			
	Calabasas	CA		04/28/2020		2,048,507								42,163			
0299999. Mortgages with	1	1		1	1	4,553,488,922								181,407,209			
2830	Madison	WI		01/17/2023	01/19/2023								3,500,000	1,000,000			
2855	San Antonio	TX		02/01/2023	02/03/2023								8,250,000	4,000,000			
2856	Redmond	WA		01/31/2023	02/01/2023								5,500,000	1,000,000			
2857	Manassas	VA		02/17/2023	02/21/2023								5,000,000	1,000,000			
2858	Gainesville	FL		03/30/2023	03/31/2023								8,000,000	1,000,000			
2859	Salem	OR		03/06/2023	03/08/2023								4,200,000	1,999,200			
2860	Harrisburg	PA		03/15/2023	03/17/2023								13,000,000	6,300,000			
2862	Roslyn	NY		05/25/2023	05/26/2023								3,800,000	1,808,800			
2863	Glen Head	NY		05/10/2023	05/10/2023								3,000,000	1,428,000			
2864	Annapolis	MD		04/21/2023	04/25/2023								19,000,000	1,000,000			
2865	Alexandria	VA		03/16/2023	03/31/2023								30,000,000	11,000,000			
2866	Bellevue	WA		03/30/2023	03/31/2023								13,500,000	6,615,000			
2868	Waxhaw	NC		05/30/2023	06/01/2023								3,850,000	1,832,600			
2871	Olmsted Falls	OH		06/15/2023	06/20/2023								3,400,000	1,618,400			
2873	Akron	OH		06/21/2023	06/23/2023								10,000,000	4,760,000			
2875	New York	NY		06/07/2023	06/09/2023								6,500,000	3,094,000			
2877 2880	Carrollton	GA		05/31/2023	06/01/2023								10,000,000	1,000,000			
2881	Fort Worth	IX		07/06/2023	07/10/2023								22,000,000	6,000,000			
2883	Frederick	MD		06/01/2023	06/05/2023								8,750,000	1,000,000			
2884		MD											5,900,000				
2885	Westwood	NJ		08/03/2023	08/07/2023	-							8,000,000 11,700,000	3,000,000			
2886	Marietta Cincinnati	GA		05/31/2023	06/01/2023	-							7,550,000	1,000,000			
2887	Brooklyn Park	VП		06/23/2023	05/2//2023	-								1,718,360			
2892	Lino Lakes	MN		06/07/2023	06/09/2023								16, 100,000	1,000,000			
2893	San Diego	ΓΔ		09/01/2023	09/05/2023								3,000,000	1,428,000			
2899	High Point	NC.		07/28/2023	08/01/2023								4,200,000	1,999,200			
2900	Newark			08/04/2023	08/07/2023								11,000,000	6,000,000			
2901	Princeton	N.I		08/11/2023	08/15/2023								5,250,000	2,499,000			
2902	Maspeth	NY		08/29/2023	08/30/2023								22,500,000	1,000,000			
2903	Middlebura Heiahts	OH		08/25/2023	08/29/2023								5,450,000	2,594,200			
2904	Reading	PA		09/15/2023	09/19/2023								10,000,000	1,000,000			
2905	Irving	TX		08/02/2023	08/04/2023								6,000,000	2,856,000			
2907	Whippany	NJ		08/15/2023	08/17/2023								5,250,000	2,499,000			
2911	Sherwood	OR		09/07/2023	09/08/2023								6.300.000	1,000,000			
2912	Lorton	VA		09/15/2023	09/19/2023								7,000,000	3,332,000			
2922	Frisco	TX		11/06/2023	11/08/2023								13,500,000	10,535,000			[
2937	Coconut Creek	FL		12/14/2023	12/18/2023	.							14,000,000	5,000,000			[
0399999. Mortgages dis										-			347,560,000	107,916,760			
0599999 - Totals						4,694,253,679							484,653,405	426,417,374			

SCHEDULE BA - PART 1

					Showing Other Long-Te	erm Invested A	Assets OWN	IED Dece	ember 31 of	Current Yea	ar								
1	2	3	Location		6 6	7	8	9	10	11	12	Cha	ange in Bool	k/Adjusted C	arrying Val	IIE	18	19	20
	_		4	5	i	NAIC	ŭ					13	14	15	16	17		i '	
			4	3		Designation,						10	1-7	Current	10	.,		1 '	
						NAIC							Current	Year's		Total		1 '	
											Doole							1 '	
						Designation					Book/		Year's	Other-	0 11 - 1	Foreign			
						Modifier					Adjusted		(Depre-	_ Than-	Capital-	Exchange		Commit-	
						and					Carrying		ciation)	Temporary	ized	Change in		ment	
						SVO					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP						Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase/	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
13139#-10-3	Caltius Partners IV. LP		Los Angeles	CA	Direct	5.C S	04/01/2011	2	643,779	709,451		55.045					36,455	417.377	0.007
	Newstone Capital Prinrs II. LP		Dallas		Direct	5.A S	12/10/2010	2	940.823	750 . 156		(103,166)					100.788	415.924	
	loint Venture Interests - Fixed Income	- NAIC I					12/ 10/2010		1.584.602	1.459.607	1.459.607	(48, 121)					137,243	833.301	
		I	Stamford	CT			00/44/0000		1,364,602	,,	, ,	. , ,		1				633,301	
36480#-10-9	Garmark Partners II, LP				Direct		02/14/2006	2		136,834	136 , 834	136,833					32,260	······	0.030
	NYLCAP Mezzanine Prtnrs III LP		New York		Direct		06/01/2010	2	446,714	530,832	530 , 832	84, 118					11,995		
	VSS Structured Capital II, LP		New York	NY	Direct		06/01/2009	2	1	113,269	113,269	36,431		168,500				351,229	
1799999. J	oint Venture Interests - Fixed Income	- NAIC L	J J	by the SVO - U	Inaffiliated				446,715	780,935	780,935			168,500			44,255	1,362,420	
	Advanced Technology Vntrs VII		Boston	MA	Direct		07/11/2001	1	378,380 .	244,943	244,943	(136,032)						ļ'	0.013
	Advanced Technology Vntrs VIII		Boston	MA	Direct		10/19/2007	1	1, 124,598 .	673,621	673,621	(428, 196)						375,000	0.025
	AEA Investors Fund V, LP		New York	NY	Direct		10/11/2012	3	1	437,229	437 , 229	(464,377)						371,165	0.003
	AEA Investors SBF IV, LP		Stamford	CT	Direct		10/11/2019	3	6,484,043	8,863,784	8,863,784	287,759						927,302	20.009
	AEA Investors SBF V LP		Stamford	CT	Direct		12/13/2023	3	1,281,745 .	1,281,745	1,281,745		L	L I				8,458,054	0.010
	AEA Small Business Fund III LP		New York	NY	Direct		08/15/2016	3	157 .659	4,569,749	4.569.749	36.743	L	L I			507 . 179	637.649	0.013
	Alpha CEE Fund II. LP		Zurich		Direct		08/24/2007	3	530,637	478,951	478,951	23.969						320,080	
	Amberbrook VII LLC		New York	NY	Direct		03/31/2016	3	2,240,272	1,694,883	1,694,883	(373, 199)					1,812	408,541	
	Amberbrook VIII. LP		New York	NY	Direct		12/20/2019	3	5,347,746	7,251,717	7,251,717	(1.375.488)					4.645	929.625	
	Angeleno Investors III. LP		Los Angeles		Direct		06/16/2010	1	3,114,004	3,865,818	3,865,818	(219.569)						1	0.016
	Apex Investment Fund VI, LP		Chicago	• • • • • • • • • • • • • • • • • • • •	Direct		06/07/2006	1		3,805,816	3,005,010	(248,663)						ſ	0.036
	Apogem Heritage Fund VI LP		New York	NY	Direct		09/25/2023		4.595.596	8.566.373	8.566.373	3.970.777					2.001	379.548	1 1
	1.0		New York	NY	Direct			3	4,393,396		, . ,	- / - /					,		1 1
	Aquiline Fin'l Srvcs Fd III LP						02/25/2015	3		3,630,284	3,630,284	(1,478,389)					(2, 194)	230,034	
	Aquiline Fin'l Srvcs Fd IV, LP		New York		Direct		12/20/2019	3	8,691,084 .	11,965,712	11,965,712	1,721,942					118,362	909,074	
	Aquiline Technigy Grwth Fd, LP		New York		Direct		07/28/2017	1	4,305,346	4,261,191	4,261,191	(978,249)						48,642	
	Aquiline Tech Growth Fd II, LP		New York	NY	Direct		04/28/2022	1	2,022,300	2,258,926	2,258,926	399,312						5,341,974	
	Argosy Investment Prtnrs V, LP		Wayne	PA	Direct		04/16/2015	3	1 -	4,224,816	4,224,816	(39,333)						483, 121	
	Axiom Asia Priv Cap Fd II, LP		Singapore	SGP	Direct		12/22/2009	3	1 .	2,288,047	2,288,047	(857,247)					(5,223)		1 1
	Axiom Asia Priv Cap Fd III, LP		Singapore		Direct		10/05/2012	3	1	9,798,191	9,798,191	(359,231)						1,049,999	
	Banyan Hidngs Alpha, LLC-CI A		Colleyville	TX	Direct		12/21/2021	3	540,395 .	921, 100	921, 100	197,000						ļ'	0.049
	BBH Capital Partners IV, LP		New York	NY	Direct		12/30/2011	3	1 .	2,114,693	2, 114, 693	57,716						1,036,153	0.016
	BBH Capital Partners V, LP		New York	NY	Direct		12/19/2016	3	3,801,321 .	5,389,794	5,389,794	157,475						159,524	0.010
	BBH Capital Partners VI, LP		New York	NY	Direct		05/18/2021	3	7,579,621	9,786,555	9,786,555	881,644						1,773,196	0.008
	BGV IV. LP		Naarden	NLD	Direct		04/14/2021	1	4.895.143	6.168.970	6 . 168 . 970	516.907	L	L I				2.578.359	
	Bison Capital Partners IV, LP		Santa Monica	CA	Direct		03/15/2013	3	294,089	4,653,260	4,653,260	628,720		[11	327,043	1 1
	Bison Capital Partners V, LP	l	Santa Monica	GA	Direct		09/18/2017	3	3,652,050	4,893,002	4,893,002	(474,520)	L	[L	62,996	737,226	1 1
	Bison Capital Partners VI. LP	1	Santa Monica	• • • • • • • • • • • • • • • • • • • •	Direct		03/30/2023	3	2,158,628	2,724,800	2,724,800	566 . 172					12,179		
	Builders VC Fund I. LP		San Francisco	CA	Direct		11/04/2018	1	6,440,000	12,292,135	12,292,135	(2.231.194)	l	[12, 173	560,000	1 1
	Builders VC Fund II. LP		San Francisco	GA	Direct		02/17/2021	1	5,440,000	5.459.538	5.459.538	(2,231, 194)						4.825.000	
	,		*****	• • • • • • • • • • • • • • • • • • • •	Direct			۰۰۰۰۰۰ ۱۰۰۰۰۰۰۰	5, 1/5,000 .	.,,	.,,	(491.689)					(100 017)		1 1
	Caltius Equity Partners III LP		Los Angeles	• • • • • • • • • • • • • • • • • • • •			06/02/2015	J 3	1	3,009,683	3,009,683	, . ,	l				(129,617)	303,958	1 1
	Caltius Equity Partners IV, LP		Los Angeles	CA	Direct		10/20/2022	3	5,340,005	5,870,555	5,870,555							4, 197, 896	
	Capvent India Priv Eqty Fd LTD		Port Louis		Direct		07/23/2010			1,619,436	1,619,436	, ,						778,352	
	Century Capital Partners IV LP		Boston	MA	Direct	.	11/01/2007	J 3	<u> </u> -	7,735	7,735	(4,370)	·····					658,267	
	Century Focused Fund III, LP		Boston	MA	Direct		02/29/2012	3	1 -	1,439,829	1,439,829	(780,346)						737,540	
	Century Focused Fund IV, LP		Boston	MA	Direct		12/06/2016	3	1,463,882	4,076,565	4,076,565	960,665						54,329	
	Charles River Prtnrshp XIII LP		Cambridge		Direct		06/11/2007	1	1 .	2,214,968	2,214,968	(248,657)				ļ		<u> </u>	0.018
	Charles River Prtnrshp XIV, LP		Cambridge	MA	Direct		05/26/2009	1	1 .	454,854	454,854	(1,103,081)						ļ'	0.023
	Charles River Prtnrshp XV, LP		Cambridge	MA	Direct		05/30/2012	1	1,972,202	4,025,852	4,025,852	(3, 124, 127)						206,250	0.020
	Charles River Prtnrshp XVI, LP		Cambridge	MA	Direct		05/11/2015	1	4,538,738	17,003,967	17,003,967	(6,257,247)						210,000	0.015
	Charles River Prtnrshp XVII LP		Cambridge	MA	Direct		03/28/2018	1	5,658,026	13,265,798	13,265,798	(3,357,535)						270,000	0.010
	Construct Capital I. LP	1	Chevy Chase	MD	Direct		02/03/2021	1 1	2.960.000	4.563.636	4.563.636	(73.784)	1	1				1.040.000	0.029

SCHEDULE BA - PART 1

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1	2	3	Location	6	7	8	9	10	11	12	Cha	inge in Bool	k/Adjusted C	Carrying Val	ue	18	19	20
1	İ		4 5		NAIC						13	14	15	16	17			
'	1				Designation,								Current					
1	İ				NAIC							Current	Year's		Total			
'	1				Designation					Book/		Year's	Other-		Foreign			
'	1				Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
'	1				and					Carrying		ciation)	Temporary	ized	Change in		ment	
	1				SVO		_			Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen
CUSIP	İ				Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	
Identi-	1			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
	Construct Capital II, LP		Chevy ChaseMD	Direct		09/29/2022	1	1,025,000	946,480	946 , 480	(72,478)						3,975,000	
	Construct Cap Select Fund LP		Chevy Chase MD	Direct		04/01/2022	1		620,869	620,869	(4,700)						1,882,500	
	CRV Select Fund II, LP		Cambridge MA	Direct		03/29/2022	1		695,745	695,745	(75,846)						2,212,500	
	CRV XVIII, LP		CambridgeMA	Direct		02/12/2021	1	8,075,000	8,519,857	8,519,857	(904,772)						1,925,000	
	CRV XIX, LP		oambi rago	Direct		06/10/2022	1	2,047,500	1,780,107	1,780,107	(174,243)						4,952,500	
	DFJ Gotham Fund II, LP		New York	Direct		03/31/2010	1	1,003,496	4,035,428	4,035,428	66, 131					1.272.703	1,269,740	0.115
I	Diversis Capital Prinrs I, LP		Los Angeles CA CA	Direct		02/01/2022	ა ა	2,269,248	2,970,655	2.970.655						1,2/2,703	7,306,542	
I	Draper Fisher Jurvetsn Fd X LP		Menlo Park	Direct		02/01/2022	1	3,786,569	3, 128, 796	3, 128, 796	(933,845)						1,306,542	0 . 0 16
	Edison Venture Fund VI. LP		Lawrenceville	Direct		12/20/2006	1	215.620	3, 128, 796	301.118	(933,845)					54.572		0 . 0 19
	Edison Venture Fund VII, LP		Lawrenceville	Direct		12/20/2006	1	2 13,020	23,314		(65,952)					54,5/2		
	Element Partners II. LP		Radnor PA	Direct		08/26/2008	1	1	29,462	29,462	(372.900)						477.678	
	Energy Impact Fund II LP		New York	Direct		11/10/2021	1	6,726,244	9,059,795	9,059,795	599,863						2,495,164	
	EQT Fund VI. LP		Stockholm SWE	Direct		11/30/2011	3		3,033,733		(22,792)						44,511	
	EQT Mid Market Europe, LP		StockholmSWE	Direct		08/11/2017	3	2,933,457	2,821,243	2,821,243	(649.357)						669,817	
	Essex Woodlands Hith Vntrs IV		Woodlands TX	Direct		06/22/1998	1	189.482	656.087		(040,007)							0.036
	Essex Woodlands Hith Vntrs VI		Woodlands	Direct		02/12/2004	1	1.474.178	1,474,178	1.474.178							186,000	
	Essex Woodlands Hith Vntrs VII		Woodlands	Direct		06/30/2006	1	1	116,014	116,014	(540)							0.008
	EW Healthcare Prtnrs Acq Fd LP		Wood Lands	Direct		02/11/2021	1		418,041	418 .041	67.623		571.257					0.000
	EW Healthcare Prtnrs Fd 2, LP		Woodlands TX	Direct		09/26/2019	1	4,634,106	5,285,779	5,285,779	1, 119,876						3,924,577	
	EW Healthcare Partners, LP		Woodlands TX	Direct		01/16/2015	1	668,623	2,850,061	2,850,061	(42,235)							0.009
	First Reserve Fund XI, LP		Greenwich CT	Direct		12/14/2006	3	1	2,019	2,019	(1,277)							0.001
	First Reserve Fund XIII, LP		Greenwich CT	Direct		07/15/2014	3	4,857,333	3,281,804	3,281,804	(455,055)					153,870	414,700	00.002
	First Reserve Fund XIV, LP		Greenwich CT	Direct		08/14/2019	3	6,928,805	9,959,433	9,959,433	1,286,129					557,772	257,271	10.016
	First Reserve XII, LP		Greenwich CT	Direct		08/25/2008	3	14,538	6,899	6,899	(6, 169)							0.001
	Genstar Capital Partners V, LP		San Francisco CA	Direct		12/11/2007	3	1	4,616	4,616	(94, 167)						515,855	50.003
	Genstar Capital Prtnrs VI, LP		San Francisco CA	Direct		06/27/2012	3	1	1,402,618	1,402,618	(996,661)						1,090,751	
	Genstar Capital Prtnrs VII, LP		San Francisco CA	Direct		05/13/2016	3	2,746,054	6,076,208	6,076,208	730,235					4,983	51,403	
	Genstar Capital Prtnrs VIII LP		San Francisco CA	Direct		10/16/2017	3	4,573,676	12, 105, 222	12, 105, 222	32,447						596,445	
	Genstar Capital Prtnrs IX, LP		San Francisco CA	Direct		09/03/2019	3	6,486,657	12, 174, 385	12, 174, 385	1,084,751					129,467	1,385,840	
	Genstar Capital Partners X, LP		San Francisco CA	Direct		12/13/2021	3	10,799,281	11,436,071	11,436,071	303,878					,	924,772	
'	Goldner Hawn Fund VII, LP		Minneapolis	Direct		04/29/2019	3	2,652,247	7,559,165	7,559,165	1,308,223					(64,242)	, ,	
'	Goldner Hawn Fund VIII, LP		Minneapolis	Direct		07/17/2023	3	540 , 137	676,775	676,775	136,637					5 00-	6,808,460	
'	Goldpoint Prtnrs Co-Invmt VI			Direct		02/26/2018	3	1	4,561	4,561	(3,411,540)					5,232		
	Gridiron Capital Fund III, LP		New Canaan CT	Direct		11/07/2016	3	4,249,764	19,425,108	19,425,108	(414,759)					607, 155		
	Gridiron Capital Fund IV, LP		New Canaan CT	Direct		05/06/2020	3	10,329,982	21,848,811	21,848,811	1,808,442					394, 139		
	Gridiron Capital Fund V, LP		New Ganaan C1	Direct		01/05/2023	3	3,805,615	4,016,171	4,016,1/1	(1.448.041)					28,704	., ,	
I	Gryphon Heritage Partners, LP		San Francisco CA CA	Direct		12/15/2020	2	3,043,248	6.829.342	6.829.342	(1,448,041)						4,475,036	
	Harbour Group IV. LP		St. Louis	Direct		02/01/1999	2		100,947	100,947							1,410,083	0 . 0 . 0 . 0 . 0 . 0 . 0 .
	HGGC Fund II. LP		Palo Alto CA.	Direct		02/01/1999	3	3.888.338	6.470.038	6.470.038	(841,668)					221.669	438 . 126	
	HGGC Fund III. LP		Palo Alto CA.	Direct		07/28/2017	3	4,003,224	10,354,119	10,354,119	1.717.739					136.020	718,051	
	HGGC Fund IV. LP		Palo Alto CA	Direct		06/25/2020	3	5,748,113	7,834,755	7,834,755	1,717,739					100,020	3,920,734	
	IDG Ventures USA III. LP		San Francisco CA	Direct		02/21/2014	1	6, 133, 279	6,505,743	6,505,743	(1,393,750)		[l	l	262,500	
	Lerer Hippeau Select Fd II. LP		Palo Alto CA.	Direct		05/29/2018	1	2,000,000	2,637,496	2,637,496	(1,136,390)							0.033
	Lerer Hippeau Select Fd III LP		Palo Alto CA.	Direct		02/11/2020	1	2,850,000	4,428,181	4,428,181	(961,902)						150,000	
	Lerer Hippeau Select Fd IV, LP		Palo Alto	Direct		03/21/2022	1		634, 160	634 , 160	(59,991)						2,250,000	
	Lerer Hippeau Ventures V. LP	l	Palo Alto	Direct		12/07/2015	1	4.463.784	14.627.742	14.627.742	(2.992.020)		L		l	l	,,	0.044

1	2	3	Location		Showing Other Long-Ter 6	7	8	9	10	11	12	Cha	ange in Boo	k/Adjusted (Carrying Val	lue	18	19	20
			4	5		NAIC Designation, NAIC Designation					Book/	13	14 Current Year's	15 Current Year's Other-	16	17 Total Foreign			
CUSIP						Modifier and SVO Admini-	Date	Туре			Adjusted Carrying Value Less	Unrealized Valuation	(Depreciation) or (Amorti-	Than- Temporary Impair- ment	Capital- ized Deferred Interest	Exchange Change in Book/ Adjusted	Invest-	Commit- ment for Additional	Percentage of
Identi- fication	Name or Description	Code	City	State	Name of Vendor or General Partner	strative Symbol	Originally Acquired	and Strategy	Actual Cost	Fair Value	Encum- brances	Increase/ (Decrease)	zation)/ Accretion	Recog- nized	and Other	Carrying Value	ment Income	Invest- ment	Owner- ship
	Lerer Hippeau Ventures VI, LP	Palo Alto	-	CA	Direct		04/10/2018	1	4,750,000	9,375,410	9,375,410	(7,420,529)						250,000	0.041
	Lerer Hippeau VII, LP	Palo Alto		CA	Direct		03/20/2020	1	3,750,000	3,858,391	3,858,391	(65,995)						1,250,000	0.038
	Lerer Hippeau VIII, LP			CA	Direct		03/21/2022	1	1,250,000	1,071,350	1,071,350	(85,766)						3,750,000	
	Lightyear Fund III, LP			NY	Direct		06/15/2012	3	520,535	560,776	560,776	2,522					18,531	78,614	
	Lightyear Fund IV, LP			NY NY	Direct		12/12/2016	3	3,316,345	7,681,389	7,681,389	1,619,952					(1,342)	270,630	
	Lightyear Fund V, LP	New York		NY	Direct		12/17/2020 07/11/2014	3	7,056,123	8,701,650 6,615,953	8,701,650	1,354,357					25,756	2,118,658	
	LS Power Equity Prints IV, LP	New York		NY	Direct		06/10/2019	3	5,364,397	9,011,724	9,011,724	(1,640,365)					40,758	1,496,403	
	LS Power Equity Partners V, LP			NY	Direct		12/04/2023	3	125,846	125,846	125,846	(1,040,303)					40,730	9,815,966	
	Maveron Equity Partners V, LP	Seattle		WA	Direct		01/20/2015	1	3,956,837	4,147,066	4, 147, 066	(2,583,565)							0.036
	Maveron Equity Partners VI, LP			WA	Direct		12/12/2016	1	6,673,640	11,316,357	11,316,357	(1,437,617)						150,000	
	Maveron Equity Prtnrs VII, LP	Seattle		WA	Direct		12/11/2019	1	9,100,000	9,081,928	9,081,928	(9,398,940)						900,000	0.055
	Maveron Equity Prtnrs VIII, LP	Seattle		WA	Direct		06/22/2022	1	2,575,000	2,196,700	2, 196, 700	(277,354)						7,425,000	0.044
	MPowered Cap Access Fd I, LP	Minneapolis		MN	Direct		04/26/2023	1	1,704,954	1,676,626	1,676,626	(28,328)						5,089,491	0.028
	New Leaf Ventures I, LP			NY	Direct		08/12/2005	1	1	47,689	47,689	(45, 111)							0.016
	New Leaf Ventures II, LP			NY	Direct		04/08/2008	1	1	1,173,007	1,173,007	138,263							0.016
	New Leaf Ventures III, LP			NY	Direct		06/09/2015	1	4,905,567	3,599,867	3,599,867	(1, 178, 722)							0.024
	New Leaf Ventures IV, LP			NY	Direct		07/17/2018	1	5,841,773	11,738,886	11,738,886	866 , 178						840,000	0.088
	PA Co-Investment Fund III, LP			CT	Direct		07/30/2018	3	4,737,140	8, 257, 132	8,257,132	(269,403)						961,065	
	PA Co-Investment Fund IV, LP			CT FRA	Direct		10/29/2020	3	9,030,297	11,643,981	11,643,981	1,035,869					• • • • • • • • • • • • • • • • • • • •	969,703	
	Partech Int'l Vntrs VI, FCPR			FRA	Direct		06/24/2016	.	1,569,457	2,724,597	2,724,597	(703,590)						315.215	0.023
	Pike Street Cap Prtnrs, LP	Seattle		WA	Direct		12/06/2019		7.059.636	10.828.928	10,828,928	1,958,496					135 . 141	1,854,538	
	Procuritas Cap Invstrs VII DAB			SWE	Direct		07/21/2022	3	2.915.369	2, 124, 285	2, 124, 285							7,828,049	
	Revistk Cap Prins Co-Inv Fd I				Direct		06/01/2015	3	249,927	1,073,510	1,073,510	262,825					27.832	25,822	
	Revistk Cap Prtnrs Fund I, LP	Denver			Direct		06/01/2015	3	1,082,782	2,954,984	2,954,984	282,936					84.542	25,704	0.013
	Revistk Cap Prtnrs Fd II, LP	Denver		00	Direct		07/20/2018	3	4,592,440	8, 177, 800	8, 177,800	446,866						1,620,549	
	Revistk Cap Prtnrs Fund III LP	Denver		00	Direct		12/29/2021	3	4,257,403	5, 147, 179	5, 147, 179	190,290					50,674	5,303,666	0.010
	RFE Invmt Partners VII, LP	New Canaan		CT	Direct		02/28/2008	3	1	1,440,164	1,440,164	106,679						61,350	0.035
	RFE Invmt Partners VIII, LP			CT	Direct		03/30/2012	3	3,576,029	8,113,321	8, 113, 321	960,802						100,414	
	Revolution Growth II, LP	Washington		DC	Direct		01/19/2012	1	1	713,973	713,973	(1,546,142)					16,667	632,954	
	Revolution Growth III, LP			DC	Direct		10/21/2015	1	3,943,690	5,841,503	5,841,503	478,400					8,359	7,774	
	Revolution Growth IV, LP	Washington		DC	Direct		01/04/2022	1	5,625,057	5,622,632	5,622,632	(43,021)					2,638	3,801,603	
	Revolution Ventures II, LP	Washington		DC	Direct		10/25/2013	. 1	3,340,743	3,739,126	3,739,126	(1,232,178)					132, 142	371,439	
	Revolution Ventures III, LP	Washington		DC	Direct		10/13/2020	1	2,642,238	2,747,555	2,747,555	104,214					• • • • • • • • • • • • • • • • • • • •	3,624,228	
	Ridge Vntrs Continuation Fd LP			CA	Direct		05/18/2021	.	1,993,647	8,215,874	8,215,874	(1,815,139)						84,375	
	Ridge Ventures V. LP			CA CA	Direct		06/15/2022	1	2.674.500	11,909,052	2,459,855	(154,429)					12.760	1, 162,500	
	Sequel MGK Prods, LLC - Cmn Cl	Dallas		TX	Direct		12/21/2021	3	165.000	2,439,833	2,439,833	(134,429)					12,700	1 , 123,000	0.005
	Sequel MGK Prods. LLC - Prf Cl			TX	Direct		12/21/2021		35.000	65,482	65,482	6.986							0.005
	Sevin Rosen IX, LP	Dallas		TX	Direct		10/20/2004	1	352,458	298,721	298,721	2,046							0.016
	SPC Partners IV, LP	San Francisco		CA	Direct		04/28/2008	3	2,068	947,717	947 , 717	(697,633)						276,781	
	SPC Partners V, LP	San Francisco		CA	Direct		03/15/2013	3	1	2,739,632	2,739,632	(570,643)					.	683,735	
	SPC Partners VI, LP	San Francisco		CA	Direct		11/16/2017	3	3,847,251	6,383,790	6,383,790	301,900						1,685,701	
	SPC Partners VII, LP	San Francisco		CA	Direct		02/07/2023	3	641,356	535,351	535,351	(106,005)					1,500	8,941,928	
	Stone Arch Capital II, LP	Minneapolis		MN	Direct		07/29/2008	3	1	1,486,640	1,486,640	(217,922)					ļ	1,327,639	
	Stone Arch Capital III, LP	Minneapolis		MN	Direct		09/08/2015	3	1	2,292,164	2,292,164	(381,257)					253,993	654,762	
•	Cummor Stroot Capital II ID	Puffalo		NV	Direct	1	05/01/2007		4	1 21/ 160	1 21/ 160	(1 124 002)	1		1		1 100 500	22 700	0.043

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					Showing Other Long-Ter	m Invested A	Assets OWN	NED Dece	ember 31 of	Current Ye	ear								
1	2	3	Location		6	7	8	9	10	11	12	Cha	nge in Boo	k/Adjusted C	arrving Val	ue	18	19	20
	_		4	5		NAIC						13	14	15	16	17			
				Ŭ		Designation,								Current				ļ	1 1
						NAIC							Current	Year's		Total		ļ	1 1
						Designation					Book/		Year's	Other-		Foreign		ļ	
						Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
						and					Carrying		ciation)	Temporary	ized	Change in		ment	1 1
						SVO					Value	Unrealized	or	Impair-	Deferred	Book/			Percen-
CUSIP						Admini-	Date	Turno			Less	Valuation	-	ment	Interest	Adjusted	Invest-	Additional	tage of
					Name of Mandan			Type	A =4=1	F-:-			(Amorti-						
Identi-	Name of Description	0-4-	0"		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
	Summer Street Capital III, LP		uffalo		Direct		02/27/2012	3	1	880,878	880,878	(993,747)					232,939	285,094	0.029
	TELEO Capital, LP		I Segundo		Direct		10/14/2020	3	7,653,561	10,740,858	10,740,858	966,093						1,873,652	0.051
	Threshold Ventures I, LP	M	enlo Park	CA	Direct		03/17/2014	1	4,902,699	8,083,473	8,083,473	(911,947)						81,000	0.021
	Threshold Ventures II, LP	M	enlo Park	CA	Direct		08/01/2016	1	4,748,604	18,583,784	18,583,784	(800,886)						123,000	0.018
	Threshold Ventures III, LP	M	enlo Park	CA	Direct		10/21/2019	1	7,778,222	11,207,692	11,207,692	(3,025,846)						1,420,000	0.041
	Threshold Ventures IV, LP	M	enlo Park	CA	Direct		11/03/2022	1	1,637,591	1,577,844	1,577,844	(70,798)						8,090,000	0.029
	Trident IX, LP	G	reenwich	CT	Direct		06/24/2022	3	4, 177, 925	4,876,192	4,876,192	734, 173				ļ		5,359,702	0.002
	Trident VIII, LP	G	reenwich	CT	Direct		04/08/2020	3	8,397,540	12,082,091	12,082,091	702,860					78,820	1,248,043	0.002
	TVM Life Scnc Innovation I, LP	s	t Helier	JEY	Direct		10/15/2012		2,988,157	3,074,916	3,074,916	1,767,028		2,076,697		L		486,894	0.040
	TVM Life Scnc Innov II. SCSp	1	unich	DEU	Direct		01/28/2019	. I 1	3.356.301	3.838.850	3,838,850			,,				3,635,773	0.017
	TVM Life Science Vntrs VI. LP		unich	DEU	Direct		10/10/2005	1	57 . 125	62 .837	62 .837	99.797		80.791				493.151	0.091
	Westview Capital Prtnrs II, LP		oston	MA	Direct		12/23/2009	3	1									103.999	0.009
	Will Ventures II. LP		oston	MA	Direct		04/18/2022	1	1.639.616	1,299,703	1,299,703	(258,572)						3, 184, 959	0.033
	Wind Point Partners IX-A. LP		hicago	IL	Direct		11/09/2020	2	7.738.677	12.146.323	12.146.323	1.394.801					77.941	419.926	0.008
	Wind Point Partners X-A. LP		hicagohicago	II	Direct		09/15/2020		4.315.961	5.171.257	5. 171.257	612.364						5, 162, 261	0.006
	,			IL	Direct		09/15/2022	3	4,315,961		., , .						70.000		
	Windjammer Sr Equity Fd IV, LP		ewport Beach	CA				3		6,979,972	6,979,972	55,894					73,863	2, 116, 792	
	Windjammer Sr Equity Fd V, LP		ewport Beach	CA	Direct		08/05/2019	3	4,463,007	5,432,211	5,432,211	224,544					4,085	1,784,009	0.008
1999999. J	loint Venture Interests - Common Stoo					1		1	439,976,833	754,249,385	754,249,385	(37, 118, 771)		2,728,745			6,512,914	237,078,326	-
	AEA Mezzanine Fund III, LP		tamford	CT	Direct		08/14/2013	2	1	130,291	130,291	(601,233)					35, 111	314,983	0.017
	AEA Mezzanine Fund IV, LP		tamford	CT	Direct		07/23/2018	2	4,361,202	4,630,747	4,630,747	(170,934)					355,656	1,924,697	0.017
	AEA Middle Mkt Debt Fd III, LP	N	ew York	NY	Direct		12/14/2016	2	7,974,538	7,446,064	7,446,064	(305,367)					1,349,293	2,025,462	0.029
	AEA Middle Mkt Debt Fd IV, LP		tamford	CT	Direct		09/11/2019	2	8,079,704	7, 959, 136	7,959,136	(169,121)					1,350,300	2,004,354	0.027
	AMC Capital IV, SCSp	L	ondon	GBR	Direct		08/23/2018	2	4,764,038	8,675,269	8,675,269	2,472,919					388,432	1,913,270	0.038
	AMC V SCA SICAV-RAIF	L	ondon	GBR	Direct		07/07/2023	2	1,274,822	1,354,934	1,354,934	80, 112					6,561	11,530,166	0.034
	Arrowhead Capital Fund III, LP	G	reenwich	CT	Direct		12/20/2017	2	5,229,168	5,493,537	5,493,537	(22,325)					501,970	3,539,038	0.036
	Balance Pnt Cap Partners V, LP	W	estport	CT	Direct		12/02/2021	2	6, 178, 293	6,941,339	6,941,339	500,773					173,261	3,504,978	0.017
	BlackRock Glbl Infr Fd IV A LP	G	reenwich	CT	Direct		12/16/2022	2	2.753.033	2.733.884	2.733.884	(19.149)					12 .423	7,079,463	0.001
	Bridgepoint Crdt Opps III LP	-	tockholm	SWE	Direct		11/16/2017	2	3.460.309	3,851,549	3,851,549	(544,712)						4,002,260	0.008
	Caltius Partners V, LP		os Angeles	GA	Direct		08/01/2016	2	3,972,099	6,503,544	6,503,544						609.146	1,388,699	0.118
	Caltius Partners VI. LP		os Angeles	CA	Direct		05/27/2022	2	4.061.018	4.578.064	4.578.064							5,718,039	0.100
	Capital Royalty Partners II LP		ouston	TX	Direct		12/18/2012	2	2	23,414	23,414							922,837	0.012
	Churchill Jr Cap Opps Fd II LP		ew York	NV	Direct		08/11/2022	2	8.021.655	8,428,482	8,428,482	240,604					551.993	1,978,345	0.012
	Clareant Mezzanine Fund. LP		ersev	JEY	Direct		11/27/2006	2	279.466			(28,054)		78.069				168.859	- 1
	Clareant Mezzanine Fund II, LP		ersey	JEY	Direct		12/20/2007	2	140,398			(28,054)						529,882	0.035
	1	1	,	JEY	Direct		12/20/200/		7,576,980		7,488,337	(64,4/1)					1,219,785		
00574+ 40.0	Crescent Crdt Solutins VIII, LP		os Angeles	CA	Direct		09/2//2021	2		7,488,337							1,219,785	7,423,020	0.005
22574*-10-0	Crescent Mezz Prtnrs VI, LP		os Angeles					2	1,306,892	1,554,503	1,554,503	24,028						1, 112, 114	0.004
	Crescent Mezz Prtnrs VII, LP		os Angeles	CA	Direct		09/28/2016	2	5,890,964	5,609,778	5,609,778	(67,473)					684,252	3,209,251	0.002
	CRG Partners III, LP		ouston	TX	Direct		12/15/2016	2	940,314	1,320,432	1,320,432	(148,667)				·····	37,908	1,236,443	0.001
	CRG Partners IV, LP		ouston	TX	Direct		01/28/2019	2	5,981,156	6,733,575	6,733,575	612,298						4,928,317	0.009
	Cyprium Investors IV, LP		leveland	OH	Direct		06/16/2014	2	1,396,943	1,870,356	1,870,356	(45,001)					29,720	664,735	0.022
	Cyprium Investors V, LP		leveland	OH	Direct		08/15/2019	2	8,083,287	7,340,491	7,340,491	(1,216,875)				ļ	425, 118	310,269	0.045
	Falcon Priv Crdt Opps VI, LP		oston	MA	Direct		08/14/2020	2	7,805,798	9,036,466	9,036,466	172,985					346,077	3,890,746	0.008
	Falcon Strategic Prtnrs IV, LP		oston	MA	Direct		12/31/2013	2	6,303,776	5,827,406	5,827,406	(932, 103)						1,306,645	0.011
	Falcon Strategic Prtnrs V, LP	В	oston	MA	Direct		06/13/2016	2	6,590,809	6,853,149	6,853,149	220, 170					77,765	2, 137, 548	0.010
	Falko Regl Aircraft Opps Fd LP	S	t Helier	JEY	Direct		12/16/2015	2	5,680,525	6, 171, 738	6, 171, 738	2,584,503		2,431,791		[267, 144	445,522	0.061
	Falko Regl Aircrft Opps Fd II	S	t Helier	JEY	Direct		03/25/2019	2	6,008,012	6,571,373	6,571,373	44,609				ļ	110,778	3,208,366	0.015
	GCG Investors III, LP	CI	hicago	IL	Direct		04/29/2013	2	1,465,349	1,663,882	1,663,882	198,533					76,600	853,829	0.052
	GCG Investors IV, LP	C	hicago		Direct	L	03/14/2017	2	3.722.074	4.693.395	4 .693 .395	484 . 793		L			1. 117.518	917.227	0.036

SCHEDULE BA - PART 1

				Showing Other Long-Ter	m mvootoa i	toooto Ciiii	122 200	0111001 0 1 01 0	Jan One 10	ui								
1	2	3	Location	6	7	8	9	10	11	12			<td></td> <td></td> <td>18</td> <td>19</td> <td>20</td>			18	19	20
			4 5		NAIC						13	14	15	16	17			
					Designation,								Current					
					NAIC							Current	Year's		Total			
					Designation					Book/		Year's	Other-		Foreign			
					Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
					and					Carrying		ciation)	Temporary	ized	Change in		ment	
					SVO					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP					Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-				Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase/	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	ony out	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
	GCG Investors V, LP		Chicago IL	Direct		10/14/2020	2	8,332,032	9,717,974	9,717,974	749,021					1,259,518	999,775	
	GCG Investors V Aggregator LLC		Chicago IL	Direct		09/03/2021	2	4,186,817	4, 115, 138	4, 115, 138	(183,567)					229, 119		0.084
	GCG Investors VI, LP		Chicago IL	Direct		06/15/2023	2	1,102,260	1,069,936	1,069,936	(32,323)						8,718,912	
	Global Engy & Infr Pwr Fd I LP		Greenwich CT	Direct		09/26/2011	2	891,688	581,494	581,494	(324, 107)					36,581	481,287	
	Global Engy&Infr Pwr Fd II, LP		Greenwich CT	Direct		12/23/2014	2	4,731,719	2,586,633	2,586,633	(786,322)					39,886	284,906	
	Global Pwr&Engy Infr Fd III LP		Greenwich CT	Direct		04/05/2019	2	7,606,486	8,882,034	8,882,034	585,350					373,994		
	GMB Mezzanine Capital II, LP		Minneapolis	Direct		10/15/2010	2	280,586	613,875	613,875	(2, 192, 627)						2,000,000	
	GMB Mezzanine Capital III, LP		Minneapolis	Direct		09/08/2015	2	4,665,443	6,231,925	6,231,925	(568,548)					580,657	3,050,000	
	GMB Mezzanine Capital IV, LP			Direct		03/27/2019	2	8,000,000	9,804,019	9,804,019	562, 172					817,948	2,000,000	
	GMB Mezz Cap IV - Parallel, LP		Minneapolis	Direct		11/13/2020	2	2,550,000	2,713,635	2,713,635						95,760		
	GMB Mezzanine Capital V, LP		Minneapolis	Direct		12/21/2015	2	2,000,000	1,927,974	1,927,974	(72,026)					547 . 178	7,996,274	
	GoldPoint Prtnrs PrivDebt V LP		New York	Direct		07/02/2020	2	5,583,907	6, 136, 186	6, 136, 186						312,042	, , , ,	
	Gryphon Jr Cap Fd III. LP		San Francisco CA	Direct		09/15/2020	2	1,783,641	6, 136, 186	6, 136, 186	(907.930)					92,042	8,308,431	
	Gryphon Mezz Prtnrs II LP		San Francisco CA	Direct		09/15/2022	2	8,573,129	9,450,823	9,450,823	(907,950)					513,213		
	LBC Credit Partners V, LP		Radnor PA	Direct		09/25/2019	2	6.338.817	6.261.611	6.261.611	(94,000)					1.093.173		
	MC-Seamax Shppg Opps Fd, LP		StamfordCT.	Direct		05/22/2015	2	0,330,01/	3,273,448	3,273,448	(173,433)					1,093,173	564,842	
	Merced Capital Partners V, LP		Minnetonka MN.	Direct		03/24/2017	11	2,753,954	4,240,706	4,240,706	242,058					(801)	304,042	0.019
	Midwest Mezzanine Fund IV, LP		Chicago IL	Direct		06/29/2007	2		886.686		4.969					54.213	219,787	
	Midwest Mezzanine Fund V. LP		Chicago	Direct		06/27/2013	2	1,461,590	1,928,397	1,928,397	(177,861)					179,434	235,915	
	MML Capital Partners Fd VI. LP		London GRR	Direct		12/04/2014	2	514,707	6,007,847	6,007,847							480,332	
	MML Partnership Capl VII, SCSp		London GBR	Direct		09/17/2019	2	9,128,509	13,454,194	13,454,194	2.640.780					22,726	710,186	
	New Canaan Funding Mezz V, LP		New Canaan CT	Direct		01/31/2012	2	1	7,467	7,467	(602.374)						471,478	
	New Canaan Funding Mezz VI, LP		New Canaan CT.	Direct		11/23/2015	2	2,765,243	3,088,792	3,088,792						190.727	817,949	
	New Canaan Fndg Mezz VII SBIC		New Canaan CT	Direct		02/09/2021	2	6.725.542	7,062,199	7.062.199	367.348						3.274.458	
	Northstar Mezz Partners V. LP		Minneapolis	Direct		08/30/2007	2	l1 l	19,240	19,240	(6.029)					40,769	l 1	0.029
	OCP Asia Fund IV (US) LP		SingaporeSGP.	Direct		01/26/2021	2	6,852,134	7,572,326	7,572,326	147,717					921,412	3,262,998	
	PA Direct Credit Opp Fund II		Darien CT	Direct		05/15/2017	2	3,565,459	3,820,602	3,820,602	210,291					208, 182		0.015
	PA Direct Crdt Opps Fd III, LP		Darien CT	Direct		11/02/2020	2	8, 120, 092	9,275,887	9,275,887	381,437					957, 183		0.009
	Partners Group Dir Mezz 2011		St Peter PortGGY	Direct		12/11/2012	2	2,828,771	2,817,364	2,817,364	303,505					24,439	508,392	0.033
	Peninsula Fund V, LP		Detroit MI	Direct		06/01/2010	2	1	2,229,451	2,229,451	(1,738,196)					50,597	592,384	0.026
	Peninsula Fund VI, LP		Detroit MI	Direct		11/16/2015	2	3,967,086	6,219,703	6,219,703						408,840	45,649	0.025
	Peninsula Fund VII, LP		Detroit MI	Direct		02/13/2020	2	7,764,691	9,042,071	9,042,071	611,909					473,998	2,036,112	
	Riverside Strat Capl Fd I, LP		New York	Direct		10/16/2015	2	9,810,292	11,330,651	11,330,651	1,830,068					51,485	573,090	
	Saybrook Corp Oppty Fund, LP		Los Angeles CA	Direct		03/30/2009	11	1	90,733	90,733	(399, 148)							0.050
	Saybrook Corp Oppty Fd II, LP		Los Angeles CA	Direct		05/10/2012	11	1	2,260,719	2,260,719	(4,386,732)					86,027	1,871,221	0.091
	Siguler Guff Distr Opps Fd III		New York NY	Direct		11/12/2008	11	1	256,588	256,588	(178,960)					13,673	175,000	
	Siguler Guff Sm Bus Cr Opps Fd		Boston MA	Direct		10/06/2017	2	4,256,584	4,061,720	4,061,720	416,597					125,434	798,605	
	Siguler Guff SmBusCrOpps Fd II		Boston MA	Direct		12/05/2019	2	11,748,659	12,576,639	12,576,639	(191,074)					1,391,591	2,546,440	
	Siguler Guff SmBusCrOppsFd III		Boston MA	Direct		12/21/2022	2	7,110,000	7,223,878	7,223,878	113,878						7,890,000	
	Solace Cap Spec Sits Fund, LP		Los Angeles CA	Direct		12/19/2016	11	66,169	76,346	76,346	(28,254)					10,817	616,087	
	Summit Prtnrs SubDbtFd IV-B LP		Boston MA	Direct		04/01/2011	2	201,060	223,538	223,538	28,715						2,332,591	
	TCW Crescent Mezz Prtnrs V, LP		Los Angeles CA	Direct		03/20/2008	2	1	83,543	83,543	29,736					93,673		
	Tenex Capital Partners, LP		New York NY	Direct		06/15/2011	11	368,385	733,553	733,553	227,613						776,052	
	Tenex Capital Partners III, LP		New York NY	Direct		04/23/2021	11	6,405,226	9, 176, 201	9, 176, 201	410,083					53,633	3,285,932	
89187@-10-6 .	Tower Square Cap Prtnrs III LP		Springfield MA	Direct		07/15/2008	2	<u>1</u>	323,209	323,209	(41, 149)					1,486	278,813	
	Varde Fund IX, LP		Minneapolis	Direct		01/02/2027	11	<u>1</u>				·····				8,840		0.008
	Varde Fund IX, LP		Minneapolis	Direct	L	02/13/2008	11	ļ 1	12,562	12,562		L		L	L	22.610	L	0.005

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

					Showing Other Long-Ter	m Invested A	Assets OW	NED Dece	ember 31 of	f Current Ye	ear								
1	2	3	Location		6	7	8	9	10	11	12	Cha	inge in Boo	k/Adjusted C	Carrying Val	ue	18	19	20
			4	5		NAIC						13	14	15	16	17		I	
						Designation,								Current				I	
						NAIC							Current	Year's		Total		1	
						Designation					Book/		Year's	Other-	0 11 - 1	Foreign			
						Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
						and SVO					Carrying Value	Unrealized	ciation) or	Temporary Impair-	ized Deferred	Change in Book/		ment for	Percen-
CUSIP						Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase/	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	Citv	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
	Varde Fund X, LP		Minneapolis	MN	Direct		06/30/2011	11	1	340,291	340,291	(222,450)					38,654		0.005
	Varde Fund XI, LP		Minneapolis	MN	Direct		02/03/2014	11	83,894	1,549,557	1,549,557	(1,008,073)					357,736	ļ	0.005
	Varde Fund XII, LP		Minneapolis	MN	Direct		11/17/2016	11	2,386,596	4,945,661	4,945,661	(178,220)						ı·····	0.006
	Varde Fund XIII, LP		Minneapolis	MN	Direct		10/19/2018	11	7,392,657	9,638,339	9,638,339	936,847						400,000	1
	Whippoorwill Distr Oppty Fd LP		White Plains	NY	Direct		05/02/2005	13	1	96, 118	96 , 118	(11,963)						· · · · · · · · · · · · · · · · · · ·	0.020
	Windjammer Mezz & Eq Fd II, LP		Newport Beach	CA	Direct		01/05/2001	2	1	44,530	44,530	(17,032)						1,519,942	
	Yukon Capital Partners, LP Yukon Capital Partners II, LP		Minneapolis	MN	Direct		06/02/2010	2	1,573,400			(477,760)						1,625,762	
	Yukon Capital Partners III, LP		Minneapolis	MN	Direct		07/18/2013	2	2,350,572	4,228,223	4,228,223	(477,760)					12.221	1,231,367	
	Yukon Capital Partners IV. LP		Minneapolis	MN	Direct		11/24/2020	2	7.129.642	7.653.482	7.653.482	307.955					264.563	1,231,367	1
2599999. J	oint Venture Interests - Other - Unaffil	iated	millicaporis	MIN	Direct		11/24/2020	4	320.214.933	382.610.710	382.610.710	2.942.910		2.509.860			22.381.284	173.723.978	XXX
401378-AB-0	Guardian Life Ins Co of Americ	latea	New York	NY	Direct	1.D FE	12/19/2017		14.842.319	11,921,225	14.842.319	2,342,310	(14,816)	2,303,000			644.231	170,720,070	7000
401378-AD-6	Guardian Life Ins Co of Americ		New York	NY	Credit Suisse	1.D FE	01/14/2020		197.778	137.949	197 . 778		18						
575767-AL-2	Massachusetts Mutual Life Ins		Springfield	MA	Citigroup	1.D FE	03/20/2017		346,970	301,762	346,970		12				17 , 150		
575767-AN-8	Massachusetts Mutual Life Ins		Springfield	MA	Direct	1.D FE	10/11/2019		831,629	584,007	831,629		80				31,398	 	ļ ļ
575767-AQ-1	Massachusetts Mutual Life Ins		Springfield	MA	Goldman Sachs	1.D FE	04/27/2021		20,962,818	15,076,803	20,962,818		(10,264))			692,719	 	ļ ļ
575767-AR-9	Massachusetts Mutual Life Ins		Springfield	MA	Transfer	1.D FE	11/18/2021		10,122,564	6,679,460	10, 122, 564		1,264				326,400	J	
	Nationwide Mutual Insurance Co		Columbus	OH	Various	1.G FE	12/13/2017		16,082,711	12,972,855	16,082,711		(33,400)				742,500	ı·····	ļ ļ
64952G-AE-8	New York Life Insurance Co		Newark	DE	Robert W Baird	1.C FE	10/31/2017		1,384,075	1,243,693	1,384,075		(18,428))			69,031	· · · · · · · · · · · · · · · · · · ·	
	New York Life Insurance Co		Newark	DE	AIK - External Transfer	1.C FE	10/18/2017		397,880	347,475	397,880		(4,357))			20,250	· · · · · · · · · · · · · · · · · · ·	
	New York Life Insurance Co		Newark	DE	Goldman Sachs	1.0 FE	01/21/2021		11,533,425	8,071,270	11,533,425		(39,300)				375,000		
-	Northwestern Mutual Life Ins		Milwaukee	WI	J P Morgan Securities	1.0 FE	12/14/2021		18, 155, 972	12,772,781	18, 155, 972		(66,076))			612,343		
	Northwestern Mutual Life Ins Pacific Life Insurance Co		Omaha	WI	Various	1.6 FE	10/26/2017		431,589	319,257	20,245,928		(78))			15,443 875.050		
878091-BD-8	Teachers Ins & Annuity Assoc		New York	NY NE	Morgan J P-B	1.D FE	09/15/2014		20,243,926	331.434	349.777						17 . 150		
878091-BF-3	Teachers Ins & Annuity Assoc		New York	NY NY	Various	1.D FE	08/05/2020		36,040,947	28,771,212	36,040,947		(88.477)				1.412.730		
	Western & Southern Life Ins Co		Cincinnati	OH	JP Morgan	1.F FE	01/17/2019		15. 178. 121	14,258,018	15, 178, 121		1.378	,			785.375		
	Western & Southern Life Ins Co		Cincinnati	OH	Various	1.F FE	04/27/2021		16,958,400	11,401,169	16,958,400		782				637,500		
2799999. S	Surplus Debentures, etc - Unaffiliated								184,062,903	141,215,995	184,062,903		(270,856))			7,281,670		XXX
	Aegon LIHTC Fund 55, LLC		Cedar Rapids	IA	Aegon Community Investments 55, LLC		09/14/2018		8,746,257	4,228,629	4,228,629		(875, 114))				1,253,743	0.076
	Aegon LIHTC Fund 62, LLC		Cedar Rapids	IA	Aegon Community Investments 62, LLC		04/15/2021		5,782,764	4,261,604	4,261,604		(782,465)					4,217,236	0.067
	Cinnaire Fund for Hsng LP 31		Lansing	MI	Cinnaire-31, Inc		10/03/2016		9,726,672	3,502,265	3,502,265		(1,039,152)					273,328	1
	Cinnaire Fund for Hsng LP 38		Lansing	MI	Cinnaire-38, Inc		11/29/2022		2,630,852	2,236,748	2,236,748		(390,549)					7 , 369 , 148	
	RAH Corp Partners Fund 57, LLC		Great Neck	NY	RAH Associates No. 57 LLC		08/12/2021		9,677,633	7,002,135	7,002,135		(1,230,382)					5,322,367	
	RBC Tax Crdt Eqty Nat'l Fd-28		Charlotte	NC	RBC Tax Credit Equity GP 28, LLC		10/12/2018		9,697,276	5,360,406	5,360,406		(882,779))				302,724	
	RBC Commnty Invmts Nat'l Fd 31		Charlotte		RBC Tax Credit Equity GP 31, LLC		05/27/2021		8,387,895	6,411,375	6,411,375		(823,976))		• • • • • • • • • • • • • • • • • • • •		1,612,105	
	Red Stone Equity-Fund 75, LP		New York	NY	RSEP MM, LLC		12/28/2019		8,965,241	6,384,383	6,384,383		(733,992)				37	1,034,759	
	Red Stone Equity-Fund 84, LP		New York	NY	WNC Managing Partners 44, LLC		04/26/2021		9,500,791	4,141,502	4,141,502		(650,299)					4,288,728	
	WNC Inst'l Tax Credit Fd 49 LP		Irvine		WNC Managing Partners 49, LLC		08/13/2020		8,501,125	6,002,363	6,002,363		(913,3/1)				•••••	1,498,875	
	WNC Inst'l Tax Credit Fd 52 LP		Irvine	CA	WNC Managing Partners 52, LLC		03/17/2022		4.413.380	3.462.138	3.462.138		(787.547)					5.586.620	0.054
	Non-Guaranteed Federal Low Income	Housing				r			91.741.158	57 . 668 . 140	57,668,140		(10.037.067)				37	33,258,842	
	MN Life Insurance Co Rabbi Trust		St. Paul	MN	Direct - Home Office		01/01/1994		3,406,254	3,406,254	3,406,254		,, 55, ,501)				124.444		
	Sargasso Mutual Insurance Company		Hamilton	BMU	Direct - Home Office		01/01/1993		2,286,423	2,286,423	2,286,423							1,000,000	
	Any Other Class of Assets - Unaffiliated	d	•	•	•			•	5,692,677	5,692,677	5,692,677						124,444	1,000,000	XXX
	Allied Solutions		Carmel	IN	Direct - Home Office		06/01/2004		41,657,960	178, 357, 331	178,357,331	(14,689,446)					80,000,000		
	Marketview Properties LLC	l	St Paul	MN	Direct - Home Office	L	01/27/2010		800 . 100	244,967	244,967				L				L

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

					Chowing Calci Long 10														
1	2	3	Location		6	7	8	9	10	11	12	Cha	ange in Boo	k/Adjusted 0	Carrying Val	ue	18	19	20
			4	5	1	NAIC						13	14	15	16	17			
						Designation,								Current					
						NAIC							Current	Year's		Total			
						Designation					Book/		Year's	Other-		Foreign			
						Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
						and					Carrying		ciation)	Temporary	ized	Change in		ment	
						SVO					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP						Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase/	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
	Marketview Properties LLC II	St	Paul	MN	Direct - Home Office		03/16/2010		948, 106	217,758	217,758								
	Marketview Properties LLC III	St	Paul	MN	Direct - Home Office		01/05/2012		15, 100	263,369	263,369								
	Marketview Properties LLC IV	St	Paul	MN	Direct - Home Office		01/05/2012		1,505,554	222,882	222,882								
	Securian AAM Holdings LLC	Ch	icago	IL	Direct - Home Office		11/19/2014		1,796,523	10,427,922	10,427,922	(256,810)					3,700,000		
5999999. A	Any Other Class of Assets - Affiliated								46,723,343	189,734,229	189,734,229	(14,946,256)					83,700,000		XXX
6099999.	Total - Unaffiliated	•							1,043,719,821	1,343,677,449	1,386,524,357	(33,966,600)	(10,307,923	5,407,105			36,481,847	447,256,867	XXX
6199999.	Total - Affiliated								46,723,343	189,734,229	189,734,229	(14,946,256)					83,700,000		XXX
6299999 -	Totals								1,090,443,164	1,533,411,678	1,576,258,586	(48,912,856)	(10,307,923	5,407,105			120, 181, 847	447,256,867	XXX

Line	Book/Adjusted Carrying	Value by NAIC Designati	ion Category Footnote:				
Number	, , ,	,	· ,				
1A	1A\$	1B\$	1C\$ 31,902,941	1D\$83,694,802	1E\$	1F\$52,382,449	1G\$16,082,711
1B	2A\$	2B\$	2C\$				
1C	3A\$	3B\$	3C\$				
1D	4A\$	4B\$	4C\$				
1E	5A\$ 750 156	5B\$	5C\$ 709 451				

SCHEDULE BA - PART 2

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

		Showing Other Long-Term Inve	ested Assets	S ACQUIRED AND ADDITIONS MADE December 31 of	f Current Ye	ar				
1	2	Location		5	6	7	8	9	10	11
		3	4							
					Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
13139#-10-3	Caltius Partners IV, LP	Los Angeles	CA	. CP IV, LP	04/01/2011	2	27,868			0.007
1599999. Joint	t Venture Interests - Fixed Income - NAIC Designation Assigned by the	SVO - Unaffiliated					27,868			XXX
	AEA Investors SBF IV, LP	Stamford	CT	AEA Investors SBF IV Prtnrs LP	10/11/2019	3	(105,988)			0.009
	AEA Investors SBF V LP	Stamford	CT	. AEA Investors SBF V Partnrs LP	12/13/2023	3	1,281,745			0.010
	Amberbrook VII, LLC	New York	NY	. Willowridge VII, LLC	03/31/2016	3	21,276			0.009
	Amberbrook VIII, LP	New York	NY	. Willowridge VIII, LLC	12/20/2019	3	18,667			0.009
	Apogem Heritage Fund VI LP	New York	NY	Apogem Capital	09/25/2023	3	5,493,887			0.009
	Aquiline Fin'l Srvcs Fd IV, LP	New York	NY	. Aquiline Capl Ptnrs IV GP Ltd	12/20/2019	3	354,653			0.005
	Aquiline Techny Grwth Fd II LP	New York	NY	. Aquiline Techn Grwth II GP Ltd	04/28/2022	1	617,259			0.022
	Aquiline Techny Grwth Fd, LP	New York	NY	. Aquiline Techny Grwth Fd, LP	07/28/2017	1	276,322			0.026
	BBH Capital Partners V, LP	New York	NY	BBH Capital Partners V, LP	12/19/2016	3	225,281			0.010
	BBH Capital Partners VI, LP	New York	NY	BBH Private Capital VI, LLC	05/18/2021	3	1,510,288			0.009
	BGV IV, LP	Naarden	NLD	BGV IV Partners, LLC	04/14/2021	1	750,000			0.068
	Bison Capital Partners IV, LP	Santa Monica	CA	Bison Capital Partners IV, LP	03/15/2013	3	100,884			0.028
	Bison Capital Partners V, LP	Santa Monica	CA	Bison Capital Partners V, LP	09/18/2017	3	219,766			0.021
	Bison Capital Partners VI, LP	Santa Monica	CA	Bison Capital Prtnrs VI GP, LP	03/30/2023	3	2,249,070			0.020
	Builders VC Fund I, LP	San Francisco	CA	Builders VC GP I, LLC	11/04/2018	1	472,500			0.041
	Builders VC Fund II, LP	San Francisco	CA	Builders VC GP II, LLC	02/17/2021	1	2,025,000			0.040
	Caltius Equity Partners IV, LP	Los Angeles	CA	Caltius GPE IV, LP	10/20/2022	3	4,577,173			0.249
	Century Focused Fund IV, LP	Boston	MA	CCP Focused IV, LP	12/06/2016	3	65,468			0.015
	Construct Capital I, LP	Chevy Chase	MD	Construct Capital GP I, LLC	02/03/2021	1	480,000			0.029
	Construct Capital II, LP	Chevy Chase	MD	Construct Capital GP II, LLC	09/29/2022	1	825,000			0.026
	Construct Capl Select Fd I, LP	Chevy Chase	MD MA	Construct Capl Select GP LLC	04/01/2022	1	377,500			0.039
	CRV Select Fund II, LP	Cambridge		CRV Select II GP, LP	03/29/2022	1	82,500			0.005
	CRV XIX, LP	Cambridge	MA	CRV XIX GP, LP Diversis Captl Prints GP L LP	06/10/2022	1				0.008
		Lua Allgerea	CA		07/17/2019	3	2,268,495			0.040
	Diversis Capital Prtnrs II, LP	Los Angeles	CA	Diversis Captl Prtnrs GP II LP	02/01/2022	1	, .			0.015
	Energy Impact Fund II LP	New York	NY	Energy Impact Fund II GP LLC	11/10/2021	3	2,010,976 8.478			0.010
	EQT Fund VI, LP	Stockholm	SWE	EQT MidMktEuro#2 Fdr Ltd Prtnr	08/11/2017	3				0.007
	EW Healthcare Prinrs Fd 2. LP	Woodlands	TX	EW Healthcare Prtnrs Fd2 GP LP	09/26/2019	1				0.010
	First Reserve Fund XIII. LP	Greenwich	CT	First Reserve GP XIII. LP	09/26/2019	3	(376,316)			0.002
	First Reserve Fund XIV. LP	Greenwich	CT	First Reserve GP XIV. LP	08/14/2019	3	1.740.980			0.016
	Genstar Capital Prinrs VII. LP	San Francisco	GA	Genstar Capital VII, LP	05/13/2016	3				0.004
	Genstar Capital Prinis VIII, LP	San Francisco	GA	Genstar Capital VIII, LP	10/16/2017	3				0.004
	Genstar Capital Partners X. LP	San Francisco	CA	Genstar Capital X, LP	12/13/2021	3	4,977,187			0.001
	Goldner Hawn Fund VII. LP	Minneapolis	MN	Goldner Hawn GP. LLC	04/29/2019	3	574.668			0.026
	Goldner Hawn Fund VIII. LP	Minneapolis		Goldner Hawn GP VIII, LP	07/17/2023	3	540.137			0.021
	Goldonint Prinrs Co-InvmtVI LP	New York	NY	Goldpoint Prtnrs Co-InvmtVI LP	02/26/2018	3				0.008
	Gridiron Capital Fund III, LP	New Canaan	CT	Gridiron Capital Fund III, LP	11/07/2016	3	118,122			0.009
	Gridiron Capital Fund IV, LP	New Canaan	CT	Gridiron GP IV, LLC	05/06/2020	3	154,075			0.015
	Gridiron Capital Fund V, LP	New Canaan	CT	Gridiron GP V, LLC	01/05/2023	3				0.006
	Gryphon Heritage Partners, LP	San Francisco	CA	Gryphon Heritage GenPar, LP	12/15/2020	3	689,601			0.024
	Gryphon Partners VI, LP	San Francisco	CA	Gryphon GenPar VI, LP	12/18/2020	3	1,206,377			0.004
	HGGC Fund III, LP	Palo Alto	CA	HGGC Fund III, LP	07/28/2017	3	218, 183			0.010
	HGGC Fund IV, LP	Palo Alto	CA	HGGC Fund IV GP, LP	06/25/2020	3	1, 166, 467			0.031
	Lerer Hippeau Select Fd III LP	Palo Alto	CA	Lerer Hippeau Sel III GP LLC	02/11/2020	1	150,000			0.035
	Lerer Hippeau Select Fd IV, LP	Palo Alto	CA	Lerer Hippeau Vtrs Sel IV GP	03/21/2022	1	150,000			0.030
	Lerer Hippeau VII, LP	Palo Alto	CA	Lerer Hippeau Vtrs VII GP LLC	03/20/2020	1	250,000			0.039
	Lerer Hippeau VIII, LP	Palo Alto	CA	Lerer Hippeau Vtrs VIII GP LLC	03/21/2022	1	250,000			0.036
	Lightyear Fund IV, LP	New York	NY	Lightyear Fund IV GP, LP	12/12/2016	3				0.008
	Lightyear Fund V, LP	New York	NY	Lightyear Fund V GP, LP	12/17/2020	3	1,580,306			0.007
	LS Power Equity Prtnrs III, LP	New York	NY	LS Power Partners III, LP	07/11/2014	3	372,881			0.003
	LS Power Equity Prtnrs IV, LP	New York	NY	LS Power Partners IV, LP	06/10/2019	3	1,508,971			0.003

SCHEDULE BA - PART 2

		<u> </u>	estea Assets	s ACQUIRED AND ADDITIONS MADE December 31 o	1	1	1	,		
1	2	Location	1		6	7	8	9	10	11
		3	4		D		A street O set	Address		
CUSIP				Name of Vender	Date	Type	Actual Cost	Additional	Amount of	Doroontono of
Identification	Name or Description	City	State	Name of Vendor or General Partner	Originally Acquired	and Strategy	at Time of Acquisition	Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
identification	'	- 7	State			Strategy		Aitei Acquisition	Eliculibrances	-
	LS Power Equity Partners V, LP Maveron Equity Prtnrs VII. LP	New York		LLS Power Partners V, LP	12/04/2023		125,846			0.004
	Maveron Equity Prints VIII, LP	Seattle	WA	Maveron General Prinr VIII LLC	06/22/2022	1	1.575.000			0.03
	MPOwered Capit Access Fd LP	Minneapolis	MN	MPowered Capitl Access Fd GP	04/26/2023	1	1.704.954			0.028
	PA Co-Investment Fund IV, LP	Darien	CT	PCIF IV (GP), LLC	10/29/2020	3	440,766			0.013
	Partech Int'l Vntrs VII. ECPI	Paris	FRA	Partech Int'l Vntrs VII FCPI	06/24/2016	1	83.096			0.038
	Pike Street Captl Prtnrs. LP	Seattle	WA	Pike Street Capital I GP. LP	12/06/2019	3	1,802,953			0.042
	Procuritas Cap Invstrs VII AB	Stockholm	SWE	Procuritas Cap Invstrs VII AB	07/21/2022	3	2,512,735			0.02
	Rvistk Cap PrtnrsCo-InvFd LP	Denver		Rvistk Cap PrtnrsCo-InvFd LP	06/01/2015	3	7,214			0.014
	Rvistk Capti Partners Fd I, LP	Denver		. Rvistk Cap Partners Fund I, LP	06/01/2015	3	7, 181			0.013
	Rvistk Capti Partners Fd II LP	Denver		. Rvistk Capi Partners Fd II, LP	07/20/2018	3				0.01
	Rvistk Capti Prtnrs Fd III LP	Denver		. RCP Fund III GP, LLC	12/29/2021	3				0.010
	Revolution Growth II, LP	Washington	DC	. Revolution Growth GP II, LP	01/19/2012	1				0.017
	Revolution Growth III, LP	. Washington	DC	. Revolution Growth III, LP	10/21/2015	1	57 , 142			0.014
	Revolution Growth IV, LP	Washington	DC	. Revolution Growth IV, LP	01/04/2022	1	2,287,831			0.020
	Revolution Ventures II, LP	. Washington	DC	. Revolution Ventures GP II, LP	10/25/2013	1	282,042			0.02
	Revolution Ventures III, LP	Washington	DC	. Revolution Ventures GP III, LP	10/13/2020	1				0.033
	Ridge Ventures IV, LP	San Francisco	CA	Ridge Ventures IV, LLC	07/27/2018	1	455,325			0.056
	Ridge Ventures V, LP	San Francisco	CA	Ridge Ventures V, LLC	06/15/2022	1	2,067,000			0.057
	SPC Partners VI, LP	. San Francisco	CA	. Swander Pace Capital VI, LP	11/16/2017	3	577,206			0.015
	SPC Partners VII, LP	San Francisco	CA	. Swander Pace Capital VII, LP	02/07/2023	3	641,356			0.020
	TELEO Capital, LP	El Segundo	CA	. TELEO Capital Partners, LLC	10/14/2020	3	1,024,064			0.05
	Threshold Ventures III, LP	Menlo Park	CA	. Threshold Ventures III GP LLC	10/21/2019	1	350, 160			0.04
	Threshold Ventures IV, LP	Menlo Park	CA	. Threshold Ventures IV GP LLC	11/03/2022	1	1,228,806			0.029
	Trident IX, LP	Greenwich	CT	Trident Capital IX, LP	06/24/2022	3				0.002
	Trident VIII, LP	Greenwich	CT	Trident Capital VIII, LP	04/08/2020					0.00
	TVM Life Science Innov I, LP	Munich	DEU	TVM Life Science Mgmt, Ltd.	10/15/2012					0.040
	TVW Life Science Innov II Scsp	Munich	DEU	TVM Life Science VntsVIII GP	10/10/2005	1	(99.649)			0.01
	Will Ventures II. LP	Boston	MA	Will Ventures II LLC	04/18/2022	1				0.09
	Wind Point Partners IX-A. LP	Chicago		Wind Point Partners IX. LP	11/09/2020	2	204.027			0.008
	Wind Point Partners X-A, LP	Chicago	II	Wind Point Investors X. LP	09/15/2022		3.280.472			0.006
	Windjammer Sr Equity Fd V, LP	Newport Beach	CA	Windjammer Captl Invtrs V LLC	08/05/2019	3	731, 169			300.0
1999999 Join	Venture Interests - Common Stock - Unaffiliated	Heliport Deadil	UN	. I mind Jamiler Ouptr mivers v LLO	00/03/2013	0	77.616.322			XXX
1000000.00	AEA Mezzanine Fund IV. LP	Stamford	CT	AEA Mezzanine Management	07/23/2018	2	1,546,599			0.017
	AEA Middle Mkt Debt Fd III. LP	New York	NY	AEA Middle Mkt Debt Fd III GP	12/14/2016	2	400,290			0.029
	AEA Middle Mrkt Debt Fd IV LP	Stamford	CT	AEA Middle Mrkt Debt IV GP LP	09/11/2019	2	732,538			0.028
	AMC Capital IV. SCSp	London	GBR	AMC GP S.a.r.	08/23/2018	2	1,003,762			0.038
	AMC V SCA SICAV-BAIF	London	GBR	AMC V GP S.a.r.I.	07/07/2023	2	1,274,822			0.034
	Arrowhead Capital Fund III, LP	Greenwich	CT	Arrowhead Capital Fund III, LP	12/20/2017	2	223,330			0.036
	Balance Point Cap Prtnrs V. LP	Westport	CT	Balance Point Cap Advsrs V LLC	12/02/2021	2	1.870.303			0.017
	BlackRock Glb1 Infr Fd IV A LP	Greenwich	CT	BGIF IV (GenPar). LLC	12/16/2022	2	2.096.827			0.00
	Caltius Partners V. LP	Los Angeles	CA	. Caltius Partners V. LP	08/01/2016	2	258.712			0.118
	Caltius Partners VI, LP	Los Angeles	CA	. GPM VI, LP	05/27/2022	2	1,398,278			0.100
	Churchill Jr Cap Opps Fd II LP	New York	NY	Churchill Jr CapOpps II GP LLC	08/11/2022	2	3,054,430			0.029
	Crescent Credit Soltns VIII LP	Los Angeles	CA	. Crescent Crdt Soltns VIII LLC	09/27/2021	2				0.005
	Crescent Mezz Prtnrs VII, LP	Los Angeles	CA	. Crescent Mezzanine VII, LLC	09/28/2016	2	142,451			0.00
	CRG Partners III, LP	Houston	TX	. CRG Partners III GP, LP	12/15/2016	2				0.00
	CRG Partners IV, LP	Houston	TX	. CRG Partners IV GP, LP	01/28/2019	2				0.00
	Cyprium Investors IV, LP	Cleveland	OH	. Cyprium IV Management LLC	06/16/2014	2	75,851			0.02
	Cyprium Investors V, LP	Cleveland	OH	. Cyprium V Management LLC	08/15/2019	2				0.045
	Falcon Priv Crdt Opps VI, LP	Boston	MA	. Falcon Priv Crdt Invmts VI LP	08/14/2020	2	294,580			0.00.0
	Falcon Strategic Partners V LP	Boston	MA	. Falcon Strategic Invmts V, LLC	06/13/2016	2	485,867			0.010
	Falko Regl Aircr Opps Fd II LP	St Helier	JEY	Falko RAOG GP II Limited	03/25/2019	2	(150,781)	L		0.015

SCHEDULE BA - PART 2

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

			vesica Assett	S ACQUIRED AND ADDITIONS MADE December 31 of		ai -		_		
1	2	Location			6	7	8	9	10	11
		3	4		_					
					Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
	Falko Regl Aircr Opps Fd LP	St Helier	JEY	Falko RAOF GP Limited	12/16/2015	2	20,973			0.061
	GCG Investors III, LP	Chicago	IL	Greyrock Capital Group, LLC	04/29/2013	2	24, 121			0.053
	GCG Invstrs V Aggregator, LLC	Chicago	IL	GCG Investors V, LP	09/03/2021	2				0.084
	GCG Investors V, LP	Chicago	IL	GCG Investors V GP, LLC	10/14/2020	2	2,341,641			0.036
	GCG Investors VI, LP	Chicago	IL	GCG Investors VI GP, LLC	06/15/2023	2				0.050
	Global Pwr&Engy Infr Fd III LP	Chicago	IL	GEPIF III	04/05/2019	2	1,700,069			0.002
	GMB Mezzanine Capital IV, LP	Minneapolis		Lakeside Capitl Prtnrs IV. LLC	03/27/2019	2	1,800,000			0.058
	GMB Mezzanine Capital V, LP	Minneapolis		Lakeside Capitl Mgmt II. LLC	05/05/2023	2	2.000.000			0.044
	Goldpoint Mezz Partners IV. LP	New York	NY	Goldpoint Mezz PrtnrsIV GenPar	12/21/2015	2				0.008
	GoldPoint Prtnrs Priv Dbt V LP	New York	NY	GoldPoint Prt PrivDbt V GenPar	07/02/2020	2				0.013
	Gryphon Jr Captl Fd III, LP	San Francisco	CA	Gryphon Jr Capti GP III. LP	09/15/2022	2	2.853.702			0.025
	Gryphon Mezz Partners II. LP	San Francisco		Gryohon Mezz Prtnrs GP II. LP	09/25/2019	2	1.852.081			0.033
	Midwest Mezzanine Fund V, LP	Chicago	IL	Midwest Mezz Mamt V. LLC	06/27/2013	2	50.078			0 180
	MML Capital Prints Fund VI, LP	London	GBR	MML Capital Prinrs VI GP Ltd	12/04/2014	2	278.876			0.023
	MML Prinrshp Capil VII SCSp	London	GBR	MML Prinrsho Capil VII GP Sari	09/17/2019	2	1.349.050			0.015
	New Canaan Fndg MezzVII SBIC	New Canaan	CT	New Canaan Fndg Lev MezzVII GP	02/09/2021	2	1,849,030			
	OCP Asia Fund IV (US) LP	Singapore	SGP	OCP Asia Fund IV (GP) Limited	01/26/2021	2	1,637,142			0.053
	PA Direct Credit Opps Fund II	Darien	CT	PADCOF II GP. LLC	05/15/2017					0.053
		Darien	CT	PADCOF III GP. LLC	11/02/2020	2		• • • • • • • • • • • • • • • • • • • •		0.015
	PA Direct Credt Opps Fd III LP	Detroit	G1			2	897,045			0.009
		Detroit		Peninsula Fund VI Mgmt, LLC	11/16/2015	2				0.025
	Peninsula Fund VII, LP				02/13/2020	2	3,233,308			
	Riverside Strateg Capl Fd LP	New York	NY	RSCF I Associates, LP	10/16/2015	2	1,034,028			0.032
	Siguler Guff SmBusCrOppsFd III	Boston		Siguler Guff SBCOF III GP, LLC	12/21/2022	2				0.030
	Solace Capital Spec Sits Fd LP	Los Angeles	CA	Solace General Partner, LLC	12/19/2016	11	2,912			0.007
	Tenex Capital Partners III, LP	New York	NY	Tenex Capital III GP, LP	04/23/2021	11				0.008
	Yukon Capital Partners II, LP	Minneapolis		Yukon Partners II, LLC	12/19/2013	2	84,543			0.025
	Yukon Capital Partners III, LP	Minneapolis	MN	Yukon Partners III, LC	07/18/2017	2	(303, 229)			0.018
	Yukon Capital Partners IV, LP	Minneapolis	MN	Yukon Partners IV, LLC	11/24/2020	2	2,718,606			0.016
2599999. Join	Venture Interests - Other - Unaffiliated				•		54,716,632			XXX
	Aegon LIHTC Fund 55, LLC	Cedar Rapids	IA	Aegon Community Invmts 55 LLC	09/14/2018		26,898			0.076
	Aegon LIHTC Fund 62, LLC	Cedar Rapids	IA	Aegon Community Invmts 62 LLC	04/15/2021		3,210,950			0.067
	Cinnaire Fd for Hsng LP 31	Lansing	MI	Cinnaire-31, Inc	10/03/2016		21,667			0.066
	Cinnaire Fd for Hsng LP 38	Lansing	MI	Cinnaire-38, Inc	11/29/2022					0.049
	RAH Corp Prtnrs Fd 57, LLC	Great Neck	NY	RAH Associates No. 57 LLC	08/12/2021		3,885,625			0.119
	RBC Comm Invmts Natl Fd 31 LP	Charlotte	NC	RBC Tax Credit Eqty GP 31, LLC	05/27/2021		3,799,061			0.049
	Red Stone Equity-Fund 75, LP	New York	NY	RSEP MM, LLC	12/28/2019		2,468,824			0.077
	Red Stone Equity-Fund 84, LP	New York	NY	RSEP MM, LLC	04/26/2021	l	4,442,938			0.050
	WNC Inst'l Tax Credt Fd 44, LP	Irvine	CA	WNC Managing Partners 44, LLC	03/29/2018	ll	85,023			0.091
	WNC Inst'l Tax Credt Fd 49, LP	Irvine	CA	WNC Managing Partners 49, LLC	08/13/2020	[0.069
	WNC Inst'l Tax Credt Fd 52, LP	Irvine	CA	WNC Managing Partners 52, LLC	03/17/2022	L				0.054
3799999. Non-	-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated			1			25, 167, 832			XXX
3. 30000. 14011	MN Life Insurance Co Babbi Trust	St. Paul	MN	MN Life Insurance Co Rabbi Trust	01/01/1994					0.000
4600000 Pasi	dual Tranches or Interests with Underlying Assets Having Characteris			mit Elle inourance ou naudi ilust	01/01/1004	1	325,563			XXX
6099999. Tota	, , ,	sucs of t ixed income mandifields -	Grianniateu				157.854.217			XXX
							157,854,217			
6199999. Tota										XXX
6299999 - Tota	ais						157,854,217	I		XXX

SCHEDULE BA - PART 3

			5	Showing Other Long-Term In	vested Ass	ets DISP	OSED, Tra	ansferred o	or Repaid	I During the	e Current	Year							
1	2	Location		5	6	7	8			in Book/Adiu				15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
			•				Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other-		Change in	Foreign	Carrying					
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-		ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Temporary Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase/	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or		Disposal	Prior						,		Consid-	. ,			
Identification	Name or Description	Citv	State	Nature of Disposal	Originally Acquired	Disposai	Year	(De-	zation)/	Recog-	and	(9+10-	Carrying	on Disposal	eration	on Disposal	(Loss) on Disposal	(Loss) on Disposal	ment Income
	Caltius Partners IV, LP	Los Angeles	State CA					crease)	Accretion	nized	Other	11+12)	Value			Disposai	Disposai	Disposai	
	Newstone Capital Prinrs II, LP	Dallas	TX	Stock Sale, Income Dist	. 04/01/2011 . 12/10/2010	. 12/22/2023	61,524 57,758							61,524 57,758	61,524 57,898		140	140	36,455
	nt Venture Interests - Fixed Income				. 12/10/2010	. 12/00/2025	119.282							119.282	119,422		140	140	
36480#-10-9	Garmark Partners II. LP	Stamford	ed by the 3VO	Stock Sale, Income Dist	. 02/14/2006	06/20/2022	119,282					-		119,282	15,715		15,715	15,715	
	NYLCAP Mezzan Partners III, LP	New York	NY	Return of Capital, Income	. 06/01/2010		20,485								20,485		15,715	13,713	11,995
	VSS Structured Capital II. LP	New York		Return of Capital, Stock Sale	. 06/01/2009		108 . 148								461.368		353 . 220	353 . 220	11,555
	nt Venture Interests - Fixed Income					.,,	128,633							128.633	497.568		368,935	368,935	44,255
	Alpha CEE Fund II. LP	Zurich	CHE	Return of Capital	. 08/24/2007	. 12/20/2023	187.534			1				187.534	187 . 534		200,000	200,000	,200
	Amberbrook VII. LLC	New York	NY	Return of Capital, Income	. 03/31/2016	. 12/28/2023	354,908							354,908	354,908				1,812
	Amberbrook VIII. LP	New York	NY	ROC, Stock Sale, Income Dist	. 12/20/2019	. 12/28/2023	74.336							74,336	722,538		648,202	648,202	
	AEA Small Business Fd III, LP	New York	NY	Return of Capital, Income	. 08/15/2016	. 09/30/2023	3,020,366							3,020,366	3,020,366				507, 179
	Angeleno Investors III, LP	Los Angeles	CA	Return of Capital	. 06/16/2010	. 12/21/2023	668,519												
	Apogem Heritage Fund VI LP	New York	NY	ROC. Stock Sale. Income Dist	. 09/25/2023	. 12/08/2023	898 . 292								1. 194.311		296,019	296,019	2,001
	Aquiline Fin'l Srvcs Fd III LP	New York	NY	ROC, Stock Sale, Income Dist	. 02/25/2015	. 12/05/2023	1,022,581							1,022,581	2,370,581		1,348,000	1,348,000	
	Aquiline Fin'l Srvcs Fd IV. LP	New York	NY	ROC. Stock Sale. Income Dist	. 12/20/2019	. 09/30/2023	300.940							300.940	310,203		9,263	9,263	
	Axiom Asia Priv Cap Fd II, LP	Singapore	SGP	Stock Sale, Income Dist	. 12/20/2019	. 09/30/2023 . 09/30/2023	300,940								526,765		526,765	526,765	(5,223)
	Axiom Asia Priv Cap Fd III. LP	Singapore	SGP	Stock Sale	. 10/05/2012	. 10/13/2023									2.049.351		2,049,351	2,049,351	(3,223)
		. 0.1	NY				700 100							700 100	, .,				
	BBH Capital Partners V, LP	New York	NY	Return of Capital, Stock Sale	. 12/19/2016	. 09/30/2023	760,100							760 , 100	806,858		46,758	46,758	
	Bison Capital Partners IV, LP	Santa Monica	***************************************	Return of Capital	. 03/15/2013	. 10/02/2023	257,399							257,399	257,399				11
	Bison Capital Partners V, LP	Santa Monica	CA	Return of Capital, Income	. 09/18/2017	. 10/06/2023	700,439							700,439	700,439				62,996
	Bison Capital Partners VI, LP	Santa Monica	CA	Return of Capital, Income	. 03/30/2023	. 12/18/2023	90,442							90,442	90 , 442				12, 179
	Caltius Equity Partners III LP	Los Angeles	CA	Stock Sale, Income Dist	. 06/02/2015	. 10/10/2023									163 , 135		163 , 135	163 , 135	(129,617)
	Century Focused Fund III, LP	Boston	MA	Stock Sale	. 02/29/2012	. 09/30/2023											802,398	802,398	
	Century Focused Fund IV, LP	Boston	MA	Return of Capital	. 12/06/2016	. 12/28/2023	2,339,352							2,339,352	2,339,352				
	Charles River Prtnrshp XIV, LP	Cambridge	MA	Stock Sale	. 05/26/2009	. 11/29/2023									61, 195		61, 195	61, 195	
	Charles River Prtnrshp XV, LP	Cambridge	MA	Return of Capital	. 05/30/2012	. 11/15/2023	89,053							89,053	89,053				
	Charles River Prtnrshp XVI, LP	Cambridge	MA	Return of Capital	. 05/11/2015	. 09/30/2023	73,047							73,047	73,047				
	Diversis Capital Prtnrs I, LP	Los Angeles	CA	Income Distribution	. 07/17/2019	. 09/30/2023													1,272,703
	Edison Venture Fund VI, LP	Lawrenceville	NJ	Return of Capital, Income	. 12/20/2006	. 12/29/2023	10,758							10,758	10,758				54,572
	Edison Venture Fund VII, LP	Lawrenceville	NJ	Stock Sale	. 10/07/2010	. 12/29/2023									18, 177		18, 177	18, 177	
	Element Partners II, LP	Radnor	PA	Return of Capital, Stock Sale	. 08/26/2008	. 11/28/2023	1							1	300,356		300,355	300,355	
	Energy Impact Fund II LP	New York	NY	Return of Capital, Stock Sale	. 11/10/2021	. 09/30/2023	343,799							343,799	347,501		3,702	3,702	
	EQT Fund VI, LP	Stockholm	SWE	Stock Sale	. 11/30/2011	. 06/30/2023									19,265		19,265	19,265	
	EQT Mid Market Europe, LP	Stockholm	SWE	Return of Capital, Stock Sale	. 08/11/2017	. 11/03/2023	839,908								1,810,414		970,506	970,506	
	EW Healthcare Prtnrs Acq Fd LP	Woodlands	TX	Return of Capital, Stock Sale	. 02/11/2021	. 09/30/2023	31,216							31,216	41,621		10,405	10,405	
	EW Healthcare Partners, LP	Woodlands	TX	Return of Capital	. 01/16/2015	. 12/21/2023	97,746							97,746	97,746				
	First Reserve Fund XIII, LP	Greenwich	CT	Return of Capital, Income	. 07/15/2014	. 10/11/2023	1, 107, 026							1,107,026	1, 107, 026				153,870
	First Reserve Fund XIV, LP	Greenwich	CT	Return of Capital, Income	. 08/14/2019	. 12/21/2023	101,726							101,726	101,726				557,772
	Genstar Capital Prtnrs VII, LP	San Francisco	CA	ROC, Stock Sale, Income Dist	. 05/13/2016	. 12/21/2023	375,010							375,010	1,165,925		790,915	790,915	4,983
	Genstar Capital Prtnrs VIII LP	San Francisco	CA	Return of Capital, Stock Sale	. 10/16/2017	. 12/21/2023	743,881							743,881	3, 155, 817		2,411,936	2,411,936	
	Genstar Capital Prtnrs IX, LP	San Francisco	CA	ROC, Stock Sale, Income Dist	. 09/03/2019	. 11/21/2023	525,990					ļ		525,990	1,007,558		481,568	481,568	129,467
	Genstar Capital Partners X, LP	San Francisco	CA	Return of Capital	. 12/13/2021	. 12/19/2023	39,085							39,085	39,085	[]			[
	Goldner Hawn Fund VII, LP	Minneapolis	MN	Stock Sale, Income Dist	. 04/29/2019	. 12/19/2023									145,442		145,442	145,442	(64,242)
	Goldpoint Prtnrs Co-Invmt VI	New York	NY	Transfer	. 02/26/2018	. 12/21/2023	5,762,563							5,762,563	6,420,508	[]	657,945	657,945	
	Gridiron Capital Fund III, LP	New Canaan	CT	Return of Capital, Income	. 11/07/2016	. 12/21/2023	122,989							122,989	122,989				607 , 155
	Gridiron Capital Fund IV, LP	New Canaan	CT	Income Distribution	. 05/06/2020	. 09/30/2023													394, 139
	Gridiron Capital Fund V, LP	New Canaan	CT	Return of Capital, Income	. 01/05/2023	. 11/27/2023	[L							28,704
	Gryphon Heritage Partners, LP	San Francisco		Return of Capital, Stock Sale	. 12/15/2020	. 10/06/2023	1, 102, 490							1, 102, 490	3,951,529		2,849,039	2,849,039	

SCHEDULE BA - PART 3

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

			5	Showing Other Long-Term Inv	vested Ass	sets DISP	USED, Ira	ansterred	or Repaid	During the	e Current	Year							
1	2	Location		5	6	7	8		Change i	n Book/Adju	sted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						, l
							Book/			Current				Book/					ı l
							Adjusted			Year's		Total	Total	Adjusted					ı l
							Carrying		Current	Other-		Change in	Foreign	Carrying					ı l
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			1
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			1
							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	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
	Gryphon Partners VI, LP	San Francisco	CA	Return of Capital	. 12/18/2020	. 10/31/2023	24,382							24,382	24,382				
	Harbour Group IV, LP	St. Louis	MO	Stock Sale	. 02/01/1999	. 12/27/2023									34,534		34,534	34,534	
	HGGC Fund II, LP	Palo Alto	CA	Return of Capital, Income	. 01/27/2015	. 09/30/2023	4,564							4,564	4,564				221,669
	HGGC Fund III, LP	Palo Alto	CA	Return of Capital, Income	. 07/28/2017	. 10/27/2023	908, 149							908, 149	908,149				136,020
	HGGC Fund IV, LP	Palo Alto	CA	Return of Capital, Stock Sale	. 06/25/2020	. 09/30/2023	38,208								66,612		28,404	28,404	į
	Lightyear Fund III, LP	New York	NY	Return of Capital, Income	. 06/15/2012	. 12/20/2023	1,327							1,327	1,327				18,531
	Lightyear Fund IV, LP	New York	NY	Return of Capital, Income	. 12/12/2016	. 09/30/2023	1,830,162							1,830,162	1,830,162				(1,342)
	Lightyear Fund V, LP	New York	NY	Income Distribution	. 12/17/2020	. 12/21/2023													25,756
	LS Power Equity Prtnrs III, LP	New York	NY	Return of Capital, Income	. 07/11/2014	. 12/29/2023	304,494							304,494	304,494				51,338
	LS Power Equity Prtnrs IV, LP	New York	NY	Return of Capital, Income	. 06/10/2019	. 10/12/2023	475,401							475,401	475,401				40,758
	New Leaf Ventures I, LP	New York	NY	Return of Capital, Stock Sale	. 08/12/2005	. 09/30/2023	5,855							5,855	49 , 149		43,294	43,294	_i
	New Leaf Ventures II, LP	New York	NY	Stock Sale	. 04/08/2008	. 12/18/2023									1,005,186		1,005,186	1,005,186	
	PA Co-Investment Fund III, LP	Darien	CT	Return of Capital, Stock Sale	. 07/30/2018	. 12/21/2023	493,345							493,345	2, 175,073		1,681,728	1,681,728	ı
	Partech Int'l Vntrs VI, FCPR	Paris	FRA	Return of Capital	. 08/01/2013	. 09/30/2023	699,340							699,340	699,340				ı
	Partech Int'l Vntrs VII, FCPI	Paris	FRA	Return of Capital	. 06/24/2016	. 12/22/2023	159,401							159,401	159,401				ı
	Pike Street Cap Prtnrs, LP	Seattle	WA	Income Distribution	. 12/06/2019	. 11/22/2023													135, 141
	Procuritas Cap Invstrs VII DAB	Stockholm	SWE	Return of Capital, Income	. 07/21/2022	. 09/30/2023													183
	Revistk Cap Prtns Co-Inv Fd I	Denver	00	Return of Capital, Income	. 06/01/2015	. 12/27/2023	181,668							181,668	181,668				27,832
	Revistk Cap Prtnrs Fund I, LP	Denver		Return of Capital, Income	. 06/01/2015	. 12/27/2023	547,271							547,271	547,271				84,542
	Revistk Cap Prtnrs Fd II, LP	Denver	00	Stock Sale	. 07/20/2018	. 09/30/2023									2, 127		2, 127	2, 127	·····
	Revistk Cap Prtnrs Fund III LP	Denver	00	ROC, Stock Sale, Income Dist	. 12/29/2021	. 12/22/2023	688,548							688,548	711,855		23,307	23,307	50,674
	Revolution Growth II, LP	Washington	DC	ROC, Stock Sale, Income Dist	. 01/19/2012	. 12/15/2023	33,333							33,333	761,317		727,984	727,984	16,667
	Revolution Growth III, LP	Washington	DC	ROC, Stock Sale, Income Dist	. 10/21/2015	. 12/21/2023	2,262,473							2,262,473	2,531,055		268,582	268,582	8,359
	Revolution Growth IV, LP	Washington	DC	Return of Capital, Income	. 01/04/2022	. 12/11/2023													2,638
	Revolution Ventures II, LP	Washington	DC	Return of Capital, Income	. 10/25/2013	. 12/20/2023	36,752												132, 142
	Ridge Vntrs Continuation Fd LP	San Francisco	CA	Return of Capital, Stock Sale	. 05/18/2021	. 12/01/2023	38,962								1,080,566		1,041,604	1,041,604	
	Ridge Ventures V, LP	San Francisco	CA	Income Distribution	. 06/15/2022	. 12/04/2023													12,760
	SPC Partners V, LP	San Francisco	CA	Stock Sale	. 03/15/2013	. 12/29/2023	4 500 000							4 500 000			13,629	13,629	i
	SPC Partners VI, LP	San Francisco	CA	Return of Capital	. 11/16/2017	. 12/29/2023	1,589,393							1,589,393	1,589,393				4 500
	SPC Partners VII, LP	San Francisco	***************************************	Return of Capital, Income	. 02/07/2023	. 10/04/2023	040 450							040 450	4 400 000		4 004 005	1 004 005	1,500
	Stone Arch Capital III, LP	Minneapolis Buffalo	MN	ROC, Stock Sale, Income Dist	. 09/08/2015 . 05/01/2007	. 12/29/2023 . 10/30/2023	218,453							218,453	1,422,838		1,204,385	1,204,385	253,993
	Summer Street Capital II, LP	Buffalo	NY NY	Stock Sale, Income Dist	. 05/01/2007	. 10/30/2023	48,019										155,572	155,572	1,109,599
	Summer Street Capital III, LP	Buttaio	NY	Return of Capital	. 02/2//2012	. 09/30/2023	48,019	•••••					•••••				314,06/	514,06/	232,939
	Threshold Ventures II, LP	Menio Park	CA	Return of Capital	. 03/1//2014	. 09/30/2023	900,000							219,487					;
	Trident VIII, LP	Greenwich	CA	Return of Capital, Income	. 04/08/2020	. 11/27/2023	133,538												78,820
	TVM Life Scnc Innovation I, LP	St Helier	JEY	Stock Sale	. 10/15/2012	. 09/30/2023	133,338							133,538	133,538				18,820
	TVM Life Science Vntrs VI, LP	St merrer	DEU	Return of Capital	. 10/15/2012	. 09/30/2023	163,595								163,595				·
	Westview Capital Prtnrs II. LP	Boston		Stock Sale	. 12/23/2009	. 12/22/2023	100,090							103,395			2,602	2,602	·
	Wind Point Partners IX-A, LP	Chicago	IL	ROC, Stock Sale, Income Dist	. 12/23/2009	. 12/22/2023	658 . 335							658,335	1.714.656		1,056,321	1,056,321	77,941
	Windjammer Sr Equity Fd IV, LP	Newport Beach	CA	Income Distribution	. 06/27/2013		000,000								1,714,000		1,000,021	1,000,021	73,863
	Windjammer Sr Equity Fd V, LP	Newport Beach	CA	Stock Sale, Income Dist	. 08/05/2019												7,793	7,793	4,085
1999999 Inii	nt Venture Interests - Common Sto		vn	otton outo, mount plat	. 30/00/2010	. 12/00/2020	34,705,951							34,705,951	57, 127, 411		22,421,460	22,421,460	6,512,914
7000000.001	AEA Mezzanine Fund III. LP	Stamford	CT	Stock Sale. Income Dist	. 08/14/2013	00/30/2022	JT, 100, JJ 1							07,700,901	574.690		574,690	574.690	35, 111
	AEA Mezzanine Fund IV. LP	Stamford	CT	Income Distribution	. 07/23/2018	. 10/17/2023	2.482							2,482	5.803		3,321	3,321	355,656
	AEA Middle Mkt Debt Fd III. LP	New York	NY	Income Distribution	. 12/14/2016	. 10/17/2023													1,349,293
	AEA Middle Mkt Debt Fd IV, LP		CT	Income Distribution	. 09/11/2019	. 10/23/2023													1,350,300
	AMC Capital IV. SCSp	London		ROC. Stock Sale. Income Dist	. 08/23/2018		2.089.273							2.089.273	2.721.026		631.753	631.753	388 . 432

SCHEDULE BA - PART 3

			;	Showing Other Long-Term In	vested Ass	sets DISP	OSED, Tra	ansferred of	or Repaid	During the	e Current	Year							
1	2	Location	1	5	6	7	8		Change	in Book/Adju	sted Carry	ing Value		15	16	17	18	19	20
		3	4	1				9	10	11	12	13	14					l '	
							Book/			Current				Book/				l '	
							Adjusted			Year's		Total	Total	Adjusted				l '	
							Carrying		Current	Other-		Change in	Foreign	Carrying				l '	
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign		l '	
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange		l '	
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					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	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
	AMC V SCA SICAV-RAIF	London	GBR	Return of Capital, Income Dist	. 07/07/2023	. 12/21/2023													6,561
	Arrowhead Capital Fund III, LP	Greenwich	CT	ROC, Stock Sale, Income Dist	. 12/20/2017	. 11/06/2023	167,820							167,820	176,386		8,566	8,566	501,970
	Balance Pnt Cap Partners V, LP	Westport	CT	ROC, Stock Sale, Income Dist	. 12/02/2021	. 12/15/2023	261,734							261,734	440,398		178,664	178,664	173,261
	BlackRock Glbl Infr Fd IV A LP	Greenwich	CT	Return of Capital, Income	. 12/16/2022	. 10/23/2023													12,423
	Bridgepoint Crdt Opps III LP	Stockholm	SWE	Return of Capital	. 11/16/2017	. 12/21/2023	279,301							279,301	279,301				
	Caltius Partners V, LP	Los Angeles	CA	Return of Capital, Income	. 08/01/2016	. 12/27/2023	710,822							710,822	710,822				609, 146
	Churchill Jr Cap Opps Fd II LP	New York	NY	Return of Capital, Income	. 08/11/2022	. 12/22/2023	485,069							485,069	485,069			····· '	551,993
	Clareant Mezzanine Fund, LP	Jersey	JEY	Stock Sale	. 11/27/2006	. 09/30/2023													
	Crescent Crdt Solutns VIII, LP	Los Angeles	CA	Return of Capital, Income Dist	. 09/27/2021	. 12/21/2023	258,725							258,725	258,725			ļ····· '	1,219,785
	Crescent Mezz Prtnrs VI, LP	Los Angeles	CA	Return of Capital, Income Dist	. 07/05/2012	. 12/22/2023	386,838							386,838	386,838			l	595,479
	Crescent Mezz Prtnrs VII, LP	Los Angeles	CA	ROC, Stock Sale, Income Dist	. 09/28/2016	. 12/20/2023	538,572							538,572	538,572			ļ'	684,252
	CRG Partners III, LP	Houston	TX	Return of Capital, Income Dist	. 12/15/2016	. 12/22/2023	143,274							143,274	143,274			······ '	37,908
	Cyprium Investors IV, LP	Cleveland	OH	Return of Capital, Income Dist	. 06/16/2014	. 10/30/2023	79,508							79,508	79,508			ļ'	29,720
	Cyprium Investors V, LP	Cleveland	OH	ROC, Stock Sale, Income Dist	. 08/15/2019	. 12/14/2023	720,248							720,248	2,361,364		1,641,116	1,641,116	425, 118
	Falcon Priv Crdt Opps VI, LP	Boston	MA	ROC, Stock Sale, Income Dist	. 08/14/2020	. 09/30/2023	278,315							278,315	279,040		725	725	1
	Falcon Strategic Prtnrs V, LP	Boston	MA	Return of Capital, Income Dist	. 06/13/2016	. 09/30/2023	177,523							177,523	177 ,523			'	77,765
	Falko Regl Aircraft Opps Fd LP	St Helier	JEY	Income Distribution	. 12/16/2015	. 10/26/2023												' [267, 144
	Falko Regl Aircrft Opps Fd II	St Helier	JEY	Return of Capital, Income Dist	. 03/25/2019	. 09/30/2023	902,051							902,051	902,051			' [110,778
	GCG Investors III, LP	Chicago	IL	Income Distribution	. 04/29/2013	. 12/29/2023	400 440							400 440	400, 440			' [76,600
	GCG Investors IV, LP	Chicago	IL	Return of Capital, Income Dist	. 03/14/2017	. 12/20/2023	466,412											' [1, 117,518
	GCG Investors V, LP		IL	Income Distribution	. 10/14/2020	. 12/29/2023	663,929							663,929				'	1,259,518
	GCG Investors V Aggregator LLC Global Engy & Infr Pwr Fd I LP	Chicago	IL	Income Distribution	. 09/03/2021 . 09/26/2011	. 12/14/2023 . 10/05/2023	191,327							191,327	191,327			'	229, 119
	Global Engy&Infr Pwr Fd II, LP	Greenwich	CT	Return of Capital, Income Dist	. 12/23/2014	. 12/19/2023	191,327							191,327	191,327			I	30,381
	Global Pwr&Engy Infr Fd III LP	Greenwich	CT	ROC, Stock Sale, Income Dist	. 04/05/2019	. 12/19/2023	555,050								651,355		96.305	96,305	
	GMB Mezzanine Capital II, LP	Minneapolis	MN	Return of Capital	. 10/15/2010	. 09/30/2023	71.111							71.111	71.111		90,000	90,303	3/3,334
	GMB Mezzanine Capital III, LP	Minneapolis	MN	Income Distribution	. 09/08/2015	. 11/14/2023												 	580,657
	GMB Mezzanine Capital IV, LP	Minneapolis	MN	Income Distribution	. 03/27/2019	. 11/21/2023												 	817,948
	GMB Mezz Cap IV - Parallel. LP	New York	NY	Income Distribution	. 11/13/2020	. 12/29/2023												 	95,760
	Goldpoint Mezz Prtnrs IV, LP	New York	NY	Return of Capital, Income Dist	. 12/21/2015	. 12/29/2023	1,421,772							1,421,772	1,421,772			 	547,178
	GoldPoint Prtnrs PrivDebt V LP	New York	NY	ROC, Stock Sale, Income Dist	. 07/02/2020	. 12/13/2023	538, 126							538,126	734,401		196,275	196,275	
	Gryphon Jr Cap Fd III, LP	San Francisco	CA	ROC, Stock Sale, Income Dist	. 09/15/2022	. 12/13/2023	1,070,061							1,070,061	1.447.661		377,600	377.600	
	Gryphon Mezz Prtnrs II LP	San Francisco	CA	Return of Capital, Income Dist	. 09/25/2019	. 10/13/2023	14,972							14,972	14,972				513,213
	LBC Credit Partners V, LP	Radnor	PA	Income Distribution	. 07/17/2020	. 11/16/2023								,,,,,	,,,,				1,093,173
	MC-Seamax Shppg Opps Fd, LP	Stamford	CT	Stock Sale	. 05/22/2015	. 10/31/2023									6,441,467		6,441,467	6,441,467	
	Merced Capital Partners V, LP	Minnetonka		Stock Sale, Income Dist	. 03/24/2017	. 09/30/2023									375,000		375,000	375,000	(801)
	Midwest Mezzanine Fund IV, LP	Chicago	IL	Income Distribution	. 06/29/2007	. 09/15/2023												·	54,213
	Midwest Mezzanine Fund V, LP	Chicago	IL	Return of Capital, Income Dist	. 06/27/2013	. 09/30/2023	205,099							205,099	205,099				179,434
	MML Partnership Capl VII, SCSp	London	GBR	Return of Capital, Income Dist	. 09/17/2019	. 12/15/2023	375,490							375,490	375,490				22,726
	New Canaan Funding Mezz V, LP	New Canaan	CT	Stock Sale	. 01/31/2012	. 09/30/2023									437,958		437,958	437,958	
	New Canaan Funding Mezz VI, LP	New Canaan	CT	Return of Capital, Income Dist	. 11/23/2015	. 10/16/2023	442,313							442,313	442,313				190,727
	Northstar Mezz Partners V, LP	Minneapolis	MN	ROC, Stock Sale, Income Dist	. 08/30/2007	. 09/30/2023	80,512							80,512	221,316		140,804	140,804	40,769
	OCM Mezzanine Fund II, LP	Los Angeles	CA	Stock Sale	. 03/24/2006	. 12/01/2023									5,274		5,274	5,274	
	OCP Asia Fund IV (US) LP	Singapore	SGP	Return of Capital, Income Dist	. 01/26/2021	. 12/29/2023	856,990								856,990				921,412
	PA Direct Credit Opp Fund II	Darien	CT	ROC, Stock Sale, Income Dist	. 05/15/2017	. 09/30/2023	210, 103							210, 103	392,626		182,523	182,523	208 , 182
	PA Direct Crdt Opps Fd III, LP	Darien	CT	ROC, Stock Sale, Income Dist	. 11/02/2020	. 12/01/2023	2,722,746							2,722,746	2,887,176		164,430	164,430	957 , 183
	Partners Group Dir Mezz 2011	St Peter Port		Return of Capital, Income Dist	. 12/11/2012	. 12/21/2023	218,893							218,893	218,893				24,439
	Peninsula Fund V, LP	Detroit	MI	ROC, Stock Sale, Income Dist	. 06/01/2010	. 12/21/2023	1,582,895							1,582,895	5, 199, 340		3,616,445	3,616,445	50,597

SCHEDULE BA - PART 3

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

		_	9	showing Other Long-Term In	vesieu Asi	els DISF	OSED, III	ansieneu											
1	2	Location		5	6	7	8		Change i	in Book/Adju	usted Carryi	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						1
							Book/			Current				Book/					1
							Adjusted			Year's		Total	Total	Adjusted					1
							Carrying		Current	Other-		Change in	Foreign	Carrying					1
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			1
							Less	Unrealized	(Depre-	Temporary		Adjusted	Change in	Less		Exchange			1
							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	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
Identification	Peninsula Fund VI, LP	Detroit	MI	Return of Capital. Income Dist	. 11/16/2015	. 11/16/2023	2,988,956	cicase)	Accidion	Tilzea	Otrici	11112)	value	2,988,956	2,988,956	Вюроса	Вюроса	Diopodai	408,840
			MI																
	Peninsula Fund VII, LP	Detroit		Return of Capital, Income Dist	. 02/13/2020	. 12/21/2023	199, 197							199, 197	199, 197				473,998
	Riverside Strat Capl Fd I, LP	New York	NY	Income Distribution	. 10/16/2015	. 09/30/2023													51,485
	Saybrook Corp Oppty Fund, LP	Los Angeles	CA	Stock Sale	. 03/30/2009	. 09/30/2023											337,324	337,324	
	Saybrook Corp Oppty Fd II, LP	Los Angeles	CA	ROC, Stock Sale, Income Dist	. 05/10/2012	. 09/30/2023	3,430,842							3,430,842	11,074,239		7,643,397	7,643,397	86,027
	Siguler Guff Distr Opps Fd III	New York	NY	Stock Sale, Income Dist	. 11/12/2008	. 12/21/2023									31,497		31,497	31,497	13,673
	Siguler Guff Sm Bus Cr Opps Fd	Boston	MA	ROC, Stock Sale, Income Dist	. 10/06/2017	. 12/28/2023	201,868							201,868	339,775		137,907	137,907	125,434
	Siguler Guff SmBusCrOpps Fd II	Boston	MA	ROC, Stock Sale, Income Dist	. 12/05/2019	. 12/21/2023	182, 125							182 , 125	189,285		7, 160	7, 160	1,391,591
	Solace Cap Spec Sits Fund, LP	Los Angeles	CA	Income Distribution	. 12/19/2016	. 09/30/2023													10,817
	Summit Prtnrs SubDbtFd IV-B LP	Boston	MA	Return of Capital	. 04/01/2011	. 09/30/2023	32,859							32,859	32,859				
	Superior Fund, LP	Detroit	MI	Return of Capital, Stock Sale	. 10/09/2007	. 09/30/2023	1							1	94,886		94,885	94,885	
	TCW Crescent Mezz Prtnrs V, LP	Los Angeles	CA	Income Distribution	. 03/20/2008	. 12/22/2023		(112,033)				(112,033)							93,673
	Tenex Capital Partners, LP	New York	NY	Return of Capital	. 06/15/2011	. 11/28/2023	50,059							50,059	50,059				
	Tenex Capital Partners III, LP	New York	NY	Return of Capital, Income Dist	. 04/23/2021	. 10/20/2023													53,633
89187@-10-6	Tower Square Cap Prtnrs III LP	Springfield	MA	Stock Sale, Income Dist	. 07/15/2008	. 09/30/2023									24,367		24,367	24,367	1,486
	Varde Fund VIII, LP	Minneapolis	MN	Income Distribution	. 01/02/2007	. 06/30/2023													8,840
	Varde Fund IX, LP	Minneapolis	MN	Income Distribution	. 02/13/2008	. 06/30/2023													22,610
	Varde Fund X, LP	Minneapolis	MN	Income Distribution	. 06/30/2011	. 09/30/2023													38,654
	Varde Fund XI, LP	Minneapolis	MN	Income Distribution	. 02/03/2014	. 10/31/2023													357,736
	Varde Fund XII, LP	Minneapolis	MN	Return of Capital	. 11/17/2016	. 10/27/2023	913,579							913,579	913,579				
	Varde Fund XIII, LP	Minneapolis	MN	Return of Capital	. 10/19/2018	. 09/30/2023	2,207,343							2,207,343	2,207,343				
	Wayzata Opportunities Fd, LLC	Wayzata	MN	Stock Sale	. 01/31/2006	. 04/05/2023									4,944		4,944	4,944	[
	Whippoorwill Distr Oppty Fd LP	White Plains	NY	Stock Sale	. 05/02/2005	. 09/30/2023									10,954		10,954	10,954	[
	Windjammer Mezz & Eq Fd II, LP	Newport Beach	CA	Stock Sale	. 01/05/2001	. 10/06/2023									34,338		34,338	34,338	[
	Yukon Capital Partners II, LP	Minneapolis	MN	Income Distribution	. 12/19/2013	. 09/30/2023													3,692
	Yukon Capital Partners III, LP	Minneapolis	MN	Return of Capital, Income Dist	. 07/18/2017	. 11/30/2023	150 , 168							150, 168	150 , 168				12,221
	Yukon Capital Partners IV, LP	Minneapolis	MN	Return of Capital, Income Dist	. 11/24/2020	. 12/07/2023	L								136,898		136,898	136,898	264,563
2599999, Joir	nt Venture Interests - Other - Unaffilia						29,712,401	(112,033)		1		(112,033)		29,712,401	53,248,988		23,536,587	23,536,587	22,381,284
		St. Paul	MN	Sales within trust	. 01/01/1994	12/31/2023	179. 168	(1.12,500)				(:, 300)		179.168			416 . 157	416. 157	124,444
5899999 Any	Other Class of Assets - Unaffiliated	0			. 5./ 5 1/ 1004	/ 0 1/ 2020	179, 168							179, 168	595.325		416, 157	416, 157	124,444
, , , , , , , , ,	Allied Wealth Partners (Lngdn)	Parsinnany	NJ	Principal reduction payment	. 12/23/2009	. 12/31/2023	326,733			†				326,733	18,613		(308, 120)	(308.120)	11, 158
	Other Class of Assets - Affiliated	ι αι στρραιιγ		i i incipar reduction payment	. 12/20/2009	. 12/01/2020	326,733							326,733	18.613		(308, 120)	(308, 120)	11, 158
								(440,000)		<u> </u>		(440, 600)			, .		, ,	, , ,	
	al - Unaffiliated						64,845,435	(112,033)		 		(112,033)		64,845,435	111,588,714		46,743,279	46,743,279	29, 200, 140
6199999. Tota							326,733			1				326,733	18,613		(308, 120)	(308, 120)	11,158
6299999 - To	tais						65, 172, 168	(112,033)				(112,033)		65, 172, 168	111,607,327		46,435,159	46,435,159	29,211,298

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	y Value			l	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	ė		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		ď	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n 9	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
302155-BB-1	EXPORT-IMPORT BANK OF THE UNITED STATES		+ ''-	1	1.A		97.6010		37,712	37,712	(Decircuse)	Acciction	recognized	value	2.578	2.577		57	1,043	12/03/2013	12/10/2025
42328B-AE-2	HELIOS LEASING LLC			1	1.A		97.5060		48,119	48,119					1.825	1.825				05/20/2013	05/16/2025
912803-FG-3	UNITED STATES TREASURY			1	1.A		35.5390	355,391	1.000.000	644.036						0.000		110	900		
912803-FG-3 912810-FP-8	UNITED STATES TREASURY				1.A		. 109.4060		225.000			(4.230)			5.375	2.998		4.568		03/17/2020	02/15/2049
912810-FP-8 912810-QA-9	UNITED STATES TREASURY		1		1.A			246, 164	225,000			(4,230)			3.500	2.998		4,568	6, 125	08/20/2014	02/15/2031
912810-QA-9 912810-RN-0	UNITED STATES TREASURY	SD	1		1.A	1,073,251		837.056		1.065.780		(641)			2.875	2.693				08/20/2018	08/15/2045
912810-RN-0	UNITED STATES TREASURY	აυ			1.A		80.8750		65.000			(1,037)			2.875	2.693				02/02/2016	08/15/2045
912810-NI-0	UNITED STATES TREASURY				1.A	6,536,006		5,007,652	7,525,000	6,647,339					1.375		MN			05/11/2021	11/15/2040
912810-SU-3	UNITED STATES TREASURY				1 A					2.157.397		2.869			1.875	2.099				08/02/2021	02/15/2051
912810-SW-9	UNITED STATES TREASURY				1.A	6,222,644		4,636,039	6,425,000	6,246,424		8.711			1.875	2.068				08/12/2021	02/15/2041
912810-SX-7	UNITED STATES TREASURY		1		1.A		71.6880	567.048		852.063		(1.640)			2.375	2.006	MNI	2.426		10/25/2021	05/15/2051
912810-SY-5	UNITED STATES TREASURY				1.A	1,001,805		726,008	950,000	996.570		(2,215)			2.250		MN	2.760	21,375	08/11/2021	05/15/2041
912810-SZ-2	UNITED STATES TREASURY		1		1 A	5.496.660		3.574.859	5.450.000	5.494.218		(1, 146)			2.000	1.961		41.171	109,000	01/26/2022	08/15/2051
912810-TA-6	UNITED STATES TREASURY		1		1.A			10,625,591	15,227,000	14,513,637					1.750	2.069				10/20/2021	08/15/2041
912810-TB-4	UNITED STATES TREASURY				1.A	7,740,495		5,351,191		7,771,413		16 .897			1.875		MN			03/04/2022	11/15/2051
912810-TC-2	UNITED STATES TREASURY				1.A	2,499,307		1.814.063	2,500,000	2.499.461		106			2.000	2.001		6.456		01/03/2022	11/15/2041
912810-TD-0	UNITED STATES TREASURY				1 A		69.6250	146,213	210,000	176.327		742			2.250	3 110		1.785	4,725	07/12/2022	02/15/2052
912810-TF-5	UNITED STATES TREASURY				1.A	4.253.552		3,272,500	4.250.000	4.252.788		(233)			2.375	2.366	FA		100,938	04/21/2022	02/15/2042
912810-TH-1	UNITED STATES TREASURY		1		1.A		88.0630	352,250	400,000	403.401		(122)			3.250	3.188	MN	1.679		05/19/2022	05/15/2042
912828-2A-7	UNITED STATES TREASURY	SD			1.A		93.5940	467.969	500.000	496.603		1.255			1.500	1.766	FA	2.833	7,500	10/12/2016	08/15/2026
912828-R3-6	UNITED STATES TREASURY	SD	.		1.A	1,013,871		943,594	1,000,000	1,003,518		(1,447)			1.625	1.473	MN	10,223		06/29/2016	05/15/2026
912828-U2-4	UNITED STATES TREASURY	SD	.		1.A		94.5630	165,484	175,000	173, 141		618			2.000	2.385	MN	452	3,500	01/11/2017	11/15/2026
912828-U2-4	UNITED STATES TREASURY	M	 		1.A	24, 159	94.5630	23,641	25,000	24,734		88			2.000	2.385	MN	65	500	01/11/2017	11/15/2026
912828-V9-8	UNITED STATES TREASURY	SD			1.A	5,431,299	94.9530	4,937,562	5,200,000	5,340,689		(43,914)			2.250	1.361	FA	44, 193	117,000	11/12/2021	02/15/2027
912828-V9-8	UNITED STATES TREASURY				1.A	118,039	94.9530	104,448	110,000	114,542		(1,428)			2.250	0.906	FA	935	2,475	07/13/2021	02/15/2027
912828-Y7-9	UNITED STATES TREASURY				1.A	22,400,323	97.6090	20,009,922	20,500,000	21, 199, 219		(438, 166)			2.875	0.702	JJ	246,641	589,375	03/29/2021	07/31/2025
912828-YM-6	UNITED STATES TREASURY				1.A	371,998	97.2660	364,746	375,000	374,485		611			1.500	1.667	A0	958	5,625	10/30/2019	10/31/2024
912828-Z7-8	UNITED STATES TREASURY				1.A	2, 156, 531		2,033,963	2,190,000	2,168,801		6,638			1.500	1.824		13,747	32,850	02/23/2022	01/31/2027
912828-ZC-7	UNITED STATES TREASURY				1.A	207,711		192,063	200,000	201,836		(1,572)			1.125	0.333	FA	760	2,250	04/01/2020	02/28/2025
912828-ZS-2	UNITED STATES TREASURY				1.A	22, 175, 803		20,617,131	23,145,000	22, 175, 803					0.500	0.522	MN	10,118	115,725	06/17/2020	05/31/2027
91282C-BB-6	UNITED STATES TREASURY				1.A	4, 109, 946		3,738,672	4,250,000	4, 115, 167		1,805			0.625		JD	13,354	26,563	02/10/2021	12/31/2027
91282C-BP-5	UNITED STATES TREASURY	SD	.		1.A	11,254,421		10,208,384	11,410,000	11,275,006		7,491			1.125	1.206	FA	43,375	128,363	04/07/2021	02/29/2028
91282C-BS-9	UNITED STATES TREASURY				1.A		89.6880	448,438	500,000	500,406		(91)			1.250		MS	1,588	6,250	05/06/2021	03/31/2028
91282C-BV-2	UNITED STATES TREASURY				1.A	2,627,564		2,613,563	2,650,000	2,647,262		9,494			0.375	0.737		2, 118	9,938	02/07/2022	04/15/2024
91282C-CC-3	UNITED STATES TREASURY				1.A		98 . 1880	250,378	255,000	254,935		174			0.250		MN	82	638	05/19/2021	05/15/2024
91282C-CE-9	UNITED STATES TREASURY				1.A			961,117	1,075,000	1,076,209		(251)			1.250	1.224		1, 175	13,438	06/22/2021	05/31/2028
91282C-CH-2	UNITED STATES TREASURY				1.A	3, 129, 881		2,820,300	3, 160,000	3,129,881					1.250	1.262		19,859	39,500	07/14/2021	06/30/2028
91282C-CT-6	UNITED STATES TREASURY				1.A	1,297,110		1,262,625	1,300,000			978			0.375	0.451		1,841	4,875	09/15/2021	08/15/2024
91282C-CY-5	UNITED STATES TREASURY		· ······		1.A			266,109		298,127		381			1.250		MS	953	3,750	10/13/2021	09/30/2028
91282C-CZ-2	UNITED STATES TREASURY	··			1.A	4,520,082		4,207,875	4,580,000	4,546,307		12,005			0.875	1.148		10,183	40,075	10/20/2021	09/30/2026
91282C-DB-4	UNITED STATES TREASURY	··			1.A	1,419,049		1,378,019	1,425,000			2,009			0.625	0.768		1,898	8,906	10/27/2021	10/15/2024
91282C-DJ-7	UNITED STATES TREASURY				1.A	6, 114, 479			6,250,000	6, 141,044		12,970			1.375	1.612		11,096	85,938	02/01/2022	11/15/2031
91282C-DL-2	UNITED STATES TREASURY				1.A	1,002,895		895,000	1,000,000	1,002,094		(401)			1.500	1.456		1,311		12/29/2021	11/30/2028
91282C-DN-8	UNITED STATES TREASURY				1.A	5,702,227			5,700,000	5,700,716					1.000		JD	2,648	57,000	12/15/2021	12/15/2024
91282C-DQ-1	UNITED STATES TREASURY		.		J I.A	2,771,446	92.3280		2,800,000	2,782,515	1	1 5.6/6	1		1.250	1.464	JU	1 17.596	35.000	01/19/2022	12/31/2026

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of (Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carryin	n Value			ı	nterest		Da	ates
·	-	3	4	5	Ť	•	8	9		• •	12	13	14	15	16	17	18	19	20	21	22
		"			NAIC		Ü				12	10	1-7	10	10	'''	10	10	20		22
					Desig-																
					nation,																
					NAIC									Total							
			_		Desig-								0	Foreign							
			F		nation								Current	Exchange							
			0		Modifier		. .						Year's	Change							
			r		and		Rate			5		Current	Other-	in							0, , ,
		С	е		SVO		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0	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
	UNITED STATES TREASURY				1.A	782,654		760,029	789,000	786,738		2, 153			1.125	1.404		4, 100	8,876	02/01/2022	01/15/2025
91282C-EC-1	UNITED STATES TREASURY	.			1.A		93.7810	351,680	375,000	367,400		2,276			1.875	2.546	FA	2,376	7,031	03/28/2022	02/28/2027
	UNITED STATES TREASURY	.			1.A	9,880,502		9,800,000	10,000,000	9,932,836		40 , 133			3. 125		FA	118,037	312,500	09/08/2022	08/15/2025
	UNITED STATES TREASURY	SD			1.A	50,877,000	73.3280	43,996,875	60,000,000	52,712,731		880,202			0.000		N/A			11/12/2021	11/15/2031
	Subtotal - Bonds - U.S. Governments - I	ssuer	Oblig	ations		216,648,174		186, 355, 406	228,241,831	217,585,609		594,374			XXX	XXX	XXX	893,856	2,816,022	XXX	XXX
36176M-PD-9	G2 770220 - RMBS			4	1.A	411,743		395,737	385,031	398,995		(2, 181)			4.000	2.579	MON	1,283	16,040	11/08/2011	07/20/2031
36176M-PE-7	G2 770221 - RMBS			4	1.A	124,720	. 100.6520	117,422	116,662	122,249		(387)			4.000	2.602	MON	389	4,855	01/27/2012	06/20/2036
36176M-PF-4	G2 770222 - RMBS			4	1.A	232,809	. 102.8230	217,742	211,765	222,907		(1,894)			4.000	2.027	MON	706	8,770	07/18/2012	08/20/2031
36179M-NG-1	G2 MAO391 - RMBS			4	1.A	270, 127	92.7750	253,021	272,726	270,097		105			3.000	3. 172	MON	682	8, 182	04/09/2014	09/20/2042
36179W-TZ-1	G2 MA7768 - RMBS			4	1.A	26, 188, 523	90.7110	22,840,047	25, 179, 053	26, 137, 282		(3, 164)			3.000	2.444	MON	62,948	755,372	12/14/2021	12/20/2051
3617AA-X3-3	G2 A09698 - RMBS			4	1.A	509,839	98.6870	485,837	492,301	506,312		(765)			3.250	2.711	MON	1,333	16,000	01/26/2016	01/20/2036
	G2 AD0023 - RMBS			4	1.A	150,258	93.0440	130,966	140,757	147,580		(673)			3.250		MON	381	4,687	04/29/2013	04/20/2033
36182N-RN-5	G2 AH5893 - RMBS			4	1.A	164,711	96.8370	151, 186	156 , 124	162,680		(250)			4.000	3.275	MON	520	6,245	01/07/2015	04/20/2039
36183Q-ZB-4	GN AK7038 - RMBS			4	1.A	71.362	89.1400	61,386	68,865	74.931		(499)			3.000	1.676	MON	172	2,079	04/17/2015	03/15/2045
	GN AM8557 - RMBS			4	1.A			140,087	153,203	159,618		(525)			3.000	2.348	MON		4,624	05/15/2015	05/15/2045
36193P-DW-2	G2 AS4617 - RMBS			4	1.A			341.847	360,601	395.732		(2.852)			3.500	2.040	MON	1.052	12.689	04/20/2016	04/20/2046
36200M-J6-1	GN 604285 - RMBS			4	1.A		. 101.4290	26, 158	25,789	24,786		90			5.000	6.257	MON	107	1,289	07/17/2007	05/15/2033
	GN 605617 - RMBS			4	1.A	15. 113		15.090	15.194			3			5.000	5. 130	MON	63	760	02/28/2005	07/15/2034
	GN 384797 - RMBS			4	1.A	2,241		2,273	2.270			2			7.000	7.341			159	09/06/1995	09/15/2025
	GN 479607 - RMBS			4	1.A	199,990		183,514		200.271		(665)			4.000		MON	629	7,675	10/20/2011	10/15/2041
	GN 720181 - RMBS			4	1.A		98.1110	548.764	559.328	551.898		176			4.000	4.277		1.864		03/16/2010	07/15/2039
	GN 720216 - RMBS			4	1.A	1,141,247			1,146,082	1, 140, 834		80			4.000		MON	3.820	45,843	10/08/2009	07/15/2039
3620A6-FR-3	GN 720276 - RMBS	CF		4	1.A	980,885		964,418	965,646	984,261		(833)			4.500		MON	3.621		11/06/2009	08/15/2039
***************************************	GN 723601 - RMBS			4	1.A	210,547		200,001	200,253	209,995		(140)			5.000	3.997			10,013	05/12/2010	01/15/2040
	GN 723523 - RMBS	CF		4	1.A			1,668,458	1,663,378			(208)			4.500	4.094		6.238	74,852	12/18/2009	12/15/2039
	GN 723537 - RMBS	CF		4	1.A	671,908		669,798	670,650	672,042		(101)			4.500	-	MON	2,515		12/29/2009	12/15/2039
	GN 732519 - RMBS			4	1.A		. 102.8990	81,098	78,813	86.140		(710)			5.000		MON		3,975	09/15/2010	07/15/2040
	GN 737996 - RMBS			4	1.A			592,468		602.383		79			4.000		MON	2.017	24,200	03/08/2011	02/15/2041
	GN 743470 - RMRS		l	4	1 A		. 100.3050	239 . 152	238,424	256,317		(63)			4.500	3.053		894		08/30/2011	06/15/2040
	GN 751882 - RMBS			4	1.A		95.1020	91,615	96.334	92.259		(265)			3.500	4.363			3,372	04/06/2011	11/15/2040
36241K-GU-6	GN 782011 - RMBS			4	1.A		. 103.7340		32,731	31,217		80			5.000		MON		1,637	06/21/2007	12/15/2035
	GN 614169 - RMBS			4	1.A			32 .108	31.809	30.691		127			5.000		MON		1,590	07/17/2007	07/15/2033
	GN 619175 - RMBS			4	1.A		. 105.5810	30.762	29.136	29.564		(52)			5.500		MON	134	1,603	01/11/2005	12/15/2034
	GN 690105 - RMBS			4	1.A			75,319	74,317	77.332		(364)			5.500	4.557			4,087	01/06/2009	07/15/2038
36296Q-Y7-8	GN 698334 - RMBS			4	1.A			383.862	391.243	386 . 162		10			4.000		MON	1.304		03/16/2010	05/15/2039
36296T-RA-3	GN 700781 - RMBS			4	1.A			103.942	102.845	107.333		122			5.500	4.496		471	5.656	01/08/2009	10/15/2038
38378G-M6-2	GNR 2012-149 MY - CMO/RMBS			4	1.A	161,875		178,928	250.000			2.824			2.000		MON	417	5,000	07/26/2013	12/20/2042
38378G-RM-2	GNR 2012-149 MY - CMO/RMBS			4	1.A		82.5390	59, 194	71,716	68,926					1.000	1.550		60		06/29/2016	12/20/2042
38378G-HM-2 38378T-6R-6	GNR 2012-143 LA - CMO/RMBS			4	1.A	5,737,200	90.5950	5,513,816	6,086,206	5,934,307		4.275			3.500		MON		213,017	10/24/2013	07/20/2042
383781-6H-6 38378Y-TN-9	GNR 2013-100 ML - CMO/FMBS			4	1.A	9,641,784									2.500	4.311				05/13/2014	11/16/2043
	GNR 2014-026 LZ - CMO/RMBS	CF		4	1.A				12,039,511	10,697,424		(5,325)			2.500		MON				
38379A-QY-9	GNR 2014-026 LZ - CMO/RMBS	u		4	1.A				18,744,571			144, 185			2.500	4.282				03/27/2014	02/16/2044
38383C-LZ-1				4					., , .	- , ,										11/02/2021	10/20/2051
911760-FH-4	VENDE 1995-1 2 - CMO/RMBS	.		4	1.A		99.9610		3,101	3,075		11			7.793	9.396		20	242	02/15/1995	02/15/2025
911760-FZ-4	VENDE 1995-2 1 - CMO/RMBS	-		4	1.A		99.6290	2,215	2,224	2,211		2			6.543	7.660			145	06/14/1995	06/15/2025
911760-GJ-9	VENDE 1995-2 3 - CMO/RMBS	.		4	1.A	14,598	. 101. 1260	14,052	13,895	13,949		(48)			8.793	7.948	MUN	102	1,222	01/29/1996	06/15/2025

							Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	r								
1	2	Co	des	6	7		Fair Value	10	11	Change	e in Book/Adjus	sted Carryin	g Value			li li	nterest		Da	ates
		3 4	5	NAIC Desig- nation,		8	9			12	13	14	15	16	17	18	19	20	21	22
		F		NAIC Desig- nation Modifier								Current Year's	Total Foreign Exchange Change							
		C e		and SVO		Rate Used to			Book/	Unrealized	Current Year's	Other- Than-	in Book/				Admitted			Stated
		o i		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP Identification	Description	d g	Bond Char		Actual Cost	Fair Value	Fair Value	Par Value	Carrying Value	Increase/ (Decrease)		Impairment Recognized	Carrying Value	Rate of	Rate of	When Paid	Due and Accrued	Received During Year	Agguired	Maturity Date
911760-KG-0	VENDE 1997-1 3A - CMO/RMBS	e II	4	1 A	7.648	. 100.5640				(Decrease)	(12)	Recognized	value	8.293	7.995		52	618	Acquired03/17/2000	12/15/2026
***************************************	. Subtotal - Bonds - U.S. Governments	- Residentia	l Mortga		,,040	. 100.0040	7,400	7,101	7,101		(12)					more			00/ 11/2000	12/ 10/ 2020
Securities					75,223,159	XXX	70,927,275	81,474,657	78,468,005		143,948			XXX	XXX	XXX	194,142	2,328,610	XXX	XXX
	GNR 2005-023 IO - CMBS		3	1.A		0.0000			109		(17)			0.000	(63.885)	MON			03/09/2005	06/17/2045
00399999999999999999999999999999999999	. Subtotal - Bonds - U.S. Governments	- Commerci	al Mortga	age-	225,282	XXX			109		(17)			XXX	XXX	XXX			XXX	XXX
	. Total - U.S. Government Bonds				292,096,615		257,282,681	309,716,488	296.053.724		738.306			XXX	XXX	XXX	1,087,999	5, 144, 632	XXX	XXX
	. Total - All Other Government Bonds				202,000,010	XXX	207,202,001	000,110,400	200,000,124		700,000			XXX	XXX	XXX	1,007,000	0,144,002	XXX	XXX
13063B-BU-5	CALIFORNIA ST		1	1.C FE	125,634	. 120.7550	102,642	85,000	116,447		(1,820)			7.350	3.756	MN	1,041 .	6,248	10/18/2017	11/01/2039
13063B-FR-8	CALIFORNIA ST		1	1.C FE	231 , 186		188,265	150,000	215,264		(2,832)			7.625	3.956		3,813	11,438	10/18/2017	03/01/2040
93974C-RE-2	WASHINGTON ST		1	1.B FE	267,469	. 102.6640	220,728	215,000	257,096		(1,834)			5.140	3.566	FA	4,605 .	11,051	10/18/2017	08/01/2040
Obligations	. Subtotal - Bonds - U.S. States, Territo	ries and Pos	ssessions	s - Issuer	624,289	xxx	511,634	450.000	588.806		(6.487)			XXX	xxx	xxx	9,458	28,736	XXX	xxx
	. Total - U.S. States. Territories and Po	ssessions B	onds			XXX	511,634	450,000	588.806		(6,487)			XXX	XXX	XXX	9,458	28,736	XXX	XXX
234667-JL-8	DALLAS CNTY TEX HOSP DIST		1	1.D FE		. 106.9370	58,815	55,000	66,085		(334)			5.621	4. 156		1,168	3,092	10/18/2017	08/15/2044
498531-DT-6	KLEIN TEX INDPT SCH DIST		2	1.A FE	1,578,562		1,540,955	1,540,000	1,540,395		(4,635)			4.000		FA	25,667	61,600	05/14/2014	02/01/2041
544646-ZR-6	LOS ANGELES CALIF UNI SCH DIST		1	1.D FE		. 113.1020	118,757	105,000	134, 102		(2,249)			6.758	3.048		3,548	7,096	10/18/2017	07/01/2034
631294-40-6	NASHUA N H		1	1.B FE	7,345,000		7,268,979	7,345,000	7,345,000					4.226	4.226			310,400	01/11/2012	01/15/2032
914460-RP-7 914460-RQ-5	UNIVERSITY MINN		1	1.0 FE		99.3380	481,789							2.430	2.430	AO	2,946 .	11,785	09/14/2017 09/14/2017	04/01/2024
914460-RR-3	UNIVERSITY MINN			1.0 FE		97.0280	485,140							2.715	2.715		3.394		09/14/2017	04/01/2026
914460-RS-1	UNIVERSITY MINN		1	1.0 FE		96.3410	409,449	425,000	425,000					2.765		AO	2,938	11,751	09/14/2017	04/01/2027
914460-RT-9	UNIVERSITY MINN		1	1.0 FE		95.8320	675,616	705,000	705,000					2.865	2.865		5,050	20, 198	09/14/2017	04/01/2028
940157-M6-4	WASHINGTON SUBURBAN SANITARY DISTRICT		2	1.A FE	9,265,500		9,079,470	9,000,000	9,076,382		(29,727)			4.000	3.630		30,000 .	360,000	11/15/2016	06/01/2041
	Subtotal - Bonds - U.S. Political Subdi		uer Oblig	ations	21,028,843		20,617,088	20,670,000	20,786,964		(36,945)			XXX	XXX	XXX	221, 173	812,833	XXX	XXX
01026C-AC-5	. Total - U.S. Political Subdivisions Bon ALABAMA ECONOMIC SETTLEMENT AUTH BP SETTLEMENT	us	1	1.G FE	21,028,843		20,617,088	20,670,000	20,786,964		(36,945)			3.163	3.059		221,173	812,833 6,959	05/03/2019	09/15/2025
01026C-AD-3	ALABAMA ECONOMIC SETTLEMENT AUTH BP SETTLEMENT		1	1.6 FE		96.8400	6.047.658	6.245.000	6,500,540		(25.031)			4.263	3.700				12/18/2019	09/15/2032
072024-NV-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		1	1.D FE	430,974		378,858		416,227		(2,853)			7.043		AO	5,282	21, 129	02/13/2017	04/01/2050
114894-WY-0	BROWARD CNTY FLA ARPT SYS REV		2	1.E FE	12,500,000		12,541,125	12,500,000	12,500,000					4.100	4.100		128,125	512,500	10/30/2015	10/01/2037
114894-ZW-1	BROWARD CNTY FLA ARPT SYS REV		2	1.E FE		83.8470	419,235	500,000	500,000					3.477	1	A0	4,346	17,385	11/01/2019	10/01/2043
163103-UK-8 163103-UL-6	CHELAN CNTY WASH PUB UTIL DIST NO 001 CONS REV		1	1.B FE										4.053	4.053				10/27/2011 10/27/2011	07/01/2024
163103-UL-6	CHELAN CNTY WASH PUB UTIL DIST NO 001 CONS REV		1	1.B FE			3,045,442	3,080,000	3,080,000					4. 153	4. 153			130,780	10/27/2011	07/01/2025
199561-GJ-4	COLUMBUS OHIO SWR REV		2	1.0 FE			15.086.250	15.000.000	14.970.826		3.414			3.300	3.330		41.250		10/31/2014	06/01/2031
231266-FD-4	CURATORS UNIV MO SYS FACS REV		1	1.B FE			65,677	60,000	73,498		(599)			5.960	4.025	MN	596	3,725	10/18/2017	11/01/2039
232287-AY-8	CUYAHOGA CNTY OHIO SALES TAX REV		2	1.C FE	2,947,359		2,870,446	2,855,000	2,864,930		(10,487)			4.000	3.610	-	9,517	114,200	12/04/2014	12/01/2038
235036-4W-7	DALLAS FORT WORTH TEX INTL ARPT REV		1	1.E FE			8,406,100	10,000,000	9,914,425		4,493			2.994		MN	49,900		12/18/2019	11/01/2038
259561-PJ-1 3133EC-A4-6	DOUGLAS CNTY WASH PUB UTIL DIST NO 001 WELLS FEDERAL FARM CREDIT BANKS FUNDING CORP		1	1.C FE	1,543,478	85.4180		1,725,000	1,586,482		4,623			5.450		MS JD		94,013	02/11/2011	09/01/2040
343136-2E-6	FLORIDA ST TPK AUTH TPK REV		2 .	1.0 FE				13,765,000	13,765,000					3.250	3.538			481,775	02/18/2013	07/01/2040
343136-50-7	FLORIDA ST TPK AUTH TPK REV		2	1.0 FE	4,841,750		5,007,350	5,000,000	4,918,018					3.250	3.500				08/21/2014	07/01/2031
347658-XS-0			2	1.B FE		. 100.8710	10,087,100	10,000,000	10,194,767		(48,987)			4.000		MS		400,000	02/07/2018	09/01/2043
392274-J5-6	GREATER ORLANDO AVIATION AUTH ORLANDO FLA ARPT		2	1.D FE	9,084,240	98.4470	9,155,571	9,300,000	9, 132, 923		6,786			4.000	4. 150	A0	93,000	372,000	10/01/2015	10/01/2040

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod		6	7		air Value	10	11			usted Carrying					nterest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
41978C-AR-6	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE REV	.		1,2	1.F FE	6,618,74		5,767,060	6,500,000	6,556,359		(14,945)			3.894	3.627	JJ	126,555	253, 110	07/29/2019	07/01/2037
45203H-3L-4	ILLINOIS FIN AUTH REV	.		2	1.0 FE	7,924,72		8,081,760	8,000,000	7,942,420		2,359			4.000	4.060	AO	80,000	320,000	08/20/2015	10/01/2040
454795-FG-5	INDIANA HEALTH & EDL FAC FING AUTH REV	.		2	1.B FE	9,566,99		9,278,953	9,250,000	9,352,584		(33,329)			4.000	3.590	MN	47,278	370,000	10/27/2016	11/15/2046
485116-WH-6	KANSAS CITY MO WTR REV	·		2	1.0 FE		0 . 100.2300	3,693,476	3,685,000	3,659,155		1,412			3.500		JD	10,748	128,975	04/09/2015	12/01/2037
495289-X5-4	KING CNTY WASH SWR REV	·		2	1.B FE		098.4210	18,207,885	18,500,000	18,476,171		1,051			3.500	3.510	JJ	323,750	647,500	01/13/2015	07/01/2040
499815-QY-7	KNOXVILLE TENN WASTE WTR SYS REV	·		2	1.0 FE		0 . 100.0100	10,001,000	10,000,000	9,911,071		4,706			3.500	3.580	A0	87,500	350,000	04/07/2015	04/01/2038
57584X-YC-9	MASSACHUSETTS ST DEV FIN AGY REV	·		2	1.A FE		0 . 102.6800	1,026,800	1,000,000	1,025,979		(9,722)		•••••	4.000	2.930	JJ		40,000	12/27/2018	07/15/2036
586111-NA-0	MEMPHIS-SHELBY CNTY TENN ARPT AUTH ARPT REV	·		2	1.F FE		3 . 105.7060		2,295,000	2,387,640		(18,434)		•••••	5.000	4.011	JJ	57,375	114,750	11/05/2018	07/01/2037
60374V-EC-3	MINNEAPOLIS MINN HEALTH CARE SYS REV			2	2.A FE		096.0470		2,000,000	1,989,429		558			4.000	4.050	MN	10,222	80,000	09/21/2018	11/15/2037
60416Q-FT-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP FIN	UF.		2	1.A FE		89.6120	432,945	483,133	483,357		3			2.600	2.596		1,047	12,561	03/21/2013	09/01/2042
60416Q-FY-5	MINNESUTA ST HSG FIN AGY HOMEOWNERSHIP FIN	UF.		2	1.A FE		292.3130		1.487.634	. ,					3.000	3.000			23,390	06/11/2014	07/01/2044
60416Q-GC-2 60416Q-GD-0	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP FIN MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP FIN	UF.		2	1.4 FE		1493.5920 1593.8920	1,392,306	1,487,634	1,487,634 1.516.627					2.800	2.800		3,471	41,654	01/14/2015	02/01/2045
60416Q-GE-8	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP FIN	UF.		2	1.A FE		794.6170	1,423,999	1,516,635	1,516,627		(3)			3.000		MON	3,792	45,499	03/11/2015	04/01/2045
60416Q-GG-3	MINNESULA SI RSG FIN AGY HOMEOWNERSTIP FIN	UF.		2	1.A FE				702,896	702,894					2.950	2.950		1,728		05/13/2015	02/01/2045
60416Q-GX-6	MINNESULA SI RSG FIN AGY HOMEOWNERSON FIN	CF		2	1.A FE		094.9780	1.305.599	1.445.478	1,445,896		(12)			3.000	2.998		3.614		09/13/2016	10/01/2047
60416Q-GZ-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP FIN			2	1 A FF		591.8750		3,151,818	3,152,009		(5)			3.100	3.100		8 142		11/10/2017	12/01/2047
60416Q-HA-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP FIN	OF.		2	1.A FE		998.4880		625.969	625.965		(1)			3.300		MON	1.721		02/14/2018	03/01/2047
60416Q-HC-1	MINNESOTA ST 186 FIN ACT HOMEOWNEDSHIP FIN	CF		2	1.A FE		398.4810	2,933,725	2,978,976	2,981,156		(58)			3.300		MON	8.192		04/13/2018	05/01/2048
60416Q-HL-1	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP FIN	CF.		2	1.A FE		6 . 100 . 1680	1.395.252	1.392.912			(16)			3.450		MON	4.005		02/08/2019	03/01/2049
60636A-MR-1	MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV			1	1.B FE		388.2600	2.321.238	2.630.000	2.628.738		83			3.471			42.094	91,287	10/06/2017	01/15/2036
626207-V6-8	MINICIPAL FLEC AUTH GA	· ···		1	1.E FE		3 . 116.2810	220.934	190.000	245.817		(664)			6.655	4.864		3. 161	12,645	07/20/2017	04/01/2057
626207-YM-0	MUNICIPAL ELEC AUTH GA	· [··· ··		1	1.F FE		4 . 113.7780	1.805.657	1.587.000	1,908,163		(3.449)			6.655	5.347	AO		105,615	02/23/2018	04/01/2057
642577-SS-0	NEW BRAINFELS TEX LITTLE REV			2	1.D FE		0 . 100.0330	6.072.003	6.070.000	6.070.000		(20,290)			4.000	4.000	.1.1	121.400	242,800	02/06/2015	07/01/2040
642577-TW-0	NEW BRAUNFELS TEX UTIL REV			2	1.D FE		786.4170	4.973.298	5.755.000			19.341			3.000		JJ		172,650	03/02/2016	07/01/2041
64971M-5L-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV			1	1.A FE		0 . 104.8290	209,658		230,366		(2.495)			5.572	3.723	MN	1,857	11, 144	06/27/2018	11/01/2038
64971W-GM-6	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV	Ì		2	1.A FE		0 . 100.2010		15.000.000	15.000.000					4.000		FA	250.000	600,000	07/17/2014	08/01/2039
64972F-Y3-4	NEW YORK N Y CITY MUN WTR FIN AUTH WTR & SWR SYS .	.		1	1.B FE		0 . 111. 1700	166,755	150,000	195,358		(1,453)			5.882	3.751	JD	392	8,823	10/18/2017	06/15/2044
64990F-MT-8	NEW YORK STATE DORMITORY AUTHORITY	.			1.B FE		7 . 104. 1610	291,651		328,450		(2,257)			5.628	4.088		4,640	15,758	10/15/2019	03/15/2039
660043-AB-6	NORTH HUDSON SEW AUTH N J GROSS REV LEASE CTFS	ļ		1	1.F FE		098.8690	1,166,654	1,180,000	1,180,000					5.396	5.396	JD	5,306	63,673	05/18/2012	06/01/2042
660043-AG-5	NORTH HUDSON SEW AUTH N J GROSS REV LEASE CTFS	ļ		1	1.F FE	2,720,00		2,748,614	2,720,000	2,720,000					5.246	5.245	JD	11,891	142,691	05/18/2012	06/01/2032
662903-NX-7	NORTH TEX MUN WTR DIST TEX WTR SYS REV	.		2	1.B FE	4,919,69		4,907,350	4,900,000	4,900,405		(2,419)			3.500	3.449	MS	57, 167	171,500	07/10/2014	09/01/2030
677659-V6-8	OHIO ST WTR DEV AUTH REV	ļ		1	1.A FE	281,57	5 . 102.0280	255,070	250,000	266,311		(2,031)			4.817	3.738	JD	1,004	12,043	05/14/2015	12/01/2030
679111-XX-7	OKLAHOMA ST TPK AUTH TPK REV	.		2	1.D FE	7,440,24	8 . 101. 1030	7,309,747	7,230,000	7,309,470		(24,650)			4.000	3.610	JJ	144,600	289,200	03/15/2018	01/01/2042
68428T-AB-3	ORANGE CNTY CALIF SANTN WASTEWATER REV	.		1	1.A FE	319,93		272, 105	250,000	302,342		(2,319)			5.580	3.825		5,813	13,950	03/18/2015	02/01/2040
68607D-UE-3	OREGON ST DEPT TRANSN HWY USER TAX REV	ļ		1,2	1.B FE	6,100,86		5, 180, 160	6,000,000	6,063,042		(9,758)			2.951	2.756	MN	22,624	177,060	12/11/2019	11/15/2033
68607D-UG-8	OREGON ST DEPT TRANSN HWY USER TAX REV	ļ		1,2	1.B FE		82.0460	3,474,648	4,235,000	4,247,084		(1,898)			3.168	3. 113	MN	17, 143		09/03/2021	11/15/2038
73358W-EK-6	PORT AUTH N Y & N J	.			1.D FE	11,245,20		11,382,778	11,305,000	11,254,160		839			4.926	4.956	A0	139,221	556,884	10/24/2011	10/01/2051
73358W-JA-3	PORT AUTH N Y & N J	.		1	1.D FE		091.8220	2,336,870	2,545,000	2,545,000					4.458	4 . 458		28,364	113,456	09/28/2012	10/01/2062
771902-HF-3	ROCHESTER MINN HEALTH CARE FACS REV	ļ		2	1.0 FE		7 . 100.7340	9,922,299	9,850,000	9,743,212		2,445			4.000	4.069		50,344	394,000	10/09/2018	11/15/2048
79307T-DB-3	ST PAUL MINN SALES TAX REV	.		2	1.D FE		088.6250	310, 188	350,000	367,907		(2,761)			3.887	2.926		2,267	13,605	11/25/2019	11/01/2035
796253-T9-3	SAN ANTONIO TEX ELEC & GAS REV			1	1.D FE		2 . 109.9370	60,465	55,000	69,538		(710)			5.985	3.685		1,372	3,292	10/18/2017	02/01/2039
799054-HE-4	SAN MATEO CNTY CALIF TRAN DIST SALES TAX REV	ļ		2	1.C FE	1,005,66		1,030,935	1,025,000	1,013,501		1,021			3.250	0.000	JD	2,776		03/18/2015	06/01/2033
799054-HF-1	SAN MATEO CNTY CALIF TRAN DIST SALES TAX REV	ļ		2	1.0 FE		. 100.6490	12,757,261	12,675,000	12,647,201		2, 190			3.375	3.400		35,648	427,781	03/18/2015	06/01/2034
812631-NC-9	SEATTLE WASH DRAIN & WASTEWATER REV	.		2	1.B FE	5, 174, 00	0 . 100.8310	5,041,550	5,000,000	5,053,636		(22,522)			4.000	3.498	A0	50,000	200,000	03/08/2018	04/01/2041

SCHEDULE D - PART 1

							Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Year									
1	2		Cod	es	6		Fair Value	10	11		e in Book/Adjusted	d Carrying	Value			I	nterest		Da	tes
		3		5		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC															
					Desig-															
					nation,															
					NAIC								Total							
					Desig-								Foreign							
			F		nation						Ci	Current	Exchange							
			0		Modifier						Y	Year's	Change							
			r		and	Rate					Current C	Other-	in							
		С	е		SVO	Used to			Book/	Unrealized	Year's T	Than-	Book/				Admitted			Stated
		0	i		Admini-	Obtain			Adjusted	Valuation	(Amor- Ten	mporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/	tization)/ Imp	pairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost Value	Value	Value	Value	(Decrease)	Accretion Rec	cognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
83756C-DZ-5	SOUTH DAKOTA HSG DEV AUTH				1.A FE	3, 129, 76595.9410	3,002,728	3,129,765	3,129,765					3.250	3.250	MON	8,476	105,216	06/13/2013	07/01/2043
875124-GE-3	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH UTIL SYS			2	1.B FE		12,976,065	13,500,000	13,500,000					3.375	3.375	٨٥	113,906	455,625	01/13/2016	10/01/2038
880591-EP-3	TENNESSEE VALLEY AUTHORITY		.		1.A	1,514,08984.9490		1,440,000	1,500,945		(2,307)			3.500	3.200	JD	2,240	50,400	10/18/2017	12/15/2042
88213A-BK-0	BOARD OF REGENTS TEXAS A & M UNIVERSITY SYSTEM			2	1.A FE		7,502,025	7,500,000	7,500,000		(19, 117)			4.000	3.455	/N	38,333	300,000	03/31/2015	05/15/2044
88213A-CT-0	BOARD OF REGENTS TEXAS A & M UNIVERSITY SYSTEM	.	.	2	1.A FE		433,382	450,000	450,043		(30)			4.000		//N	2,300	18,000	07/02/2015	05/15/2031
88213A-NG-6	BOARD OF REGENTS TEXAS A & M UNIVERSITY SYSTEM	.	.	2	1.A FE	4,201,55899.3500	4,262,115	4,290,000	4,220,075		3,341			3.500	3.639		19, 186	150 , 150	01/23/2018	05/15/2039
88283L-HU-3	TEXAS TRANSN COMMIN ST HWY FD REV	.	.	1	1.A FE		102,276	100,000	109,846		(1,390)			5.178	3.415		1,295	5, 178	10/18/2017	04/01/2030
88906R-EU-0	TOHOPEKALIGA WTR AUTH FLA UTIL SYS REV	.		2	1.A FE	970,67298.9380	984,433	995,000	978,032		1,055			3. 125		٨٥	7,773	31,094	03/18/2016	10/01/2036
88906R-EV-8	TOHOPEKALIGA WTR AUTH FLA UTIL SYS REV	.	.	2	1.A FE		1,995,738	1,975,000	2,008,436		(11,416)			4.000	3.350	٨٥	19,750	79,000	03/18/2016	10/01/2041
914455-SA-9	UNIVERSITY MICH UNIV REVS	.		2	1.A FE	2,895,367 . 100.7650	2,776,076	2,755,000	2,819,832		(13,941)			4.000		۸0	27,550	110,200	02/15/2018	04/01/2043
915115-5D-7	UNIVERSITY TEXAS PERMANENT UNIVERSITY FUND	.	.	2	1.A FE	6,212,032 . 100.1270	6,408,128	6,400,000	6,282,221		9, 160			3.250	3.461	JJ	104,000	208,000	02/19/2015	07/01/2034
915115-5E-5	UNIVERSITY TEXAS PERMANENT UNIVERSITY FUND			2	1.A FE	2,409,775 . 100.0610	2,501,525	2,500,000	2,441,119		4,095			3.250	3.501	JJ	40,625	81,250	02/19/2015	07/01/2035
915137-5R-0	UNIVERSITY TEX FING SYS REV TAXABLE	.	.	1	1.A FE		69,385	70,000	81,422		(585)			4.794	3.385 F		1,268	3,356	10/18/2017	08/15/2046
91514A-GY-5	UNIVERSITY TEX FING SYS REV TAXABLE			2	1.A FE			10,000,000	10, 199, 537		(50,928)			4.000	3.410 F	FA	151,111	400,000	02/05/2018	08/15/2044
91523N-WV-4	UNIVERSITY WASH UNIV REVS IAM COML PAPER NTS 3/A2				1.B FE	3,825,00096.3080	3,683,781	3,825,000	3,825,000					1.946	1.040	JJ	37,217	74,435	02/16/2022	07/01/2025
93976A-AH-5	WASHINGTON ST CONVENTION CTR PUB FACS DIST			1	2.B FE	275,000 . 110.8500	304,838	275,000	275,000					6.790	6.789		9,336	18,673	11/16/2010	07/01/2040
953564-EZ-0	WEST KNOX UTIL DIST KNOX CNTY TENN WTR & SWR REV .		.	2	1.B FE		410,876	400,000	411,336		(7,555)			7.000	4.902		2,333	28,000	05/06/2011	06/01/2045
97712D-RA-6	WISCONSIN ST HEALTH & EDL FACS AUTH REV			2	1.B FE	2,852,884 . 100.7990	2,817,332	2,795,000	2,813,895		(7,488)			4.000	3.699		14,286	111,800	04/24/2018	11/15/2036
	. Subtotal - Bonds - U.S. Special Revenue	es - I:	ssuer (Obligatio		338,664,736 XXX	329,812,268	336,349,992	336,777,747		(296,082)			XXX		XXX	3,570,211	12,607,104	XXX	XXX
30768W-AA-6	FARM 2021-1 A - CMO/RMBS			4	1.A FE	5,234,36879.1960		5,236,503	5,234,073		(139)			2.180	2. 175		9,513	114, 156	09/29/2021	01/25/2051
3128K7-NM-6	FH A46696 - RMBS			4	1.A	62,54497.7920	66,550	68,052	60,534		258			4.500	7.730		255	3,062	06/13/2006	08/01/2035
3128LX-AE-0	FH G01805 - RMBS			4	1.A			410,035	401,101		397			4.500	5.066		1,538	18,452	06/08/2009	04/01/2035
3128LX-KD-1	FH G02092 - RMBS			4	1.A	170,37197.2980	170,291	175,020	170,442		54			4.500	5. 173		656	7,876	06/08/2009	02/01/2036
3128M7-JC-1	FH G05359 - RMBS	CF.		4	1.A		695,067	706, 168	697,961		327			4.000	4.319		2,354	28,247	07/09/2009	11/01/2033
3128M9-VV-1	FH G07528 - RMBS		-	4	1.A	5, 182, 26690.5180	4,868,495	5,378,498	5, 150, 701		6,306			3.000	3.728		13,446	161,355	11/21/2013	09/01/2043
3128MD-RJ-4	FH G14789 - RMBS		-	4	1.A	100,76296.9630	93,008	95,921	98,408		(599)			3.000	1.185		240	2,878	08/30/2016	07/01/2028
3128MF-QB-7	FH G16550 - RMBS			4	1.A	210,04994.8840	203,046	213,995	209,548		247			3.000	3.603		535	6,420	10/30/2018	05/01/2033
3128MJ-2M-1	FH G08779 - RMBS			4	1.A	2,999,83792.7130	2,779,295	2,997,730	3,004,077		(14)			3.500	3.473		8,743		01/15/2019	09/01/2047
3128MJ-2S-8	FH G08784 - RMBS			4	1.A	1,209,94993.5180	1,099,616	1,175,838	1,233,901		(47)			3.500	2.804		3,430		12/07/2017	10/01/2047
3128MJ-4V-9	FH G08835 - RMBS		-	4	1.A		807,503	869,282	880,257		(109)			3.500	3.323		2,535		05/13/2019	09/01/2048
3128MJ-S3-5	FH G08537 - RMBS	CF .		4	1.A	4,987,81390.9580	4,709,734	5, 177, 941	4,956,717		4,323			3.000	3.717		12,945		09/19/2013	07/01/2043
3128MJ-SS-0 3128MJ-Y6-1	FH G08528 - RMBS FH G08732 - RMBS		-	4	1.A				4,617,414			·····		3.000	3.747		12,076		09/19/2013	04/01/2043
		CF .		4					,,								, , ,			11/01/2046
3128MJ-ZQ-6	FH G08750 - RMBS	OF .		4	1.A			4,067,237	4,044,138		118			3.000	3.082		10,168	122,017	04/05/2017	03/01/2047
3128MM-UC-5	FH G18578 - RMBS		.	4	1.A		451,543	474,071	485,374		(1,345)	·····		3.000	2.128 II		1, 185		12/16/2015	12/01/2030
3128MM-UG-6	FH G18582 - HMBS	.		4	1.A		814,829	863,492										25,905	10/03/2016	01/01/2031
3128MM-UQ-4	FH G18590 - HMBS FH G18614 - BMBS	.	.	4	1.A						(945)	·····		2.500	1.525			8, 167	10/06/2016	03/01/2031
3128MM-VG-5 3128MM-VZ-3	FH G18614 - HMBS FH G18631 - RMBS			4	1.A	2,948,16193.3370	2,736,772	2,932,146	2,945,180					2.500	2.334		6,109		02/15/2018	10/01/2031
3128MM-VZ-3 3128MM-W7-4	FH G18631 - HMBS FH G18669 - RMBS		.	4	1.A	3,145,03994.7360	2,963,480	3,128,148 2,645,909	3,141,749		(1,685)	·····		2.500	2.345 II		6,517		03/13/2018	02/01/2032
3128MM-WU-3	FH G18658 - RMBS			4	1.A	2,620,73692.4730		2,645,909	2,620,250					2.500	2.767		5,512		09/20/2018	
3128MM-WU-3 3128MM-WY-5	FH G18658 - HMBS FH G18662 - RMBS			4	1 A				2,488,800		(92)			2.500	2.508				11/17/2017	09/01/2032
3128MM-WY-5	FH G18662 - HMBS FH G18702 - RMBS		.	4	1.A						(204)	·····			1 1			·		
3128MM-X8-1	FH G18702 - HMBS FH G18677 - RMBS			4	1.A			223,333	223,429			·····		3.500	3.472				11/14/2018	08/01/2033
			.	4	1.A			, ,				·····		3.000	3.108			5,933	03/07/2018	02/01/2033
3128MM-XK-4	FH G18681 - RMBS		.	4	J 1.A		315,548	331, 149	332,069		(83)			3.000	2.902	WUN	828	10, 196	05/13/2019	03/01/2033

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	e in Book/Adj	usted Carryin	g Value			I	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	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
3128PU-CN-0	FH J14577 - RMBS			4	1.A		98.1800		132,032	134,530		(960)			3.500		MON		4,621	08/29/2016	03/01/2026
31292L-GC-3	FH C03795 - RMBS	CF		4	1.A	2, 192, 226			2,208,271	2,189,645		422			3.500		MON	6,441	77,289	01/03/2014	04/01/2042
312930-VK-3	FH A84218 - RMBS	CF		4	1.A	871,408		845,545	869,099	870,728		(187)			4.500	4.446	-	3,259	39, 109	07/22/2009	05/01/2038
312936-Y2-7	FH A89729 - RMBS	CF		4	1.A	696 , 123		671,265	687,078	697,441		(413)			4.000		MON	2,290	27,483	06/28/2010	11/01/2039
312936-YZ-4	FH A89728 - RMBS	CF		4	1.A			1,091,121	1,116,822			(33)			4.000	3.819	-	3,723	44,673	06/25/2010	10/01/2039
312939-JD-4	FH A91160 - RMBS	CF		4	1.A	2,540,708		2,528,885	2,533,864	2,541,271		(433)			4.500	4.444		9,502	114,024	02/19/2010	02/01/2040
312942-2T-1	FH A94386 - RMBS	CF		4	1.A	973,051		962,603	976,025	972,731		22			4.000		MON	3,253	39,041	01/07/2011	10/01/2040
312943-BR-3	FH A94548 - RMBS	CF		4	1.A	1,920,783		1,919,561	1,946,328	1,921,610		1,432			4.000		MON	6,488	77,853	01/05/2011	10/01/2040
312943-F3-2	FH A94686 - RMBS	CF		4	1.A	2,286,815		2,280,693	2,312,469	2,282,578		(1,149)			4.000	4.252		7,708		12/22/2010	11/01/2040
312943-F4-0	FH A94687 - RMBS	CF		4	1.A			929,044	941,989	932,052		150			4.000	4.210	MON	3,140	37,680	12/22/2010	11/01/2040
312945-A4-0	FH A96327 - RMBS	CF		4	1.A	3, 167, 180			3,196,901						4.000				127,876	01/12/2011	01/01/2041
31297V-7G-7 3131WD-5T-9	FH 711758 - RMBS	ur		4	1 A			456,430	430,200	424,036		111			5.500	5.903	MON	1,972	23,661	11/15/2005	11/01/2035
3131WD-7E-0	FH Z11793 - RMBS			4	1.A				261,918	259, 113					5.500		MON	1.200		08/22/2019	05/01/2034
3131WD-BJ-4	FH Z10941 - RMBS			4	1.A		. 105.7670	114,591	108,905	108,304		18			6.000		MON	545	6,534	08/14/2019	11/01/2033
3131WE-28-2	FH Z12585 - RMBS			4	1.A	74,241		78,219	74,018	74.323		59			5.500		MON		4,071	08/14/2019	10/01/2034
3131WF-SC-6	FH Z13215 - RMBS			4	1 A		. 103.6760	18,066	17,603	17.205		43			5.000	5.584		73	880	08/22/2019	04/01/2035
3131WG-6B-0	FH Z14466 - RMBS			4	1.A		. 102.6300		17,603	17,205		(142)			5.500		MON		6,884	08/22/2019	07/01/2035
3131WG-FR-5	FH Z13776 - RMBS			4	1.A		. 103.5476	9,010		9,274		78			5.500		MON			08/22/2019	11/01/2035
3131WG-HH-5	FH Z13832 - RMBS			4	1.A	21,377			21,716	21,348		35			5.000		MON	90	1.086	08/22/2019	11/01/2035
3131WK-VP-2	FH Z16922 - RMBS			4	1.A			34,946	32,663	33.474		(97)			7.000		MON	191	2,286	08/22/2019	12/01/2037
3131WM-HW-9	FH Z18345 - RMBS			4	1.A		. 105.1790	47.014	44.700	45.504		(7)			5.500	5.048	-		2.459	08/22/2019	12/01/2038
3131WN-6F-6	FH Z19870 - RMBS			4	1.A		. 103.0280	98,437	95,544	98,330		(267)			5.000		MON		4,777	08/22/2019	04/01/2040
3131WN-QA-5	FH 719449 - BNBS			4	1.A		. 104.6990	125, 151	119.534	124 .748		(363)			5.000		MON		5,977	08/22/2019	11/01/2039
3131WQ-LY-1	FH ZJ0343 - RMBS			4	1.A	139,996		136,319	132,747	141, 107		(430)			5.000	3.749	MON	553	6,637	08/22/2019	08/01/2040
3131WQ-QP-5	FH ZJ0462 - RMBS			4	1.A	660,487	99.3990	646,064	649,970	661,401		(64)			4.000	3.650	MON	2, 167	25,999	08/22/2019	09/01/2040
3131WQ-RU-3	FH ZJ0499 - RMBS			4	1.A	70,628		68,391	68,089	71,646		194			4.500	3.451	MON	255	3,064	08/22/2019	09/01/2040
3131WQ-UC-9	FH ZJ0579 - RMBS			4	1.A		98.1290	145,311	148,082	153,353		(505)			4.000	3.331	MON	494	5,923	08/22/2019	10/01/2040
3131WQ-XU-6	FH ZJ0691 - RMBS			4	1.A	260,792		260,558	262,149	260,708		18			4.000	4.087	MON	874	10,486	08/22/2019	11/01/2040
3131WR-GC-3	FH ZJ1095 - RMBS			4	1.A		99.5780	195,438	196,266	201,010		(257)			4.500		MON	736	8,832	08/22/2019	01/01/2041
3131WR-KD-6	FH ZJ1192 - RMBS			4	1.A	233, 122		231,751	238,485	232,483		80			4.000		MON	795	9,539	08/22/2019	02/01/2041
3131WR-LV-5	FH ZJ1240 - RMBS			4	1.A	675,361		652,256	671,198	675,765		(22)			4.000		MON	2,237	26,848	08/22/2019	02/01/2041
3131WR-R9-8	FH ZJ1412 - RMBS			4	1.A	255,794		241,287	241,717	257,047		(85)			4.500		MON	906	10,877	08/22/2019	03/01/2041
3131WX-D4-1	FH ZJ6423 - RMBS			4	1.A		. 105.5180	89,569	84,885	86,763		(10)			6.500	5.639		460	5,518	08/22/2019	09/01/2032
3131XG-LC-0	FH ZL1223 - RMBS			4	1.A		. 100.7510		202,389	209,628		(684)			4.500		MON	759	9, 107	08/22/2019	04/01/2041
3131XG-LD-8	FH ZL1224 - RMBS			4	1.A		. 100.7510		342,668	353,233		(571)			4.500		MON	1,285	15,420	08/22/2019	04/01/2041
3131XH-BQ-8	FH ZL1847 - RMBS			4	1.A	215,722		204,493	208, 127	216,327		(779)			4.000		MON	694	8,325	08/22/2019	08/01/2041
3131XH-SL-1	FH ZL2323 - RMBS			4	1.A	1, 120, 245		1,057,624	1,076,422	1,128,750		(4,454)			4.000	3 . 134		3,588	43,057	08/22/2019	11/01/2041
	FH ZL3536 - RMBS			4	1.A	204,913		181,811	192,308	206,063		(444)			3.500		MON	561	6,887	08/22/2019	08/01/2042
31329H-5X-5	FH ZA0862 - RMBS			4	1.A		. 109.7650	26,137	23,812	24,457		(39)			6.500		MON	129	1,548	08/22/2019	11/01/2032
3132A1-BY-9	FH ZS0955 - RMBS	· · · · · ·		4	1.A	47,991		51,401	48,640	48,076		28			5.500		MON	223	2,675	08/22/2019	10/01/2035
3132A1-VU-5	FH ZS1527 - RMBS			4	1.A		. 101.2830	82,940	81,889	83,529		(49)			6.500	5.895		444	5,323	08/22/2019	06/01/2036
3132A2-FV-9	FH ZS1980 - RMBS	·		4	1.A		. 104. 1030	34,346	32,992	34,652		(160)			6.500		MON	179	2,144	08/22/2019	09/01/2037
3132A3-NW-6	FH ZS3105 - RMBS			4	1.A		99.9540	443,717	443,922	437 , 153		47			4.000		MON	1,480	17,757	08/22/2019	02/01/2041
3132A3-QD-5	FH ZS3152 - RMBS			4	1.A	244,668	98.6320	240,373	243,707	244,862	l	85			4.000	3.890	I MON	812	9.748	08/22/2019	03/01/2041

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adi	justed Carryin	g Value			lı lı	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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			'		Modifier								Year's	Change							
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		С	1		and SVO		Rate			Book/	Unrealized	Current Year's	Other- Than-	in Book/				Admitted			Stated
		_	e				Used to						_			_ee			A 4		
CLICID		0		Daniel	Admini-	A =4 . =1	Obtain		Des	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	\A/I===	Amount	Amount		Contractual
CUSIP	D	d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received	A	Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	FH ZS3223 - RMBS			4	1.A		99.5780		228,588	236,839		(350)			4.500	3.813		857	10,286	08/22/2019	02/01/2041
3132A3-TF-7	FH ZS3250 - RMBS			4	1.A		98.6320		305,458	306,346		(35)			4.000	3.928	-	1,018	12,218	08/22/2019	06/01/2041
3132A4-UQ-9	FH ZS4191 - RMBS			4	1.A		. 101.1420		107,373	105,375		80			5.500		MON	492	5,906	08/22/2019	07/01/2035
3132A4-UT-3	FH ZS4194 - RMBS			4	1.A	25,901		27,631	27,030	25,923		53			5.000	6.141	-	113	1,351	08/22/2019	08/01/2035
3132A7-ND-9	FH ZS6688 - RMBS	·		4	1.A		90.5620	37,607	41,526	42,346		(162)			2.500	1.317	-	87	1,126	08/22/2019	04/01/2028
	FH ZTO716 - RMBS			4	1.A	271,528		252,383	264,784	273,309		(470)			3.000		MON	662	7,944	10/09/2019	10/01/2033
3132AD-LT-3	FH ZT1238 - RMBS			4	1.A		97.4510	93,219	95,657	103,664		(283)			4.000	2.496	-	319	3,918	08/22/2019	07/01/2042
3132CW-5X-8	FH SB0862 - RMBS			4	1.A	2,531,217		2,635,979	2,617,513	2,531,770		553			5.000	5.771		10,906	10,906	10/31/2023	12/01/2037
3132CW-ZR-8	FH SB0752 - RMBS			4	1.A	6,440,399	99.7270	6,467,252	6,484,983	6,440,830		154			4.500	4.629	MON	24,319	291,824	11/15/2022	10/01/2037
3132D5-3M-2	FH SB8004 - RMBS			4	1.A		92.9990	1,081,483	1,162,892	1, 176,051		(1,004)			2.500	2. 190	MON	2,423	29,072	09/27/2019	07/01/2034
3132D5-3R-1	FH SB8008 - RMBS			4	1.A	449,712	93.0040	415,071	446,295	451, 187		(275)			2.500	2.201	MON	930	11,157	09/26/2019	08/01/2034
3132D5-3T-7	FH SB8010 - RMBS			4	1.A	216,589	92.9950	199,778	214,827	217, 142		(100)			2.500	2.209	MON	448	5,371	11/06/2019	10/01/2034
3132D5-3Y-6	FH SB8015 - RMBS			4	1.A	2,899,732	92.9980	2,670,810	2,871,891	2,908,404		(1,729)			2.500	2. 167	MON	5,983	71,797	12/30/2019	11/01/2034
3132D5-6J-6	FH SB8073 - RMBS			4	1.A	9,267,883	87.5740	7,933,387	9,059,099	9,246,312		(15,043)			1.500	1.030	MON	11,324	135,886	11/16/2020	11/01/2035
3132D6-AT-7	FH SB8118 - RMBS			4	1.A	3,585,356	87.0710	3,071,873	3,528,026	3,576,708		(3,749)			1.500	1.203	MON	4,410	52,920	09/01/2021	09/01/2036
3132D6-AX-8	FH SB8122 - RMBS			4	1.A	2,519,490			2,487,521	2,514,578		(2, 197)			1.500	1.263	MON	3, 109	37,313	10/01/2021	10/01/2036
3132D6-C3-2	FH SB8190 - RMBS			4	1.A		99.4920	4,099,512	4, 120, 424	4.110.719		(48)			4.500	4.526	MON	15.452	108,161	05/10/2023	11/01/2037
3132D6-CV-0	FH SB8184 - RMBS			4	1.A	1, 132, 893			1,143,614			162			4.000	4. 178	MON	3.812	45,745	12/13/2022	10/01/2037
3132D6-D5-6	FH SB8224 - BMBS			4	1.A	1,062,720		1,090,635	1,076,555	1,062,745		26			5.500	5.779	MON	4,934	9,868	10/05/2023	04/01/2038
3132D6-DK-3	FH SB8206 - BMBS			4	1.A	6,058,929			6,076,018	6,058,963					5.000		MON	25.317	151,900	06/22/2023	01/01/2038
3132D6-DX-5	FH SB8218 - RMBS			4	1.A	2,074,172				2.074.402		231			5.500		MON	9.729	19,457	10/20/2023	03/01/2038
3132D6-EG-1	FH SB8235 - BMBS			4	1.A		. 101.3090	997,261	984.376	982.699					5.500		MON	4.512	4,512	11/16/2023	06/01/2038
3132D6-ER-7	FH SB8244 - RMBS			4	1.A	2,685,591			2,725,192			(302)			5.500	5.819	MON	12.490	24,981	10/16/2023	07/01/2038
3132DQ-G5-9	FH SD2920 - RMBS			4	1.A	6,682,953			6,649,705	6 .683 .040		87			5.500		MON	30.478		12/15/2023	05/01/2053
3132DV-3T-0	FH SD8010 - BMBS			4	1.A	178,984		157.248	176.474	181.346					3.000		MON	441	5,294	09/27/2019	09/01/2049
3132DV-4E-2	FH SD8021 - RMBS			4	1.A	4,587,894		3,945,958	4,606,789	4,581,114		188			2.500		MON	9.597	115, 170	09/23/2019	09/01/2049
3132DV-4H-5	FH SD8024 - RMBS			4	1.A	5,376,315		4.696.578	5,270,897	5,469,774		316			3.000		MON	13.177		01/28/2020	11/01/2049
3132DV-5K-7	FH SD8050 - RMBS			4	1.A		89.0590	431,543	484.557	506.508		273			3.000		MON	1.211	14,537	02/21/2020	03/01/2050
3132DV-5W-1	FH SD8061 - RMBS			4	1.A			8.886.497	10.322.220	10.891.796		(9.044)			2.500		MON	21.505		04/28/2020	05/01/2050
3132DV-6C-4	FH SD8067 - RMBS			4	1.A	3.769.685		3,111,802	3,614,651			(3.590)			2.500	1.812		7.531	91,018	06/29/2020	06/01/2050
3132DV-6C-4	FH SD8067 - RMBS	CF		4	1.A			9.724.380	11.295.783	11.959.965		(13,006)			2.500	1.788	-		286,837	06/29/2020	06/01/2050
3132DV-6R-1	FH SD8080 - RMBS			4	1.A	7,353,029			7,132,912	7,377,162		(4.076)			2.000		MON			07/28/2020	06/01/2050
3132DV-6U-4	FH SD8083 - RMBS			4	1.A				17,960,574	19,074,403		(4,070)			2.500	1.753			449,014	07/27/2020	08/01/2050
3132DV-7K-5	FH SD8098 - RMBS			4	1.A			15,462,160	18,416,537			(9,979)			2.000	1.733				09/24/2020	10/01/2050
3132DV-7L-3	FH SD8099 - RMBS			4	1.A			9,305,470	10,809,311	11,409,669		(12,436)			2.500		MON		270,233	10/20/2020	10/01/2050
3132DV-7L-3	FH SD8104 - RMBS			4	1.A				18,239,177	11,409,669		(3,761)			1.500	1.435			274,422	01/07/2021	11/01/2050
3132DW-AD-5	FH SD8104 - RMBS	CF		4	1.A			14, 150, 720				(3,761)			1.500	1.435	-		373,112	01/07/2021	11/01/2050
3132DW-AD-5	FH SD8104 - HMBS	u		4	1.A	24,807,945			24,583,238	24,788,469		(8,533)			3.000	1.392			3/3,112		
	FH SD8108 - HMBSFH SD8112 - RMBS			4	1.A				, , ,			(3,297)			1.500		MON			05/17/2021	11/01/2050
3132UW-AM-5	FH 014321 - RMBS	CF		4	1.A				14,213,103						3.000	3.852			213,714	11/12/2020	12/01/2050
	FH Q44452 - RMBS	u		4	1.A	4,056,995			, .,	4,034,145						3.852	-	10,610		08/27/2013	
	FH Q434752 - HMBSFH Q43874 - RMBS	.		4	1.A				4,771,685			1,061			3.000	3. 199	-		143, 151	01/18/2018	11/01/2046
				4			88.5350	775,939	876,424						3.000					12/14/2016	10/01/2046
	FH G60810 - RMBS	· · · · · ·		4	1.A	1,236,711		1,114,761	1,259,139	1,231,607		57			3.000		MON	3,148		12/19/2016	11/01/2046
	FH QC2842 - RMBS	.		4	1.A	4, 165, 284			4,020,332	4, 158, 032		(4,281)			2.500		MON	8,376	100,508	06/15/2021	06/01/2051
3133BP-GN-2	FH QF2005 - RMBS			4	1.A	1,504,319	. 104.5170		1,471,216	1,504,312		(6)	11		6.000	5.583	MUN	7.356		07/12/2023	10/01/2052

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	e in Book/Adi	iusted Carryin	g Value			l	nterest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					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	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		ď	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
3133KJ-6L-1	FH RA3575 - RMBS	-	+ ''-	4	1.A	5,869,024		4,762,505	5,756,370	5,872,444	(Decircuse)	(751)		value	2.000	1.753		9.594	115, 127	07/22/2021	09/01/2050
3133KK-7E-3	FH RA4493 - RMBS			4	1.A				20,906,215	21,595,396		(8,510)			2.000	1.733				01/22/2021	02/01/2051
3133TG-E9-6	FHR 2086 GB - CMO/RMBS			4	1.A		. 101.6830					(36)			6.000	3.863		34,644		12/17/2009	09/15/2028
31359L-AH-8	FNR G949 PJ - CMO/RMBS			4	1.A			973				5			6.500	8.456		1/	63	06/27/2009	08/17/2024
3136A0-AZ-0	FNR 2011-69 GB - CMO/RMBS	CF		4	1.A	1,297,705		1,293,872	1,314,132	1,306,110		594			4.000	4. 171		4.380	52,565	07/26/2011	07/25/2031
3136A9-H9-2	FNR 2012-120 CB - CMO/RMBS			4	1.A	4.905.152		5.501.734							3.000	4. 17 1		4,380		01/26/2011	11/25/2031
3136A9-H9-2 3136AE-KK-2	FNR 2012-120 CB - CMO/RMBS			4	1.A							71.453			3.000	3.863				08/01/2013	06/25/2032
3136AE-KK-2 3136AF-3L-6	FNR 2013-58 KY - CMO/RMBS	ur	1	4	1.A					5,231,258					3.000	4.068				08/01/2013	06/25/2043
3136AF-KF-0	FNR 2013-78 GL - CMO/RMBS			4	1.A	7,322,256						(9, 180)			3.000	3.677				10/02/2013	07/25/2033
3136AG-L2-6	FNR 2013-76 GL - CMO/RMBS	ur		4	1.A	6,771,115			7,694,449			(9, 180)			3.000	4.074				10/02/2013	11/25/2033
3136AG-WT-5	FNR 2013-113 AU - CMO/RMBS			4	1.A	6,414,159			7,094,449			21.013			3.000	3.905			212,983	10/15/2013	10/25/2033
3136AG-WT-5	FNR 2013-107 AY - CMO/RMBS	CF		4	1.A	6,414,159		6,799,327	7,099,419	6,884,411		21,013			3.000	3.905		17,749		10/15/2013	10/25/2033
3136AG-X8-0	FNR 2013-113 LM - CMO/RMBS			4	1 A	4,512,206		4.949.186	5.286.370	4.968.666		49.620			3.000	4 . 162				01/08/2014	11/25/2033
3136AG-YB-2	FNR 2013-102 GM - CMO/RMBS			4	1.A	4,437,600		4,584,619	4,801,461	4.703.057		8.071			3.000	3.525		12.004	144,044	10/24/2013	10/25/2033
3136AH-4D-9	FNR 2014-4 KB - CMO/RMBS			4	1.A	241,519		269,264	325,621	271,686		2,236			3.000	4 . 481		814	9,769	03/11/2014	02/25/2044
3136AH-V9-8	FNR 2013-133 BZ - CMO/RMBS	CF		4	1.A			11,590,583	12,390,033	11,645,053		131.539			3.000	4.334			370,346	01/08/2014	01/25/2034
3136AJ-GK-6	FNR 2014-10 DY - CMO/RMBS			4	1 A	8,393,812		8,720,570				56 . 128			3.000		MON	23.064	276,767	03/27/2014	03/25/2034
3136BM-PS-1	FNR 2022-17 BY - CMO/RMBS	CF		4	1.A			13,976,377	16,246,000						3.500	4 . 150	MON	47.384		07/01/2022	12/25/2048
3136BN-KR-6	FNR 2022-38 PG - CMO/RMBS	CF		4	1.A			11,298,486	12,489,000	12.219.994		12.233			4.000	4.216	MON	41.630		07/01/2022	07/25/2052
31371L-JU-4	FN 255075 - RMBS			4	1.A	102		97	99	99					5.500	4.656	MON		5	01/08/2004	02/01/2024
31371L-K3-2	FN 255114 - RMBS			4	1.A		. 100.0950	440	440	439		(9)			5.000	3.045	MON	2	74	12/01/2009	03/01/2024
31371L-ZR-3	FN 255552 - RMBS	.		4	1.A	6,950	. 103.6570	6,847	6,606	6,758		(35)			6.500	5.546	MON	36	429	12/09/2004	11/01/2034
3137A1-RG-0	FHR 3722 CU - CMO/RMBS	CF		4	1.A	638,818	98.2930	671,535	683, 199	678,452		2,473			3.500	4.418	MON	1,993	23,912	01/18/2011	09/15/2025
3137A4-FE-2	FHR 3779 LB - CMO/RMBS	CF		4	1.A	1,950,075	96.9590	2,003,296	2,066,134	2,030,272		5, 197			4.000	4.698	MON	6,887	82,645	12/22/2010	12/15/2030
3137AT-CU-4	FHR 4091 BQ - CMO/RMBS	CF		4	1.A	15,387,500	85.4900	17,098,083	20,000,000	18,221,657		262,586			2.000	3.700	MON	33,333	400,000	11/06/2013	08/15/2042
3137B2-5T-3	FHR 4201 JB - CMO/RMBS	CF		4	1.A	12,079,763	84.0070	11,630,779	13,845,000	13,079,617		36 , 192			3.000	3.685	MON	34,613	415,350	08/14/2013	05/15/2043
3137B3-B3-1	FHR 4228 GU - CMO/RMBS	CF		4	1.A	8,484,375	94.0720	9,407,173	10,000,000	9,504,395		115,216			3.000	4.302	MON	25,000	300,000	09/05/2013	07/15/2033
3137B3-CS-5	FHR 4224 PE - CMO/RMBS			4	1.A	3, 133, 015		3,140,376	3,596,000	3,375,191		13,210			3.000	3.846		8,990	107,880	12/04/2013	07/15/2043
3137B3-LP-1	FHR 4223 HB - CMO/RMBS	CF		4	1.A	14,295,913		15, 181, 231	15,978,666	15,425,594		41,895			3.000	4. 104		39,947	498,207	08/28/2013	07/15/2033
3137B3-TF-5	FHR 4241 AW - CMO/RMBS	CF		4	1.A	5,963,016		6,601,340	6,975,562	6,675,364		95,756			3.000	4.351		17,439	209,267	09/05/2013	08/15/2033
3137BQ-T7-2	FHR 4597 PC - CMO/RMBS	.		4	1.A	2,874,393		2,601,002	3,261,000	2,898,411		17,339			3.000		MON	8 , 153	97,830	08/11/2022	07/15/2046
3137G1-AA-5	FWLS 2015-SC01 1A - CMO/RMBS	.		4	1.A	188, 160		156,374	185,095	187,081		(303)			3.500	3.225		540	6,537	07/23/2015	05/25/2045
3137H2-BT-0	FHR 5139 JL - CMO/RMBS			4	1.A	4,623,549		3,233,536	4,646,053	4,625,269		747			2.000		MON	7,743	92,921	09/16/2021	09/25/2041
3137H2-CF-9	FHR 5142 BD - CMO/RMBS			4	1.A	8,684,717		7,630,144	10,650,989	8,840,272		113,518			2.000	3.755		17,752	213,020	08/16/2022	01/25/2051
3137H4-VY-3	FHR 5180 PH - CMO/RMBS			4	1.A	3,778,279		3,774,418	5,668,968			50,853			2.000		MON	9,448	113,379	09/28/2022	01/25/2052
3137H4-WR-7	FHR 5185 GB - CMO/RMBS			4	1.A	9,353,303		6,828,898	9,977,688	9,412,575		31,449			2.000	2.471		16,629	199,554	01/10/2022	01/25/2042
3137H5-JY-4	FHR 5188 PB - CMO/RMBS	.	· ······	4	1.A	5,298,339		4,646,474	6,909,000	5,404,982		73, 174			2.000	3.953		11,515		07/01/2022	02/25/2052
3137H5-PQ-4	FHR 5195 CZ - CMO/RMBS	.		4	1.A	14,013,464		9,029,748	15,254,211	14,076,731		56,235			2.500	2.924		31,780	376,241	02/28/2022	02/25/2052
3137H6-WH-4	FHR 5210 DE - CMO/RMBS	.	· ······	4	1.A	2,393,493			3,099,000	2,426,097		27,977			3.000	4.975		7,748	92,970	09/26/2022	04/25/2052
3137H7-EX-7	FHR 5221 YC - CMO/RMBS	.	· ······	4	1.A	7,085,586			7,000,000	7,076,857		(5,477)			4.000	3.892		23,333	280,000	07/01/2022	05/25/2052
31385H-QV-7	FN 545068 - RMBS			4	1.A		. 105.6890 . 104.7840	97,484	92,237			(330)			7.000	6.298			6,457	03/14/2002	07/01/2031
31385J-EL-8 31385N-RA-9	FN 545639 - RMBS			4	1.A	56, 1/0		57,130	54,522	55,330		(123)			6.500 7.500	5. /19		295	3,544	04/30/2003	04/01/2032
31385N-HA-9 31387D-4B-2	FN 581418 - RMBS			4	1.A	11,874		12,393	10,540	11,901		(22)			7.500	6.340		61	738	08/29/2000	09/01/2030
31387D-NE-5	FN 580989 - RMBS		1	4	1 A		. 105.7500		7.972			(22)			7.500	6.340		61		05/04/2001	05/01/2031
01001D-ME-0	11 OUUUU - DUNNU - DUNNU - BUUU - BUUU - BUUU - BUUU			7	J 1.M		. 101.4090	1 0,303				1(33)				0.098	mUIV	J 3U	1	00/04/2001	03/ 01/ 2031

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adi	justed Carryin	g Value			l	nterest		Da	ites
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
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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
		0	:		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
		е	- "	, Criai							(Decrease)		Recognized	value							
31387X-MC-6	FN 597155 - RMBS			4	1.A	4,339			4,250	4,314		2			7.000	6.058		25		08/17/2001	09/01/2031
31387X-T7-0	FN 597374 - RMBS			4	1.A	30,877			29,981	30,336		(81)			7.000		MON	175	2,099	10/11/2002	09/01/2031
31388K-CX-8	FN 606786 - RMBS			4	1.A	7,284		7,440	7,048	7, 154		(31)			7.000	6 . 185		41	493	10/07/2002	09/01/2031
31388K-T7-7	FN 607274 - RMBS			4	1.A	34,755		35,448	33,698	34,234		(141)			7.000	6 . 139		197	2,359	12/19/2001	11/01/2031
31388W-ZE-9	FN 617341 - RMBS			4	1.A		. 105.4770	9,881	9,368	9,580		3			6.500	5.400		51	609	10/11/2002	12/01/2031
31389G-ST-8	FN 625230 - RMBS			4	1.A	21,363		22,238	21,190	21,240		(20)			6.500	6.290		115	1,377	01/11/2002	02/01/2032
31389G-SV-3	FN 625232 - RMBS			4	1.A		. 106.0020	22,004	20,758	21,250		33			7.000	5.817		121	1,453	01/10/2002	02/01/2032
31389K-5Q-0	FN 628255 - RMBS			4	1.A	89,741		92,938	87,556	88,485		(280)			7.000		MON	511	6, 129	01/24/2002	02/01/2032
31389K-5S-6	FN 628257 - RMBS			4	1.A		. 104.9160	436,829	416,361	417,632		(227)			6.500	6.254		2,255	27,063	10/11/2002	02/01/2032
31389U-HE-2	FN 635729 - RMBS			4	1.A		. 106 . 1260	159,207	150,017	152,466		230			7.000	6 . 139		875	10,501	05/09/2002	03/01/2032
31389U-MJ-5	FN 635861 - RMBS			4	1.A		. 105.2680	86,118	81,809	82, 118		(82)			6.500	6.230		443	5,318	02/21/2002	03/01/2032
31389V-R5-8	FN 636908 - RMBS			4	1.A	15,937		15,423	15,438	15,674		(55)			6.500	5.716		84	1,003	08/07/2002	05/01/2032
3138A2-BK-4	FN AH0941 - RMBS	CF		4	1.A		96.9250	1,896,558	1,956,720	1,936,115		353			4.000	4. 187		6,522	78,269	12/21/2010	12/01/2040
3138A5-6C-1	FN AH4466 - RMBS	CF		4	1.A			1,380,861	1,453,078	1,374,007		2,269			3.500		MON	4,238	50,858	01/28/2011	02/01/2041
3138A5-FU-1	FN AH3778 - RMBS	CF		4	1.A	2, 141,574	95.8840	2,166,487	2,259,491			(6)			3.500	4.473	MON	6,590	79,082	01/20/2011	01/01/2041
3138AA-3C-3	FN AH8894 - RMBS			4	1.A		. 100.5810	1,116,566	1,110,113	1, 134, 128		(435)			4.500	4.062	MON	4, 163	49,955	03/11/2011	04/01/2041
3138AB-MF-3	FN AH9357 - RMBS			4	1.A		99.5780	159,072	159,746	168,533		(181)			4.500	3.457		599	7, 189	06/13/2011	04/01/2041
3138AD-V4-4	FN A10634 - RMBS			4	1.A	270,362	. 103.2450	263,840	255,548	268,416		(69)			5.000	3.983	MON	1,065	12,777	04/25/2011	04/01/2041
3138AM-VA-0	FN A17808 - RMBS			4	1.A		99.5780	265,729	266,855	283,715		(455)			4.500	3.355	MON	1,001	12,008	08/02/2011	07/01/2041
3138AS-ZJ-4	FN AJ1644 - RMBS			4	1.A	101,637	96.6450	94,250	97,522	102,376		(167)			4.000	3.111	MON	325	3,988	11/22/2011	11/01/2041
3138E0-SD-2	FN AJ7715 - RMBS			4	1.A		97.8890	450,868	460,591	469,572		(2,605)			3.000	1.339	MON	1, 151	13,818	11/22/2016	12/01/2026
3138EG-NN-0	FN AL0396 - RMBS			4	1.A	16, 187	. 104.5860	15,474	14,795	15,835		(74)			5.500	3.450	MON	68	814	04/04/2012	12/01/2035
3138EK-G7-4	FN AL2921 - RMBS			4	1.A	345, 193	94.9540	324,633	341,885	345,292		(122)			3.500	3.315	MON	997	12,083	04/04/2014	08/01/2042
3138EL-AF-0	FN AL3605 - RMBS			4	1.A		94.2150	342,228	363,242	366,544		(104)			3.500	3.334	MON	1,059	12,713	01/28/2014	05/01/2043
3138EN-3F-4	FN AL6197 - RMBS			4	1.A	2,658,368	96.1730		2,613,248	2,645,516		(5,014)			3.000	2.393	MON	6,533	78,397	12/20/2017	01/01/2030
3138EQ-LN-0	FN AL7532 - RMBS			4	1.A		96.3540	825,863	857, 113	877,208		(5, 193)			3.000	1.325	MON	2, 143	25,713	10/18/2016	11/01/2027
3138ER-5V-8	FN AL9859 - RMBS	CF		4	1.A	10,513,971	90.6710	9,874,040	10,890,017	10,381,166		10,652			3.000	3.697	MON	27,225		08/03/2018	03/01/2047
3138ER-MW-7	FN AL9372 - RMBS			4	1.A	1,904,595		1,815,095	1,910,470	1,905,206		177			2.500	2.549	MON	3,980	47,762	12/19/2016	11/01/2031
3138ET-4G-8	FN AL8922 - RMBS			4	1.A	96,903	96.2920		92,275	94,848		(646)			3.000	1.082	MON	231	2,768	09/13/2016	05/01/2030
3138M8-J6-1	FN AP4784 - RMBS	CF		4	1.A		91.7240		3,738,389	3,550,440		2,563			3.000	3.869	MON	9,346	112, 152	12/23/2013	09/01/2042
3138MJ-GE-3	FN AQ2896 - RMBS	CF		4	1.A	5,395,448	91.7200		5,582,100	5,378,844		3,680			3.000	3.624	MON	13,955	167,463	11/21/2013	12/01/2042
3138W6-GB-6	FN AR8293 - RMBS			4	1.A		92.0890	136,379	148,095	142, 104		57			3.000	3.664	MON	370	4,570	03/06/2014	05/01/2043
3138W6-GB-6	FN AR8293 - RMBS	CF		4	1.A	4,760,043	92.0890	4,545,950	4,936,484	4,724,707		2,071			3.000	3.707	MON	12,341	148,095	01/17/2014	05/01/2043
3138W7-F6-6	FN AR9188 - RMBS	CF		4	1.A		86.1070		1,907,482	1,737,960		5,201			2.500	3.998	MON	3,974	47,687	01/16/2014	03/01/2043
3138W7-GB-4	FN AR9193 - RMBS	CF		4	1.A	5,211,050	92.0290	4,789,664	5,204,544	5,210,619		74			3.000	2.965	MON	13,011	156 , 136	06/10/2013	03/01/2043
3138W9-VQ-0	FN ASO622 - RMBS			4	1.A		94.7350	122,400	129,202	131,023		(455)			3.000	2.241	MON	323	4,059	11/13/2013	10/01/2028
3138WJ-RD-2	FN AS8583 - RMBS			4	1.A		93.2230	418,314	448,724	459,237		(306)			3.500	3. 150	MON	1,309	15,705	12/27/2016	01/01/2047
3138WM-FC-0	FN ATO162 - RMBS	CF		4	1.A		86.0750	2,586,554	3,005,000	2,743,247		6, 197			2.500	3.952		6,260	75, 125	01/16/2014	03/01/2043
3138WP-A2-0	FN AT1824 - RMBS			4	1.A	89,681	92.0510	83,684	90,910	89,345		18			3.000	3.272	MON	227	2,800	05/14/2014	05/01/2043
3138WP-GY-4	FN AT2014 - RMBS			4	1.A		92.0500	126,081	136,971	131,243		116			3.000	3.695		342	4,216	03/06/2014	04/01/2043
3138WP-GY-4	FN AT2014 - RMBS	CF		4	1.A	4,332,415		4,202,707	4,565,694	4,283,494		5,938			3.000	4.053	MON	11,414	136,971	01/09/2014	04/01/2043
3138WQ-AX-0	FN AT2721 - RMBS	CF	l	4	1.A		90.7880	3,669,513	4,041,852	3,972,791		822			3.000	3.269		10, 105	121,256	06/03/2014	05/01/2043
3138WQ-QS-4	FN AT3164 - RMBS		l	4	1.A	7,142,428		6,724,465	7,302,163	7,128,084		4,290			3.000		MON		219,065	11/07/2013	04/01/2043
3138WQ-RY-0	FN AT3202 - RMBS		ļi	4	1.A		93.0070		164,403	163,831					3.500		MON	480	5,754	09/16/2013	05/01/2042
	FN AT7620 - RMBS			4	1.A		92.0510		4,831,988	4,658,936		4,254			3.000	3.579		12,080	144,960	01/23/2014	06/01/2043

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	e in Book/Adi	justed Carryin	g Value			l	nterest		Da	ates
		3		5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	_		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	l e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	
		е	п	Criai							(Decrease)			value	_				U	Acquired	Date
3138X0-ZW-1	FN AU1656 - RMBS			4	1.A		95.6710		45,926	45,907		(10)			2.500	2.445		96		11/13/2013	07/01/2028
3138XC-F3-1	FN AV1085 - RMBS			4	1.A		97.0490		228,202	242,557		(735)			4.000	2.999		761	9, 128	10/25/2013	09/01/2043
3138XV-L4-0	FN AW5746 - RMBS			4	1.A		98.8110		54,819	58,667		(301)			4.000		MON	183	2,205	03/06/2015	08/01/2044
3138YJ-US-3	FN AY5092 - RMBS		· ······	4	1.A	90,672		79,396	87,106	95,991		(647)			3.500	-	MON	254	3,068	08/11/2015	07/01/2045
3138YU-H7-9	FN AZ2953 - RMBS		· ······	4	1.A		97.1460	196,453	202,224	205,581		(412)			3.000	2.312		506	6,067	12/23/2016	09/01/2030
31390C-CS-3	FN 641881 - RMBS		· · · · · ·	4	1.A		. 106.6270		123,931	124,783		(184)			7.000	6.589		723	8,675	03/21/2002	04/01/2032
31390G-2T-3	FN 646186 - RMBS			4	1.A		. 104.6440	67,934	64,919	65,421		(20)			6.500	6.021		352	4,220	04/30/2003	07/01/2032
31390G-ZL-4	FN 646147 - RMBS			4	1.A		. 106.3160	14,450	13,591	13,771		(37)			7.000		MON	79	951	05/08/2002	06/01/2032
31390Q-G8-2	FN 652823 - RMBS			4	1.A		. 106.3150	10,358	9,743	9,957		(49)			6.500	5.435		53	633	10/02/2002	09/01/2032
31390Q-G9-0	FN 652824 - RMBS			4	1.A	6,628		6,704	6,433	6,524		(12)			6.000	-	MON	32	386	10/30/2002	09/01/2032
31390R-E8-2	FN 653659 - RMBS			4	1.A		. 101.2760	3,516	3,472	3,558		(15)			6.500	5.380		19	226	11/07/2002	08/01/2032
31390R-EE-9	FN 653633 - RMBS			4	1.A	14,052		14, 185	13,443	13,853		60			7.000		MON	78	941	07/22/2002	07/01/2032
31390T-KA-6	FN 655589 - RMBS			4	1.A		. 106.0790	103,398	97,473	99,379		(238)			6.500	5.543		528	6,336	04/30/2003	08/01/2032
31390T-UC-1	FN 655879 - RMBS			4	1.A		. 106.4350	47 , 151	44,301	44,888		(112)			6.500		MON	240	2,880	08/07/2002	09/01/2032
31390Y-GB-8	FN 659994 - RMBS			4	1.A		. 106.1580	134,277	126,488	127,761		(53)			6.500		MON	685	8,222	07/26/2002	09/01/2032
31391E-EQ-0	FN 664443 - RMBS			4	1.A	118,827		120,895	115,536	117,413		12			6.000		MON	578	6,932	03/10/2003	10/01/2032
31391E-SK-8	FN 664822 - RMBS	CF		4	1.A		. 104.8320	670,392	639,491	647,697		402			6.000	5.499		3, 197	38,370	09/25/2002	10/01/2032
31391G-3M-6	FN 666904 - RMBS			4	1.A		. 104.5750	223,332	213,562	216,465		(264)			6.000		MON	1,068	12,814	04/28/2003	11/01/2032
31391G-JD-9	FN 666360 - RMBS			4	1.A		. 100.4180		220,433	224, 170		(368)			6.500	5.620		1, 194	14,328	09/09/2002	10/01/2032
31391K-H5-9	FN 669052 - RMBS			4	1.A	189,876		183, 103	183,764	188,003		168			6.000		MON	919	11,026	10/09/2002	10/01/2032
31391N-DU-2	FN 671615 - RMBS			4	1.A		. 104.7110		284,002	289,535		64			6.000	-	MON	1,420	17,040	11/12/2002	11/01/2032
31393Y-HA-6	FNR 2004-33 AL - CMO/RMBS			4	1.B FE	1, 124, 609		974,772	1,000,000	1,050,817		(9,565)			4.500	3.418		3,750	45,000	06/03/2015	05/25/2034
31394D-QL-7	FNR 2005-40 ZM - CMO/RMBS			4	1.A	121,059		124,295	122,110	121,304		43			5.000		MON	509	6, 106	04/12/2010	05/25/2035
31395R-EZ-7	FHR 2959 DY - CMO/RMBS			4	1.A				36,138	36,083		(25)			5.500		MON	166	1,988	07/21/2005	04/15/2025
31397S-X2-5	FNR 2011-37 HJ - CMO/RMBS	CF		4	1.A	1,557,876		1,728,396	1,768,117	1,742,660		11,472			3.000		MON	4,420	53,044	04/21/2011	05/25/2026
31397U-U7-2	FNR 2011-66 BY - CMO/RMBS	CF		4	1.A		98.2850	834,847	849,410	843, 137		2,935			3.500	4.282		2,477	29,729	07/07/2011	07/25/2026
31397U-VT-3	FNR 2011-59 CB - CMO/RMBS	CF		4	1.A		98.2130		872,877	869,370		765			3.500	-	MON	2,546	30,551	08/02/2011	07/25/2026
31397U-XH-7	FNR 2011-61 EB - CMO/RMBS	CF		4	1.A	1,018,222		1,086,166	1,110,630	1,099,192		5,436			3.000		MON	2,777		07/18/2011	07/25/2026
31398E-QZ-0	FHR 3552 KB - CMO/RMBS	CF		4	1.A		99.2040	99,368	100, 165	99,779		281			4.000		MON	334	4,007	08/11/2009	07/15/2024
31398F-HT-1	FNR 2009-80 GL - CMO/RMBS	CF		4	1.A		98.9000	52,210	52,790	52,513		122			4.000	4.767		176	2, 112	09/09/2009	10/25/2024
31398J-G4-9	FHR 3563 B - CMO/RMBS	CF		4	1.A		99.1200		66,320	66,038		197			4.000		MON	221	2,653	08/12/2009	08/15/2024
31398J-KR-3	FHR 3561 B - CMO/RMBS	CF		4	1.A	1,054,823			1,163,742	1, 135, 050		6,762			4.000		MON	3,879		08/11/2009	08/15/2029
31398S-G7-2	FNR 2010-135 DB - CMO/RMBS	CF		4	1.A	1,466,094			1,607,780	1,590,992		7,342			3.500		MON	,	56,272	12/15/2010	12/25/2025
31398V-FS-0	FHR 3640 AD - CMO/RMBS			4	1.A	33,651		34,639	35,030	34,901		67			4.000	4.532		117	1,401	05/13/2010	03/15/2025
31400D-RG-9	FN 684587 - RMBS			4	1.A		. 102.7710		27,974	29,077		(39)			6.000		MON	140	1,678	03/06/2003	03/01/2033
31400E-NB-2	FN 685386 - RMBS			4	1.A		. 103.5380		7,175	7,420		28			6.000	-	MON	36	431	04/30/2003	03/01/2033
31400Q-SW-4	FN 694533 - RMBS			4	1.A		. 103.4590	426,531	412,271	420,485		(98)			6.000		MON	2,061	24,736	02/19/2003	03/01/2033
31400Q-XK-4	FN 694682 - RMBS		· ······	4	1.A		. 101.0070	14,329	14, 186	15, 105		(116)			5.500	3.411		65	802	04/04/2012	04/01/2033
31400T-GP-6	FN 696906 - RMBS		· ······	4	1.A		. 103.7840	204,526	197,069	201,399		(514)			5.500		MON	903	10,839	06/03/2003	04/01/2033
31401C-EK-5	FN 704038 - RMBS		· ······	4	1.A		. 100.9610	10,116	10,020	10,020		(5)			5.500	5.444		46	551	07/26/2004	05/01/2033
31401V-6P-1	FN 720078 - RMBS		· ······	4	1.A	221,278		231,269	223,091	221,536		(5)			5.500		MON	1,023	12,270	07/31/2003	07/01/2033
31402C-4C-3	FN 725419 - RMBS		· ······	4	1.A		97.8670	236,466	241,620	241,679		(59)			4.500	4.448		906	10,873	07/23/2009	10/01/2033
31402C-4H-2	FN 725424 - RMBS			4	1.A		. 102.7420	16,984	16,531	17,680		(91)			5.500		MON	76	909	07/18/2012	04/01/2034
31402C-P3-0	FN 725042 - RMBS			4	1.A		. 102.6320		26,293	26, 141		5			5.500		MON	121	1,446	10/17/2005	01/01/2034
31402C-U7-5	FN 725206 - RMBS		.	4	1.A	7,545	. 102.7410	7,805	7,596	7,551		1			5.500	5.632	MON	35	418	09/01/2009	02/01/2034

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	e in Book/Adj	justed Carryin	g Value			I	nterest		Da	ates
		3		5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
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			°		and		Rate					Current	Other-	in							
		С	'		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
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CUSIP	December 2	d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received	A	Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
31402C-VN-9	FN 725221 - RMBS			4	1.A		. 102.5990	10,536	10,269	10,837		(47)			5.500	3.767		47	565	06/28/2010	01/01/2034
31402D-F3-9	FN 725686 - RMBS			4	1.A		. 101.4410	17,254	17,009	17,140		(40)			6.500	6.065		92	1, 106	10/30/2008	07/01/2034
31402D-MP-2	FN 725866 - RMBS	CF		4	1.A		99.3900	741,870	746,422	686,811		2,216			4.500		MON	2,799	33,589	06/13/2007	09/01/2034
31402J-3V-7	FN 730812 - RMBS			4	1.A		. 102.3540	386,913	378,015	373,654		147			5.000		MON	1,575	18,901	07/24/2003	08/01/2033
31402L-DK-5	FN 731906 - RMBS			4	1.A		. 100.8650	24,449	24,240	23,878		24			5.000	5.386	-	101	1,212	11/06/2003	11/01/2033
314020-89-3	FN 735044 - RMBS		.	4	1.A		. 105.6110	23,259	22,024	22,284		(31)			5.500	5. 104		101	1,211	12/07/2004	10/01/2034
31402Q-VG-3	FN 735115 - RMBS			4	1.A		. 104.7900	56,461	53,881	54,771		(33)			6.000	5.435	MON	269	3,233	07/07/2005	12/01/2034
31402Q-Y3-9	FN 735230 - RMBS			4	1.A	29, 101	. 104.6490	27,836	26,599	28,518		(91)			5.500	3.458	MON	122	1,463	04/04/2012	02/01/2035
31402Q-YV-7	FN 735224 - RMBS	CF		4	1.A	598,822	. 104.6150	651,078	622,355	603, 145		454			5.500	6.416	MON	2,852	34,230	06/14/2007	02/01/2035
31402R-JV-2	FN 735676 - RMBS			4	1.A	144,245	. 102.5790	138,601	135, 116	142, 186		(507)			5.000	3.558	MON	563	6,756	02/23/2012	07/01/2035
31402R-N6-2	FN 735813 - RMBS			4,5	1.A	3,999	. 100.6830	4,050	4,023	4,215		82			5.953	5.583	MON	20	177	10/06/2005	07/01/2035
31402R-UW-7	FN 735997 - RMBS			4	1.A	56.901	. 101. 1420	57,417	56,768	56.845		(15)			5.500	5.420	MON	260	3, 122	10/08/2008	11/01/2035
31402Y-GR-9	FN 741908 - RMBS			4	1.A		. 100.6240	108.429	107.757	106 .126		105			5.000	5.411	MON	449	5.388	10/09/2003	11/01/2033
31403C-6L-0	FN 745275 - RMBS			4	1.A		. 102.2250	77,616	75,927	77 . 145		(71)			5.000	4.560	MON	316	3,796	07/20/2009	02/01/2036
31403D-BY-4	FN 745355 - BMBS			4	1.A		. 102.7200	15,306	14,901	14.664		11			5.000	5.379	MON	62	745	10/02/2008	03/01/2036
31403D-PP-8	FN 745730 - RMBS			4	1.A	33,132		31,488	30,283	32.344		(153)			5.500		MON			04/04/2012	03/01/2035
31403J-CR-5	EN 749880 - BMBS			4	1 A		99.8700	181.866	182,103	186.348		(669)			5.000	4.248		759	9. 105	12/07/2009	10/01/2033
31403K-UP-6	FN 751290 - BMBS			4	1.A		. 103.9020	313.174	301.413	304.426		122			6.000		MON	1.507		05/10/2004	03/01/2034
31403M-UP-2	FN 753090 - RMBS		1	4	1.A		. 109.9710	27,172	24,708	25, 179		(6)			6.000		MON	124	1,483	01/03/2005	12/01/2033
31403R-PR-3	FN 755632 - RMBS		1	4	1.A	8.588		9.064	8.712	8.600		1			5.000		MON	36		08/25/2004	04/01/2034
31403R-RX-8	FN 755702 - RMBS			4	1.A	293		305	292	293					5.500	5.390	-	1	16	04/27/2004	03/01/2034
31403V-4Q-9	FN 759631 - RMBS			4	1.A		. 105.6740	49.898	47.218	47.319		36			5.500	5.387		216	2.597	03/15/2005	02/01/2034
31404L-TJ-9	FN 771953 - RMBS			4	1.A	21.018	. 103.6740	20,985	20,237	20.742		(71)			6.500		MON	110	1,315	05/09/2005	02/01/2034
31404N-FX-9	FN 773382 - RMBS			4	1.A		. 104 . 4290	7.719	7.391	7.444		(10)			5.500		MON	34	407	04/12/2004	04/01/2034
31404N-NS-1	FN 773601 - RMBS			4	1.A			10.295	10.203			(30)			6.000		MON	51	612	08/23/2004	08/01/2034
31404P-QN-4	FN 774561 - RMBS			4	1.A	691		714	683	688		(1)			5.500	5.262			38	04/12/2004	04/01/2034
31404Q-WU-9	FN 775659 - RMBS			4	1.A		. 104.4170	3,592	3.483	3.487		(1)			5.500		MON	16		04/12/2004	05/01/2034
31404Q-W0-9	FN 776617 - RMBS			,	1.A					11.612		(14)			5.500		MON	53		04/26/2004	04/01/2034
31404H-YN-1	FN 777846 - RMBS			4	1.A		. 104.5960		5.175	5.180		(14)			5.000		MON	53		04/12/2004	04/01/2034
31404U-JU-5	FN 778875 - RMBS			4	1.A		. 100.2780	5, 190				81			6.000	5.704		1.310		03/26/2004	05/01/2034
314040-J0-5 31405H-J6-6	FN 789685 - RMBS			4	1.A		. 103.9000	272,237	262,017	264,057		(106)			6.500		MON	1,310	15,721	05/25/2004	06/01/2034
31405H-J6-6 31405J-KZ-6	FN 789685 - HMBS			4	1.A		. 103.6800	23,039	22,221	3.023		(106)					MON		1,444		
31405J-KZ-6 31405J-UE-2	FN 790612 - HMBS		1	4	1.A		. 100.4360	2,882	2,870			(36)			6.500		MON		3,526	09/03/2004	09/01/2034
				4								,									09/01/2034
31405R-7F-7	FN 797494 - RMBS			4	1.A		97.6930	67,068	68,652	69,839		(74)			4.500	4.026			3,089	05/01/2009	03/01/2035
31405S-EQ-3	FN 797643 - RMBS			4	1.A		. 102.2250	23,294	22,787	22,619		10			5.000		MON	95	1, 139	07/11/2005	08/01/2035
31406B-ZG-8	FN 805443 - RMBS			4	1.A		. 104.4500	71,779	68,721	70,439		246			6.000		MON	344	4, 123	01/04/2005	11/01/2034
31406E-2J-2	FN 808177 - RMBS	CF	· ······	4	1.A		. 105.7350	700,105	662, 134	660,110		(17)			5.500		MON	3,035	36,417	03/22/2005	03/01/2035
31406F-AR-2	FN 808316 - RMBS		· ······	4	1.A		. 105.6760	142,019	134,391	139,290		(64)			5.500	4.465		616	7,392	04/15/2009	01/01/2035
31406F-WK-3	FN 808950 - RMBS		· ······	4	1.A		. 104.3700	27,079	25,946	25,919		(9)			5.500		MON	119	1,427	04/12/2005	01/01/2035
31406G-YX-1	FN 809926 - RMBS			4	1.A		. 105.6750	38,284	36,228	36,702		(48)			5.500	5.073	-	166	1,993	01/19/2005	02/01/2035
31406K-RC-6	FN 812383 - RMBS			4	1.A	39,673		40,912	39, 189	39,406		(25)			5.500		MON	180	2, 155	05/26/2005	05/01/2035
31406P-C3-1	FN 815590 - RMBS			4	1.A		. 102.9770	11,301	10,974	11,206		(23)			6.000	5.330		55	658	05/26/2005	04/01/2035
31406P-HS-1	FN 815741 - RMBS		.	4	1.A		. 105.7050	100,403	94,985	95,702		(131)			5.500		MON	435	5,224	03/07/2005	02/01/2035
31406U-HG-6	FN 820231 - RMBS		.	4	1.A		. 105.2300	17,947	17,055	17,360		65			6.000		MON	85	1,023	08/15/2005	06/01/2035
31407D-SV-8	FN 827732 - RMBS		.	4	1.A	20,647	. 101.1420	19,821	19,597	20,339		(96)			5.500	4 . 449	MON	90	1,078	04/29/2010	06/01/2035

SCHEDULE D - PART 1

								Showing All Lo		S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod		6	7		Fair Value	10	11			usted Carrying					nterest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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			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		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
31407X-7F-2	FN 844294 - RMBS			4	1.A	10,49		10,616	10,146	10,433		22			5.500	4.734		47	558	07/24/2009	11/01/2035
31408E-G5-5	FN 849020 - RMBS			4	1.A			23,411	23, 133	24,828		(70)			5.500	3.616		106	1,272	04/17/2012	01/01/2036
31409U-FA-8	FN 878661 - RMBS			4	1.A	9,30		9,774	9,707	9,390		37			5.500	6.381		44	534	05/17/2006	02/01/2036
3140E4-Q5-9	FN BA0475 - RMBS			4	1.A		797.2380	227,580	234,044	260,408		8,721			4.000	2.368		780	9,362	09/10/2015	08/01/2045
3140F1-YF-3	FN BC6109 - RMBS			4	1.A			457,019	489,409	482,565		412			3.500	3.700		1,427	17, 129	09/21/2018	06/01/2046
3140J8-RT-2	FN BM4097 - RMBS			4	1.A	. ,	599.4540	142,557	143,340	150,510		39			4.500	3.693		538	6,450	08/15/2018	07/01/2047
3140J9-SN-2	FN BM5024 - RMBS	CF		4	1.A		089.7980	3,026,174	3,369,979	3,419,608		(50)			3.000	2.793		8,425	101,099	06/18/2019	11/01/2048
3140K1-4D-5	FN B06219 - RMBS			4	1.A		289.1040	6,795,724	7,626,737	8,249,461		(5,347)			3.000	1.985		19,067	228,802	06/16/2020	12/01/2049
3140KD-KX-7	FN BP5709 - RMBS			4	1.A		886.0890	12,592,974	14,627,777	15,300,701		405			2.500	1.936		30,475	365,694	05/29/2020	05/01/2050
3140LY-P6-4	FN BT9444 - RMBS			4	1.A		690.1910	5,705,625	6,326,130	6,372,465		(3,311)			2.000	1.826		10,544	126,523	01/21/2022	11/01/2036
3140Q7-FX-0	FN CA0181 - RMBS			4	1.A		596.4010	337,711	350,320	355,551		39			4.000	3.768		1, 168	14,013	09/21/2018	08/01/2047
3140QD-XC-3	FN CA6074 - RMBS			4	1.A		185.4740	2,708,855	3, 169, 231	3,388,004		133			2.500	1.681		6,603	79,231	12/02/2020	06/01/2050
3140QG-D4-6	FN CA8222 - RMBS			4	1.A		677.5470	16,624,759	21,438,258	21,564,154		(4, 118)			1.500	1.422		26,798	323,460	01/28/2021	12/01/2050
3140QG-MJ-3	FN CA8460 - RMBS			4	1.A		486.3240	1,587,991	1,839,581	1,919,403		(1,097)			2.500	1.977		3,832	45,990	07/19/2021	01/01/2051
3140QN-B5-0	FN CB2759 - RMBS			4	1.A			26,624,868	30,077,656	30,782,299		(4,261)			3.000	2.696		75, 194	902,330	01/21/2022	02/01/2052
3140QS-AW-1	FN CB6320 - RMBS			4	1.A			2,021,873	2,008,712	1,984,906		47			5.500	5.697		9,207		11/30/2023	05/01/2053
3140X6-VF-5	FN FM3313 - RMBS			4	1.A		290.0810	2,237,550	2,483,930	2,575,792		(6,363)			2.000	1.169		4, 140	49,679	07/01/2020	08/01/2035
3140X8-RQ-2	FN FM4994 - RMBS			4	1.A		883.2670	4,330,849	5,201,150	5,394,697		(3,353)			2.000	1.557		8,669	105,340	12/22/2020	12/01/2050
3140X9-C7-8	FN FM5493 - RMBS			4	1.A		90.2150	2,653,166	2,940,938	3,072,617		(6,748)			2.000	1.003		4,902	58,819	01/28/2021	02/01/2036
3140XA-BG-6	FN FM6338 - RMBS			4	1.A		782.4050	4, 153, 734	5,040,618	5,048,153		(285)			2.000	1.974		8,401	100,812	09/29/2021	02/01/2051
3140XB-KY-5	FN FM7510 - RMBS			4	1.A		989.3660	14,727,731	16,480,292	17, 154, 016		(8,440)			3.000	2.455		41,201	494,409	12/08/2021	06/01/2051
3140XC-NV-6	FN FM8503 - RMBS			4	1.A	.,	793.3370	3,009,035	3,223,837	3,346,710		(6,392)			2.500	1.479		6,716	80,596	12/08/2021	04/01/2036
3140XD-QA-7	FN FM9448 - RMBS			4	1.A		282.0510	12,582,449	15,334,831	15,394,895		(2,679)			2.000	1.947		25,558	306,697	11/04/2021	10/01/2051
3140XH-X9-3	FN FS2503 - RMBS			4	1.A		796.2290	1,067,701	1,109,539	1,082,726		1,226			3.500	4.002		3,236		09/13/2022	07/01/2037
3140XH-YD-3	FN FS2507 - RMBS			4	1.A		96.9080	1,507,117	1,555,211	1,571,003		(922)			3.500	3.212		4,536	54,432	07/28/2022	12/01/2035
3140XJ-3A-9	FN FS3492 - RMBS			4	1.A		199.4500	1,275,923	1,282,979	1,266,673		132			4.500	4.764		4,811		06/02/2023	01/01/2038
3140XJ-HE-6	FN FS2928 - RMBS			4	1.A			1,294,305	1,317,505	1,271,730		1,233			4.000	4.775		4,392	52,700	10/28/2022	09/01/2037
3140XK-FV-7	FN FS3779 - RMBS			4	1.A		1 . 101.7500	1,549,927	1,523,270			(381)			5.000	4.629		6,347	50,776	03/15/2023	11/01/2037
31410G-BE-2	FN 888437 - RMBS			4	1.A		8 . 104.6810	12,268	11,719	12,030		(13)			5.500	4.745		54	645	06/16/2009	11/01/2036
31410G-EK-5	FN 888538 - RMBS			4	1.A		7 . 103.9770	64,505	62,037	63,804		(129)			5.500	4.711		284	3,412	06/29/2009	01/01/2037
31410G-UW-1	FN 888997 - RMBS			4	1.A		7 . 102.5740	40,008	39,004	39,319		(25)			5.500	5. 185		179	2,145	01/11/2008	08/01/2035
31410N-RR-1	FN 892496 - RMBS			4	1.A		6 . 106 . 2060	7,296	6,870	6,846					6.000	6.058		34	412	08/15/2006	08/01/2036
31410Q-NQ-0	FN 894199 - RMBS			4	1.A		7 . 100 . 8430	15, 138	15,012	15,400		(84)			6.500	5.540		81	976	01/16/2008	10/01/2036
31411D-QK-8	FN 905058 - RMBS			4	1.A	36,54		38,699	36,231	36,466		(22)			6.000	5.787		181	2, 174	11/27/2006	11/01/2036
31411H-N8-9	FN 908615 - RMBS			4	1.A			155,672	153, 167	148,952		203			5.500	6.174		702	8,424	07/09/2007	02/01/2037
31412J-BV-6	FN 926252 - RMBS			4	1.A		698.0630	280,364	285,901	290,327		(515)			4.500	4.032		1,072	12,866	05/04/2009	12/01/2035
31412L-A4-2	FN 928027 - RMBS	 CF		4	1.A		0 . 102.7150	187,319	182,368	191,265		(720)			6.000	4.696		912		05/24/2010	01/01/2037
31412N-7J-9	FN 930697 - RMBS	CI-		4	1.A	330 , 18	-	330,658	337, 192	330,319		382			4.500	5.023		1,264		06/08/2009	01/01/2035
31412N-FD-3	FN 929964 - RMBS			4	1.A	24,66		23,990	23,286	24,440		26			6.000	4.717		116	1,397	10/26/2009	09/01/2038
31412N-JA-5	FN 930057 - RMBS	CF		4	1.A		6 . 104.0570	125,093	120,216	120,222					6.000	5.963		601	7,213	10/29/2008	10/01/2038
31412P-5V-9	FN 931360 - HMBS	UF		4	1.A				496,219	496, 127		(16)			4.500	4.465		1,861		07/23/2009	05/01/2035
31412Q-SU-4	FN 932131 - RMBS			4	1.A		3 . 100 . 6580	108,023	107,317	109,093				•••••	4.500	4. 137			4,829	12/07/2009	11/01/2039
31412U-7H-7				4			3 . 100 . 7060		181,022	186,022					4.500	3.964		679	8,146	12/07/2009	11/01/2039
31412X-FA-7	FN 937661 - RMBS			4	1.A		8 . 105.0570	86,890	82,708	84,506		(80)		•••••	5.500	4.922		379	4,549	12/15/2008	06/01/2037
31413J-PA-6	FN 946917 - RMBS			4	1.A	45,52	2 . 100.3550		44,432	44,937		(125)			6.500	6.049	MUN	241	2,888	11/06/2007	09/01/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year 1 2 Codes 6 7 Fair Value 10 11 Change in Book/Adjusted Carrying Value Interest Da																					
1	2		Coc	les	6	7		Fair Value	10	11	Change in Book/Adjusted Carrying Value						l.		Dates		
		3		5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
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					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	ė		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	l n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
		-	- "	Ullai							(Decrease)			value		4.465			U		
31413L-TE-9 31413Y-RW-3	FN 948849 - RMBS			4	1.A		. 105.1610 . 106.3480		30,145	31,945		(151)			6.000	5.749		151		01/05/2010	08/01/2037
				4	1.A				20,693	21,114									1,345	11/07/2007	11/01/2037
31414Q-AB-3	FN 972602 - RMBS			4	1.A	59,841	. 103.3680		58,524	59,577		(49)			5.000	4.575	MON	244	2,926	12/22/2008	04/01/2038
31416B-2Z-0		CF.		4	1.A				41,361	,		. ,			5.000	4.324		3.058	2,068	05/11/2009	12/01/2034
31416B-2Z-0 31416B-L8-9	FN 995492 - RMBS	🗠	1	4	1.A		. 102.6880	753,580	733,854	754,278 7.871		(1,420)			5.000	4.154		3,058		04/27/2009	12/01/2034
31416B-L8-9 31416B-RY-6	FN 995051 - HMBS		1	4	1.A		. 104.6760		, .			(14)				4.503					
	FN AA3232 - RMBS	CF.	1	4	1.A			23,608	22,690			,			5.000			4,503	1,134	11/13/2009	07/01/2035
31416L-SW-7 31416R-FA-6	FN AA7360 - RMBS			4	1.A		97.0490	1,310,888	1,350,753	1,328,570		(113)			4.000	4.312	MON	4,503	54,030	07/09/2009	04/01/2039
31416R-M9-1	FN AA7583 - RMBS			4	1.A		. 100.6830	78,667	78,133	81,500		(1/5)			4.500	3.641			· ·	08/01/2011	06/01/2039
31416S-KH-3	FN AA8395 - RMBS			4	1.A		. 100.6830	101,366	98.036	101.527		(332)			5.000	4.249			3,516	03/08/2010	06/01/2039
	FN AB1952 - RMBS			4	1.A			101,366				(207)			4.000		MON			05/18/2010	12/01/2040
31416X-E2-2 31416X-JM-3	FN AB2067 - RMBS			4	1 A		94.0280		355.025	335.356		(11)			3.500	4.564		1.035		05/18/2011	01/01/2040
31416X-JM-3	FN AB2067 - RMBS			4	1.A	1,052,421				1,045,637		(46)			3.500		MON	3.236		01/21/2011	01/01/2041
31416X-SH-4	FN AB2007 - NMBS			4	1.A	1,909,133			2,037,427	1,913,916		(300)			3.500		MON	5,942	71,310	03/03/2011	02/01/2041
31417A-CT-4	FN AB3681 - RMBS			4	1.A	3,005,182		2,717,166	2,923,418	3,008,916		(4,361)			3.500		MON	8.527		12/20/2011	10/01/2041
31417A-UI-4	FN AB3865 - RMBS			4	1 A	614,755			600,861	615.326		(4,301)			3.500	3.063		1.753	21,030	11/08/2011	11/01/2041
31417D-W3-3	FN AB6965 - RMBS			4	1.A		92.5190		141,725	140,780		220			2.500		MON		3,850	07/18/2013	11/01/2041
31417E-SS-1	FN AB7728 - RMBS	CF.		4	1.A	5,831,366			6,082,755	5,813,783		6.237			2.500		MON	12,672		06/17/2013	01/01/2043
31417G-EJ-1	FN AB9136 - RMBS			4	1.A	1,360,963				1.348.978		3.227			2.500		MON	3.113		12/12/2013	04/01/2043
31417G-EQ-5	FN AB9142 - RMBS			4	1.A	85,583		81,308		85,017					3.000		MON		2,706	03/04/2014	04/01/2043
31417G-EQ-5	FN AB9142 - RMBS		1	4	1.A	4.022.396		3.821.457	4.149.808			4.346			3.000	3.611				03/04/2014	04/01/2043
31417J-EB-2	FN ACO129 - RMBS			4	1.A	1,948		1,887	1.904	1.909		(9)			4.000		MON	6		12/03/2009	12/01/2024
31417J-SC-5	FN AC0514 - RMBS			4	1.A	84,585		83, 127	83,079			(136)			4.500		MON		3,739	12/07/2009	07/01/2039
31417M-QZ-9	FN AC3171 - RMBS		1	4	1.A			312.078	306 . 138	317.490		(2.164)			6.500	5.216		1.658	19,899	03/01/2010	09/01/2039
31417M-S8-7	FN AC3242 - RMBS		1	4	1.A	3,753,694			3,766,642			(102)			4.000	4.048		12.555	150,666	10/08/2009	09/01/2039
31417U-5Y-7	FN AC8062 - RMBS			4	1.A	680		633	667	667		(9)			4.500		MON	3	30	12/07/2009	12/01/2039
31418A-S5-8	FN MA1439 - RMBS			4	1.A	1,220,242		1,145,205	1.329.964	1.213.654		6.094			2.500		MON	2.771		01/16/2014	05/01/2043
31418A-VH-8	FN MA1515 - RMBS			4	1.A	1,594,322		1,482,375	1,680,445	1.540.332		(958)			3.000		MON	4.201	50.413	08/15/2013	08/01/2043
31418C-5U-4	FN MA3558 - RMBS			4	1.A	3,255,880			3,192,722			(4,700)			3.000	2.286		7,982	95,782	07/19/2019	01/01/2034
31418C-FD-1	FN MA2863 - RMBS			4	1.A		90.6700		6.755.284	6.459.509		4. 175			3.000	3.651	MON	16.888	202,659	09/10/2018	01/01/2047
31418C-FD-1	FN MA2863 - RMBS	CF.		4	1.A		90.6700	2,059,900	2,271,871	2, 158, 147		1,596			3.000	3.750	MON	5,680	68, 156	09/10/2018	01/01/2047
31418C-FJ-8	FN MA2868 - RMBS			4	1.A	3,379,482		3,207,207	3,367,648	3,377,102		(1.259)			2.500	2.370	MON	7.016	84, 191	10/30/2017	01/01/2032
31418C-G6-5	FN MA2920 - RMBS	CF.	.	4	1.A	2,883,603		2,616,328	2,891,170	2,882,999		(1)			3.000	3.030		7,228	86,735	04/11/2017	03/01/2047
31418C-SG-0	FN MA3218 - RMBS			4	1.A		95.2350	180,725		189,368					3.000	3.021	MON	474	5,977	03/27/2018	12/01/2032
31418C-UH-5	FN MA3283 - RMBS			4	1.A		95.3140	518,839	544,345	555,633		(826)			3.000	2.364		1,361	16,330	06/18/2019	02/01/2033
31418C-UJ-1	FN MA3284 - RMBS			4	1.A	2,356,141		2,284,774		2,356,038		26			3.500	3.532	MON	6.890	82,675	11/06/2018	02/01/2033
31418C-V9-2	FN MA3339 - RMBS			4	1.A		95.3140	161,962	169,924	169,768		(11)			3.000		MON	425	5,375	04/06/2018	04/01/2033
31418C-WS-9	FN MA3356 - RMBS			4	1.A	293,327		273,675	293,373	293,791		(3)			3.500	3.470	MON	856	10,268	03/04/2019	05/01/2048
31418C-WS-9	FN MA3356 - RMBS	CF.	.	4	1.A			1,094,698	1, 173, 493	1, 175, 166		(14)			3.500	3.470	MON	3,423	41,072	03/04/2019	05/01/2048
31418C-XW-9	FN MA3392 - RMBS			4	1.A	785,842		755,611	781,199			(600)			3.500	3.242	MON	2,279	27,342	12/10/2018	06/01/2033
31418D-5C-2	FN MA4442 - RMBS		.	4	1.A	3,567,682	90.0330	3, 107, 564	3,451,575	3,552,091		(7,474)			2.000	1.378	MON	5,753	69,031	09/24/2021	10/01/2036
31418D-C5-9	FN MA3691 - RMBS		.	4	1.A	4,384,640	89.1060	3,889,664	4,365,201	4,409,952		178			3.000	2.856	MON	10,913	130,956	06/06/2019	07/01/2049
31418D-C9-1	FN MA3695 - RMBS			4	1.A		94.6650	277,951	293,615	301,392		(537)			3.000	2.280	MON	734	8,808	06/21/2019	07/01/2034
31418D-CG-5	FN MA3670 - RMBS		.	4	1.A		89.1060	418,831	470,035	464,756		(51)			3.000	3. 143	MON	1, 175	14, 101	05/13/2019	05/01/2049

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		Cod	es	6	7		Fair Value	10	11			Da	tes							
										12 13 14 15					17	18	19	20	21		
				_	NAIC										16						
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
31418D-ES-7	FN MA3744 - RMBS	Ť		4	1.A	2,951,990	89.1050	2,605,843	2,924,459	2,982,455	(Beerease)		rtcccgriizca	Value	3.000	2.733		7,311	87,734	07/02/2019	07/01/2049
31418D-GF-3	FN MA3797 - RMBS			4	1.A	4,854,957	92.9980	4,491,068	4,829,206	4,864,914		(2,316)			2.500		MON	10,061	120,730	10/17/2019	10/01/2034
31418D-Q5-4	FN MA4075 - BMBS			4	1.A			590.827	637.224			(2,056)			2.500	1.439		1.328	15,931	05/14/2021	07/01/2035
31418D-QH-8	FN MA4055 - RMBS		l	4	1.A			4.029.133	4,680,070	4,942,519		(2,631)			2.500	1.801		9.750	117,002	06/29/2020	06/01/2050
31418D-QH-8	FN MA4055 - RMBS	CF	l	4	1.A	11.843.055		9.779.448	11.359.393	12.022.826		(13.510)			2.500	1.787				06/29/2020	06/01/2050
31418D-RW-4	FN MA4100 - RMBS		l	4	1.A			26.101.701	31.870.199	32.974.721		(20.816)			2.000	1.584		53.117	637,774	07/28/2020	08/01/2050
31418D-SH-6	FN MA4119 - RMBS		l	4	1.A			38,609,667	47,145,638	48.901.848		(33,973)			2.000		MON		943,708	08/25/2020	09/01/2050
31418D-SL-7	FN MA4122 - RMBS			4	1.A			989.423	1.129.775	1.158.977		(2.386)			1.500	0.914		1.412		08/07/2020	09/01/2035
31418D-TL-6	FN MA4154 - RMBS	.l	l	4	1.A			21,094,371	24,088,144	24.570.446		(40, 154)			1.500	1.042				11/17/2020	10/01/2035
31418D-TQ-5	FN MA4158 - RMBS			4	1.A	16,864,984	82.1170	13,419,143	16,341,544	16,866,964		(12,624)			2.000	1.614	MON	27,236	328,209	09/15/2020	10/01/2050
31418D-UC-4	FN MA4178 - RMBS			4	1.A	3, 174, 479		2,749,471	3,139,648	3,170,869		(2,786)			1.500	1.263	MON	3,925	47,095	03/04/2021	11/01/2035
31418D-UF-7	FN MA4181 - RMBS			4	1.A		77.5530	17,398,904	22,434,712	22,607,028		(6,417)			1.500	1.400	MON	28,043		12/28/2020	11/01/2050
31418D-UG-5	FN MA4182 - RMBS			4	1.A	18,801,512	82.1150	14,936,004	18,189,053	18,795,928		(15,285)			2.000	1.599	MON	30,315	365, 171	10/15/2020	11/01/2050
31418D-VA-7	FN MA4208 - RMBS			4	1.A		82.6120	6, 121, 525	7,409,979	7,685,370		(4,747)			2.000	1.557	MON	12,350	148,200	11/19/2020	12/01/2050
31418D-VB-5	FN MA4209 - RMBS			4	1.A	21,978,021	77.5530	16,823,896	21,693,296	21,949,055		(10,132)			1.500	1.351	MON	27,117	326,226	11/05/2020	12/01/2050
31418D-VW-9	FN MA4228 - RMBS			4	1.A	3,248,357	87.4680	2,766,036	3, 162, 347	3,235,785		(6,053)			1.500	0.981	MON	3,953	47,435	12/21/2020	01/01/2036
31418D-WR-9	FN MA4255 - RMBS			4	1.A	7,706,336	82.0510	6,318,184	7,700,320	7,706,008		(338)			2.000	1.983	MON	12,834	154,006	09/29/2021	02/01/2051
31418D-X9-8	FN MA4303 - RMBS			4	1.A	715,889	90.0350	623,458	692,464	713,099		(1,541)			2.000	1.341	MON	1, 154	13,849	04/23/2021	04/01/2036
31418D-Y3-0	FN MA4329 - RMBS			4	1.A	437,581	89.4270	379,257	424,096	435,869		(871)			2.000	1.390		707	8,482	04/28/2021	05/01/2036
31418D-YC-0	FN MA4306 - RMBS			4	1.A	23,055,780		19,093,774	22,276,116	23,089,566		(19,364)			2.500	2.045		46,409	556,903	06/29/2021	04/01/2051
31418D-Z3-9	FN MA4361 - RMBS			4	1.A	746,547		720,352	781,597	749,291		2,362			2.500	3.439		1,628	19,540	08/25/2022	06/01/2036
31418M-UN-0	FN AD0588 - RMBS			4	1.A		. 103.3980	118,275	114,388	120,010		(177)			5.000	3.960		477	5,719	05/25/2010	12/01/2039
31418R-HJ-3	FN AD3832 - RMBS			4	1.A		99.2590		2,846	2,865		(17)			4.500		MON	11	162	04/27/2010	04/01/2025
31418W-PE-4	FN AD8520 - RMBS			4	1.A		96.9270	428,424	442,008	437,249		254			4.000	4. 187		1,473	17,680	12/21/2010	08/01/2040
35563P-2S-7	SCRT 2021-2 MTU - CMO/RMBS	CF		4	1.A	16,204,871		12,758,193	15,341,042	16,049,498		(150,974)			2.500	1.193		31,961	371,603	06/09/2021	11/25/2060
35563P-2U-2	SCRT 2021-2 MBU - CMO/RMBS	CF		4	1.A	5,056,398		3,395,708	5,000,000	5,046,370		(3,999)			2.500	2.404		10,417	124,414	06/09/2021	11/25/2060
35563P-5A-3	SCRT 2021-3 MBU - CMO/RMBS	CF		4	1.A	24,362,677		15,584,244	24,000,000	24,317,490		(18,393)			2.500		MON	50,000	602,215	10/05/2021	03/25/2061
35563P-5Y-1	SCRT 2021-3 TT - CMO/RMBS			4	1.A			942,770	1,059,815	1,080,497		(1,510)			2.000	1.481			21,893	10/05/2021	03/25/2061
35563P-CE-7 35563P-E3-9	SCRT 2017-3 M1 - CMO/RMBS	.		4	1.F FE	381,478		371,830	379,326	378,511					4.000	3.863		1,264	16,191	09/11/2019	07/25/2056
				4	1.A					, ,						-					
35563P-E4-7 35563P-HG-7	SCRT 2022-2 MB - CMO/RMBS	CF		4	1.A	3,945,238			5,000,000	4,059,762		100,741			3.000	5.873		12,500	149,246	09/08/2022	04/25/2062
35563P-MM-8	SCRT 2019-4 MB - CMO/RMBS	ur		4	1.A	9,255,414			10,387,000	9,360,962		74.495			3.000	4. 183			306, 177	08/11/2022	02/25/2059
35563P-MM-8	SCRT 2019-4 MB - CMO/RMBS	CF		4	1 A				12,000,000	10,733,304		91, 123			3.000	4. 163				07/14/2022	02/25/2059
35563P-SD-2	SCRT 2020–3 MB – CMO/RMBS			4	1.A	2,030,563			2,000,000	2,019,186		(3,443)			2.000	1.807		3.333		10/28/2020	05/25/2060
35563P-VB-2	SCRT 2021-1 MBU - CMO/RMBS	CF		4	1.A	4,929,150		3,459,450	5,000,000	4,939,220		3.809			2.500	2.618			124,418	04/08/2021	09/27/2060
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-												0,309			2.500	2.010	molt		127,410	0-1/00/2021	03/21/2000
Backed Sed		JJ 11	Joine	14101	-augu	1,200,201,224	XXX	1,052,467,623	1,222,698,185	1,215,951,991		1,410,173			XXX	XXX	XXX	2.683.061	30,974,593	XXX	xxx
30711X-AT-1	CAS 2015-C01 1M2			4,5,6	1.A		. 102.6280	350.640	341,661	366.025		(2,725)	1		9.752	1.518		555		10/23/2019	02/25/2025
30711X-CB-8	CAS 2016-C02 1M2		1	4,5,6	1.A		. 104.1680	479,850	460,650	480,634		(2,723)			11.452	5.771			51,470	04/02/2019	09/25/2028
30711X-DK-7	CAS 2016-C05 2M2		l	4,5,6	1.A	1,053,425		1,012,698	969,049	1,015,669		(30,233)			9.902	6.178		1.599	93,087	05/02/2019	01/25/2029
30711X-GP-3	CAS 2017-C02 2M2			4,5,6	1.A		. 103.8170	113, 108	108,950	127,960		9,315			9.102	0.793			9,858	09/25/2017	09/25/2029
30711X-GQ-1	CAS 2017-C02 2B1			4,5,6	1.A		. 111.5640	223,129		220,531		6,214			10.952		MON		21,335	08/31/2017	09/25/2029
3137G0-CU-1	STACR 2014-DN4 M3		ļ	4,5,6	1.A		. 100.6710	25,774	25,602	26,175		(272)			10.002	6.768		43	2,601	01/09/2018	10/25/2024
3137G0-EW-5	STACR 2015-DNA1 M3	.	l	4,5,6	1.A	1,344,884		1,253,775	1,246,574	1,273,753		(40.861)	l		8.752	2.445	MON	1.818	113.938	02/18/2020	10/25/2027

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

Column	Showing All Long-Term BONDS Owned December 31 of Current Year																					
Cutton Description Descr	1	2		Cod	les	6	7									- II	Dates					
Part Part	·													16	17			20				
Display						NAIC		ŭ					.0		.0	. •						
Part Part																						
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For Paper															Total							
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CLIPP Description Description CLIPP Description CLIPP Description CLIPP Description CLIPP Description CLIPP Description				0		Modifier								Year's	Change							
Column C				r		and		Rate					Current	Other-								
Company Comp			С	е		SVO		Used to)		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
Company Comp			О	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
	CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying		tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Septiment 4 March 201 1 1 1 1 1 1 1 1 1	Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
September Sept	3137G0-HW-2	STACR 2016-DNA1 M3			4,5,6	1.A		. 105.8710	947,080	894,557	978,053		9,593			11.002	4.611	MON	1,640	96,264	05/21/2019	07/25/2028
September Sept	54627R-AP-5	LASGOV 22A A4 - ABS				1.A FE	11,000,000	96.0250	10,562,750	11,000,000	11,000,000					4.475	4.474	FA	205, 104	590,700	05/12/2022	08/01/2039
STRICKING STRICK	678908-4A-9	OKSDEV 2022 A2 - ABS			4	1.A FE	9,000,000	97.2860	8,755,729	9,000,000	9,000,000					4.851	4.850	FA	181,913		07/08/2022	02/01/2045
Figure 2-1 2023 2023 2024 2035 2024 2025 2	678908-4B-7	OKSDEV 2022 A3 - ABS			4	1.A FE			3,017,700	3,000,000	3,000,000					5.087	5.086	FA	63,588	157,273	07/08/2022	02/01/2052
Profess 4-1	678908-4C-5	OKSDEV 2022 A1 - ABS			4	1.A FE	882,072	96.7350	853,272	882,072	882,072					3.877	3.876	MN	5,700	40,468	08/19/2022	05/01/2037
Company Comp	678908-4D-3				4				2,828,307							4.380	4.379	MN	21,900	155,490	08/19/2022	11/01/2045
Shaped S	678908-4E-1	OKSDEV 2022 A3 - ABS			4					5,000,000						4.714	4.714	MN		278,912	08/19/2022	05/01/2052
Structures Securities 5,196,201 500,000 5,196,101 5,196,001 6,000 5,000					4		15,000,000	97.9420	14,691,257	15,000,000	15,000,000					4.623	4.623	JD	57,788		08/31/2022	06/01/2044
	0849999999.	Subtotal - Bonds - U.S. Special Revenue	s - O	ther L	.oan-Bac	ked and																
	Structured Securities					51,562,327		49,930,454	51, 129, 116	51,370,871		(66,012)						582,340	2,950,442			
1	0909999999.	Total - U.S. Special Revenues Bonds					1,590,428,286	XXX	1,432,210,344	1,610,177,293	1,604,100,608		1,048,079			XXX	XXX	XXX	6,835,612	46,532,140	XXX	XXX
SUMEN MARKEW 659 1.2 2.4 FE 7.46 75 32,000 7.62 189 1.20 0.00 7.62 189 1.00 0.00 1.386 75 1.00 0.00 1.386 75 1.00 0.00 1.	00115A-AF-6	AEP TRANSMISSION COMPANY LLC			1,2	1.F FE	3,934,582	84.3650	3,374,600	4,000,000	3,943,410		1,467			4.000	4.096	JD	13,333	160,000	05/25/2017	12/01/2046
00134-1-4-7 00134-1-6-7	00115A-AJ-8	AEP TRANSMISSION COMPANY LLC			1,2	1.F FE	8,748,425	86.9610	7,609,079	8,750,000	8,749,106		20			4.250	4.251	MS	109,497	371,875	09/05/2018	09/15/2048
0339-07-07-08-09-08-09-09-09-09-09-09-09-09-09-09-09-09-09-	001192-AH-6	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	7,487,475	. 102.0290	7,652,183	7,500,000	7,491,040		294			5.875	5.886	MS	129,740	440,625	03/16/2011	03/15/2041
0.0158-0-7 \$2.508	001192-AL-7	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	1,398,740	97.7190	1,368,066	1,400,000	1,399,757		123			3.875	3.885	MN	6,932	54,250	11/13/2015	11/15/2025
01394-1-2-3 AS COPP 1 2 2 FE 4.026 65 82 000 56 60 00 50 60 00 60,888 66 13.55 1.28 J 3.88 8.88 1.1972020 1.1972020 1.09745-1-2-3 AR PEC 5 1.28 FE 4.026 58 9.8 1950 4.9 300 5.5 0.00 5.5 75 (172) 4.6 00 4.7 2 J J 5 19 8.2 50 1.09742020 1.09745-1-2-3 AR PEC 5 1.28 FE 4.026 58 9.8 1950 4.9 300 5.5 0.00 5.5 75 (172) 4.7 0 J J 5 19 8.2 50 1.09742020 1.097	00130H-CB-9	AES CORP			1,2	2.C FE	5,728,396	96.2820	5,516,959	5,730,000	5,729,606		252			3.300	3.305	JJ	87, 192	189,090	05/15/2020	07/15/2025
ONSIN-16-10 AURILIAN AURILI					1,2											3.950	3.998	JJ		245,690	05/15/2020	07/15/2030
001984-1-0-1 (A) R.C.					1,2					610,000						1.375					11/19/2020	01/15/2026
00194-1-42 ATLI INC				C	1											-	3.216	JD			12/13/2021	12/12/2042
000989-Q-9 ATT INC 1.2 2.8 FF 1.25 1800 9,8900 12,194 197 12,850,000 2,455,505 2,500,000 2,505,488 6893 4,500 4,456 180 59,250 189,750 50,000/2022 65,75/2035 00099-N-1 ATT INC 1.2 2.8 FF 1.95 112, 99,980 10,000 10,000 12,0				C	1,2								(112)									
00098-H-1-4 ATT INC					1				, , , , , ,		, , ,											
00098-11-1 ATT INC					1,2																	
00069F-LF-6																						
00098-44-9 ATAT INC 1.2 2.8 FE 1,597,678 75,830 4.54,978 500,000 597,835 1.44 3.3,650 3.571 1.0 1.825 2.1,000 0.9747/2002 0.9747/2003					.,					,						-						
00008F-LI-D																						
DOZGER-LI-9 ATT INC 1,2 2,8 FE 46,653,464 72,2730 33,785,646 4.6747,000 4.660,193 1,641 3,550 3,560 185 4.88,636 1,695,519 12,228,0200 0,091,572655 0,02694-Mi-1 ATT INC 1,2 2,8 FE 776,387 71,7100 555,753 775,000 7776,371 (119) 3,655 3,641 185 8,8329 28,881 0,099,02020 0,091,572655 0,02694-Mi-1 ATT INC 1,2 2,8 FE 1,026,760 1,1394 6,944,000 1,027,352 (5,976) 3,960 3,665 0,0 3,148 37,772 12,072,0200 12,071,0203 0,02694-Mi-1 ATT INC 1,2 2,8 FE 1,026,760 73,960 734,646 9,944,000 1,027,352 (5,077) 3,800 3,665 0,0 3,148 37,772 12,072,0200 12,071,0205 0,02764-ACT AFTIV P.C. 2,8 FE 1,9595,600 78,4010 15,880,280 2,20,000,000 1,957,0205 0,02764-ACT AFTIV P.C. 1,2 2,8 FE 1,9595,600 78,4010 15,880,280 2,000,000 1,957,0205 0,02764-ACT AFTIV P.C. 1,2 1,0 FE 3,602,381 2,000,000 1,000,381 2,000,381 2,000,381 2,000,381 2,000,381 2,000,381 2,000,381 2,000,381 2,000,381 2,000,381 2,000,381 2,000,381 2,000,381 2,000,381 2,000,381					1,2																	
00268-LV-2					1,2						, , , , ,											
00206R-MM-1 AT&T INC 1,2 2,8 FE 6,429,639 81,5570 5,141,334 6,304,000 6,402,837 (8,966) 2,256 2,286 J. J. J. J. J. J. J. J			··· ···		1,2								,									
00208F-NH-9 ATAT INC			··· ···		1,2																	
D0217G-AA-1 APTIV PLC			··· ···		1,2												-					
00217G-AC-7 APTIV PLC C 1,2 2.8 FE 19,966,600 78,4010 15,680,260 20,000,000 19,957,020 783 4,150 4,163 IN 138,333 830,000 02/09/2022 05/01/2052					1,2								(507)									
002824-BG-4 ABBOTT LABORATORIES 1,2 1,D FE 14,020,351 102.0510 14,389,191 14,100,000 14,039,318 3,294 4.750 4.795 INN 57,673 669,750 10/18/2017 11/30/2036 00287Y-AH-1 ABBOTT LABORATORIES 1,2 1,D FE 3,602,592 89,0310 3,205,120 3,600,000 3,610,526 (376) 1.150 1.139 JJ 1.150 1.150 1.139 JJ 1.150 1.139 JJ 1.150 1.150 1.139 JJ 1.150 1.150 1.139 JJ 1.150 1.150 1.139 JJ 1.150 1.150 1.139 JJ 1.150 1.1				C	1,2													FA				
00284-BP-4 ABBOTT LABGRATGRIES 1, 2 1, D FE 3,602,592 89.0310 3,205,120 3,600,000 3,601,526 (376) 1.150 1.139 JJ 1.7,365 41,400 0.2/11/2021 0.1/30/2028 0.0287/-AM-1 ABBVIE INC 1.6 FE 4,888,245 92.8660 4,787,247 5,155,000 4,907,376 7,908 4.400 4.789 IMN 34,663 226,820 10/18/2017 1.1/06/402 0.0287/-AS-B ABBVIE INC 1.2 1.6 FE 1.17,445,425 98.0910 1.7,165,000 1.7,463,831 2,368 4.4500 4.787 4.787 4.4500 4.767 IMN 6.20,813 787,500 0.05/07/2015 0.05/14/2045 0.0287/-AN-1 ABBVIE INC 1.2 1.6 FE 2,152,898 95.6260 2.060,747 2.155,000 2.153,729 42 4.300 4.305 IMN 1.2,098 92.665 10/18/2017 0.05/14/2045 0.0287/-AN-9 ABBVIE INC 1.2 1.6 FE 2,932,800 92.2560 9.225,70 10,000,000 9.942,995 1.455 4.450 4.491 IMN 5.58,097 445,000 0.05/09/2016 0.05/14/2046 0.0287/-BD-0 ABBVIE INC 1.2 1.6 FE 1.4,092,999 98.0920 13,880,046 14,150,000 14,100,450 853 4.875 4.889 IMN 90,059 689, 813 06/28/2019 1.1/12/2048 0.0287/-CX-5 ABBVIE INC 1.2 1.6 FE 4.996,390 7,780 0.000 7,747,481 10.000,000 1.4,091,187 10.000,000 1.4,00		· · · · · · - · · · · · · · · · · · · · · · · · · ·	··· ···	C	1,2					' '								MN				
00287Y-AB-0 ABBVIE INC 1 1.6 FE 4.858,245 92.8660 4.787,247 5.155,000 4.907,376 7.908 4.400 4.789 MN 34.653 226,820 10/18/2017 11/06/2042 1.0 FE 17.445,425 98.0910 17.500,000 17.463,831 2.368 4.500 4.500 4.500 4.500 MN 102,813 787,500 0.505/2015 0.5074/2035 0.0287Y-AS-8 ABBVIE INC 1.2 1.6 FE 10,153,980 95.4850 9.788,227 10,250,000 10,158,411 2.787 4.400 4.300 4.305 MN 12,081 3.787,500 0.5075/2015 0.5074/2035 0.0287Y-AV-1 ABBVIE INC 1.2 1.6 FE 2.152,898 95.6260 2.060,747 2.155,000 2.153,729 42 4.300 4.305 MN 12,098 92.665 10/18/2017 0.05/14/2036 0.0287Y-AW-9 ABBVIE INC 1.2 1.6 FE 9.932,800 92.2560 9.225,570 10,000,000 9.942,995 1.455 4.450 4.491 MN 58.097 445,000 0.05/92/016 0.05/14/2048 0.0287Y-BZ-1 ABBVIE INC 1.2 1.6 FE 4.996,930 97.7480 4.487,400 5.000,000 4.989,187 8.94 0.2680 2.600 2.061 MN 14.444 130,000 11/12/2019 11/12/2024 0.0287Y-CX-5 ABBVIE INC 1.2 2.0 FE 8.147,805 98.6890 7.520,000 89.4110 4.649,380 5.200,000 5.200,000 0.507,000					1,2																	
00287Y-AR-0 ABBVIE INC 1,2 1,6 FE 17,445,425 98.0910 17,165,960 17,500,000 17,463,831 2,368 3,4 500 4.523 MN 102,813 787,500 0.505/2015 0.505/14/2035 0.0287Y-AS-8 ABBVIE INC 1,2 1,6 FE 10,153,980 95.4950 9,788,227 10,250,000 10,158,411 2,787 3,400 4.305 MN 12,088 92.665 3,417,50 0.08/10/2022 0.05/14/2035 0.0287Y-AV-1 ABBVIE INC 1,2 1,6 FE 2,152,898 95.6260 2,060,747 2,155,000 2,153,729 42 4.450 4.451 MN 12,088 92.665 10/18/2017 0.05/14/2036 0.0287Y-BZ-1 ABBVIE INC 1,2 1,6 FE 4,092,999 98.0920 91.3680 92.2567 0.000000 14,100,400 4.899,187 8.94 0.0287Y-BZ-1 ABBVIE INC 1,2 1,6 FE 4,996,390 97.7480 4,887,400 4,887,400 4.897,			··· ···		1,2													••				
00287Y-AS-8 ABBVIE INC 1,2 1,6 FE 10,153,980 9,788,227 10,250,000 10,158,411 2,787 4.700 4.767 MN 62,895 481,750 0.8/10/2022 0.5/14/2045 0.287Y-AV-1 ABBVIE INC 1,2 1,6 FE 2,152,898 95,6260 2,060,747 2,155,000 2,153,729 42 4.300 4.305 MN 12,098 92,665 10/18/2017 0.05/14/2046 0.0287Y-BV-1 ABBVIE INC 1,2 1,6 FE 9,932,800 92,255,670 10,000,000 9,942,995 1,455 4.450 4.491 MN 58,097 445,000 0.5/99/2016 0.05/14/2046 0.0287Y-BV-1 ABBVIE INC 1,2 1,6 FE 14,092,999 98,0920 97,788,046 14,150,000 14,100,450 853 4.875 4.895					1 0						, , , , ,											
00287Y-AV-1 ABBVIE INC 1,2 1,6 FE 2,152,898 9,5 6260 2,060,747 2,155,000 2,153,729 42 4 300 4.305 MN 12,098 92,665 10/18/2017 05/14/2036 00287Y-AV-1 ABBVIE INC 1,2 1,6 FE 9,932,800 92,2557 10,000,000 9,942,995 1,455 4 450 4.491 MN 58,097 445,000 05/14/2036 05/14/2036 00287Y-BD-1 ABBVIE INC 1,2 1,6 FE 14,092,999 99,092 13,880,046 14,150,000 14,100,450 853 4 8.875 4.898 MN 90,059 689,813 06/28/2019 11/2019					1,4																	
00287Y-AIII-9 ABBVIE INC 1,2 1,6 FE 9,932,800 9,225,570 10,000,000 9,942,995 1,455 4,450 4,491 MN 58,097 445,000 0.5/09/2016 0.5/14/2046 0.0287Y-8D-0 ABBVIE INC 1,2 1,6 FE 4,996,390 9,7 480 4,887,400 5,000,000 4,899,187 4,887,400 5,000,000 4,899,187 4,887,400 4,887,40																		MIN				
00287Y-BD-0 ABBVIE INC 1,2 .1.6 FE .14,092,989 .98.0920 .13,880,046 .14,150,000 .14,100,450 .853					.,				, ,							-		MN		· ·		
00287Y-BZ-1 ABBVIE INC 1,2 1.6 FE 4,996,390 97,7480 4,887,400 5,000,000 4,999,187 894 2.600 2.619 MN 14,444 130,000 11/12/2019 11/21/2024 00287Y-CX-5 ABBVIE INC 1,2 2.C FE 8,147,805 98.6890 7,520,079 7,620,000 7,747,481 (130,811) 3.800 2.021 MS 85,259 289,560 0.5/14/2020 03/15/2025 003009-B8-5 ABERDEEN ASIA-PACIFIC INCOME FUND INC 1 1.A FE 5,200,000 89.4110 4,649,380 5,200,000																	-					
00287Y-CX-5 ABBVIE INC			····		1,2																	
003009-B8-5 MBERDEEN ASIA-PACIFIC INCOME FUND INC					1 2		, ,		, ,	., ,	, ,								,			
					1,4								(130,011)									
1003977-88-0 1000505-038-0 1000505-038P 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		MICROSOFT CORP	ľ	1	1	1.A PL				16 .696 .448	16.696.463		(2)			3.730	3.930			656 . 170	02/19/2019	08/15/2039

SCHEDULE D - PART 1

<u> </u>								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod		6	7		air Value	10	11		e in Book/Adju	usted Carrying					nterest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
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			F		nation Modifier								Current Year's	Exchange							
			0		and		Rate					Current	Other-	Change in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
00440E-AW-7	CHUBB INA HOLDINGS INC			1.2	1.F FE	1,878,88		1,712,434	1,820,000	1,871,652		(1,490)			4.350	4. 148	MN	12,755	79,170	09/13/2018	11/03/2045
00817Y-AG-3	AETNA INC			1	2.B FE			373,339	333,000	399,821		(3,307)			6.750	4.765	JD	999	22,478	02/01/2012	12/15/2037
00817Y-AJ-7	AETNA INC			1,2	2.B FE	12,576,60	788.4770	11,475,454	12,970,000	12,667,750		10, 172			4.500	4.691	MN	74,578	583,650	06/13/2019	05/15/2042
00817Y-AM-0	AETNA INC			1,2	2.B FE	9,923,32	83.4550		10,367,000	9,977,599		12,623			4. 125	4.417	MN	54,643	427,639	06/13/2019	11/15/2042
00817Y-AP-3	AETNA INC	.		1,2	2.B FE		89.5700	1,791,400	2,000,000	2,467,419		(16,874)			4.750	3. 149		27,972	95,000	11/03/2021	03/15/2044
00817Y-AZ-1	AETNA INC	.		1,2	2.B FE		78.4310	14,117,598	18,000,000	16,096,489		14, 127			3.875	4.507	FA	263,500		08/16/2023	08/15/2047
00846U-AN-1	AGILENT TECHNOLOGIES INC	.		1,2	2.A FE		86.6610	4,333,035	5,000,000	4,786,672		26, 190			2.300		MS	34,819	115,000	02/04/2022	03/12/2031
008474-D*-6	AGNICO-EAGLE MINES LTD		Α	1	2.A FE		96.4130	3,856,528	4,000,000	4,000,000					4.640	4.640		1,031	278,400	06/29/2017	06/29/2027
008474-E#-1	AGNICO-EAGLE MINES LTD		. A	1	2.A FE		92.1710		9,100,000	9,100,000					4.630		AO	100,651		04/05/2018	04/05/2033
008474-E*-5	AGNICO-EAGLE MINES LTD		. A	1	2.A FE		94.8770	687,858	725,000	725,000					4.380	4.378		7,586	31,755	04/05/2018	04/05/2028
008474-E@-3			. A	1	2.A FE		93.2230	2,004,295	2,150,000	2,150,000					4.480	4.479		23,010	96,320	04/05/2018	04/05/2030
00855@-AC-8 009158-AZ-9	AGREE REALTY CORP AIR PRODUCTS AND CHEMICALS INC	.		1 2	2.B)94.6770)76.2680					(35.411)			4.420	4.419				07/28/2016	07/28/2028
009158-BA-3	AIR PRODUCTS AND CHEMICALS INC			1.2	1.F FE		771.3850	12,905,628	25,300,000			(33,411)			2.700	2.391				12/18/2020	05/15/2040
009279-AC-4	ATRBUS SE		С.	1.2	1.F FE				15,275,000	15, 126, 564		(40,010)			3.950	4.014				10/18/2017	04/10/2047
010392-FG-8	ALABAMA POWER CO		. 0	1	1.G FE		84.1930	8.419.330		10,063,065		(2.336)			4.100	4.050			410,000	01/11/2012	01/15/2042
010392-FL-7	ALABAMA POWER CO			1.2	1.E FE		186.8120	86,812		105,309		(174)			4.150	3.771		1.568	4, 150	10/18/2017	08/15/2044
012653-AE-1	ALBEMARLE CORP			1.2	2.B FE		097.7240	7,329,270	7,500,000	7,481,178		1.752			5.050		JD	31.563	378,750	05/10/2022	06/01/2032
012653-AF-8	ALBEMARLE CORP	.		1,2	2.B FE		393.2820	20,581,829	22,064,000	21,857,977		4,306			5.650	l l	JD	103,885	1,246,616	07/15/2022	06/01/2052
012725-AD-9	ALBEMARLE CORP			1,2	2.B FE	2,806,11		2,997,094	3,200,000	2,806,804		692			5.450	6.536	JD	14,533		11/30/2023	12/01/2044
01273P-AB-8	ALBEMARLE WODGINA PTY LTD	.	. C	1,2	2.B FE	9,620,85	488.8460		9,597,000	9,613,092		(2,541)			3.450	3.417	MN	42,307	331,097	12/10/2019	11/15/2029
015271-AG-4	ALEXANDRIA REAL ESTATE EQUITIES INC	.		1,2	2.A FE	5,530,62	96.7900	5,323,450	5,500,000	5,513,654		(2, 191)			4.500	4 . 448	JJ	103,813	247,500	07/09/2014	07/30/2029
015271-AJ-8	ALEXANDRIA REAL ESTATE EQUITIES INC	.		1,2	2.A FE	5,286,12		5,122,906	5,300,000	5,295,493		1,353			3.950		JJ	96,534	209,350	06/01/2016	01/15/2027
01959E-AC-2	ALLIED WORLD ASSURANCE COMPANY HOLDINGS I LTD		. C	1,2	2.B FE		97.4570	16,082,338	16,502,000	16,444,396		28,943			4.350	4.550		123,627	717,837	09/26/2022	10/29/2025
020002-AP-6	ALLSTATE CORP			1	2.A FE		106.6410	639,846	600,000	686,510		(7,819)			6.125	4. 178		1,633		12/15/2016	12/15/2032
020002-AT-8	ALLSTATE CORP			1	2.A FE	6,766,95		5,307,585	5,000,000	6,562,685		(104,753)			5.950	2.900		74,375	297,500	01/06/2022	04/01/2036
020002-BC-4	ALLSTATE CORP			1,2	2.A FE	7,605,57		5,132,445	6,050,000	7,499,842		(46, 109)			4.200		JD	11,293	254, 100	08/31/2021	12/15/2046
020002-BG-5 02005N-AV-2	ALLY FINANCIAL INC			1,2	2.A FE		399.2550	4,007,810	5,000,000	5,559,806		(14,353)			3.850	3. 198	FA MS			05/18/2021	08/10/2049
02005N-AV-2 02079K-AE-7	ALPHABET INC			1.2	2.0 FE		399.2550	248,137		249,566					1.900				12,813	09/24/2014	09/30/2024
02079K-AE-7	ALPHABET INC			1.2	1.0 FE		962.5380		22.225.000			34, 122			2.050	2.236				12/16/2020	08/15/2040
02079K-AG-2	ALPHABET INC			1.2	1.0 FE		062.2150	3,110,745	5,000,000	4,725,463		4.560			2.250					11/04/2020	08/15/2060
02311#-AD-8	AMAROK HOLDINGS. LLC				2.C PL		. 105.5790		12,463,060	12,463,060		4,000			7.300	7.302				10/10/2023	09/30/2038
023135-AQ-9	AMAZON, COM INC			1.2	1.E FE		2 . 103.2520	717.600	695.000	777,726		(2.587)			4.950		JD	2,485		10/18/2017	12/05/2044
023135-BF-2	AMAZON, COM INC	.		1,2	1.E FE		192.9490	14,922,994	16,055,000	16,233,497		(10,644)			3.875	3.765			622, 131	06/06/2018	08/22/2037
023135-BM-7	AMAZON.COM INC	.		1,2	1.E FE		792.6010	69,451	75,000	78,109		(44)			4.250	4.022		1,142	3, 188	06/06/2018	08/22/2057
023135-BT-2	AMAZON.COM INC	.		1,2	1.D FE		66.6170	6,661,720	10,000,000	9,746,122		6,617			2.500	2.634	JD	19,444	250,000	07/22/2021	06/03/2050
023135-CA-2	AMAZON.COM INC	.		1,2	1.D FE	2,026,33		1,493,926	1,900,000	2,014,242		(5,415)			2.875	2.438	MN	7,435	54,625	09/22/2021	05/12/2041
023135-CB-0	AMAZON.COM INC	.		1,2	1.D FE	10,787,50		7,450,130	10,000,000	10,744,896		(18,462)			3.100	2.708		42, 194	310,000	08/24/2021	05/12/2051
02343U-AH-8	AMCOR FINANCE (USA) INC	-		1,2	2.B FE	1,996,73		1,953,790	2,000,000	1,998,178		369			4.500	4.523		11,500	90,000	06/13/2019	05/15/2028
023586-C#-5	AMERCO	.		4	2.B PL		84.7320	2,830,045	3,340,000	3,340,000					2.630	2.630		22,205	87,842	09/29/2021	09/30/2031
023586-C*-9	AMERCO	.		4	2.B PL		87.3910		2,700,000	2,700,000					2.430	2.430			65,610	09/29/2021	09/30/2029
023586-C0-7	AMERCO			4	2.B PL		85.8750	2,206,999	2,570,000	2,570,000					2.510		MS	16,306	64,507	09/29/2021	09/30/2030
023586-D#-4	AMERCO			4	2.B PL		85.5460	11,839,549	13,840,000	13,840,000					2.600	2.600		153,932	359,840	01/27/2022	01/27/2031
023586-D@-6	AMERCO		.	4	2.B PL		87.1570	6,449,633	7,400,000	7,400,000					2.550	2.550	JJ	80,722	188,700	01/27/2022	01/27/2030

SCHEDULE D - PART 1

<u> </u>								Showing All Lo	ng-Term BOND:	S Owned Dece	mber 31 of	Current Yea	ar								
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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
023586-E@-5	AMERCO			4	2.B PL	1,700,00		1,411,073	1,700,000	1,700,000					2.730	2.730	JJ	19,853	46,410	01/27/2022	01/27/2033
02361D-AR-1	AMEREN ILLINOIS CO			1,2	1.F FE		82.2810	15,633,390	19,000,000	18,880,993		3,035			3.700	3.740	JD	58,583	703,000	11/16/2017	12/01/2047
02361D-AT-7	AMEREN ILLINOIS CO			1,2	1.F FE	1,006,95		930,746	1,000,000	1,006,309		(138)			4.500	4 . 458		13,250	45,000	11/08/2018	03/15/2049
025537-AK-7	AMERICAN ELECTRIC POWER COMPANY INC				2.C FE		99.1720	2,280,961	2,300,000	2,301,934		(9,425)			2.031	1.614	MS	13,754	46,713	01/04/2022	03/15/2024
025816-BK-4	AMERICAN EXPRESS CO			2	1.G FE		98.3750	1,967,492	2,000,000	1,993,932		6,311			3.625	3.962	JD	5,236	72,500	09/26/2018	12/05/2024
025816-CG-2	AMERICAN EXPRESS CO			2	1.F FE		0098.2270	14,734,050	15,000,000	14,994,123		9,959			2.500	2.000	JJ	157,292	375,000	07/25/2019	07/30/2024
025816-CP-2	AMERICAN EXPRESS CO			2	1.F FE		95.5190	17, 193, 420	18,000,000	18,812,117		(239,821)			3.300	1.864	MN	95,700	594,000	12/02/2021	05/03/2027
0258M0-EL-9	AMERICAN EXPRESS CREDIT CORP			2	1.F FE	1,771,06		1,574,595	1,650,000	1,725,636		(22,346)			3.300	1.841		8,773	54,450	12/09/2021	05/03/2027
025932-AL-8	AMERICAN FINANCIAL GROUP INC			1,2	2.A FE		6684.5500	9,850,098	11,650,000	11,957,612		(7,750)			4.500	4.017	JD	23,300	524,250	01/11/2018	06/15/2047
02665W-DY-4	AMERICAN HONDA FINANCE CORP			1	1.G FE	6,995,38		6,804,329	7,000,000	6,999,030		1,591			0.750	0.773	FA	20,708	52,500	09/07/2021	08/09/2024
03027X-BJ-8	AMERICAN TOWER CORP			1,2	2.C FE	3,250,12		2,825,361	3,231,000	3,241,965		(2,701)			1.500	1.411	JJ	20,328	48,465	12/18/2020	01/31/2028
030288-A#-1	AMERICAN TRANSMISSION SYSTEMS INC			1	2.A		0088 . 4060	7,072,475	8,000,000	8,000,000					3.660	3.659		97,600	292,800	08/31/2017	09/01/2032
030288-AB-0	AMERICAN TRANSMISSION SYSTEMS INC			1,2	2.A FE		93.5120	3,740,488	4,000,000	3,967,178		883			5.000		MS	66,667	200,000	09/22/2014	09/01/2044
030288-AC-8	AMERICAN TRANSMISSION SYSTEMS INC			1,2	2.A FE		'284.8810	1,803,715	2,125,000	2,125,679		(55)			2.650	2.645		25,966	56,313	11/29/2021	01/15/2032
03028P-D*-4	AMERICAN TRANSMISSION CO			1	1.F	7,500,00		6,666,827	7,500,000	7,500,000					4.370	4.370		66,460	327,750	04/18/2012	04/18/2042
03028P-G#-7	AMERICAN TRANSMISSION CO			1	1.F		0095.5800	3,823,193	4,000,000	4,000,000					3.190	3. 189	AO	21,621	127,600	10/30/2017	10/30/2027
03028P-G*-1	AMERICAN TRANSMISSION CO			1	1.F		0082.0890	5,335,794	6,500,000	6,500,000					3.970	3.970	JJ	111, 105	258,050	11/15/2016	01/26/2047
03028P-G@-9	AMERICAN TRANSMISSION CO			1	1.F		0082.1120	5,747,832	7,000,000	7,000,000					3.970	3.970		119,651	277,900	01/26/2017	01/26/2047
03028P-H*-0	AMERICAN TRANSMISSION CO			1	1.F	10,000,00		8, 148, 487	10,000,000	10,000,000					3.930	3.930		181,217	393,000	01/16/2018	01/15/2048
03040W-AR-6	AMERICAN WATER CAPITAL CORP			1,2	2.A FE		81.5740	17,130,603	21,000,000	20,945,099		1,415			3.750		MS	262,500	787,500	08/07/2017	09/01/2047
03040W-AS-4	AMERICAN WATER CAPITAL CORP			1,2	2.A FE		0095.9120	19, 182, 360	20,000,000	19,998,800		231		•••••	3.750		MS	250,000	750,000	08/06/2018	09/01/2028
03040W-AV-7	AMERICAN WATER CAPITAL CORP			1,2	2.A FE		9885.1350	1, 191, 889	1,400,000	1,586,958		(4,737)			4.150	3.355		4,842	58,100	12/10/2019	06/01/2049
03060N-AD-2	AMERICO LIFE INC			1,2	2.B FE		0078.1030	15,620,620	20,000,000	19,959,317		4,931		•••••	3.450		A0	145,667	690,000	04/08/2021	04/15/2031
03063#-AA-2	AMERICOLD REALTY TRUST			1	2.B FE		0097.3820	7,790,528	8,000,000	8,000,000				•••••	4.680	4.679		179,920	374,400	12/04/2018	01/08/2026
03063#-AB-0	AMERICOLD REALTY TRUST			1	2.B FE		0096.0220	14,403,257	15,000,000	15,000,000				•••••	4.860	4.000	JJ	350,325	729,000	12/04/2018	01/08/2029
03063#-AC-8	AMERICOLD REALTY TRUST			1	2.B FE		0091.3490		7,000,000	7,000,000		(05, 055)		•••••	4.100	4.100		137,919	287,000	05/07/2019	01/08/2030
03073E-AM-7	CENCORA INC			1,2	2.A FE	5,117,33		4,889,312	4,990,000	5,013,692		(25,255)			3.250		MS	54,058		09/18/2019	03/01/2025
03073E-AN-5 03073E-AP-0	CENCORA INC			1,2	2.A FE		6788.2540 9696.2890	17,077,052	19,350,000	20,334,285		(34, 138)			4.250	3.872		274, 125	822,375	12/16/2020	12/15/2027
03073E-AP-0	CENCORA INC			1,2	2.A FE		3389.4590		3,200,000			(65,946)			4.300	-		4,907	971,800	12/18/2020	12/15/202/
03073E-AU-8 03073E-AT-2	CENCORA INC	.		1,2	2.A FE		6587.4480	20,217,621				(5,443)			2.700		MS	43,191	9/1,800	11/12/2021	
03073E-A1-2 030981-AJ-3	AMERIGAS PARTNERS LP			1,2	2.A FE		0098.0000					(6,365)			5.875	5.873				12/13/2021	03/15/2031
030981-AJ-3	AMERIGAS PARTNERS LP			1,2	4.A FE				5,125,000	5, 127, 132		(1.545)			5.500		MN		281,875	12/13/2016	
031162-BZ-2	AMERICAS PARTNERS LP			1.2	4.A FE		5098.2500 0588.6100	5,035,313	6.750.000			(1,545)			4.400		MN		297,000	04/28/2015	05/20/2025
031162-BZ-2	AMGEN INC			1,2	2.A FE		0084.3100		25,000,000	24,849,390		2.152			4.400		FA			02/17/2022	02/22/2062
031162-DG-2	AMGEN INC			1.2	2.A FE					24,849,390		5. 125			5.600		MS		1, 100,000	10/26/2023	03/02/2043
032654-AN-5	ANALOG DEVICES INC			1,2	1.G FE		797.7790		4,449,000	4,703,873		(92,911)			3.500	1.315		11,246		10/26/2023	12/05/2026
032654-AV-7	ANALOG DEVICES INC			1.2	1.6 FE							(92,911)			2.100	2. 164			357,000	09/28/2021	10/01/2031
032654-AW-5	ANALOG DEVICES INC			1,2	1.F FE			14,477,438	20,000,000	20, 133, 117		(6, 181)			2.100		AO	140,000	560,000	12/13/2021	10/01/2031
032654-AX-3	ANALOG DEVICES INC			1.2	1.F FE			14,970,360	20,000,000	20, 133, 117		(13.369)			2.950		AO	147,500	590,000	12/16/2021	10/01/2041
034863-AX-8	ANGLO AMERICAN CAPITAL PLC		C	1.2	2.A FE		085.0600	6,804,784	8,000,000			(13,309)			2.625	2.404		64,750	210,000	01/22/2021	09/10/2030
034863-BC-3	ANGLO AMERICAN CAPITAL PLC		C	1,2	2.A FE		6086.0390		5,000,000	4,218,712		(14,923)			4.750	5.893			237,500	09/01/2022	03/16/2052
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC			1.2	2.0 FE		799.7970	10,977,714		10,952,160		2.844			4.700		FA	215,417	517,000	06/08/2022	02/01/2036
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC			1,2	1.G FE		3998.1040	21,215,012	21,625,000	21,552,883		2,644			4.700	4.747		441,510		08/10/2022	02/01/2036
03523T-BT-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1.2	1.G FE		0092.0580	13.808.670	15.000.000	17.787.040		(73.869)			4.439	3.317		157.215		12/17/2021	10/06/2048
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SCHEDULE D - PART 1

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		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
03523T-BV-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC	_		1 2	1.G FE	448,502		483,744	450,000	448,665	(Decircuse)	24	recognized	value	5.550	5.572		10,961	24,975	01/10/2019	01/23/2049
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	1.G FE		. 107.4990	4,002,796	4,000,000	4,441,355		(16,297)			4.950		JJ			09/13/2017	01/25/2049
035240-AM-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1								8.419				4.484	••				
035240-AM-2 036752-AB-9	ANHEUSER-BUSCH INBEV WURLDWIDE INC			1,2	1.G FE				15,000,000			(49.834)			4.375	2.418				03/20/2018	04/15/2038
036752-AB-9	ELEVANCE HEALTH INC	··· ···		1,2	2.B FE				23, 110,000	4,693,435		(49,834)			4.375	4 .494				02/14/2020	12/01/2027
036752-AU-5	ELEVANCE HEALTH INC			1,2	2.B FE	7, 122, 657		4.676.016	5.900.000	7.028.838		(31,083)			3.700	2.654	MC		218,300	11/23/2020	09/15/2049
036752-AK-9	AON CORP	··· ···		1,2	2.8 FE							(31,083)			2.900	2.654	mo			08/24/2021	09/15/2049
03740L-AB-6	APACHE CORP			1,2	2.0 FE			10, 146, 285	12,500,000	12,464,137		1,283			5.100	5. 125		212,500	637,500	08/24/2021	
037411-AW-5	APACHE CORP			1,2	2.0 FE	7,985,520		7.470.000	8,000,000	7.991.575		1, 199			4.250	4.270			340,000	06/05/2019	09/01/2040
03765H-AB-7	APOLLO MANAGEMENT HOLDINGS LP			1.2	1.F FE			14, 172, 518	14,500,000	14,470,701		1, 199			4.400	4.490	MAI		638,000	10/31/2018	05/27/2026
03765H-AD-3	APOLLO MANAGEMENT HOLDINGS LP			1,2	1.F FE				8,900,000	8.902.016		(243)			4.400	4.490	MIN			02/25/2019	02/15/2029
037833-BH-2	APPLE INC			1,2	1.B FE				14,000,000	13,958,174		1.161			4.375		MN	81.667	612,500	05/06/2015	05/13/2045
037833-BW-9	APPLE INC			1 2	1.B FE	14,929,500		15.312.165	15.000.000	14.950.676		2.988			4.500	4.536		240.000	675,000	02/16/2016	02/23/2036
037833-BX-7	APPLE INC			1.2	1.B FE	2,260,940			2,150,000			(2.636)			4.650	4.332				10/18/2017	02/23/2046
037833-BZ-2	APPLE INC			1.2	1.B FE		95.3140	11,093,643	11,639,000	11,643,034		(1,566)			2.450	2.435		116,439		07/02/2019	08/04/2026
037833-CH-1	APPLE INC			1.2	1.B FE	7,637,375		7,108,890	7,500,000	7,619,054		(3,250)			4.250	4. 140			318,750	08/11/2017	02/09/2047
037833-CR-9	APPLE INC			1.2	1.B FE		96.7490	4,160,207	4,300,000	4,289,341		2.953			3.200	3.279		19 111		01/29/2018	05/11/2027
037833-DD-9	APPLE INC			1.2	1.B FE	200,261		170,265		200,239		(6)			3.750	3.742		2.271	7,500	10/18/2017	09/12/2047
037833-DF-4	APPLE INC			1.2	1.B FE	·	97.9370	5,876,226	6,000,000	6,029,856		(33.686)			2.750	2. 169		77,000	165,000	09/19/2019	01/13/2025
037833-DK-3	APPLE INC			1.2	1.B FE	10,511,100		9.593.730	10,000,000	10.247.963		(64,976)			3.000	2.282		40.000	300,000	10/17/2019	11/13/2027
037833-DM-9	APPLE INC			1.2	1.B FE	1, 196, 220		1,168,666	1,200,000	1, 199, 444		790			1.800	1.868		6.600	21,600	11/04/2019	09/11/2024
037833-DZ-0	APPLE INC	l		1.2	1.B FE	9,972,400		6.566.580	10,000,000	9.974.602		673			2.400	2.413	FA	87.333	240,000	08/13/2020	08/20/2050
038222-AK-1	APPLIED MATERIALS INC			1,2	1.F FE	14,949,450		15,749,730	15,000,000	14,965,603		2,087			5.100	5. 126	AO	191,250	765,000	09/21/2015	10/01/2035
038222-AL-9	APPLIED MATERIALS INC			1,2	1.F FE	17,778,369	96.8920	18, 102, 276	18,683,000	18,300,180		108,209			3.300	3.979	A0	154, 135	616,539	10/16/2018	04/01/2027
03838W-AA-9	AQUARION CO			1,2	2.A FE	4,875,468	98.9020	4,773,011	4,826,000	4,829,298		(8,674)			4.000	3.817	FA	72,926	193,040	06/21/2019	08/15/2024
03842*-AE-6	AQUA PENNSYLVANIA			1	1.E		83.3530	1,250,297	1,500,000	1,500,000					3.790	3.790	JD	4,738	56,850	11/13/2012	12/01/2041
03842*-CD-6	AQUA PENNSYLVANIA, INC				1.E		. 103.7430		8,100,000	8,100,000					5.480	5.480	FA	156,591		08/24/2023	08/01/2053
039482-AC-8	ARCHER-DANIELS-MIDLAND CO			1,2	1.F FE	42,147,235		28,949,402	42,750,000	42, 177,837		13,567			2.700	2.769		339,863	1,154,250	09/29/2021	09/15/2051
04010L-AV-5	ARES CAPITAL CORP	.		1,2	2.C FE	1,998,780			2,000,000	1,999,784		177			4.250		MS	28,333	85,000	05/14/2019	03/01/2025
04015C-AA-6	ARES FINANCE CO LLC			1,2	2.A FE		97.8020	606,371	620,000	618,376		2,037			4.000	4.351		5,718	24,800	09/30/2016	10/08/2024
040555-CH-5	ARIZONA PUBLIC SERVICE CO			1	1.G FE	2,355,643		2,114,272	2,124,000	2,302,350		(11,340)			5.500		MS		116,820	10/31/2018	09/01/2035
040555-CM-4	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	14,894,146		14,030,994	14,950,000	14,908,881		1,407			5.050	5.074		251,658	754,975	08/22/2011	09/01/2041
040555-CT-9	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	17,259,930		14,398,507	17,000,000	17,223,493		(6,311)			4.350		MN	94,492	739,500	03/16/2017	11/15/2045
042735-AK-6	ARROW ELECTRONICS INC				2.C FE	1,472,313		1,322,963	1,250,000	1,329,694		(23,630)			7.500	5.204		43,229		12/22/2016	01/15/2027
04273W-AC-5	ARROW ELECTRONICS INC			1,2	2.C FE	14,963,700		12,735,120	15,000,000	14,970,108		3,209			2.950	2.978		167, 167	442,500	11/16/2021	02/15/2032
04316J-AB-5	ARTHUR J. GALLAGHER & CO			1,2	2.B FE	9,875,300			10,000,000	9,880,570		2,684			3.050	3. 114		94,889	305,000	12/14/2021	03/09/2052
04317@-AN-8	ARTHUR J GALLAGHER & CO	· ·		1	2.A FE	10,000,000		9,726,173	10,000,000	10,000,000					4.310		JD	8,381	431,000	06/24/2014	06/24/2025
04317@-AQ-1	ARTHUR J GALLAGIER & CO	··· ···		[]	2.A FE	12,000,000		11,610,196	12,000,000	12,000,000					4.400	4.399	JD	42,533	528,000	06/02/2016	06/02/2026
04317@-AV-0	ARTHUR J GALLAGHER & CO	··· ···		Ľ	2.A FE	2,500,000		2,367,957	2,500,000	2,500,000					4.090		JD	1,136		06/27/2017	06/27/2027
04317@-AW-8	ARTHUR J GALLAGHER & CO	··· ···		[2.A FE	2,500,000		2,364,511	2,500,000	2,500,000					4.090	4.089				08/02/2017	08/02/2027
04318@-AD-9	ARTISAN PARTNERS HOLDINGS LP	··· ···		[1.G PL			9,768,501							4.290	4.287				08/16/2017	08/16/2025
04318@-AE-7 04318@-AF-4	ARTISAN PARTNERS ASSEL MANAGEMENT INC	· · · · · ·		L'	1.G PL			5,494,427	5,650,000 5,840,000	5,650,000					4.530	4.529				08/16/2019	08/16/2027
043189-AF-4 04351L-AB-6	ASCENSION HEALTH ALLIANCE			1	1.6 PL	5,840,000			5,840,000	5,840,000		(43)			3.100	3. 100				10/18/2022	11/15/2046
04433L-AB-6	ASHLAND LLC			1 2	1.B FE							(43)			3.945	3.925			540.000	08/03/2021	09/01/2031
04400L-AA-0	NUILNIU LLU			1,4	U.A IL		00.0200		10,000,000	10,000,000						0.0/0	mo			00/00/2021	03/01/2001

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	
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			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	lĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
04472*-AP-6	ASHLEY FURNITURE INDUSTRIES LLC			4	2.B	34,250,00	0083.4310	28,575,197	34,250,000	34,250,000					3.280	3.280	JAJ0	221,559		07/20/2021	07/20/2036
045054-AJ-2	ASHTEAD CAPITAL INC	.		1,2	2.C FE	7,316,2	7593.7500	7, 155, 938	7,633,000	7,395,381		48,214			4.000	4.805	MN	50,887	305,320	04/29/2022	05/01/2028
045054-AL-7	ASHTEAD CAPITAL INC	.		1,2	2.C FE	12,713,5	3993.1250	12,627,750	13,560,000	12,846,776		99,273			4.250	5.294	MN	96,050	576,300	09/28/2022	11/01/2029
045054-AN-3	ASHTEAD CAPITAL INC			1,2	2.C FE		90.2500	2,026,113	2,245,000	1,997,670		84,857			1.500	6 . 127	FA	13,002	33,675	09/26/2022	08/12/2026
045054-AP-8	ASHTEAD CAPITAL INC			1,2	2.C FE		0081.3750	6, 103, 125	7,500,000	7,470,632		3,460			2.450	2.507	FA	70,948	183,750	08/31/2021	08/12/2031
045487-AB-1	ASSOCIATED BANC-CORP	.		2	2.C FE	28 , 146 , 58		27,243,621	27,790,000	27,847,271		(72,346)			4.250		JJ	544,607	1,181,075	09/19/2019	01/15/2025
04621W-AD-2	ASSURED GUARANTY US HOLDINGS INC			1,2	2.A FE	14,957,5		13,167,075	15,000,000	14,967,436		3,814			3.150	3. 183		21,000	472,500	05/19/2021	06/15/2031
04621W-AE-0	ASSURED GUARANTY US HOLDINGS INC			1,2	2.A FE		5071.8320	5,028,219	7,000,000	6,987,810		252			3.600	3.610		74,200	252,000	08/17/2021	09/15/2051
04621W-AF-7	ASSURED GUARANTY US HOLDINGS INC			1,2	1.F FE	1 1	00 . 104.7820	10,478,160	10,000,000	9,949,954		3,754			6.125	6.249		221, 181		08/16/2023	09/15/2028
04621X-AM-0 046353-AD-0	ASSURANT INC			1,2	2.B FE	5,997,90	0089.5800	5,374,782	6,000,000						3.700	3.704		79,550	222,000	08/15/2019 10/18/2017	02/22/2030
046353-AD-0	ASTRAZENECA PLC			1	1.G FE			12,381,619	13, 150,000	13, 304, 143		(1,430)			4.375	4.283			5,450	04/27/2021	11/16/2045
046353-AM-0	ASTRAZENECA PLC			1 2	1.G FE		0694.1570 6094.2580	6.598.081	7.000.000	8.179.643		(31,360)			4.375	3.351				04/27/2021	08/17/2048
046353-AV-6	ASTRAZENECA PLC			1.2	1.6 FE		6063.9790	367,880	575,000	563,962					2. 125	2.221		4,921	12,219	08/03/2020	08/06/2050
04685A-2J-9	ATHENE GLOBAL FUNDING			1,2	1.E FE		7098.2060	32,800,670	33,400,000	33,403,584		9,463			2.750	2.772			918,500	08/20/2019	06/25/2024
04685A-2K-6	ATHENE GLOBAL FUNDING				1.E FE		1093.0990	7.447.928	8.000.000	7,994,640		1.767			2.950	2.975			236,000	11/06/2019	11/12/2026
04686J-AD-3	ATHENE HOLDING LTD		. C	1.2	2.A FE		2075.1030	9,012,312	12.000.000	11,926,406		1.461			3.950	3.987			474,000	05/20/2021	05/25/2051
04774#-AA-0	ATLANTA FALCONS STADIUM			1	2.B PL		2284.2730	2,048,872	2,431,222	2,431,299		(3)			3.590	3.589	MS	29,094	87,281	08/25/2016	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM			1	2.B PL	1,738,9	7084.0820		1,738,970	1,739,025		(2)			3.590	3.589	MS	20,810	62,429	11/01/2016	09/01/2042
048303-E*-8	ATLANTIC CITY ELECTRIC CO			1	1.F	2,500,00	0096.7650	2,419,135	2,500,000	2,500,000					3.500	3.499	JD	7,292	87,500	12/08/2015	12/01/2025
049560-AR-6	ATMOS ENERGY CORP			1,2	1.G FE		0090.0470	6,303,304	7,000,000	6,997,530		396			2.625	2.632		54, 104	183,750	09/25/2019	09/15/2029
049560-AS-4	ATMOS ENERGY CORP			1,2	1.G FE		7676.7850	20,328,776	26,475,000	27,298,750		(20,887)			3.375	3. 194		263,095	893,531	01/06/2022	09/15/2049
049560-AW-5	ATMOS ENERGY CORP			1,2	1.G FE		0069.9840	6,998,440	10,000,000	9,638,948		8 , 143			2.850	3.042		107,667	285,000	10/22/2021	02/15/2052
049560-BA-2	ATMOS ENERGY CORP			1,2	1.G FE		. 117.6350	17,645,175	15,000,000	14,836,228		1,078			6.200	6.281		209,250		10/24/2023	11/15/2053
04965D-A@-5	ATRESMEDIA CORPORACION DE MEDIOS DE COMMUNICACION .		. C	1	2.C		0099.8280	7,986,264	8,000,000	8,000,000					4.750	4.749		179,444	380,000	07/11/2018	07/11/2025
053332-BB-7	AUTOZONE INC			1,2	2.B FE		7098.7760	6,914,306	7,000,000	7,003,672		(355)			4.750	4.742				07/19/2022	08/01/2032
05348E-BA-6	AVALONBAY COMMUNITIES INC AVERY DENNISON CORP			1,2	1.G FE		1095.8520	5,751,108	6,000,000						3.350	3.391			201,000	05/03/2017	05/15/2027
053611-AJ-8 053611-AK-5	AVERY DENNISON CORP			1,2	2.B FE		10 . 101.0120 7788.3270	1,515,179							4.875	4.823		5,078		12/07/2018	12/06/2028
05379B-D#-1	AVISTA FIRST MORTGAGE BONDS			1,2	2.B FE		0067.3300					99,318			3.070	4.357			209,350	04/25/2022	04/30/2030
05379B-D@-3	AVISTA FIRST MORTGAGE BONDS			1	1.G		0072.6540	14.894.068	20.500.000	20.500.000					3.430		JD	58.596	703, 150	11/26/2019	12/01/2049
05379B-E0-2	AVISTA CORP			4	1.G			10 . 442 . 168		10.000.000					5.660	5.659				03/29/2023	04/01/2053
053807-AS-2	AVNET INC			1,2	2.0 FE		3098.8000	5,434,017	5,500,000	5,489,451		4.269			4.625	4.715		53,701	254,375	03/21/2016	04/15/2026
05490L-AA-7	BCBSM INC			1.2	2.B FE		9797.3140	16,733,125	17, 195,000	17.169.995		17.363			3.790	3.900		108.615	651,691	06/28/2018	05/01/2025
05523#-AA-1	BAE SYSTEMS PLC		. C	4	2.A		0680.5150	10,256,002	12,738,006	12,738,006					3.390	4.768		19, 192	432,482	09/15/2022	07/31/2042
05523R-AE-7	BAE SYSTEMS PLC		. C	1,2	2.A FE		5070.1310	3,506,540	5,000,000	4,932,045		1,646			3.000	3.075	MS	44, 167	150,000	09/08/2020	09/15/2050
05523R-AF-4	BAE SYSTEMS PLC	.	. C	1,2	2.A FE	1 1	6082.1230	2,463,690	3,000,000	2,983,729		2, 107			1.900	1.982		21,533	57,000	09/08/2020	02/15/2031
05523U-AL-4	BAE SYSTEMS HOLDINGS INC			1	2.A FE		0092.0310	4,601,545	5,000,000	4,822,515		4,760			4.750		AO	55,417	237,500	12/03/2015	10/07/2044
055451-AR-9	BHP BILLITON FINANCE (USA) LTD	.	. C		1.F FE		1090.7790	13,389,888	14,750,000	14,850,767		(7, 163)			4. 125	4.049		214,643	608,438	11/04/2021	02/24/2042
055451-AV-0	BHP BILLITON FINANCE (USA) LTD		. C	1	1.F FE		. 100.7500	100,750	100,000	115,081		(499)			5.000		MS	1,264	5,000	10/18/2017	09/30/2043
05631#-AA-0	BSCH ISSUER II			4	1.G PL		. 106.4840	20,991,095	19,712,857	19,712,857					6.950	6.947		232, 146	738,301	04/17/2023	04/30/2048
05631@-AA-2	BSCH ISSUER I			4	1.G PL		13 . 106 . 3360	10,938,958	10,287,143	10,287,143					6.950		A0	121, 145		04/17/2023	04/30/2048
05632*-AA-3	BSCH II ISSUER I	·			1.G PL	3,683,7			3,683,721	3,683,721					7.070	7.070		142,518		06/15/2023	07/31/2048
05632*-AC-9	BSCH II ISSUER I	·			1.G PL		17 . 106 . 8790	6,397,815	5,986,047	5,986,047					7.200	7.200				06/15/2023	07/31/2048
05632@-AA-1	BSCH II ISSUER II				1.G PL	4,316,2	79 . 104.9550	4,530,138	4,316,279	4,316,279					7.070	7.070	JJ	166,991		06/15/2023	07/31/2048

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
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			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to)		Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0	į į	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
056320-AC-7	BSCH II ISSUER II	.			1.G PL	7,013,95		7,499,339	7,013,954	7,013,954					7.200	7.200	JJ	276,350		06/15/2023	07/31/2048
05682*-AA-2	BAIN CAPITAL HOLDINGS LP	-		4	1.D PL	2,750,00		2,306,519	2,750,000	2,750,000					2.590	2.590	A0	15,036	71,225	02/09/2021	04/15/2031
05682*-AB-0	BAIN CAPITAL HOLDINGS LP	.		4	1.D PL	5,000,00		4,010,463	5,000,000	5,000,000					2.690		A0	28,394	134,500	02/09/2021	04/15/2033
05682*-AC-8	BAIN CAPITAL HOLDINGS LP	-		4	1.D PL		0076.8030	33,793,140	44,000,000	44,000,000					2.840		A0	263,804		02/09/2021	04/15/2036
05682*-AD-6	BAIN CAPITAL HOLDINGS LP	-		4	1.D PL		0075.9360	987, 174	1,300,000	1,300,000					3.410	3.410	A0	9,359		02/09/2021	04/15/2041
05723K-AE-0	BAKER HUGHES HOLDINGS LLC			1,2	1.G FE	5,000,00		4,781,645	5,000,000	5,000,000					3.337	3.337	JD	7,416		02/01/2018	12/15/2027
05723K-AF-7	BAKER HUGHES HOLDINGS LLC	.		1,2	1.G FE		285.4360	26,485,036	31,000,000	32,047,506		(29,429)		•••••	4.080	3.852	JD	56,213		01/12/2021	12/15/2047
05723K-AG-5	BAKER HUGHES HOLDINGS LLC	.		1,2	1.G FE		0093.0980	9,309,840		10,000,000		(1 744)		•••••	3.138	3. 138			313,800	11/04/2019	11/07/2029
058498-AV-8 058498-AX-4	BALL CORP			1,2	3.A FE		0098.8750			7,254,023		(1,744)			4.875	4.847	MS			03/07/2018	03/15/2026
058498-AX-4 058498-AY-2	BALL CORP			1,2	3.A FE		085.5000 0 . 103.3750					112			6.875	6.874				11/09/2022	09/15/2031
05971J-AA-0	CADENCE BANK			2.5	2.B FE		094.1400								4. 125	4. 125			742,500	11/13/2019	
06050T-JZ-6	RANK OF AMERICA NA			2,5	1.G FE		06 . 108 . 8780	16,945,236		163.277		(723)			6.000		MN	1.900	9.000	07/19/2012	11/20/2029
06051G-FC-8	BANK OF AMERICA CORP				1.G FE		298.4060	6,691,601	6,800,000	6,321,298					5.000	5.587			340,000	11/16/2022	01/21/2044
06051G-FG-9	BANK OF AMERICA CORP				1.G FE	173,43		146,019				(633)			4.875	3.921		1,828	7,313	10/18/2017	04/01/2044
06051G-FP-9	BANK OF AMERICA CORP				2.A FE		1498.2880	1.769.180	1,800,000			(21,998)			3.950	2.658		13.825	71,100	11/04/2019	04/21/2025
06051G-FU-8	BANK OF AMERICA CORP				2.A FE		098.7470	2.962.404	3,000,000	3.053.716		(23, 359)			4.450		MS			10/06/2016	03/03/2026
06051G-GC-7	BANK OF AMERICA CORP			2	2.A FE		097.1690	8.745.246	9,000,000	9.000.000		(20,000)			4.183		MN			11/21/2016	11/25/2027
06051G-GF-0	BANK OF AMERICA CORP			1,2,5	1.G FE		995.7820	325.659	340,000	343,833		(1.172)			3.824	3.432	.1.1	5,815		10/18/2017	01/20/2028
06051G-GL-7	BANK OF AMERICA CORP			1,2,5	1.G FE		5595.5620	3.344.677	3.500.000	3,758,258		(75.578)			3.705	1.416	AO	24 . 134	129,675	12/16/2020	04/24/2028
06051G-GM-5	BANK OF AMERICA CORP			1,2,5	1.G FE		890.4320	17.046.375	18,850,000	19,234,372		(22,470)			4.244		AO	148.888	799,994	09/17/2018	04/24/2038
06051G-GT-0	BANK OF AMERICA CORP			1,2,5	1.G FE		2598.1160		7.500.000	7.611.254		(147.060)			3.093	1.097		57.994		03/30/2021	10/01/2025
06051G-HQ-5	BANK OF AMERICA CORP			1,2,5	1.G FE	4,065,8		3.606.196	3.800.000	3.951.060		(26,702)			3.974		FA	60,405	151,012	06/20/2019	02/07/2030
06051G-HR-3	BANK OF AMERICA CORP			1,2,5	1.E FE		099.2860	496,429	500,000	500,000					3.458		MS	5,091		03/12/2019	03/15/2025
06051G-JS-9	BANK OF AMERICA CORP			1,2	1.G FE		091.7030	9, 170, 330	10,000,000	10,034,430		(13,089)			1.734	1.596	JJ		173,400	09/27/2021	07/22/2027
06406G-AA-9	BANK OF NEW YORK MELLON CORP			2	1.F FE	3,877,26	292.0490	3,681,972	4,000,000	3,943,968		10 , 452			3.000	3.315	A0	20,333	120,000	12/13/2016	10/30/2028
06406R-AF-4	BANK OF NEW YORK MELLON CORP			2	1.F FE			12,408,448	13,000,000	12,997,233		623			3.400		JJ	186,622		01/22/2018	01/29/2028
06406R-BB-2	BANK OF NEW YORK MELLON CORP			2	1.F FE	14,912,86	5585.3180	12,797,745	15,000,000	14,927,956		7,941			2.500	2.566	JJ	161,458	375,000	01/28/2022	01/26/2032
064159-HB-5	BANK OF NOVA SCOTIA		. A		2.A FE	1,968,82	2298.3290	1,769,918	1,800,000	1,857,206		(28,052)			4.500		JD	3,375	81,000	11/04/2019	12/16/2025
06417X-AE-1	BANK OF NOVA SCOTIA		. A	1	1.F FE		0082.9270	4,146,340	5,000,000	4,819,552		19,486			2.450	2.955	FA	50,701	122,500	02/07/2022	02/02/2032
06683*-AA-9	BANTECH 13 25			4	5.B GI		. 100.0000	1,305,013	1,305,013	1,305,013					13.000		JAJ0	43,355	191,588	10/01/2023	01/02/2040
06738E-AV-7	BARCLAYS PLC		. C	1	2.A FE		93.6010	46,800	50,000	54,812		(121)			4.950		JJ	1,176	2,475	10/18/2017	01/10/2047
071813-BP-3	BAXTER INTERNATIONAL INC			1,2	2.B FE		1972.7630	2,837,757	3,900,000	4,483,395		(19,286)			3.500	2.606	FA	51,567	136,500	09/24/2020	08/15/2046
071813-CV-9	BAXTER INTERNATIONAL INC			1,2	2.B FE		0068.0470	3,402,340	5,000,000	5,000,000					3. 132	3 . 132	J D	13,050	156,600	11/16/2021	12/01/2051
07274N-BF-9	BAYER US FINANCE II LLC			1,2	2.B FE		2278 . 4900	12,240,500	15,595,000	13, 174, 864		60,628			4.400		JJ	316,405	686, 180	07/12/2018	07/15/2044
073096-A#-6	BAYPORT POLYMERS LLC			4	1.E PL	10,000,00		10,473,685	10,000,000	10,000,000					5.050	5.049		190,778	252,500	02/15/2023	02/15/2033
073096-A*-0	BAYPORT POLYMERS LLC			4	1.E PL		00 . 102.1750	11,239,202	11,000,000	11,000,000					4.770		FA	198,220		02/15/2023	02/15/2028
073096-A@-8	BAYPORT POLYMERS LLC			4	1.E PL	7,000,00		7,239,865	7,000,000	7,000,000					4.890	4.889		129,313		02/15/2023	02/15/2030
073096-B*-9	BAYPORT POLYMERS LLC			4	1.E PL	6,000,00		6,301,884	6,000,000	6,000,000					5.150	5. 149		116,733	154,500	02/15/2023	02/15/2035
07330M-AB-3	TRUIST BANK	.		2	1.F FE	3,565,53		3,291,829	3,400,000	3,447,003		(27,897)			3.625	2.748		35,948		09/09/2019	09/16/2025
075887-BG-3	BECTON DICKINSON AND CO			1,2	2.B FE		0093.4190	6,539,302	7,000,000	6, 156, 918		20,569			4.685	5.675		14,576		09/26/2022	12/15/2044
081437-AS-4	AMCOR FLEXIBLES NORTH AMERICA INC			1,2	2.B FE		293.5830	1,684,487	1,800,000	1,872,844		(28,925)			3.100	1.416		16,430	55,800	09/28/2020	09/15/2026
081437-AT-2	AMCOR FLEXIBLES NORTH AMERICA INC			1,2	2.B FE		86.5340	3,696,715	4,272,000	4,338,751		(9,848)			2.630		JD	3,745		11/04/2021	06/19/2030
084423-AU-6	W R BERKLEY CORP			1,2	2.A FE		80.4780	2,977,671	3,700,000	4,290,124		(14,697)			4.000	3.099			148,000	09/01/2020	05/12/2050
084423-AV-4	W R BERKLEY CORP			1,2	2.A FE	J 17,925,84	073.3930	13,210,740	18,000,000	17,928,266		1,450			3.550	3.573	M2	161,525	639,000	03/09/2021	03/30/2052

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
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CUSIP	5	d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
084659-AP-6	BERKSHIRE HATHAWAY ENERGY CO	.		1,2	1.G FE	1,983,64		1,584,730	2,000,000	1,985,583		348			3.800	3.846	JJ	35,044	76,000	05/02/2018	07/15/2048
084664-BL-4	BERKSHIRE HATHAWAY FINANCE CORP	.		1	1.C FE	716,05		621,779	550,000	682,564		(5,942)			5.750	3.738	JJ	14,583	31,625	10/18/2017	01/15/2040
084664-CQ-2	BERKSHIRE HATHAWAY FINANCE CORP	.		1,2	1.C FE	964,89		924,502	1,000,000	968,256		703			4.200	4.413		15,867	42,000	12/04/2018	08/15/2048
084664-CR-0	BERKSHIRE HATHAWAY FINANCE CORP	.		1,2	1.0 FE		93.2500	10,723,750	11,500,000	11,393,949		2,884			4.250	4.311	JJ			01/03/2019	01/15/2049
084670-BK-3	BERKSHIRE HATHAWAY INC			1	1.0 FE		297.2730	10,408,222	10,700,000	10,590,839		3,512			4.500	4.581	FA		481,500	01/29/2013	02/11/2043
08576P-AH-4	BERRY GLOBAL INC			1,2	2.0 FE		93.0000	10,230,000	11,000,000	10,998,540		699			1.570		JJ		172,700	12/15/2020	01/15/2026
085770-AA-3	SEITH GEODIE 110			1,2	2.0 FE	-	98.1250	490,625	500,000	500,000					4.875	4.873	JJ		24,375	05/17/2019	07/15/2026
09031W-AA-1 090572-AQ-1	BIMBO BAKERIES USA INC			1,2	2.A FE		379.1490 389.3910	375,960	475,000	467,391					4.000	4.098				05/12/2021	05/17/2051
090572-AQ-1 090572-AR-9	BIO RAD LABORATORIES INC	.		1,2	2.B FE				6,000,000			6,880			3.700	3.732			1,110,000	02/23/2022	03/15/2032
090572-AH-9 09261B-AG-5	BLACKSTONE HOLDINGS FINANCE CO LLC	.		1.2	2.8 FE	5,987,52)94.8560								2.550		MS		586,500	02/23/2022	03/15/2027
09261B-AH-3	BLACKSTONE HOLDINGS FINANCE CO LLC			1.2	1.E FE)68.6230		15,000,000	14,913,065		2,101			3.200	3.232			480,000	01/04/2022	01/30/2052
09261H-AK-3	BLACKSTONE PRIVATE CREDIT FUND			1.2	1.E FE		590.8440	454.220				274			3.200	3.232		4.785		11/15/2021	03/15/2027
09261L-AC-2	BLACKSTONE SECURED LENDING FUND			1.2	2.0 FE)95.1500	12,369,461	13,000,000	12,952,047					3.625	3.815				10/16/2020	01/15/2026
09261X-AD-4	BLACKSTONE SECURED LENDING FUND			1,2	2.0 FE		388.0520	2,399,428	2,725,000	2,706,088		5,752			2. 125	2.357		21,239	57,906	07/20/2021	02/15/2027
093662-AH-7	BLOCK FINANCIAL LLC			1,2	2.0 FE		991.7790	1,353,734	1,475,000	1,540,889		(9.296)			3.875		FA	21,592	57,156	08/25/2021	08/15/2030
093662-AJ-3	BLOCK FINANCIAL LLC			1 2	2.0 FE		89.0390	2.840.341	3,190,000	3,180,256		2 016			2.500	2.572	11		79,750	06/22/2021	07/15/2028
09581#-AA-2	BLUE OWL GP STAKES V ISSUER A			1,2	1.D PL		103.2900	6.885.965	6,666,640	6.666.640		2,010			7.110	7.110	FA			09/07/2023	08/22/2043
09581#-AB-0	BLUE OWL GP STAKES V ISSUER A				1.D PL	4,016,95		4,245,884	4,016,950	4,016,950					7.210	7.210		91,714		09/07/2023	08/22/2043
09581@-AA-4	BLUE OWL GP STAKES V ISSUER B				1.D PL	6,693,36		6.913.564	6.693.360	6,693,360					7.110	7.110				09/07/2023	08/22/2043
09581@-AB-2	BLUE OWL GP STAKES V ISSUER B				1.D PL	4 033 05	. 105.6990	4,262,902	4,033,050	4,033,050					7.210	7.210		92,081		09/07/2023	08/22/2043
096630-AD-0	BOARDWALK PIPELINES LP			1.2	2.C FE		199.2680	17.335.084	17 .463 .000	17.667.624		(284,234)			4.950	3.246				06/24/2020	12/15/2024
096630-AE-8	BOARDWALK PIPELINES LP			1,2	2.0 FE	242,60		219.942	217,000	227 .358		(4.510)			5.950		JD	1.076	12,912	06/17/2020	06/01/2026
096630-AF-5	BOARDWALK PIPELINES LP			1.2	2.C FE		98.2380		537 .000	539.858		(910)			4.450	4.256	JJ	11.019		06/12/2020	07/15/2027
096630-AG-3	BOARDWALK PIPELINES LP			1,2	2.C FE		97.8320	1,956,638	2,000,000	1,999,055		152			4.800	4.810		15,467	96,000	04/30/2019	05/03/2029
097023-AU-9	BOEING CO			1	2.C FE		. 107.7150	807,865	750,000	913,231		(15,078)			6. 125	3.338	FA	17,354	45,938	11/03/2017	02/15/2033
097023-BK-0	BOEING CO			1,2	2.C FE	10,778,45		9,248,343	11,350,000	10,945,441		28,364			3.300		MS	124,850		12/07/2018	03/01/2035
097023-BL-8	BOEING CO			1,2	2.C FE		72.7430	3,637,170	5,000,000	4,850,037		4,592			3.500	3.706	MS	58,333	175,000	02/18/2015	03/01/2045
097023-CJ-2	BOEING CO			1,2	2.C FE		87.6370	438, 184	500,000	499,329		53			3.600	3.616	MN	3,000	18,000	05/10/2019	05/01/2034
097023-CQ-6	BOEING CO			1,2	2.C FE		77.8970	7,789,730	10,000,000	9,922,847		1,708			3.750	3.797	FA	156,250	375,000	07/29/2019	02/01/2050
100743-AJ-2	BOSTON GAS CO			1	2.A FE		85.4230	149,490	175,000	175,000					4.487		FA	2,966	7,852	02/14/2012	02/15/2042
100743-AL-7	BOSTON GAS CO			1,2	2.A FE		88.8000	1,776,004	2,000,000	2,000,000					3.001	3.001	FA	25,008	60,020	07/24/2019	08/01/2029
101137-AT-4	BOSTON SCIENTIFIC CORP	.		1,2	2.A FE		94.8100	2,090,563	2,205,000	2,364,489		(7,918)			4.550		MS	33,443	100,328	06/18/2019	03/01/2039
101137-BA-4	BOSTON SCIENTIFIC CORP	.		1,2	2.A FE	5,340,70	89.4830	4,474,165	5,000,000	5,232,720		(35,295)			2.650	1.848	JD	11,042	132,500	11/17/2020	06/01/2030
101507-A#-8	BOULDER GROWTH & INCOME FUND INC			1	1.F FE		77.5420	25,201,044	32,500,000	32,500,000					2.870		MN	145,094	932,750	11/05/2020	11/05/2035
101507-A*-2	BOULDER GROWTH & INCOME FUND INC	.		1	1.F FE		85.7450	3,858,510	4,500,000	4,500,000					2.620		MN	18,340	117,900	11/05/2020	11/05/2030
10240*-AA-7	BOWIE ACQUISITIONS LLC			1	2.C PL	17,835,69		15,607,150	17,835,695	17,835,695					3.920		JD	362, 109	699, 159	12/16/2019	09/30/2038
10334#-AA-0	BOYD WATTERSON GSA FUN L.P			1	2.C PL			409,680	425,000	425,000					4.140	4. 138		6,989	17,595	04/10/2018	02/08/2026
10334#-AC-6	BOYD WATTERSON GSA FUN L.P			1	2.C PL	14,000,00		13,228,976	14,000,000	14,000,000					4.300		FA	239, 128	602,000	04/10/2018	02/08/2028
10334#-AE-2	BOYD WATTERSON GSA FUN L.P			1	2.C PL		91.6110	2,748,329	3,000,000	3,000,000					4.400	4.399		52,433	132,000	04/10/2018	02/08/2030
10334#-AG-7	BOYD WATTERSON GSA FUN L.P			1	2.C PL	7,000,000		6,774,404	7,000,000	7,000,000					4.640	4.638		98,342	324,800	03/13/2019	03/12/2027
10373Q-AB-6	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE		298.5440	1,379,619	1,400,000	1,427,117		(16,870)			3.796	2.518		14,762	53,144	09/13/2019	09/21/2025
10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE		99.3090		15,500,000	15,906,391		(79,716)			4.234		MN	100,263	656,270	02/06/2019	11/06/2028
10373Q-BP-4	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE		69.2000	10,380,015	15,000,000	15,000,000					2.939	2.939				12/01/2020	06/04/2051
105340-AP-8	BRANDYWINE OPERATING PARTNERSHIP LP	.		1,2	2.C FE	14,092,44	287.3750	12,408,124	14,201,000	14, 151,502		7,346			4.550	4.620	AO	161,536	646, 146	05/05/2017	10/01/2029

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	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	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
110122-AP-3	BRISTOL-MYERS SQUIBB CO			1	1.F FE	621,525	. 107.4750	537,373	500,000	589,270		(5, 181)			5.875	4.078	MN	3,753	29,375	12/22/2016	11/15/2036
110122-CM-8	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	8, 181, 453	98.6340	7,890,736	8,000,000	8,023,204		(47,114)			2.900	2.295	JJ	99,889	232,000	09/19/2019	07/26/2024
110122-CP-1	BRISTOL-MYERS SQUIBB CO		.	1.2	1.F FE	998,770	94.5290	945,290	1.000.000	999,214		126			3.400	3.416	JJ	14.639	34,000	05/10/2019	07/26/2029
110122-CQ-9	BRISTOL-MYERS SQUIBB CO	. I		1.2	1.F FE			16,770,653		20 . 426 . 698		(93.330)			4. 125	3.288	JD	34, 100		09/26/2019	06/15/2039
110122-CR-7	BRISTOL-MYERS SQUIBB CO	. I		1.2	1.F FE	8,263,300			10,000,000			12.064			4.250	5.510		76.736	212,500	08/15/2023	10/26/2049
110122-DG-0	BRISTOL-MYERS SQUIBB CO			1	1.F FE		96.0660	1.440.987	1,500,000	1.863.088		(12,651)			5.250	3.530	FA	29.750	78,750	11/22/2019	08/15/2043
110122-DJ-4	BRISTOL-MYERS SQUIBB CO	· · · · · · ·	1	1 2	1.F FE		99.2690	9,926,900	10,000,000	12,464,534		(79.066)			5.000	3.361			500,000	11/22/2019	08/15/2045
110122-DL-9	BRISTOL-MYERS SQUIBB CO	· · · · · · ·	1	1.2	1.F FE			13,097,971	14,311,000	17, 154,859		(78, 126)			4.550	3.329			651,151	11/22/2019	02/20/2048
110122-DW-5	BRISTOL-MYERS SQUIBB CO	· [· · · · ·	1	1.2	1.F FE			11.808.150	15,000,000	10,320,639					3.700	6.009				10/24/2023	03/15/2052
11102A-AE-1	BRITISH TELECOMMUNICATIONS PLC		· · · · · · · · · · · · · · · · · · ·	1.2	2.B FE	27,781,660		25,563,272	28,000,000	27,864,105		20,684			3.250	3.342	MN		910,000	11/25/2019	11/08/2029
11120V-AC-7	BRIXMOR OPERATING PARTNERSHIP LP			1,2	2.B FE	4, 122, 112		4.018.819	4,150,000	4.142.093		2.998			4. 125		JD	7.608	171, 188	06/02/2016	06/15/2026
11134#-AB-8	BROADSTONE NET LEASE INC			1,2	2.B FE	20,000,000		19,643,645	20,000,000	20,000,000		2,990			5.090	5.090		506, 172	1,018,000	09/13/2018	07/02/2028
11134#-AB-6	BROADSTONE NET LEASE INC			1	2.B FE	20,000,000		1.926.865	20,000,000	20,000,000					5.190		لل			09/13/2018	07/02/2028
	BROADCOM INC			1.2	2.6 FE				' '	38, 168, 464					3.190	3. 190		530.965			
11135F-BJ-9	BROADCOM INC			1,2				31,845,304	40,157,000			61,295					AO		1,405,495	09/01/2022	02/15/2041
11135F-BR-1				.,	2.C FE	9,525,800	96.5730		10,000,000	9,611,909					4.000				400,000	08/17/2022	04/15/2029
11271L-AB-8	BROOKFIELD FINANCE INC		Α	1,2	1.G FE	881,980		755,394	865,000			(349)			4.700	4.576		11,406	40,655	01/11/2018	09/20/2047
11271L-AD-4	BROOKFIELD FINANCE INC		Α	1,2	1.G FE			1,976,770	2,000,000	1,998,184		297			4.850		MS	24,789	97,000	01/24/2019	03/29/2029
11271L-AK-8	BROOKFIELD FINANCE INC		Α	1,2	1.G FE	10,544,100		10,665,030	10,000,000	10,542,890		(1,210)			6.350	5.619		47,625		12/19/2023	01/05/2034
114259-AP-9	BROOKLYN UNION GAS CO			1,2	2.A FE		81.5430	10,600,642	13,000,000	13,000,000					4.504		MS	180,535	585,520	03/07/2016	03/10/2046
115637-AT-7	BROWN-FORMAN CORP			1,2	1.G FE	1, 153, 794		1,045,218	1,160,000	1, 155, 175		245			4.000		A0	9,796	46,400	03/26/2018	04/15/2038
118230-AM-3	BUCKEYE PARTNERS LP			1,2	3.C FE	2,997,665		2,234,375	2,750,000	2,963,923		(6,276)			5.850		MN	20,556	160,875	11/03/2017	11/15/2043
118230-AP-6	BUCKEYE PARTNERS LP			1,2	3.C FE	9,987,600		7,775,000	10,000,000	9,991,121		221			5.600		A0	118,222	560,000	09/09/2014	10/15/2044
118230-AQ-4	BUCKEYE PARTNERS LP			1,2	3.C FE	4,982,200		4,737,500	5,000,000	4,994,220		1,834			3.950		JD	16,458	197,500	10/27/2016	12/01/2026
120568-AZ-3	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	2,509,049		2,258,404	2,350,000	2,434,069		(22,905)			3.750	2.661		23,500	88, 125	07/22/2020	09/25/2027
120568-BB-5	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	2,964,852		2,805,361	2,965,000	2,964,952		31			1.630	1.631	FA	17,989	48,330	08/10/2020	08/17/2025
120568-BC-3	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	2,273,662	87.0500	1,984,740	2,280,000	2,275,211		630			2.750	2.782	MN	8, 186	62,700	05/07/2021	05/14/2031
12189L-AC-5	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	6,974,170	. 100.6060	7,042,434	7,000,000	6,981,340		668			5.050	5.073	MS	117,833	353,500	09/07/2010	03/01/2041
12189L-AE-1	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	10,616,772	. 105.2720	11,211,489	10,650,000	10,625,500		829			5.400	5.421	JD	47,925	575, 100	05/16/2011	06/01/2041
12189L-AK-7	BURLINGTON NORTHERN SANTA FE LLC	ļ		1,2	1.D FE	6,564,660	92.5570	5,553,420	6,000,000	6,467,062		(17,591)			4.375	3.779	MS	87,500	262,500	11/16/2017	09/01/2042
12189L-AN-1	BURLINGTON NORTHERN SANTA FE LLC	ļ		1,2	1.G FE	14,997,450	92.7780	13,916,760	15,000,000	14,998,877		36			4.450	4.451	MS	196,542	667,500	03/05/2013	03/15/2043
12189L-AU-5	BURLINGTON NORTHERN SANTA FE LLC	L		1.2	1.D FE	579,920	93.3930	485.646	520.000	570.729		(1.637)			4.550	3.850	MS	7.887		10/18/2017	09/01/2044
12189L-BB-6	BURLINGTON NORTHERN SANTA FE LLC	L		1.2	1.D FE			1,756,466	2,000,000	2,075,575		(2.013)			4. 125	3.875	JD	3.667	82,500	10/06/2017	06/15/2047
12189L-BC-4	BURLINGTON NORTHERN SANTA FE LLC	L		1.2	1.D FE				10,000,000	9,826,357		4,029			4.050	4. 164	JD		405,000	09/14/2018	06/15/2048
12189L-BF-7	BURLINGTON NORTHERN SANTA FE LLC			1.2	1.G FE	5,469,050		3.617.675	5,000,000	5.434.382		(11.206)			3.050	2.596	FA	57.611	152,500	10/20/2020	02/15/2051
12189L-BG-5	BURLINGTON NORTHERN SANTA FE LLC		1	1.2	1.D FE			26,714,940	35,000,000	34,924,327		1.860			3.300	3.312		340,083		03/29/2021	09/15/2051
12189L-BH-3	BURLINGTON NORTHERN SANTA FE LLC		1	1.2	1.G FE			351,403	500.000	497.312					2.875	2.903			14,375	11/29/2021	06/15/2052
12189L-BJ-9	BURLINGTON NORTHERN SANTA FE LLC	I	1	1.2	1.G FE	3,920,525		4,070,789	4,300,000	3,924,421		3.896			4.450	5.025			95,675	05/09/2023	01/15/2053
124765-F#-0	CAE INC	ľ	Δ	1,2	2.0 FE		96.7670			3,924,421		3,030			4.430		MS			03/13/2019	03/13/2031
124765-G@-1	CAE INC		Δ	1	2.0 FE	6,390,000		6, 112,710	6,390,000	6,390,000					4.720	4.719			301,608	03/13/2019	03/13/2034
124765-66-1 124857-AK-9	PARAMOUNT GLOBAL		^	1 2	2.0 FE			7.918.540		8,390,000		30.040			4.720	5.952				06/07/2022	08/15/2044
124857-AK-9	CCO HOLDINGS LLC	· · · · · ·	1	1,2	2.0 FE							(1,703)			4.900	4.226			490,000	07/07/2022	02/01/2031
1248EP-UK-7 12527G-AD-5	CF INDUSTRIES INC	· · · · · ·	1	1,4	3.0 FE				9,000,000			(1,703)			4.250	6 . 135				06/21/2023	
	CF INDUSTRIES INC	· ···										16,7/5		•••••	5.375						06/01/2043
12527G-AE-3		· ···		Ľ	2.B FE	9,699,330		10,053,750	10,500,000	9,712,893				•••••		6.020		166,177		07/12/2023	03/15/2044
	CF INDUSTRIES INC	·		1	2.B FE				17,650,000	18,015,453		(139,789)			4.500	3.670		66,188		11/13/2019	12/01/2026
12541W-AA-8	CH ROBINSON WORLDWIDE INC			[1,2	2.A FE	14,778,100	96.8690	14,530,395	15,000,000	14,892,654		22,279			4.200	4.385	AU		630,000	06/08/2018	04/15/2028

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carrying	g Value			I	nterest		Da	tes
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			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		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
12542R-J@-0	CHS INC			1	2.C		_	18,665,771	18,500,000	18,500,000	, , , , , , , , , , , , , , , , , , , ,		J.		4.580	4.577	.I.I	367, 163	847,300	01/25/2016	01/25/2025
125523-AJ-9	CIGNA GROUP			1,2	2.A FE	199,67		192,868		199,755		11			4.800	4.812	FA	3,627	9,600	08/27/2019	08/15/2038
125523-BH-2	CIGNA GROUP			1,2	2.A FE			10,531,743	10,781,000	12,262,841		(55.525)			5.375		FA	218,914	579,479	10/11/2019	02/15/2042
125523-BK-5	CIGNA GROUP	. [1	1.2	2.A FE		082.1320	8.213.240	10,000.000	10,308,032		(8, 161)			3.875	3.677				01/28/2022	10/15/2047
125523-CD-0	CIGNA GROUP	. [1	1	2.A FE	718,93		638.726	583,000	704,572		(4,386)			6. 125	4.424		4.563	35,709	10/11/2019	11/15/2041
125523-CF-5	CIGNA GROUP	. [1	1.2	2.A FE			11,401,134	12.173.000	13.233.761		(28.835)			4.800		.LI	269.429	584,304	10/11/2019	07/15/2046
125523-CM-0	CIGNA GROUP	.		1.2	2.A FE		085.1470	21,286,725	25.000.000	24,732,561		30.581			2.375		MS			01/28/2022	03/15/2031
125581-GZ-5	FIRST-CITIZENS BANK & TRUST CO	.		2.5	2.B FE		094.7190	9,471,860		10,000,000					4. 125	4. 125		55,000	412,500	11/07/2019	11/13/2029
126117-AV-2	CNA FINANCIAL CORP			1.2	2.B FE		095.8840	1.869.742	1.950.000	2,089,881		(25.557)			3.900	2.393				07/08/2020	05/01/2029
12626P-AM-5	CRH AMERICA INC	.		1.2	2.A FE	1,339,48		1,274,073	1,300,000	1,308,454		(7, 188)			3.875		MN	6,017	50,375	06/04/2019	05/18/2025
12626P-AN-3	CRH AMERICA INC			1.2	2.A FE		099.9620		2.395.000	2,762,194		(11.036)			5. 125		MN	14.661		09/25/2019	05/18/2045
126307-BB-2	CSC HOLDINGS LLC			1.2	4.B FE		075.2500		3,000,000	3,000,000		(11,030)			4. 125	4. 125		10,313		06/02/2020	12/01/2030
126307-BH-9	CSC HOLDINGS LLC			1.2	4.B FE		075.0000	3.000.000	4.000.000	3,000,000		3.356			4. 123	4. 123			180,000	10/05/2021	11/15/2031
12636Y-AB-8	CRH AMERICA FINANCE INC			1.2	4.b TE		089.8700		20,654,000	21,696,351		(31.732)			4.400		MN		908,776	05/25/2022	05/09/2047
12636Y-AD-4	CRH AMERICA FINANCE INC			1,2	2.A FE		092.0160	12,006,235	13,048,000	14,669,851		(44,641)			4.500		AO	141,897	587,160	12/15/2021	04/04/2048
126408-GH-0	CSX CORP			1,2	1.G FE	1,997,06		1.849.405	1,674,000	1,913,216		(13,606)			6.000	4.513				12/13/2021	10/01/2036
126408-GU-1	CSX CORP	.		1 2	1.G FE			10,429,508	10,050,000	10,044,208		(107)			5.500		AO			10/18/2017	04/15/2041
126408-GX-5	CSX CORP			1.2	1.G FE		291.3300		1,180,000	1,180,803		(27)			4.400		MS		51,920	09/04/2014	03/01/2043
126408-GY-3	CSX CORP	.		1.2	1.G FE		087.7440	8.774.410		9,766,961					4.100		MS	120,722	410,000	09/04/2014	03/15/2044
126408-HA-4	CSX CORP			1,2	1.G FE		792.3630	415.634	450.000	447,376		39			4.500		FA	8.438		07/16/2014	08/01/2054
126408-HF-3	CSX CORP			1.2	1.G FE		083.0180		10,734,000	9,766,546		24.096			3.800	4.432		67.982		09/11/2018	11/01/2046
126408-HG-1	CSX CORP			1.2	1.G FE			820.616	960.000	1.004.805		(398)			4.250		MN	6.800	40,800	10/10/2019	11/01/2066
126408-HK-2	CSX CORP			1,2	1.G FE	4,865,45		4,449,555	5,000,000	4.879.054		2.735			4.300		MS	71.667	215,000	09/12/2018	03/01/2048
126408-HN-6	CSX CORP			1.2	1.G FE		795.2610	523.934	550.000	644 . 179		(2.354)			4.750	3.680		3,338		10/17/2019	11/15/2048
126408-HT-3	CSX CORP			1.2	2.A FE		064.5990	19.379.790	30.000.000	28.592.317					2.500	2.742		95.833	750,000	09/29/2021	05/15/2051
12656*-AK-8	CSL LIMITED			1	1.G	4,000,00		3,764,887	4,000,000	4,000,000					2.870		AO	24,873	114,800	10/13/2016	10/13/2026
12656*-AL-6	CSL LIMITED	. [C	1	1.G			5,704,887	6,000,000	6,000,000					2.970		AO		178,200	10/13/2016	10/ 13/2028
12656*-AN-2	CSL LIMITED		. C	1	1.G		091.9390		20,000,000	20.000.000					3.320	3.319			664,000	10/04/2017	10/04/2029
12656*-AR-3	CSL LIMITED	. [C	1	1.G			7.104.452	8.150.000	8.150.000					2.650	2.650			215,975	05/27/2020	08/27/2030
12661P-AD-1	CSL FINANCE PLC	. [. C.	2	1.G FE		094.3480	2,830,449	3,000,000	2.999.631		13			4.625		AO	24,667		04/20/2022	04/27/2042
12661P-AE-9	CSL FINANCE PLC	. [. c.	1.2	1.G FE	9,971,40		9.443.100	10.000.000	9.972.158		458			4.750		AO	84 444	475,000	04/20/2022	04/27/2052
126650-CD-0	CVS HEALTH CORP			1.2	2.B FE	198,58		165.285		194 . 189		(791)			5.300	4.219			9,010	10/18/2017	12/05/2043
126650-CN-8	CVS HEALTH CORP			1,2	2.B FE			95,240	100,000	112,604		(366)			5. 125	4.216		2,292	5, 125	10/18/2017	07/20/2045
126650-CY-4	CVS HEALTH CORP	.		1.2	2.B FE		094.5870	14 . 187 . 990	15.000.000	15.474.758		(24.572)			4.780		MS	191.200	717,000	07/18/2019	03/25/2038
12672#-AA-6	CVS HEALTH CORP			1	2.B		296.7460	4,755,170	4,915,112	4,915,118		(1)			4.704		MON		231,207	09/20/2012	09/10/2034
127097-AG-8	COTERBA ENERGY INC			1.2	2.B FE		096.7300	4,836,495	5.000.000	5.272.894		(83.595)			3.900	2.085		24,917	195,000	10/07/2021	05/15/2027
127097-AK-9	COTERRA ENERGY INC		.1	1.2	2.B FE			7,778,992	8,000,000			(130.032)			4.375	2.499			350,000	10/07/2021	03/15/2029
12737#-AA-9	CSFV CORE II		.1	4	1.G PL	14,000,00		11.913.475	14.000.000	14.000.000		,,,			2.770	2.770		96.950	387.800	04/01/2021	04/01/2031
12737#-AC-5	CSFV CORE II, LLC	.		4	1.G PL	6,430,00		5,768,703	6,430,000	6,430,000					3.800	3.799		61,085	244,340	04/20/2022	04/01/2032
12737#-AD-3	CSFV CORE II, LLC	.	. [4	1.G PL		084.1000	1,362,415	1,620,000	1,620,000					4.000		AO		64,800	04/20/2022	04/01/2037
12781*-AA-8	KIEWIT CORPORATION	.		4	1.E PL			26,680,400	24,827,928	24,827,928					5.645	5.645				06/12/2023	06/30/2043
130789-#A-8	CALIFORNIA WATER SERVICE GROUP		.[4	1.D		069.2490	1,869,721	2,700,000	2,700,000					2.870	2.870		10,763	77,490	05/11/2021	05/11/2051
130789-#B-6	CALIFORNIA WATER SERVICE GROUP			4	1.D			1,907,641	2,660,000	2,660,000					3.020	3.020		11, 157	80,332	05/11/2021	05/11/2061
130789-Y@-3	CALIFORNIA WATER SERVICE GROUP			1	1.D		086.7310	5,203,865	6,000,000	6,000,000					4.070	4.070		13,567	244,200	06/11/2019	06/11/2049
133131-AY-8	CAMDEN PROPERTY TRUST	.		1,2	1.G FE		074.9680	3,748,410	5,000,000	4,997,549		59			3.350	3.353		27,917	167,500	09/23/2019	11/01/2049

SCHEDULE D - PART 1

Part Part									Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
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	CUSIP			ان	Bond	-	Actual		Fair	Par						Rate		When				Maturity
Section Control of		Description						-	Value	Value											Acquired	Date
1935-1-54 CARGA AND LIC 1 1 1 1 1 1 1 1 1		CAMERON LNG LLC					12.811.3		10.567.272	12.000.000						2.902	2. 197	JJ	160.577			07/15/2031
SSSS-5-5 SQUARM ATTOMA BILLING O	133434-AC-4	CAMERON LNG LLC	.	.		1.F FE												JJ				01/15/2038
1955-7-7-7-7-7-7-7-7-7-7-7-7-7-7-7-7-7-7-	133434-AD-2	CAMERON LNG LLC	.		1,2	1.F FE	30, 173, 84	1185.1560	25,270,043	29,675,000	30,098,417		(19,758)			3.701	3.575	JJ	506,425	1,098,272	01/23/2020	01/15/2039
1987-9-2-2-2-2-2-2-2-2-2-2-2-2-2-2-2-2-2-2-	136375-BW-1	CANADIAN NATIONAL RAILWAY CO	.	. A	1,2	1.F FE	962,8	79.5040	795,042	1,000,000	969,206		1,107			3.500	3.729	MN	4,472	35,000	09/29/2017	11/15/2042
19875-1-24 COMON NOTIFIC BALLEY C			.	. A	,								. , .,					FA				02/03/2048
1868-19-12 1869-19-12 186		Out District Court	.	. A	,				, ,									JJ		, .,		01/20/2049
SSSS-1-4-7 CARDIAN PARTIFI SALLANY CI			-	. A	1,2					, , , ,								MN	·			11/01/2053
1958-11-4 DAMICHA PORTE SALAKE 00				. A	1																	10/15/2031
1869-14-0				. A	1					7 . 7	,		. , . ,				-					01/15/2042
1569-FF-0 CANNON PROFER CHAILANY 00 1 2 2 FF 6,086,000 1,97 544 1,900 1,				. A	,																	08/01/2045
1996-64-96 CAMONIA PRICIFIC SILIMY 0				. A							., , ,								,			09/15/2035
1586FF-4-9 CAMONIAN PRICIFIC SALLIANY 00				. A	,																	12/02/2031
1586FF-F- CANDILLARY 00 \$ 1,2 2 5 F CANDILLARY 00 \$ 1,2 2 5 C				Δ	.,				, ,		.,,											05/15/2043
1988 1987 1989				Α	,																	08/15/2045
1886FF 1-4-0 DAVID MP AFTER RILLIAY CO				. A																		05/01/2048
Model-el-c OPITAL OF FINANCIAL OPP	13648T-AH-0	CANADIAN PACIFIC RAILWAY CO		. A					164,637				131									11/15/2069
ModH=R-1	14040H-BK-0	CAPITAL ONE FINANCIAL CORP	.	.	2	2.B FE			3,346,529	3,500,000	3,464,462		12,826			3.750	4.170	JJ	55,781		12/08/2016	07/28/2026
ModRH-2-7	14040H-BN-4	CAPITAL ONE FINANCIAL CORP			2	2.A FE	10,228,5	2695.4740	9,657,205	10,115,000	10, 158, 194		(12,841)			3.750	3.604	MS	118,008	379,313	12/13/2017	03/09/2027
4449-78-3 CAPITAL OF FLANCIAL OFF 2,5 2,4 FE		CAPITAL ONE FINANCIAL CORP		.	2						., , ,		34,301				3.535	A0			05/13/2019	10/30/2024
14149-8B-3 CARDINAL FEALTH INC 1.2 2.8 FE .4.921,500 .87,0770 .4.382,800 .5.000,000 .4.935,571 .1.080 .4.500 .4.507 M1 .28,750 .22,500 .1107/2014 .11/15 .11/15 .1.1/15			.		2																	04/30/2025
H4407-ED-9 CADDINAL FEALTH INC 1,2 2,8 FE 5,604,186 5,12370 5,520,492 5,700,000 5,605,111 1,14 4,400 4,000 8.5 82,288 279,300 06/16/2015 004/12/11 1478-ED-6 CARGILL INC 1,2 1,F FE 6,605,82; 150 7,29240 44,119,081 60,000,000 62,403,972 49,3211 3,125 2,946 M 189,063 1,189,065 11/16/2022 14778-ED-6 CARGILL INC 1,2 1,F FE 22,266,700 2,926,700 23,267,700 350,000 23,267,768 19,809 2,125 2,272 M 70,745 499,375 30/16/2022 0.5/21 14778-ED-6 CARGILL INC 1,2 1,F FE 23,266,700 23,500,000 23,326,768 19,809 2,125 2,272 M 70,745 499,375 30/16/2022 0.5/21 14778-ED-6 CARGILL INC 1,2 2,8 FE 5,002,510 98,151 5,670,000 36,223 2,246 3,972 3,97			.	.	_,																	03/01/2030
14781-89-4 CAPAILL INC 1,2 1,F FE 6,408,233 86,3760 5,288,918 6,100,000 6,301,420 (31,432) 2,225 1,552 A0 24,485 129,625 12/16/2020 0.4/22 (41781-89-4 CAPAILL INC 1,2 1,F FE 62,552,150 23,000,000 62,409,972 (49,321) 3,125 2,246 NN 199,065 1,899,375 1/0/16/2021 6,05/22 1/171 1/1724-81-0 CAPAILL INC 1,2 1,F FE 2,388,987 1/7,3420 3,75,700 350,000 32,328,768 1,969 2,215 1,552 A0 24,485 1,29,625 1/9/16/2021 6,05/22 1/171 1/1724-81-0 CAPAILL INC 1,F FE 3,88,987 1/7,3420 3,75,700 3,50,000 3,22,323 (2,409) 6,875 5,549 NN 4,010 24,633 69,288/2021 1/171 1/1724-81-0 CAPAILL INC 1,2 2,B FE 6,992,510 38,1510 6,870,542 7,000,000 6,989,971 1,088 3,500 1/2,409 1/2			-		,																	11/15/2044
141781-BR-4 CARGILL INC			· · · · ·	-	.,																	09/15/2045
14/781-BS-2 CARGILL INC			-	-																		04/23/2030
141784_BH_O CARGILL INC																						05/25/2051
H4239-AG-5 CARLISLE COMPANIES INC 1,2 2,8 FE 6,992,510 98,1510 6,870,542 7,000,000 6,998,971 1,088 3,500 3,516 JD 20,417 245,000 11/13/2077 12/01 14269-AA-2 CARLISRD ENERGY PRODESS LLC 1,2 1,F FE 3,47,428 86,1660 301,581 350,000 348,054 66 4,100 4,120 4,107 4,405 4,107 4,405 4,107 4,405 4,107 4,405 4,107 4,405 4,107 4,405 4,107 4,405 4,107 4,405 4,107 4,405 4,107 4,405 4,107 4,405 4,107 4,405 4,107 4,405 4,105			.		1,4						. , ,								, .			11/10/2031
14288F-AA-2 CARLSBAD ENERGY HOLDINGS LLC 1, 20, A PL 13,000,001 .85,4720 .11,111,387 .13,000,001 .13,000,001 .13,000,001 .13,000,001 .14441-DO-7 DUKE ENERGY PRODRESS LLC .14,280 .14,280 .14,350 .03/07/2013 .03/17/2011 .03/17/2011 .03/17/2011 .14441-DO-7			.	1	1.2																	12/01/2024
144141-DD-7 DUKE ENERGY PROGRESS LLC 1, 2 1, F FE 347,428 86,1660 301,581 350,000 348,054 65 4.100 4.142 NS 4.225 14,350 03/07/2013 03/15 149123-BS-9 CATERPILLAR INC 1 1, F FE 10,737,400 105,6000 10,559,950 10,000,000 10,547,479 (19,889) 5.200 4.735 NN 49,111 5.20,000 08/17/2011 0.5/27 149123-GF-6 CATERPILLAR INC 1 1, F FE 1,026,822 87,9000 975,692 1,110,000 1,038,295 2,439 3.803 4.308 FA 15,947 42,213 11/08/2018 0.8715 149123-GF-6 CATERPILLAR FINANCIAL SERVICES CORP 1, F FE 3,05,68,140 99,0660 2,971,668 3,000,000 2,775,588 603 3.250 3.250 4.735 NN 4.747 4.250 4.745 NS 4.745 149130-2V-0 CATERPILLAR FINANCIAL SERVICES CORP 1 1, F FE 4,989,350 98,9140 4,945,685 5,000,000 4,999,157 2,198 2.850 2.885 NN 17,417 142,500 0.5/14/2019 0.5/17 149130-3B-3 CATERPILLAR FINANCIAL SERVICES CORP 1 1, F FE 1,988,120 97,5220 1,950,432 2,000,000 1,999,671 378 2.150 2.170 NN 6,6331 43,000 11/04/2019 11/08 1.0690-AN-6 CELANESE US HULDINGS LLC 1,2 2,C FE 5,000,000 10,4570 23,003,84 22,000,000 24,806,550 4,806,550 5,000,000 2,802,585 4,684 JU 1,0278 23,150 11/12/2019 12/15 15358-AT-8 CENTENE CORP 1,2 2,C FE 5,000,000 96,1550 4,806,550 5,000,000 5,000,000 4,686,550 5,000,000 4,686,550 5,000,000 4,686,550 5,000,000 4,686,550 5,000,000 4,686,550 5,000,000 4,686,550 4,686 4,684 JU 1,0278 23,150 11/12/2019 12/15 11/12/2019					1						, , .											10/31/2038
149123-BS-9 CATERPILLAR INC 1 1.F FE 1.0,737,400 105.6000 10,559,950 10,000,000 10,547,479 (19,889) 5.200 4.735 MN 49,111 520,000 0.8/17/2011 0.5/27 149123-CF-6 CATERPILLAR INC 1 1.F FE 1.026,822 87.9000 .975,692 1.110,000 1.038,295 2.439 3.803 4.308 FA 1.5,947 42,213 1.1/08/2018 0.8/18 1.2 1.F FE 2.972,700 79,1620 2.374,869 3.000,000 2.975,258 6.03 3.250 3.298 MS 2.255 3.298 MS 2.255 3.298 MS 2.255 3.298 MS 2.255 3.298 MS 2.255 3.298 MS 2.255 3.298 MS 2.255 3.298 MS 2.255 3.298 MS 2.255 3.250 3.298 MS 2.255 3.298 MS 2.255 3.298 MS 2.255 3.298 MS 2.255 3.298 MS 2.255 3.298 MS 2.255 3.298 MS 2.255 3.298 MS 2.255 3.298 MS 2.255 3.298 MS 2.255 3.298 MS 2.255 3.298 MS 2.255 3.298 MS 2.255 3.			[1,2						., ,		65									03/15/2043
149123-CB-5 CATERPILLAR INC 1 1. F.FE 1.026,822 .87,900 .975,692 1.110,000 1.038,295 .2,439 .3.803 4.308 FA .15,947 .42,213 .11/08/2018 .08/15		CATERPILLAR INC			1												4.735	MN				05/27/2041
149121-6C-0 CATERPILLAR FINANCIAL SERVICES CORP 1.1. F.FE 3,058,140 99.0560 2,971,668 3,000,000 3,005,315 (11,917) 3.300 2.889 JD 6,050 99.000 .04/25/2019 06/05	149123-CB-5	CATERPILLAR INC	.		1	1.F FE	1,026,8	2287.9000	975,692	1,110,000	1,038,295		2,439			3.803			15,947	42,213	11/08/2018	08/15/2042
149130-2V-0 CATERPILLAR FINANCIAL SERVICES CORP 1 1.5 FE 4,989,950 .98.9140 4,945,685 5,000,000 4,999,157 2,198 2,205 2,170 1,198 2,205 1,198	149123-CF-6	CATERPILLAR INC	.		1,2	1.F FE	2,972,70	0079.1620	2,374,869	3,000,000	2,975,258		603			3.250	3.298	MS	27,625	97,500	09/16/2019	09/19/2049
149130-38-3 CATERPILLAR FINANCIAL SERVICES CORP 1 1.5 FE 1.998, 120 .97.5220 1.950, 432 2.000,000 1.999, 671 .378 .2.150 2.170 MN .6,331 .43,000 .11/04/2019 .11/06 .			.																			06/09/2024
150890-AM-6 CELAMESE US HOLDINGS LLC 1,2 2.C FE 5,000,000 102.4070 5,120,335 5,000,000 5,000,000 102.4070 5,120,335 5,120,335 5,120,3			.		1				, , .		, , .											05/17/2024
150890-AN-4 CELAMESE US HOLDINGS LLC 1, 2 C FE 21,788,050 104.5470 23,000,384 22,000,000 21,822,863 25,960			.		1								378									11/08/2024
150890-AP-9 CELANESE US HOLDINGS LLC 1,2					,				., ,		., ,					-						07/15/2027
151358-AT-8 CENTENE CORP																		JJ				07/15/2029
					,						, ., .		(438)					JJ				07/15/2032
1464 OF ALVO 1 OF A GOOD O		CENTENE CORP	.		1,2	2.C FE				5,000,000						4.625					11/21/2019	12/15/2029
			.		.,																	02/15/2030
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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	ates
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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	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
151895-E#-2	CENTERPOINT PROPERTIES TRUST			1	1.G FE	8,000,000	84.8810	6,790,469	8,000,000	8,000,000					2.830	2.830	A0	39,620	226,400	10/29/2020	10/28/2030
151895-F*-5	CENTERPOINT PROPERTIES TRUST			4	1.G FE		80.3900		2,890,000	2,890,000					2.930	2.930	JJ	39,516	84,677	01/13/2021	01/13/2033
15189T-AY-3	CENTERPOINT ENERGY INC	.		1,2	2.B FE	420,820	76.3430	305,371	400,000	419,643		(486)			3.700	3.408	MS	4,933	14,800	06/14/2021	09/01/2049
15189W-AD-2	CENTERPOINT ENERGY RESOURCES CORP	. l		1	2.A FE	326,028		286,630	262.000	310.730		(2.438)			6.625	4.773	MN	2.893	17,358	09/29/2016	11/01/2037
15189W-AH-3	CENTERPOINT ENERGY RESOURCES CORP	. l		1.2	2.A FE	1, 135, 740		1,059,791	1,000,000	1,109,842		(4.241)			5.850	4.875	JJ	26.975	58,500	12/07/2016	01/15/2041
15189X-AT-5	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1.2	1.F FE	6,998,307	89.6570	6.275.990	7,000,000	6.998.772		20			4.250	4.251	FA	123.958	297,500	01/10/2019	02/01/2049
161175-BQ-6	CHARTER COMMUNICATIONS OPERATING LLC			1.2	2.C FE		99.8170	349,360	350,000	349.997		69			4.500	4.511		6.563		06/28/2018	02/01/2024
161175-BZ-6	CHARTER COMMUNICATIONS OPERATING LLC			1.2	2.0 FE	10,787,888		10,831,467	15,300,000	10,964,933		127,058			3.500	6.177		44,625		06/01/2023	06/01/2041
16411Q-AK-7	CHENIERE ENERGY PARTNERS LP			1 2	2.0 FE	16,840,000		14,560,000	16,000,000	16,577,729		(113.090)			4.000	3. 161			640.000	08/17/2021	03/01/2031
16411Q-AP-6	CHENIERE ENERGY PARTNERS LP			1.2	2.0 FE			15,375,000	15,000,000	14,968,353		2,253			5.950	5.979		471,042		06/06/2023	06/30/2033
166754-AP-6	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1 2	1.G FE	2,012,632		1.824.600	1.900.000			(16.494)			3.400	2.456	ID	5.383	64,600	10/15/2019	12/01/2026
166754-AW-1	CHEVRON PHILLIPS CHEMICAL COMPANY LLC			1 2	1.G FE			10,998,955	11,000,000	11,000,014		(10,434)			5. 125	5. 125	MD	140.938		03/24/2020	04/01/2025
166756-AH-9	CHEVRON USA INC			1,2	1.0 FE	4,812,550			5.000,000	4.826.328		4.532			2.343	2.523		45, 233		11/23/2020	08/12/2050
166756-AP-1	CHEVRON USA INC			1.2	1.D FE	3,560,576		3,213,940	3,200,000			(100,294)			3.900	2.523			117, 150	01/06/2021	11/15/2024
	CHEVRON USA INC			1,2																	
166756-AS-5	CHICK-FIL-A			1,2	1.D FE	6,819,900		5,694,600	6,000,000			(93,430)			3.250	1.534		,	195,000	01/06/2021	10/15/2029
16829@-AG-8	*****	·		1	2.B	21,650,000			21,650,000	21,650,000					2.090	2.090				10/29/2020	10/29/2030
16876H-AB-5	CHILDREN'S HEALTH SYSTEM OF TEXAS			1,2	1.D FE	600,000		377,588	600,000	600,000					2.511	2.511		,	15,066	07/28/2020	08/15/2050
171232-AS-0	CHUBB INA HOLDINGS INC	.		1	1.F FE	357,263		295,898	255,000	334,082		(4, 102)			6.500	3.698	MN	2, 118	16,575	10/18/2017	05/15/2038
171239-AH-9	CHUBB INA HOLDINGS INC	.		1,2	1.F FE	9,367,313		6,809,447	9,375,000	9,367,829		175			2.850	2.854	JD	11,875	267 , 188	11/15/2021	12/15/2051
171239-AJ-5	CHUBB INA HOLDINGS INC	.		1,2	1.F FE	4,972,350		3,615,685	5,000,000	4,973,359		509			3.050	3.074		6,778	152,500	11/15/2021	12/15/2061
17252M-AQ-3	CINTAS NO 2 CORP	.		1,2	1.G FE	6,996,010		6,756,155	7,000,000	6,996,556		342			4.000		MN	46,667	280,000	04/26/2022	05/01/2032
17259U-A*-6	CION INVESTMENT CORP			4	2.B PL	16,000,000		14,941,296	16,000,000	16,000,000					4.500	4.498		280,000	720,000	02/11/2021	02/11/2026
17275R-AD-4	CISCO SYSTEMS INC			1	1.D FE	223,450		189, 194	170,000	211,998		(2,033)			5.900	3.745		3,789	10,030	10/18/2017	02/15/2039
172967-CC-3	CITIGROUP INC				2.B FE	2,958,525		2,631,280	2,500,000	2,805,685		(24,302)			6.000		A0	25,417	150,000	10/24/2016	10/31/2033
172967-HA-2	CITIGROUP INC				2.B FE	200,000		224,834	200,000	200,000					6.675		MS	4,005	13,350	09/10/2013	09/13/2043
172967-HB-0	CITIGROUP INC				2.B FE	1,833,696		1,607,672	1,600,000	1,671,667		(40,619)			5.500	2.779		26,400	88,000	11/04/2019	09/13/2025
172967-JT-9	CITIGROUP INC				2.B FE	633,633		593,096	600,000	607,052		(4,691)			4.400	3.555	JD	1,540	26,400	10/18/2017	06/10/2025
172967-KR-1	CITIGROUP INC	.			2.B FE		89.5300	102,959	115,000	123,526		(225)			4.750	4.234		652	5,463	10/18/2017	05/18/2046
172967-KU-4	CITIGROUP INC	.			2.B FE	18,766,600		17,225,334	18,000,000	18,558,437		(112,826)			4. 125	3.380	JJ	321,750	742,500	01/27/2022	07/25/2028
172967-LJ-8	CITIGROUP INC	.		1,2,5	1.G FE			4,446,207	5,070,000	5,028,379		952			4.281	4.336	A0	40,395	217,047	10/18/2017	04/24/2048
172967-MF-5	CITIGROUP INC	.		1,2,5	1.G FE	14,573,235	99.3020	13,902,266	14,000,000	14,049,645		(158,432)			3.352	2.204	A0	87,338	469,280	08/28/2020	04/24/2025
172967-ND-9	CITIGROUP INC	.		1,2,5	1.G FE	2,450,000	96.0620	2,353,512	2,450,000	2,450,000					1.281	1.281	MN	5,056	31,385	10/27/2021	11/03/2025
172967-NF-4	CITIGROUP INC			1,2,5	1.G FE	15,000,000	72.0840	10,812,585	15,000,000	15,000,000					2.904	2.904	MN	70,180	435,600	10/27/2021	11/03/2042
174610-AW-5	CITIZENS FINANCIAL GROUP INC	. l		2	2.B FE	11,408,166		8,780,518	11,427,000	11,413,075		1.397			2.638	2.654	MS		301.444	10/21/2020	09/30/2032
17888H-AA-1	CIVITAS RESOURCES INC	l		1.2	3.C FE		. 104.0000	10,400,000	10,000,000	10,000,000					8.375	8.369	JJ			06/22/2023	07/01/2028
17888H-AB-9	CIVITAS RESOURCES INC	L		1.2	3.C FE	10,000,000		10.575.000							8.750	8.746	JJ			06/22/2023	07/01/2031
18055#-BB-7	CLARION LION PROPERTIES FUND LLC	[l	1	1.G	6,500,000		6,295,464	6,500,000	6,500,000					4.390	4.389				02/04/2019	02/01/2030
18055#-BC-5	CLARION LION PROPERTIES FUND LLC	Ĭ		1	1.G	2.000.000		1.929.244	2.000.000	2.000.000					4.440	4 . 439		37.000		02/01/2019	02/01/2031
18055#-BD-3	CLARION LION PROPERTIES FUND LLC	T		1	1.G			6,807,004	7,000,000	7,000,000					4.330		MN	50,517	303,100	05/01/2019	05/01/2028
18055#-BF-8	CLARION LION PROPERTIES FUND LLC	T		1	1.G	10.000.000		9.677.852		10.000.000					4.450	4 . 449		74, 167		05/01/2019	05/01/2030
18055#-BG-6	CLARION LION PROPERTIES FUND LLC			ļ'	1.G	5,000,000			5,000,000	5,000,000					3.670	3.670				07/15/2019	07/15/2028
184692-C#-6	CLEARBRIDGE ENERGY MLP OPPORTUNITY FUND			,	1.A FE		97.1950		326,439	326,439					3.460	3.459		627		06/11/2015	
184692-U#-6 184692-D*-9	CLEARBRIDGE ENERGY MLP OPPORTUNITY FUND			4	1.A FE		97. 1950	221,916	233, 171	233, 171					3.460	3.459				06/11/2015	06/11/2025
				4					· ·										·		
18469P-B@-8	CLEARBRIDGE ENERGY MLP OPPORTUNITY FUND	·		4	1.A FE 2 C FF		96.6290	918,438	950,483	950,483					3.760	3.759		12,409	35,738	08/26/2015	08/26/2026
18551P-AC-3	CLECO CORPORATE HOLDINGS LLC		1	11,2	2.0 FE	1,200,000	96.4140		1,200,000	1,200,000					3.743	3.742	MIN	7,486	44,916	04/28/2017	05/01/2026

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			Ir	nterest		Da	ites
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		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	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Agguired	
		е	l II	Char			Value				(Decrease)		Recognized	value						Acquired	Date
18551P-AD-1	CLECO CORPORATE HOLDINGS LLC			1,2	2.C FE	2,998,332		2,283,801	2,730,000	2,962,653		(6,271)			4.973	4.364		22,627		07/21/2017	05/01/2046
191216-CM-0	COCA-COLA CO			1	1.E FE		90.3670	3, 185, 447	3,525,000	3,654,930		(21,783)			2. 125		MS	23,928	74,906	08/19/2021	09/06/2029
191216-CP-3	COCA-COLA CO	· [[1	1.E FE	4,243,155		3,203,344	3,500,000	4, 173, 801		(32,773)			4. 125	-	MS			11/05/2021	03/25/2040
191216-CR-9	COCA-COLA CO	· [[]	1.E FE	15, 144, 120		14,643,270	15,000,000	15,070,542		(20,376)			3.375	-	MS	135,000	506,250	03/20/2020	03/25/2027
191216-CW-8	COCA-COLA CO			[]	1.E FE	4,931,750		3,788,475	5,000,000	4,938,169		2,986			2.500	2.593	-	10,417	125,000	11/01/2021	06/01/2040
191216-CX-6	COCA-COLA CO	· [[]	1.E FE	41, 160, 612		26,554,348	38,518,000	40,940,423		(66,299)			2.600		JD	83,456	1,001,468	12/16/2020	06/01/2050
191216-CY-4	COCA-COLA CO	· [[1	1.E FE	10,317,000			10,000,000	10,301,663		(4,704)			2.750		JD	22,917	275,000	08/25/2020	06/01/2060
191216-DD-9	COCA-COLA CO			1	1.E FE	3,689,418			3,700,000	3,693,768		1,441			1.000	1.041		10,894	37,000	12/16/2020	03/15/2028
191216-DJ-6	COCA-COLA CO			1	1.E FE				1,750,000	1,761,826		(2,731)			1.500	1.333	-	8,458		08/19/2021	03/05/2028
198280-AF-6	COLUMBIA PIPELINE GROUP INC			1,2	2.A FE	9,290,432		9, 135, 809	9,250,000	9,259,115		(7,377)			4.500	4.413	JD	34,688	416,250	01/24/2019	06/01/2025
198280-AH-2	COLUMBIA PIPELINE GROUP INC			1,2	2.A FE	25,755,910		25,853,932	26,000,000	25,760,486		4,576			5.800	5.876	JD	125,667	754,000	06/23/2023	06/01/2045
199575-AT-8	OHIO POWER CO			1	2.A FE	1,070,874		956,067	870,000	1,001,393		(11,299)			6.600	4.565		19, 140	57,420	12/22/2016	03/01/2033
20030N-BE-0	COMCAST CORP			1	1.G FE	4,971,635		5,543,770	5,900,000	4,977,575		5,940			4.650		JJ	126,506		10/12/2023	07/15/2042
20030N-BG-5	COMCAST CORP			1	1.G FE	3,752,050		2,726,711	3,098,000	3,701,811		(22,894)			4.500	3 . 133		64,284	139,410	09/30/2021	01/15/2043
20030N-BH-3	COMCAST CORP			1	1.G FE	7,311,060	96.8790	6,975,274	7,200,000	7,277,889		(7,229)			4.250	4. 103		141,100	306,000	11/16/2017	01/15/2033
20030N-BM-2	COMCAST CORP			1,2	1.G FE	6,078,664		5,830,160	6,100,000	6,086,721		973			4.200	4.226		96,787	256,200	08/06/2014	08/15/2034
20030N-BP-5	COMCAST CORP			1,2	1.G FE	14,833,650		14,481,105	15,000,000	14,874,010		8, 101			4.400	4.494		249,333	660,000	09/07/2018	08/15/2035
20030N-BU-4	COMCAST CORP			1,2	1.G FE	22,476,855		18,875,973	24,300,000	22,586,244		7 , 190			3.400		JJ	380,970	669,800	10/03/2023	07/15/2046
20030N-CJ-8	COMCAST CORP			1,2	1.G FE	1,990,300		1,804,100	2,000,000			387			3.900		MS	26,000	78,000	02/01/2018	03/01/2038
20030N-CK-5	COMCAST CORP			1,2	1.G FE			10,057,236	12,000,000	11,087,985		20,455			4.000	4.520	-	160,000	480,000	09/20/2018	03/01/2048
20030N-DK-4	COMCAST CORP			1,2	1.G FE	1,974,713		1,906,271	1,980,000			732			3.300		AO	16,335	65,340	03/24/2020	04/01/2027
20030N-DS-7	COMCAST CORP			1,2	1.G FE	7,231,643			7,298,000	7,234,985		1,482			2.887	2.933			210,693	08/19/2021	11/01/2051
20030N-DU-2	COMCAST CORP			1,2	1.G FE	5,735,526	65.8410	3,797,703	5,768,000	5,736,771		556			2.937	2.963	MN		169,406	08/19/2021	11/01/2056
20030N-DW-8	COMCAST CORP			1,2				289,993	449,000	,		90			2.987			2,235	13,412	08/19/2021	11/01/2063
201723-AQ-6	COMMERCIAL METALS CO			1,2	3.A FE	10,000,000		9,062,500	10,000,000	10,000,000					4. 125	4. 125			412,500	01/13/2022	01/15/2030
201723-AR-4	COMMERCIAL METALS CO			1,2	3.A FE				15,000,000	14,995,060		490			4.375	4.379			656,250	01/21/2022	03/15/2032
202795-HK-9	COMMONWEALTH EDISON CO	·		1	1.F FE		. 108.2340	10,823,400	10,000,000	10, 185,512		(10,283)			5.900		MS	173,722	590,000	01/29/2010	03/15/2036
202795-JA-9	COMMONWEALTH EDISON CO	·		1,2	1.F FE	3,992,880			4,000,000	3,994,835		186			3.800	3.810			152,000	09/24/2012	10/01/2042
202795-JG-6	COMMONWEALTH EDISON CO			1,2				3,075,625	3,500,000						4.350		MN		0.400	11/16/2023	11/15/2045
202795-JL-5	COMMONWEALTH EDISON CO			1,2	1.F FE		80.8630			167,965		(81)			3.750	3.634		2,338	6, 188	10/18/2017	08/15/2047
202795-JT-8	COMMONWEALTH EDISON CO	·		1,2	1.F FE			4,994,822	7,000,000	7,256,869		(6,265)			3. 125		MS	64,410	218,750	10/22/2021	03/15/2051
20453K-AA-3	PNC BANK NA	· · · · · ·		2	1.G FE	16,025,937		15,816,276	16,150,000	16,140,824		2,911			3.875	3.900		140,808	625,813	11/02/2021	04/10/2025
20454P-AC-7	COMPEER FINANCIAL FLCA			2,5	2.B FE	10,000,000		6,880,710	10,000,000	10,000,000					3.375	3.375			337,500	05/12/2021	06/01/2036
20602D-AA-9	CONCENTRIX CORP			1,2	2.B FE	8,991,360			9,000,000	8,992,454		1,094			6.650		FA	247,713		07/19/2023	08/02/2026
20602D-AB-7	CONCENTRIX CORP			1,2	2.B FE	17,996,220	. 102.8450	18,512,028	18,000,000	17,996,489		269			6.600	6.605		491,700		07/19/2023	08/02/2028
207597-EH-4	CONNECTICUT LIGHT AND POWER CO	·		1,2	1.E FE		88.4100	309,435	350,000	341,752		230			4.150	4.320	-	1,210	14,525	11/13/2015	06/01/2045
207597-EL-5	CONNECTICUT LIGHT AND POWER CO	· · · · · ·		1,2	1.E FE	8,235,910	86.03/0		8,000,000			(5,401)			4.000	3.829			320,000	03/25/2019	04/01/2048
207597-EN-1 208251-AE-8	CONOCOPHILLIPS CO			1,2	1.E FE	9,148,050					•	(14,585)		•••••	6.950		JJ AO			12/19/2016	07/01/2031
208251-AE-8 20825C-AF-1	CONOCOPHILLIPS CO	1	1	L'	1.F FE	5, 170, 164			4,140,000			(83,903)		•••••	5.900	4.324		60,743	287,730		04/15/2029
20825C-AF-1 20826F-AC-0	CONOCOPHILLIPS			1 2	1.F FE		. 109.9220	549,608			•	(6, 1//)		•••••	4.300	4.082			29,500 706,576	05/05/2017	10/15/2032
20826F-AC-0 20826F-AF-3	CONOCOPHILLIPS CO	1	1	1,2	1.F FE							(84,015)		•••••	4.300	3.284		90,285		10/29/2020	11/15/2044
20826F-AF-3 20826F-AV-8	CONOCOPHILLIPS CO	· [· · · · ·	· · · · · ·	1,2	1.F FE									•••••	4.150	4.213			344,533	09/19/2018	11/15/2034
20826F-BD-7	CONOCOPHILLIPS CO			1,2	1.F FE	19,978,600			11,000,000	10,536,567		4,982			4.025	4.249	-			03/11/2022	
20826F-BD-7 209111-EH-2	CONSOLIDATED EDISON COMPANY OF NEW YORK INC			1,2	1.F FE				2.800.000						5.300	4.249			442,750	12/13/2016	03/15/2062
ZU9111-EH-Z	CONSOLIDATED EDISON COMPANY OF NEW YORK INC		. 1	11	I.U FE	3, 180, 268	. 102.2200		2,800,000	3,066,31/		(18.303)			5.300	4.223	ON	1 49.46/	148.400	12/ 13/2010	03/01/2035

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod		6	7		Fair Value	10	11			usted Carryin					Interest		Da	
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			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
209111-EL-3	CONSOLIDATED EDISON COMPANY OF NEW YORK INC	.		1	1.G FE	1,404,73		1,202,405	1,135,000	1,331,298		(12,247)			5.850	4.038	MS	19,550	66,398	08/18/2017	03/15/2036
209111-EY-5	CONSOLIDATED EDISON COMPANY OF NEW YORK INC			1	1.G FE	5,249,32	101.5670	5,142,327	5,063,000	5,200,366		(5,473)			5.500	5.245	JD	23,205	278,465	10/18/2017	12/01/2039
209111-FB-4	CONSOLIDATED EDISON COMPANY OF NEW YORK INC	.		1	1.G FE	11,718,30		10,562,030	12,090,000	11,792,880		10,403			4.200		MS	149,513	507,780	12/07/2018	03/15/2042
209111-FC-2	CONSOLIDATED EDISON COMPANY OF NEW YORK INC	.	.	1,2	1.G FE		84.9540		10,000,000	9,947,209		1,803			3.950	3.990	MS	131,667	395,000	02/25/2013	03/01/2043
209111-FG-3	CONSOLIDATED EDISON COMPANY OF NEW YORK INC	.		1,2	1.G FE		90.0740	900,736	1,000,000	999,205		21			4.500	4.506	JD	3,750	45,000	11/12/2015	12/01/2045
209111-FK-4	CONSOLIDATED EDISON COMPANY OF NEW YORK INC	.	.	1,2	1.G FE	8,227,70		7,003,316	8,300,000	8,233,765		894			4.300		J D	29,742	356,900	11/10/2016	12/01/2056
209111-FL-2	CONSOLIDATED EDISON COMPANY OF NEW YORK INC	.		1,2	1.G FE		81.2380	81,238	100,000	103, 140		(86)			3.875	3.671	JD	172	3,875	10/18/2017	06/15/2047
209111-GD-9	CONSOLIDATED EDISON COMPANY OF NEW YORK INC	.	.	1,2	1.G FE		. 113.4170	11,341,650	10,000,000	9,940,726		1,623			6. 150	6 . 194		78,583	616,708	11/09/2022	11/15/2052
21036P-AS-7	CONSTELLATION BRANDS INC	.	.	1,2	2.B FE		96.1670	3,365,828	3,500,000	3,569,200		(20,991)			3.500	2.001	MN	17,694	122,500	02/25/2022	05/09/2027
21036P-AT-5	CONSTELLATION BRANDS INC	.		1,2	2.C FE	5,688,78		5,442,528	6,105,000	5,701,878		9, 151			4.500		MN	39,683	274,725	08/10/2022	05/09/2047
21036P-AZ-1	CONSTELLATION BRANDS INC	.	.	1,2	2.B FE	10,481,58		10,198,896	12,000,000	10,622,924		29,309			4.100	4.918		185,867	492,000	09/12/2018	02/15/2048
210518-CU-8	CONSUMERS ENERGY CO	.		1,2	1.F FE		86.5940	3,463,756	4,000,000	4,667,530		(26,499)			3.950	2.805		20 , 189	158,000	11/03/2021	05/15/2043
210518-CX-2	CONSUMERS ENERGY CO	.		1,2	1.E FE		283.0970	432, 104	520,000	515,903		10			4.350	4.371		7,603	22,620	08/11/2014	08/31/2064
210518-E@-1	CONSUMERS ENERGY CO	.		1	1.E		80.2600		10,000,000	10,000,000					3.860		MS	99,717	386,000	09/28/2017	09/28/2052
210518-F@-0	CONSUMERS ENERGY CO	.		1	1.E		80.2550	12,038,214	15,000,000	15,000,000					3.860		MN	73,983	579,000	11/15/2017	11/15/2052
212015-AS-0	CONTINENTAL RESOURCES INC	·		1,2	2.C FE		96.6250	11,595,000	12,000,000	12,000,000					4.375	4.375	JJ	242,083	525,000	05/23/2018	01/15/2028
22279#-AA-2	COUSINS PROPERTIES INC	.		1	2.B		96.9660	5,817,936	6,000,000	6,000,000					3.910	3.910	JJ	114,042	234,600	07/06/2017	07/06/2025
22279#-AB-0	COUSINS PROPERTIES INC	·		1	2.B		94.7290	2,841,858	3,000,000	3,000,000					4.090	4.090		59,646	122,700	04/19/2017	07/06/2027
22279#-AD-6	COUSINS PROPERTIES INC	.		1	2.B	4,750,00		4,449,996	4,750,000	4,750,000					3.860		JJ	89, 128	183,350	06/19/2019	07/06/2028
22279#-AE-4	COUSINS PROPERTIES INC	·		1	2.B	6,750,00		6,260,828	6,750,000	6,750,000					3.950	3.950		129,609	266,625	06/19/2019	07/06/2029
224044-CC-9	COX COMMUNICATIONS INC	.		1,2	2.B FE	8,677,63		8,800,687	10,450,000	8,725,220		38,390			4.500	5.921	JD	236,431	192,375	08/30/2023	06/30/2043
224044-CF-2	COX COMMUNICATIONS INC	.		1,2	2.B FE		93.3470	2,800,395	3,000,000	3,003,302		(235)			4.800	4.787	FA	60,000	144,000	09/29/2016	02/01/2035
224044-CP-0	COX COMMUNICATIONS INC	.		1,2	2.B FE		72.6970	4,903,426	6,745,000	4,753,333		15,308			3.600	5.752	JD	10,792	121,410	06/22/2023	06/15/2051
225401-AC-2	UBS GROUP AG	.	. C	1,2	1.G FE		96.7260	1,934,522	2,000,000	2,000,000					4.282	4.282		40,917	85,640	01/04/2017	01/09/2028
22548@-AA-9	CREDIT OPPORTUNITIES PARTNERS JV, LLC	.		4	2.B PL		94.3640	26,421,891	28,000,000	28,000,000					3.620		FA	377,284	1,013,600	08/17/2021	08/17/2026
225655-A@-8	CRESCENT CAPITAL BDC INC		-	4	2.C FE				9,460,000	9,460,000					4.000	3.998	FA	140,849	378,400	05/05/2021	02/17/2026
228180-AB-1	CROWN AMERICAS LLC	·		1,2	3.B FE	7,000,00		6,860,000	7,000,000	7,000,000					5.250		A0	91,875	367,500	03/14/2022	04/01/2030
228187-AB-6	CROWN AMERICAS LLC	·		1,2	3.B FE		98.6250	14,300,625	14,500,000	14,504,737		(52,339)			4.750	4.532		286,979	688,750	02/01/2019	02/01/2026
22822V-AY-7	CROWN CASTLE INC	·		1,2	2.B FE		83.4080		3,000,000	2,994,053		708			2.500		JJ	34,583	75,000	06/15/2021	07/15/2031
231021-AS-5	CUMMINS INC	·	-	1,2	1.F FE		66.3020	19,890,690	30,000,000	29,277,859		18,262			2.600	2.727		260,000	780,000	07/14/2021	09/01/2050
231021-AT-3	CUMMINS INC	·		1,2	1.F FE		83.4750		23,000,000	22,942,105		8 , 182			1.500	1.540		115,000	345,000	12/16/2020	09/01/2030
232806-A#-6 232806-B*-9	CYPRESS SEMI CONDUCTOR CORP	·		4	2.B FE		85.1420		8,000,000	8,000,000					3.100	3.100		10,333	248,000	06/16/2021	06/16/2031
		·	. C	4	2.B FE		83.4370	5,423,394	6,500,000	6,500,000					3.270		JD	8,856	212,550	06/16/2021	06/16/2033
23325P-A@-3	DNP SELECT INCOME FUND	·	-	1	1.F FE		97.0330	7,762,618	8,000,000	8,000,000					3.000	3.000	JJ	106,000	240,000	07/22/2016	07/22/2026
23345M-AA-5	DT MIDSTREAM INC	· · · · ·	.	1,2	3.A FE		591.5000		9,365,000			(2,882)			4. 125	4.085	JD	17,169	386,306	05/27/2021	06/15/2029
23345M-AB-3	DIE OVO CONDANA	· · · · ·	-	1,2	-		90.2500		., .,	., .,					4.375			7,146	160,781	05/25/2021	06/15/2031
23357*-AS-0	DTE GAS COMPANY	· · · · ·	.	4	1.F				8,760,000 14.800.000	8,760,000					2.850	5.049	JD		249,660	11/16/2021	12/01/2051
23357*-AU-5 233851-CU-6	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	·	.	4	1.F	14,800,00			14,800,000	14,800,000		4,205			5.050		.I.I		751,552	09/29/2022	10/01/2052
233851-CU-6 233851-DS-0	MERCEDES-BENZ FINANCE NORTH AMERICA LLC MERCEDES-BENZ FINANCE NORTH AMERICA LLC	·	.	1	1.F FE	9,959,80										3.498	JJ		345,000	11/04/2019	01/06/2027
237266-AJ-0	DARLING INGREDIENTS INC	·	.	1.2	1.F FE 3.A FE	5,239,50			5,000,000	5,008,259		(57,895)			3.650	5.679	FA			11/04/2019	02/22/2024
24380@-AB-4	DEER DISTRICT IIC	· ···		1,2	3.A FE		099.6250 292.0560					(12,844)			5.040	1	JD			11/15/2018	06/15/2030
24380@-AB-4 244199-BF-1	DEER DISTRICT LLC	ļ		1	2.B PL			17,011,854	18,479,932			(66.306)			3.900	3. 168	O D			11/15/2018	06/01/2044
244199-BF-1 244199-BG-9	DEERE & CO	ļ		1 0	1.F FE															08/24/2021	06/09/2042
244199-BG-9 244199-BK-0	DEERE & CO	ļ		1,4	1.F FE		987.6410								2.875	2.877			244,375	09/03/2019	09/07/2049
244 199-BK-U	DEENE α UU		.	1,4	. j., i.r ft	J2,5/4,32	J07.041U	12,008,723	2,292,000	2,55/,35/		(6,638)			3./50	3.095	MU	J 18, 145	J 85,950	05/13/2021	04/ 10/2000

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	y Value			lı lı	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	:		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	The second secon	е	- 11	Cilai							(Decrease)		Recognized	value							
24422E-TW-9	JOHN DEERE CAPITAL CORP				1.F FE	1,744,465		1,570,146	1,658,000	1,701,839		(11,324)			2.800		MS	14,572		02/14/2020	09/08/2027
24422E-VB-2	JOHN DEERE CAPITAL CORP				1.F FE	2, 191, 162	94.3990	2,057,894	2, 180,000	2, 184, 717		(1,676)			2.250		MS	14,579	49,050	01/06/2020	09/14/2026
24422E-VP-1	JOHN DEERE CAPITAL CORP	.			1.F FE		89.2080	6,244,525	7,000,000	6,928,094		16,416			1.500		MS			10/20/2021	03/06/2028
24702R-AF-8	DELL INC	.		[]	2.C FE	9,809,800		10,675,000	10,000,000	9,818,863		8,008			6.500	6.699			650,000	11/15/2022	04/15/2038
24702R-AM-3	DELL INC	.		1	2.C FE	15,346,845		14,723,466	15,317,000	15,341,279		(1,635)			5.400		MS	255,028	827,118	08/31/2022	09/10/2040
24703D-BF-7	DELL INTERNATIONAL LLC	·		1,2	2.B FE	9,964,650			10,000,000	9,967,764		1,773			3.375	3.399		15,000		12/06/2021	12/15/2041
24703D-BH-3	DELL INTERNATIONAL LLC	·		1,2	2.B FE	19,992,600		14,667,780	20,000,000	19,993,733		949			3.450	3.452		30,667	690,000	12/06/2021	12/15/2051
24703T-AD-8	DELL INTERNATIONAL LLC	.		1,2	2.B FE	7,367,426		7,488,590	7,322,000	7,334,965		(5,460)			6.020	5.932		19,590	504,578	12/08/2016	06/15/2026
24703T-AG-1	DELL INTERNATIONAL LLC			1,2	2.B FE	14,273,069		14,906,615	14,525,000	14,321,124		29,292			5.300	0.000	A0		769,825	06/27/2022	10/01/2029
24703T-AK-2	DELL INTERNATIONAL LLC	.		1,2	2.B FE		. 132.0460	196,748	149,000	186,780		(783)			8.350	6.215	JJ	5,737	12,442	11/07/2019	07/15/2046
247109-BR-1	DELMARVA POWER & LIGHT CO			1,2	1.F FE	7,443,262		6,104,530	7,450,000	7,450,715		(161)			4.000	3.997	JD	24,833	298,000	10/29/2021	06/01/2042
247109-G@-4	DELMARVA POWER & LIGHT COMPANY			4	1.F	23,000,000		23,779,881	23,000,000	23,000,000					5.570	5.569		377,213	640,550	03/15/2023	03/15/2053
247150-AS-3	DELOITTE & TOUCHE LLP			1	1.F	15,000,000		14,685,512	15,000,000	15,000,000					3.320	3.318		74,700	498,000	05/07/2020	05/07/2025
247150-AT-1	DELOITTE & TOUCHE LLP			1	1.F				8,500,000	8,500,000					3.460	3.459		44,115	294, 100	05/07/2020	05/07/2027
247150-AU-8	DELOITTE & TOUCHE LLP			1	1.F	4,500,000	93.2820	4, 197, 687	4,500,000	4,500,000					3.560	3.559		24,030	160,200	05/07/2020	05/07/2030
248790-AA-4	DENTON COUNTY ELECTRIC COOPERATIVE INC			1	1.F FE	8,070,764		7,248,909	8,070,764	8,071,062		(18)			3.750	3.749		75,663		09/13/2012	10/01/2040
24906P-AA-7	DENTSPLY SIRONA INC			1,2	2.B FE	20,704,861	88.3310	17,339,415	19,630,000	20,348,457		(107,709)			3.250		JD	53, 165		12/16/2020	06/01/2030
250847-EK-2	DTE ELECTRIC CO			1,2	1.F FE	6,770,420		5,607,049	6,800,000	6,778,015		795			3.950	3.975		11,938	268,600	06/19/2012	06/15/2042
25243Y-BE-8	DIAGEO CAPITAL PLC	.	C	1,2	1.G FE	12,659,575			12,500,000	12,599,575		(12,202)			2. 125		A0	45,747		01/10/2022	04/29/2032
25466A-AE-1	DISCOVER BANK DISCOVER BANK				2.B FE			7,285,185	7,500,000	7,495,203		2,037			4.250		MS	95,625	318,750	03/10/2014	03/13/2026
25466A-AJ-0 25466A-AP-6	DISCOVER BANK			2	2.B FE	2, 197, 602		2,081,248	2,200,000						3.450	3.462	MS		75,900	07/21/2016	07/27/2026
25466A-AP-6	DISCOVER BANK			2	2.B FE		84.8920		13,000,000						4.650	4.668		106,020	353,400	09/10/2018	09/13/2028
254687-EH-5	WALT DISNEY CO			4	1.G FE				13,000,000	2,982,569					6.650	4.217		1.487	351,000		02/06/2030
254687-ET-9	WALT DISNEY CO			1	1.G FE			172.826		189.684		(2,311)			5.400		AO		8,910	11/26/2019	11/15/2037
254687-FB-7	WALT DISNEY CO			1	1.G FE			19,868,014	20,800,000	20,908,178		(1,917)			4.750	4.712			988,000	11/26/2019	
254687-FM-3	WALT DISNEY CO			1,2	1.G FE		68.9380		12,000,000	11,650,671		(1,917)			2.750		MS	126,244	330,000	09/03/2019	11/15/2046
254687-FM-3 254687-FN-1	WALT DISNEY CO			1,4	1.G FE	9,787,530			9,000,000			(221,937)			3.350	0.839			330,000	09/03/2019	09/01/2049
254687-FN-1 254687-FP-6	WALT DISNEY CO			ļ'	1.G FE							(221,937)			3.350		MS		301,500	03/20/2020	03/24/2025
254687-FZ-4	WALT DISNEY CO			1 2	1.G FE				325,000	335.794		(21,786)			3.700	3.450		5.460		03/20/2020	03/23/2027
25468P-CP-9	TWDC ENTERPRISES 18 CORP			1,2	1.G FE			6.428.912	7.000.000	6.949.298		1.866			4.375	4.435				08/17/2011	08/16/2041
25468P-DK-9	TWDC ENTERPRISES 18 CORP			1	1.G FE							(1.574)			3.000		FA		45,000	03/18/2020	02/13/2026
254709-AP-3	DISCOVER FINANCIAL SERVICES			1	2.B FE	5,422,550			5,000,000			(1,574)			4.500	2.995			225,000	09/18/2019	01/30/2026
256746-AJ-7	DOLLAR TREE INC			1 0	2.B FE				8.000,000			(69,514)			2.650	2.995			212,000	11/29/2021	12/01/2031
25746U-AN-9	DOMINION ENERGY INC			1,2	2.B FE	4, 183, 419		3,667,858	3,380,000			(44,967)			6.300	4.272			212,940	12/19/2016	03/15/2033
25746U-CC-1	DOMINION ENERGY INC			1 2	2.B FE			491.610	550.000	599,154		(44, 967)			4.700	4.272		2.154		10/18/2017	12/01/2044
260543-CE-1	DOW CHEMICAL CO			1.2	2.A FE	9, 118, 135		9,328,060	9,500,000	9,087,276		(1,523)			5.250		MN			11/04/2022	12/01/2044
260543-CK-7	DOW CHEMICAL CO	· · · · · ·		1 2	2.A FE							10,645			4.250	4 . 428				09/09/2014	10/01/2034
260543-CR-2	DOW CHEMICAL CO			1.2	2.A FE		. 102.2020	5,110,105	5,000,000	4,857,867		1,917			5.550	5.766				06/21/2023	11/30/2048
260543-CY-7	DOW CHEMICAL CO			1 2	2.A FE	3,996,245			4.000.000			376			4.800	4.812				11/29/2019	11/30/2048
260543-DD-2	DOW CHEMICAL CO	· · · · · ·		1.2	2.A FE	9,851,350		7,743,010		9,857,562		3.139		•••••	3.600	3.684		46.000	360,000	02/04/2022	11/30/2020
260543-DH-3	DOW CHEMICAL CO	· · · · · ·		1 2	2.A FE	4,170,899			3,700,000	4, 168, 137				•••••	6.900	5.975				06/22/2023	05/15/2053
26078J-AD-2	DUPONT DE NEMOURS INC	· [· · · · ·		1.2	2.A FE		. 100.7570	2,015,148	2,000,000	2,046,020		(2,702)		•••••	4.725	4. 173			94,500	01/14/2019	11/15/2028
26078J-AE-0	DUPONT DE NEMOURS INC	T	l	1.2	2.A FE				18,750,000	18,611,045		5,386			5.319	5.389				09/27/2022	11/15/2038
26113*-AA-7	DYAL CAPITAL PARTNERS IV LP			4	1.F PL	9,586,500		7,883,067	9,586,500	9,586,500					3.650	3.650			349.907	02/22/2021	02/22/2041

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	e in Book/Adi	usted Carryin	g Value			lı lı	nterest		Da	ites
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		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	:		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	'	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	l e	g n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
		е	- "	Gilai							(Decrease)	Accretion	Recognized	value			raiu				
26113@-AA-5	DYAL CAPITAL PARTNERS IV LP			4	1.F PL	17,803,500		14,705,941	17,803,500	17,803,500		(40, 470)			3.650	3.650	FA		649,828	02/22/2021	02/22/2041
26138E-AT-6	KEURIG DR PEPPER INC			1,2	2.B FE		90.4110	6,080,167	6,725,000	7, 155, 432		(12,470)			4.500	4.050	MN			06/14/2018	11/15/2045
26138E-AX-7	KEURIG DR PEPPER INC			1,2	2.B FE			288,699	300,000	299,605		106			3.430	3.471		457	10,290	02/10/2017	06/15/2027
26441C-AT-2	DUKE ENERGY CORP	.		1,2	2.B FE	13,992,160		10,913,644	14,000,000	13,994,105		162			3.750		MS	175,000	525,000	08/09/2016	09/01/2046
26442C-AM-6	DUKE ENERGY CAROLINAS LLC	·		1,2	1.F FE	5,368,256		4,088,977	4,572,000			(30,690)			4.250	3.075		8,636	194,310	11/16/2021	12/15/2041
26442C-AN-4	DUKE ENERGY CAROLINAS LLC	·		1,2	1.F FE	2,594,435		1,912,241	2,215,000	2,564,185		(14,348)		•••••	4.000		MS	22,396		11/16/2021	09/30/2042
26442C-AR-5	DUKE ENERGY CAROLINAS LLC	·		1,2	1.F FE	9,985,700			10,000,000	9,988,586		319			3.875	3.883	MS	114,097	387,500	01/11/2017	03/15/2046
26442C-BK-9	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	5,036,778		5,971,193	5,800,000	5,038,652					5.350	6.345	JJ	143,083		10/31/2023	01/15/2053
26442E-AG-5	DUKE ENERGY OHIO INC			1,2	1.F FE	10,998,380			11,000,000	10,999,406					4.300	4.000		197,083	473,000	01/03/2019	02/01/2049
26442R-AB-7 26442U-AE-4	DUKE ENERGY PROGRESS LLC			1,2	1.F FE				220,000	239,328		(651)			4.375	3.742	MS	2,433	9,625	10/18/2017	03/30/2044
				1,2	1.F FE			, . ,		, . , .										09/05/2017	09/15/2047
26443C-AA-1 26443C-AQ-6	DUKE UNIVERSITY HEALTH SYSTEM INC			1,2	1.D FE	244,464	78.6130		215,000	241,413		(765)			3.920	3. 162			8,428	11/01/2019	06/01/2047
26443T-AA-4	DUKE ENERGY INDIANA LLC			1.2	1.D FE			8.059.970	10,000,000	11, 204, 183		(38,483)			3. 162	2.996		47,917		10/22/2021	05/15/2046
26444H-AA-9	DUKE ENERGY FLORIDA LLC			1.2	1.F FE				10,000,000			(36,463)			3.400		AO		340,000	01/04/2017	10/01/2046
268317-AP-9	ELECTRICITE DE FRANCE SA			1,2	1.F FE				18,600,000			(43.945)			4.750	4.361				12/19/2017	10/11/2046
26875P-AN-1	FOG RESOURCES INC		0	1,2	1.G FE			4.294.756	4,664,000			(43,943)			3.900		AO	45,474	181,896	09/27/2019	04/01/2035
26882P-AR-3	ERAC USA FINANCE LLC			1,2	2.A FE		. 112.3380			102.911		(31,004)			6.700	6.314			6.700	09/28/2006	06/01/2034
26884A-BH-5	ERP OPERATING LP			1 2	1.G FE		80.2100	280,734	350,000	343,055		171			4.000	4 . 133		5.833	14,000	07/31/2017	08/01/2047
26884A-BM-4	ERP OPERATING LP			1.2	1.G FE	7,959,840		7.098.192	8.000.000	7,975,286		3.685			2.500		FA		200,000	08/20/2019	02/15/2030
26884T-AE-2	ERAC USA FINANCE LLC			1	2.A FE	6,745,561		6.189.797	5,964,000			(22,200)			5.625	4.730		98.779		12/18/2017	03/15/2042
26884T-AN-2	EBAC USA FINANCE LLC			1.2	2.A FE		90.4710	4.690.937	5.185.000	5.513.624		(10.065)			4.500	4.044		88 145		10/18/2017	02/15/2045
26884T-AS-1	ERAC USA FINANCE LLC			1.2	2.A FE	238,000	86.6870	216,717	250,000	239,424		261			4.200	4.498	MN	1,750		02/07/2018	11/01/2046
26969P-AB-4	FAGLE MATERIALS INC			1.2	2.B FE	27,913,020		23,779,560	28,000,000	27 932 664		7.788			2.500	2.534	.1.1	350.000	700,000	07/22/2021	07/01/2031
27409L-AA-1	EAST OHIO GAS CO			1.2	1.F FE	1,333,652		1.261.927	1,335,000	1.334.603		276			1.300		JD	771	17,355	06/02/2020	06/15/2025
27616#-AG-0	EASTERLY GOVERNMENT PROPERTIES			4	2.B	2,000,000		1,746,077	2,000,000	2,000,000					2.620		AO	11.208	52,400	10/14/2021	10/14/2028
27616#-AH-8	EASTERLY GOVERNMENT PROPERTIES			4	2.B	6,000,000	85.2610	5.115.679	6,000,000	6.000.000					2.890		AO	37.088	173,400	10/14/2021	10/14/2030
276480-AD-2	EASTERN GAS TRANSMISSION AND STORAGE INC			1.2	1.G FE	400,750	85.5310	299,359	350.000	397.061		(1.524)			4.600	3.660	JD	716	16,100	06/30/2021	12/15/2044
276480-AF-7	EASTERN GAS TRANSMISSION AND STORAGE INC	.		1,2	1.G FE	398,469		308,712	340,000	393,897		(1,890)			4.800		MN	2,720	16,320	06/30/2021	11/01/2043
277432-AL-4	EASTMAN CHEMICAL CO			1,2	2.B FE	5,767,317	91.0860	5,593,591	6,141,000	5,772,763		10,510			4.800	5.297	MS	98,256	294,768	07/13/2022	09/01/2042
277432-AP-5	EASTMAN CHEMICAL CO			1,2	2.B FE	21,609,450	88.3430	22,085,800	25,000,000	21,738,327		76,329			4.650	5.713	A0	245,417		10/27/2022	10/15/2044
278642-AF-0	EBAY INC			1,2	2.A FE	217, 137	82.9100	198,983	240,000	220,713		644			4.000	4.652	JJ	4,427	9,600	10/18/2017	07/15/2042
278865-BG-4	ECOLAB INC			1,2	1.G FE	14,668,694	61.5380	9,649,096	15,680,000	14,744,663		24,801			2. 125	2.431	FA	125,876	333,200	12/23/2020	08/15/2050
278865-BJ-8	ECOLAB INC			1,2	1.G FE	399, 167	67.2070	274,204	408,000	399,553		163			2.750	2.850	FA	4, 145	11,220	08/25/2021	08/18/2055
278865-BN-9	ECOLAB INC			1,2	1.G FE	25,807,970	68.1100	17,708,678	26,000,000	25,816,600		4,282			2.700	2.736	JD	31,200	702,000	12/15/2021	12/15/2051
283677-F#-4	EL PASO ELECTRIC COMPANY			4	2.B	19,000,000	72.4440	13,764,284	19,000,000	19,000,000					3.540	3.540	FA	254,093	672,600	02/15/2022	02/15/2052
283677-F@-6	EL PASO ELECTRIC COMPANY			4	2.B	1,500,000	84.7250	1,270,870	1,500,000	1,500,000					2.910	2.910	FA	16,490	41,710	09/01/2022	09/01/2032
28370T-AF-6	KINDER MORGAN ENERGY PARTNERS LP	.		1,2	2.B FE	2,442,982			2, 160,000	2,415,309		(9,483)			4.700	3.799		16,920	101,520	12/16/2020	11/01/2042
286857-G@-0	ELIZABETHTOWN GAS CO	.			1.F FE	5,450,000		5,516,165	5,450,000	5,450,000					5.310	5.309		24, 116	155, 148	05/18/2023	06/01/2035
292480-AH-3	ENERGY TRANSFER LP	.		1,2	2.C FE	5,994,073		5,969,484	6,000,000	5,999,732		706			3.900	3.912		29,900	234,000	12/29/2015	05/15/2024
29248H-AB-9	EMPOWER FINANCE 2020 LP			1,2	1.F FE	11,303,040		9,695,316	12,000,000	11,440,171		69,973			1.776	2.487		61,568	213, 120	01/06/2022	03/17/2031
29248H-AC-7	EMPOWER FINANCE 2020 LP			1,2	1.F FE	4,265,503		2,840,296	4, 100,000	4,253,837		(3,681)			3.075	2.875		36,422	126,075	09/28/2020	09/17/2051
29250N-AJ-4	ENBRIDGE INC	-	Α	1,2	2.A FE	7,474,236		6,709,732	7,800,000	7,486,065		6,614			4.500	4.799		20,475	351,000	03/14/2023	06/10/2044
29250R-AW-6	ENBRIDGE ENERGY PARTNERS LP			1,2	2.A FE	2,306,927		2,008,993	1,990,000	2,078,897		(55,679)			5.875	2.884		24,682	116,913	09/18/2019	10/15/2025
29250R-AX-4	ENBRIDGE ENERGY PARTNERS LP	.	1	1,2	2.A FE	5,254,300	. 117.7400	5,886,975	5,000,000	5,253,188		(1, 112)			7.375	6.917	AO	77,847	184,375	10/04/2023	10/15/2045

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		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
29273R-AR-0	ENERGY TRANSFER LP	.		1,2	2.C FE	210,91	6 . 105.8790	211,758	200,000	209,515		(297)			6.500	6.057	FA	5,417	13,000	05/14/2018	02/01/2042
29273R-BG-3	ENERGY TRANSFER LP			1,2	2.C FE	6,991,96	099.1980	6,447,851	6,500,000	6,655,131		(82,701)			4.750	3.366	JJ	142,368	308,750	09/16/2019	01/15/2026
29278N-AG-8	ENERGY TRANSFER LP	.		1,2	2.C FE	9,978,90		10,061,220	10,000,000	9,987,812		1,950			5.250	5.277	A0	110,833	525,000	01/08/2019	04/15/2029
29278N-AH-6	ENERGY TRANSFER LP	.		1,2	2.C FE	1,780,08		1,692,926	1,700,000	1,703,536		(17,142)			4.500		A0	16, 150	76,500	03/25/2019	04/15/2024
29336U-AD-9	ENLINK MIDSTREAM PARTNERS LP	.		1,2	3.A FE	8,602,59		7,136,250	8,650,000	8,610,512		1,013			5.050	5.085	A0	109,206	436,825	11/06/2014	04/01/2045
29364N-AU-2	ENTERGY MISSISSIPPI LLC			1,2	1.F FE		694.6670	828,337	875,000	873,735		298			3.250	0.200	JD	2,370	28,438	11/09/2017	12/01/2027
29364W-AU-2	ENTERGY LOUISIANA LLC	.		1,2	1.F FE		098.2920	9,829,230	10,000,000	9,998,934		818			3.780		A0	94,500	378,000	06/24/2014	04/01/2025
29364W-AV-0	ENTERGY LOUISIANA LLC	.		1,2	1.F FE		791.7700	4,083,774	4,450,000	4,432,920		450			4.950	4.980	JJ	101,571	220,275	03/07/2016	01/15/2045
29365T-AF-1	ENTERGY TEXAS INC	.		1,2	1.G FE	1,471,13	693.3720	1,377,236	1,475,000	1,473,359		385			3.450	3.481	J D	4,241	50,888	11/14/2017	12/01/2027
29366M-AC-2	ENTERGY ARKANSAS LLC			1,2	1.F FE		573.0190	182,548	250,000	248,548		30			3.350	3.382	JD	372	8,375	03/24/2021	06/15/2052
29379V-AY-9	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	6,092,12	991.4660	5,597,738	6, 120,000	6,099,048		674			4.450	4.477	FA	102,884	272,340	10/18/2017	02/15/2043
29379V-BA-0	ENTERPRISE PRODUCTS OPERATING LLC	.		1,2	1.G FE		896.5510		3,554,000	3,598,693		(1,345)			4.850	4.751		50,753	172,369	09/19/2018	03/15/2044
29379V-BC-6	ENTERPRISE PRODUCTS OPERATING LLC	.		1,2	1.G FE		398.7000	6, 168, 756	6,250,000	5,897,932		869			5.100	5.556		120,417		11/30/2023	02/15/2045
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING LLC	.		1,2	1.G FE		098.3670	2,951,004	3,000,000	2,997,620		703			3.950	3.977		44,767	118,500	04/04/2016	02/15/2027
29379V-BU-6	ENTERPRISE PRODUCTS OPERATING LLC	.		1,2	1.G FE		295.2720	1,714,892	1,800,000	1,742,427		1, 127			4.800		FA	36,000	86,400	11/08/2018	02/01/2049
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC	.		1,2	1.G FE	4,023,12	86.5540		3,900,000	4,012,912		(2,493)			4.200	4.018	JJ	68,705	163,800	06/28/2019	01/31/2050
29379V-BY-8	ENTERPRISE PRODUCTS OPERATING LLC	.		1,2	1.G FE		079.8720	19,968,050	25,000,000	24,864,938		2,847			3.700	3.732	JJ	387,986	925,000	01/06/2020	01/31/2051
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC	.		1,2	1.G FE	7,442,47	573.0040	5,475,293	7,500,000	7,446,477		1, 153			3.200	3.239	FA	90,667	240,000	12/16/2020	02/15/2052
29446M-AE-2	EQUINOR ASA	.	C	1,2	1.D FE		595.6380	2,630,037	2,750,000	2,743,347		1,957			3.000	3.079		19,479	82,500	04/01/2020	04/06/2027
29449W-AA-5	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING				1.E FE		1194.1320	2,165,041	2,300,000	2,298,698		854			1.400	1.438	JJ	15,563	32,200	06/29/2020	07/07/2025
29660N-AB-5	ESPAI BARA, FTA		C	4	2.B PL		0 . 107.5380	24,733,640	23,000,000	23,000,000					6.980		J D	807, 159	133,783	05/30/2023	06/30/2030
29660N-AC-3	ESPAI BARA, FTA		C	4	2.B PL		0 . 110.0060	46,202,486	42,000,000	42,000,000					7.060	7.060		1,490,837	247, 100	05/30/2023	06/30/2032
29736R-AK-6	ESTEE LAUDER COMPANIES INC			1,2	1.F FE		086.4620	9,510,864	11,000,000	10,976,144		600			4.150		MS	134,414	456,500	02/06/2017	03/15/2047
29977A-B#-1	EVERCORE PARTNERS INC	.		1	1.G PL		090.2750	10,832,994	12,000,000	12,000,000					4.440	4.440		90,280	532,800	08/01/2019	08/01/2031
29977A-B@-3	EVERCORE PARTNERS INC	.		1	1.G PL		092.5940	1,851,875	2,000,000	2,000,000					4.340		A0	14,708	86,800	08/01/2019	08/01/2029
29977A-C#-0	EVERCORE INC.			4	1.G PL		093.4250	3,736,992	4,000,000	4,000,000					1.970	1.970		13,352	78,800	03/30/2021	08/01/2025
30040W-AH-1	EVERSOURCE ENERGY			1,2	2.A FE	1,492,85		953,407	1,300,000	1,478,798		(4,810)			3.450	1	JJ	20,681	44,850	12/28/2020	01/15/2050
30161N-AQ-4	EXELON CORP	.		1,2	2.B FE		695.4840	7,638,736	8,000,000	8, 124, 289		(8,468)			4.950	4.766		17,600	396,000	05/19/2016	06/15/2035
30161N-AX-9	EXELON CORP	.		1,2	2.B FE		295.4420	942,970	988,000	1,102,027		(17,536)			4.050	2.010		8,447	40,014	10/27/2020	04/15/2030
30225V-A*-8	EXTRA SPACE STORAGE LP			1	2.B		095.0940	15,215,008	16,000,000	16,000,000					3.950	3.949		210,667	632,000	08/24/2017	08/24/2027
30225V-A@-6	EXTRA SPACE STORAGE LP	-		1	2.B		095.7760	12,259,374	12,800,000	12,800,000					4.390		JJ	255,986	561,920	07/17/2018	07/17/2028
30231G-AN-2	EXXON MOBIL CORP			1,2	1.D FE		082.7740	2,897,080	3,500,000	3,755,982		(8,721)			3.567	3.086		39,881	124,845	10/15/2019	03/06/2045
30231G-AW-2	EXXON MOBIL CORP			1,2	1.D FE		089.5200	17,903,940	20,000,000	20,799,020		(23,271)			4.114	3.841		274,267	822,800	01/12/2017	03/01/2046
30231G-AZ-5	EXXON MOBIL CORP			1,2	1.D FE		074.5630	3,728,130	5,000,000	5,000,000					3.095	3.095		58,031	154,750	08/13/2019	08/16/2049
30231G-BE-1	EXXON MOBIL CORP			1,2	1.D FE		090.9890	6,824,145	7,500,000	7,500,000					2.440	2.440		68,625	183,000	08/13/2019	08/16/2029
30231G-BH-4	EXXON MOBIL CORP			1,2	1.D FE		097.9830	14,697,375	15,000,000	15,000,000					2.992	2.992		127, 160	448,800	03/17/2020	03/19/2025
30231G-BJ-0	EXXON MOBIL CORP			1,2	1.D FE		097.0960	6,796,720	7,000,000	6,988,146		3,433			3.294	3.350		65,331	230,580	03/18/2020	03/19/2027
30231G-BK-7	EXXON MOBIL CORP			1,2	1.D FE		295.2170		6,482,000	7, 157, 624		(106,796)			3.482	1.641		63,949	225,703	07/08/2020	03/19/2030
30231G-BM-3	EXXON MOBIL CORP			1,2	1.D FE	15,474,86		11, 197, 892	14,250,000	15,391,540		(27,355)			3.452	3.014		103,848	491,910	11/13/2020	04/15/2051
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LTD	.	C	2	3.A FE	10,075,00		9, 187, 500	10,000,000	10,061,769		(7,328)			4.375	4.273		109,375	437,500	02/03/2022	04/01/2031
30251G-BE-6	FMG RESOURCES (AUGUST 2006) PTY LTD	.	C	1,2	3.A FE		0 . 100.5000	5,025,000	5,000,000	4,844,212		13,717			6.125	6.620		64,653	306,250	08/16/2022	04/15/2032
30288*-AA-8	FREEPORT LNG	.		1	2.B FE		087.8290	14,523,425	16,536,000	16,536,000					4.540	4.537		189,769	750,734	11/29/2016	03/31/2038
30306V-A#-6	FLNG LIQUEFACTION 3 LLC	.		4	2.C FE		081.1490	27,932,581	34,421,400	34,421,400					3.080		JD	545,347	1,060,179	04/15/2021	06/30/2039
30321L-2A-9	F&G GLOBAL FUNDING	.			1.G FE		090.5430	3,621,704	4,000,000	3,999,409		230			1.750	1.756		35, 194	70,000	06/23/2021	06/30/2026
303901-BF-8	FAIRFAX FINANCIAL HOLDINGS LTD		A	1,2	2.B FE	5,400,00	096.3520	5,203,024	5,400,000	5,400,000					4.625	4.625	AO	43,013	249,750	04/24/2020	04/29/2030

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
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CUSIP		d	, ,	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
		е	- 11	Ullai							(Decrease)	Accretion	Recognized	value							
30571#-AA-0	FAIRVIEW HEALTH SERVICES			1	2.A	7,854,387	88.8870	6,981,511	7,854,387	7,854,387					4.160	4. 159	MN	41,750		09/02/2015	11/15/2043
31428X-AT-3	FEDEX CORP			1	2.B FE	3,405,056	82.7840	3,311,376	4,000,000	3,483,122		16,661			3.875	4.946	FA	64,583	155,000	11/14/2018	08/01/2042
31428X-AU-0	FEDEX CORP			1	2.B FE		85.0440	72,287	85,000	85,354		(12)			4.100	4.069		736	3,485	10/18/2017	04/15/2043
31428X-AW-6	FEDEX CORP	··· ···		1	2.B FE	4,093,599		4, 159, 854	4,300,000	4,088,720		4,753			5.100	5.479		101,122	219,300	11/10/2022	01/15/2044
31428X-AX-4	FEDEX CORP	··· ···		1	2.B FE			1,916,855	1,900,000	1,979,261		(6, 168)	·····		4.900		JJ	42,929	93, 100	09/19/2018	01/15/2034
31428X-BA-3	FEDEX CORP	··· ···		1	2.B FE	3,233,700			3,208,000	3,227,912		(1,418)			3.900	3.831		52,130	125, 112	07/18/2019	02/01/2035
31428X-BD-7	FEDEX CORP	··· ···		1	2.B FE		81.6910	114,367	140,000	139,216		6			4.500	4.530		2,625	6,300	10/18/2017	02/01/2065
31428X-BE-5	FEDEX CORP	· · · · · ·		1,2	2.B FE	2,022,620		1,847,376	2,000,000	2,020,507		(549)			4.750	4.674		12,139	95,000	06/13/2019	11/15/2045
31428X-BG-0	FEDEX CORP			1,2	2.B FE	9,326,500		8,980,020	10,000,000	9,351,570		15,521			4.550	5.038		113,750	455,000	05/25/2022	04/01/2046
31428X-BN-5	FEDEX CORP			1,2	2.B FE	8,905,140		7,846,866	9,000,000	8,917,787		2,012			4.400		JJ	182,600	396,000	01/03/2017	01/15/2047
31428X-BQ-8	FEDEX CORP			1,2	2.B FE	4,783,347	83.3800	4,380,775	5,254,000	4,829,268		9,453			4.050	4.609		80,386	212,787	09/12/2018	02/15/2048
31428X-BS-4	FEDEX CORP			1,2	2.B FE	1,506,182		1,451,143	1,525,000	1,507,928		341			4.950		AO	15,517	75,488	10/29/2018	10/17/2048
31428X-CE-4	FEDEX CORP			1,2	2.B FE	9,482,900		7,732,310	10,000,000	9,519,960		19,684			3.250	3.625		41,528	325,000	02/04/2022	05/15/2041
314890-AB-0	FERGUSON FINANCE PLC		C	1,2	2.B FE	14,758,296		13,496,600	15,080,000	14,823,829		33,889			3.250	3.542		39,480	490 , 100	04/20/2022	06/02/2030
314890-AD-6	FERGUSON FINANCE PLC		C	1,2	2.B FE	21,885,380	96.6770	21,269,006	22,000,000	21,901,306		9,506			4.650	4.716		201,758		04/12/2022	04/20/2032
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERVICES INC			1,2	2.B FE			7,432,110	10,000,000	7,631,132		83,794			3.100	5.204		103,333	310,000	08/11/2022	03/01/2041
31620M-BW-5	FIDELITY NATIONAL INFORMATION SERVICES INC			1,2	2.B FE	3,993,640		4,005,636	4,000,000	3,995,362		1, 179			4.700		JJ	86,689	189,044	07/06/2022	07/15/2027
31620M-BY-1	FIDELITY NATIONAL INFORMATION SERVICES INC			1,2	2.B FE			22,478,544	22,000,000	21,987,187		1,177			5.100	5. 109	••	517,367		07/06/2022	07/15/2032
31620R-AL-9	FIDELITY NATIONAL FINANCIAL INC			1,2	2.B FE			9,513,840	15,000,000	14, 967, 133		726			3.200	3.212		138,667	480,000	09/14/2021	09/17/2051
31677Q-BM-0	FIFTH THIRD BANK NA (OHIO)			2	1.G FE	2,992,920		2,938,200	3,000,000	2,998,261		1,051			3.950	3.988		50,363	118,500	09/26/2018	07/28/2025
31677Q-BR-9	FIFTH THIRD BANK NA (OHIO)			1,2	1.G FE	2,333,408		2,027,012	2,200,000	2,267,104		(21,824)			2.250	1.212		20,625	49,500	12/01/2020	02/01/2027
31847R-AF-9	FIRST AMERICAN FINANCIAL CORP			1	2.B FE	6,420,409		6,272,797	6,350,000	6,357,513		(8,314)			4.600	4.460		37,324	292,100	01/28/2015	11/15/2024
32055R-A#-4	FIRST INDUSTRIAL REALTY TRUST			1	2.B FE	2,000,000		1,909,625	2,000,000	2,000,000					4.400		A0	17,356	88,000	04/20/2017	04/20/2029
32055R-A@-6	FIRST INDUSTRIAL REALTY TRUST			1	2.B FE				2,000,000	2,000,000					4.300		A0		86,000	04/20/2017	04/20/2027
32055R-B#-3	FIRST INDUSTRIAL REALTY TRUST			1		2,000,000			2,000,000	2,000,000					3.970		JJ		79,400	07/23/2019	07/23/2029
32055R-B*-7	FIRST INDUSTRIAL REALTY TRUST			1	2.B FE	3,500,000			3,500,000	3,500,000					3.860	3.859		51,038		02/15/2018	02/15/2028
32055R-B@-5	FIRST INDUSTRIAL REALTY TRUST	··· ···		1	2.B FE	10,000,000	92.9150	9,291,515	10,000,000						3.960		FA	149,600	396,000	02/15/2018	02/15/2030
320844-PD-9	HUNTINGTON NATIONAL BANK	··· ···			2.A FE				8,750,000	8,750,000		(00.440)			4.270	4.269			373,625	11/18/2014	11/25/2026
320867-AC-8	OLD NATIONAL BANCORP	··· ···		2		15,846,504		15,518,922	15,455,000	15,699,642		(89, 116)			5.875		MS	232,040	907,981	10/06/2021	09/29/2026
33616C-AB-6	FIRST REPUBLIC BANK	··· ···		2	6		5.7500	307,625	5,350,000	6,688		(775)	5,463,543		4.375	0.000			117,031	12/13/2017	08/01/2046
33616C-AC-4	FIRST REPUBLIC BANK			2	6		5.7500	443,900	7,720,000	9,650		(2,526)	8, 119, 736		4.625	0.000		40.045		12/11/2017	02/13/2047
337358-BH-7	WELLS FARGO & CO	··· ···			2.B FE	1,962,192			1,550,000	1,718,549		(61,659)			7.574	3. 156			117,397	11/04/2019	08/01/2026
33767B-AA-7	FIRSTENERGY TRANSMISSION LLC			1,2	2.C FE	2,205,922			1,850,000			(9,497)			5.450	4.226			100,825	12/04/2017	07/15/2044
337738-AP-3	FISERV INC			1,2	2.B FE		98.1460	981,461	1,000,000	999,899		68			3.850		JD	3,208		05/19/2015	06/01/2025
337738-AV-0	FISERV INCUNITIL CORP	··· ···		1,2	2.B FE			17,660,600	20,000,000	22,434,654		(58,454)			4.400	3.653			880,000	01/21/2022	07/01/2049
338135-E#-9				1		2,500,000									3.780			, .	94,500	12/16/2020	09/15/2040
33835P-AA-4	FIVE CORNERS FUNDING TRUST IV	··· ···		1,2	1.G FE			32,507,910	30,000,000	30,212,980		(120)			5.997	5.944		679,660	523,072	09/20/2023	02/15/2053
33938E-AU-1	FLEX LTDFLEX LTD	··· ···	0	1,2	2.0 FE	6,854,564	98.6920		7,000,000	6,972,955					4.750	5.029	JD	,		01/12/2016	06/15/2025
33938X-AA-3 340711-AW-0	FLORIDA GAS TRANSMISSION COMPANY LLC		٠	1,2	2.0 FE	4,980,350			5,000,000	4,988,335				•	4.875	4.924			243,750	05/30/2019	06/15/2029
340/11-AW-0 34107#-AA-5	FLORIDA GAS THANSMISSION COMPANY LLC			1,2	2.B FE					3,635,000		250		•	4.350	4.378				07/07/2015	07/15/2025
34107#-AA-5 34107@-AA-7	FLORIDA PIPELINE FUNDING			4	3.A PL									•	4.700	4.700			170,845	07/15/2021	
34107@-AA-7 341081-FG-7	FLORIDA PIPELINE HOLDINGS			1 0	2.B PL	6, /38, 12/			6,738,127			(664)		•	4.050	3.582			196, /53	10//15/2021	08/15/2038
				1,2					· ·									-	· ·		
341081-FH-5	FLORIDA POWER & LIGHT CO			1,2	1.E FE	7,960,320		6,928,680	8,000,000	7,970,133		1,056		•••••	3.800	3.828		13,511	304,000	12/17/2012	12/15/2042
341081-FL-6	FLORIDA POWER & LIGHT CO	J	I	11,2	I.U FE	5,787,914	87.9600	6,249,544	7,105,000	5,803,293	1	1 12./52	1		4.050	5.525	AU	71.938	125,753	10/20/2023	10/01/2044

SCHEDULE D - PART 1

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		_	r		and		Rate					Current	Other-	in							<u>.</u>
		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
341081-FQ-5	FLORIDA POWER & LIGHT CO			1,2	1.D FE	9,237,480	85.7510		9,500,000	9,264,007		5,612			3.950	4. 113		125,083		01/18/2019	03/01/2048
341081-FZ-5	FLORIDA POWER & LIGHT CO			1,2	1.D FE	1,348,623			1,350,000	1,349,651		291			2.850	2.871		9,619	38,475	03/24/2020	04/01/2025
341081-GE-1	FLORIDA POWER & LIGHT CO			1,2	1.D FE	14,993,850			15,000,000	14,994,273		132			2.875		JD	32,344		11/16/2021	12/04/2051
341081-GG-6	FLORIDA POWER & LIGHT CO			1,2	1.D FE	2,321,280			2,325,000	2,321,972		356			2.450	2.468	FA	23,418	56,963	01/12/2022	02/03/2032
341099-CR-8	DUKE ENERGY FLORIDA LLC	·[···		1,2	1.F FE	116,983			115,000	116,644		(61)			3.850	3.742	MN	566	4,428	10/18/2017	11/15/2042
343498-AB-7	FLOWERS FOODS INC	·[···		1,2	2.B FE	8,641,565			8,500,000			(22,629)			3.500		AO	74,375	297,500	12/04/2019	10/01/2026
34487#-AB-3	FOOTBALL CLUB TERM NOTES TRUST	· · · · · · ·		<u> </u>	1.F FE				8,700,000	8,700,000					3.720	3.766				10/20/2014	10/20/2024
34489@-AA-5 34489@-AB-3				1					5,000,000						3.050		OCT			10/08/2019	10/05/2026
34489@-AB-3 34490@-AC-8	FOOTBALL CLUB TERM NOTES TRUST				1.F FE	5.350.000			1,800,000	5.350.000		• • • • • • • • • • • • • • • • • • • •			3.230		OCT			10/08/2019	10/05/2029
344900-AC-8	FOOTBALL CLUB TERM NOTES TRUST			1	1.F FE							• • • • • • • • • • • • • • • • • • • •			2.970	3.011				12/16/2020	10/05/2027
344900-AH-7 34502*-AB-8	FOOTBALL CLUB TERM NOTES TRUST				1.F FE					1,900,000		• • • • • • • • • • • • • • • • • • • •			3.310	3.355				08/29/2017	10/05/2027
34502^-AB-8 345370-CQ-1	FOULBALL CLUB TERM NOTES TRUST			1	1.F FE		95.6970	.,,	355,000			70			4.750		JJ			10/18/2017	10/05/2027
345370-CQ-1	FORD MOTOR CO			1.0	3.A FE				6.000.000	6.000.000		/3			6.100	6.099			366,000	08/16/2022	08/19/2032
345397-03-5	FORD MOTOR CREDIT COMPANY LLC			1,2	2.0 FE	5,000,000			5,000,000	5.000,000					7.350		MN			11/01/2022	11/04/2027
345397-XU-2	FORD MOTOR CREDIT COMPANY LLC			1,2	2.0 FE				19,000,000	19,000,000					4.389	4.389				01/05/2016	01/08/2026
34965K-AA-5	FORTREA HOLDINGS INC			1 2	3.B FE	3,500,000			3.500.000	3.500.000					7.500		JJ			06/12/2023	07/01/2030
35086@-AF-8	FOUR CORNERS PROPERTY TRUST INC			1,2	2.B FE				13,650,000	13,650,000					3.200	3.200				04/08/2020	04/08/2030
35086@-AG-6	FOUR CORNERS PROPERTY TRUST INC			4	2.B FE	3,335,000			3,335,000	3.335.000					2.740	2.740				04/27/2021	04/30/2029
35086@-AJ-0	FOUR CORNERS PROPERTY TRUST INC			4	2.B FE	3,000,000			3,000,000	3,000,000					3.090	3.090			92,700	03/17/2022	03/17/2031
35086@-AK-7	FOUR CORNERS PROPERTY TRUST INC			4	2.B FE	2,900,000			2,900,000	2,900,000					3.110	3.110				03/17/2022	03/17/2032
35671D-BC-8	FREEPORT-MCMORAN INC			1 2	2.0 FE	19,094,430			20.000.000	19.107.606		18.036			5.450	5.803		320.944	1,090,000	11/10/2022	03/15/2043
35671D-BJ-3	FREEPORT-MCMORAN INC			1.2	2.0 FE	4,975,800			5.000.000	4.984.048		1.052			5.400	5.439		35.250	270,000	11/10/2014	11/14/2034
35671D-CC-7	FREEPORT-MCMORAN INC			1.2	2.0 FE	5,144,375			5,100,000	5.121.791		(5.294)			5.000	4.871		85.000	255,000	10/17/2019	09/01/2027
35671D-CH-6	FREEPORT-MCMORAN INC			1.2	2.0 FE				3,000,000	3,000,000					4.625	4.625		57,813		07/13/2020	08/01/2030
361448-AX-1	GATX CORP			1.2	2.B FE				8.000.000	7.986.778		364			4.500	4.512		91.000	360,000	02/04/2015	03/30/2045
361448-BA-0	GATX CORP			1,2	2.B FE	713,888			750,000	733, 160		3,597			3.500		MS	7,729		02/15/2018	03/15/2028
361448-BC-6	GATX CORP	.[1,2	2.B FE				1,300,000	1,300,000					4.550	4.549		8,873	59, 150	05/03/2018	11/07/2028
361448-BD-4	GATX CORP	.[1,2	2.B FE	4,996,800			5,000,000	4,999,920		647		 	4.350	4.363		82,167	217,500	11/01/2018	02/15/2024
361448-BE-2	GATX CORP	.		1,2	2.B FE	7,947,212			7,850,000	7,907,457		(10,502)			4.700	4.530	AO	92,238	368,950	10/28/2019	04/01/2029
361448-BH-5	GATX CORP	.		1,2	2.B FE	561,286	66.2080	380,698	575,000	562,004		309			3.100	3.225	JD	1,485	17,825	08/02/2021	06/01/2051
363576-AB-5	ARTHUR J. GALLAGHER & CO			1,2	2.B FE	13,808,418			13,975,000	13,816,974		3,360			3.500	3.565	MN	55,706		05/13/2021	05/20/2051
369550-AT-5	GENERAL DYNAMICS CORP			1,2	1.G FE	16,535,979			16,425,000	16,580,996		(9,207)			3.600	3.510	MN	75,555	591,300	11/02/2020	11/15/2042
369550-BH-0	GENERAL DYNAMICS CORP			1,2	1.G FE		93.6500	25,285,473	27,000,000	32,956,608		(303,740)			4.250	2.541	AO	286,875		08/31/2021	04/01/2040
369550-BL-1	GENERAL DYNAMICS CORP			1,2	1.G FE	2,756,352	97.4320	2,338,361	2,400,000	2,582,644		(58,000)			3.500	0.987	AO	21,000	84,000	12/22/2020	04/01/2027
369550-BP-2	GENERAL DYNAMICS CORP			1,2	1.G FE	16,390,494			15,790,000	16,247,571		(59,222)			2.250	1.817		29,606	355,275	07/16/2021	06/01/2031
369550-BQ-0	GENERAL DYNAMICS CORP			1,2	1.G FE	4,636,850			5,000,000	4,662,721		14,040			2.850	3.365		11,875	142,500	02/18/2022	06/01/2041
370334-CP-7	GENERAL MILLS INC	ļ		1,2	2.B FE	17,530,389			16,511,000	17,461,803		(24, 107)			3.000	2.695		206,388		01/27/2021	02/01/2051
37045X-CD-6	GENERAL MOTORS FINANCIAL COMPANY INC	.		1,2	2.B FE	5,491,860			5,500,000	5,498,946		1,202			3.500	3.523		28,875	192,500	11/02/2017	11/07/2024
37045X-DF-0	GENERAL MOTORS FINANCIAL COMPANY INC	.			2.B FE	2,000,000			2,000,000	2,000,000					6 . 106	6.149		8, 120	115,808	04/06/2021	03/08/2024
37045X-DS-2	GENERAL MOTORS FINANCIAL COMPANY INC	.		1,2	2.B FE	4,822,500			6,000,000	4,968,140		98,368			3.100		JJ	87,317	186,000	06/29/2022	01/12/2032
37045X-DV-5	GENERAL MOTORS FINANCIAL COMPANY INC	.		1,2	2.B FE	4,817,150	95.9690		5,000,000	4,856,246		23,372			4.300		AO	50,764	215,000	04/20/2022	04/06/2029
372460-AC-9	GENUINE PARTS CO	.		1,2	2.B FE	29,643,000			30,000,000	29,705,524		31,911			2.750	2.887		343,750	825,000	01/06/2022	02/01/2032
373334-JS-1	GEORGIA POWER CO			1	2.A FE	4,981,900			4,565,000	4,904,752		(13,918)			4.750	4 . 128		72,279	216,838	10/26/2017	09/01/2040
375558_AY_1	GILEAD SCIENCES INC		1	1 2	2 A FF	265 232	96 5150	226 810	235 000	260, 620		(838)	1		4 800	3 006	ΔΩ	2 820	11 280	10/18/2017	04/01/2044

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			lı lı	nterest		Da	ites
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		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	_		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
		е	- ''	Cilai							(Decrease)		Recognized	value						10/18/2017	
375558-BA-0	GILEAD SCIENCES INC			1,2	2.A FE		92.7980		120,000	128,732		(270)			4.500	3.979		2,250	5,400		02/01/2045
375558-BG-7				1,2	2.A FE	3,574,180			3,500,000	3,552,892		(3,588)					MS	53,667	161,000	12/15/2016	09/01/2035
375558-BJ-1	GILEAD SCIENCES INC	·		1,2	2.A FE				2,000,000	1,917,431		4,764			4.000	4.429		26,667		12/09/2016	09/01/2036
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE			115,999		129,366		(1,521)			6.375	3.719			6,375	10/18/2017	05/15/2038
377372-AM-9	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	6,812,554		6,243,009	6,350,000	6,473,158		(87,529)			3.625	2.181		29,413	230 , 188	12/30/2019	05/15/2025
377373-AH-8	GLAXOSMITHKLINE CAPITAL PLC		. [C	1,2	1.F FE	1,978,940		1,923,968	2,000,000	1,987,995					3.375		JD	5,625		03/18/2019	06/01/2029
37940X-AN-2	GLOBAL PAYMENTS INC			1,2	2.0 FE	24,536,905		24,640,189	24,500,000	24,530,477		(5,431)			5.300	5.274			1,273,251	08/08/2022	08/15/2029
37940X-AR-3	GLOBAL PAYMENTS INC	·		1,2	2.0 FE	11,911,404		13,610,645	13,350,000	11,930,435		16,647			5.950	6.798		300,078	778,880	11/15/2022	08/15/2052
37941*-AA-2	or			4	1.D PL			2,497,951	3,100,000	3,100,000					2.710	2.710			84,010	12/01/2021	12/01/2031
37941*-AB-0 37941*-AC-8	GIP			4	1.D PL				2,400,000 7,000,000	2,400,000					2.860	2.860	JD	5,720		12/01/2021	12/01/2033
37959E-AA-0	GLOBE LIFE INC			4	1.D PL							(2,804)			3.010	2.136				12/01/2021	12/01/2036
3/959E-AA-U 38141E-C3-1	GOLDMAN SACHS GROUP INC			1,2	2.A FE		94.5500		22,779,000	22,797,338		(2,804)			2.150	4.012		5.536	489,749	01/07/2021	08/15/2030
38141G-CU-6	GOLDMAN SACHS GROUP INC			1,2	2.A FE	2,007,024		1,757,150	1,600,000			(829)			6. 125	3.919				08/11/2017	
38141G-ES-9	GOLDMAN SACHS GROUP INC			4	2.8 FE	2,595,384	. 109.8220		2,200,000			(24,009)			5.950	3.813				10/13/2016	02/15/2033
38141G-FD-1	GOLDMAN SACHS GROUP INC			1	2.B FE				390,000	431,187		(40,748)			6.750	5.609		6.581		10/13/2016	10/01/2037
38141G-WB-6	GOLDMAN SACHS GROUP INC			1 0	2.A FE		97.3180	973.179	1,000,000	999.036					3.850		.l.l			01/23/2017	01/26/2027
38141G-WZ-3	GOLDMAN SACHS GROUP INC			1.2.5	2.A FE			9,655,720	10,000,000			290			4.223	4.223	••	70.383		04/18/2018	05/01/2029
38141G-YC-2	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE				2,000,000			13.266			3.210	4.765			64,200	08/11/2022	04/22/2042
38141G-YJ-7	GOLDMAN SACHS GROUP INC			1.2.5	1.F FE	3,574,242		2.936.632	3,570,000			(399)			2.383	2.376			85,073	07/14/2021	07/21/2032
38141G-YK-4	GOLDMAN SACHS GROUP INC			1.2	1.F FE			10,851,405	15,000,000	15,000,000		(000)			2.908	2.908		193.867		07/14/2021	07/21/2042
38141G-ZN-7	GOLDMAN SACHS GROUP INC			1.2.5	1.F FE	10,000,000			10,000,000	10.000.000					3.436	3 . 436		121.214	343,600	01/19/2022	02/24/2043
38141G-ZU-1	GOLDMAN SACHS GROUP INC			1.2.5	1.F FE	7,000,000	98.2160	6,875,099	7,000,000	7,000,000					4.482	4.484	FA	111,552	313,740	08/16/2022	08/23/2028
38147U-AC-1	GOLDMAN SACHS BDC INC			1.2	2.C FE			17,622,036	18,000,000	17,996,156		3.356			3.750	3.770	FA		675,000	02/06/2020	02/10/2025
38148L-AE-6	GOLDMAN SACHS GROUP INC			2	2.A FE			2.642.855	2,700,000	2.687.548		8.534			3.750		MN		101,250	09/26/2018	05/22/2025
38148Y-AA-6	GOLDMAN SACHS GROUP INC			1.2.5	2.A FE				11,000,000	11.041.651		(2,227)			4.017		AO	74.872	441,870	10/30/2017	10/31/2038
38173M-AC-6	GOLUB CAPITAL BDC INC			1.2	2.C FE			439,981	500,000	496,640					2.050	2.274	FA	3.872	10,250	07/27/2021	02/15/2027
38175@-AA-5	GOLUB CAPITAL PARTNERS PRIVATE CREDIT TRUST			4	2.B PL	4,320,000		4.133.828	4.320.000	4.320.000		· · · · · · · · · · · · · · · · · · ·			3.090	3.088	FA	47.092	133,488	04/21/2022	02/24/2025
38175@-AB-3	GOLUB CAPITAL PARTNERS PRIVATE CREDIT TRUST	. [.[4	2.B PL	6,820,000			6,820,000	6,820,000					3.140	3. 138		75,547	214, 148	05/26/2022	02/24/2025
38175@-AC-1	GOLUB CAPITAL PARTNERS PRIVATE CREDIT TRUST			4	2.B PL		92.7820	14,650,336	15,790,000	15,790,000					3.770	3.769	FA	210,003	595,283	04/21/2022	02/24/2027
38175@-AD-9	GOLUB CAPITAL PARTNERS PRIVATE CREDIT TRUST			4	2.B PL	9,000,000	92.8110	8,353,024	9,000,000	9,000,000					3.820	3.819	FA	121,285	343,800	05/26/2022	02/24/2027
38175@-AE-7	GOLUB CAPITAL PARTNERS PRIVATE CREDIT TRUST			4	2.B PL	4,300,000	91.4800	3,933,643	4,300,000	4,300,000					4.030	4.029	FA	61, 133	173,290	02/24/2022	02/24/2028
38175@-AF-4	GOLUB CAPITAL PARTNERS PRIVATE CREDIT TRUST			4	2.B PL	6,000,000	91.5180	5,491,058	6,000,000	6,000,000					4.080	4.079	FA	86,360	244,800	05/26/2022	02/24/2028
38239K-AA-6	GOODMAN US FINANCE FOUR LLC		. C	1,2	2.A FE	10,988,189	85.4300	9,354,607	10,950,000	10,980,083		(1,700)			4.500	4.472	A0	104,025	492,750	12/08/2017	10/15/2037
38937L-A*-2	GRAY OAK PIPELINE, LLC				2.C Z	21,000,000	. 103.4730	21,729,341	21,000,000	21,000,000					6.840	6.840	MS	430,920		09/13/2023	03/15/2027
38937L-AB-7	GRAY OAK PIPELINE LLC			1,2	2.C FE		91.5720	12,037,179	13,145,000	13,324,647		(46, 101)			3.450	3.049	A0	95,739	453,503	09/29/2020	10/15/2027
38937L-AC-5	GRAY OAK PIPELINE LLC		.	1,2	2.C FE	14,324,767		13,456,335	14,244,000	14,273,127		(16,436)			2.600	2.477	A0	78, 184	370,344	09/24/2020	10/15/2025
39121J-A@-9	GREAT RIVER ENERGY		.	1	1.G	3, 129, 630			3,129,630	3, 129, 630					6.060		JJ	94,828	189,656	09/02/2009	07/01/2026
39121J-AH-3	GREAT RIVER ENERGY		.	1	1.G FE	4,358,000		4,287,183	4,358,000	4,358,000					4.478	4.478		97,576	195, 151	10/19/2010	07/01/2030
39121J-B#-6	GREAT RIVER ENERGY	.	.	1	1.G	3,000,000		2,661,266	3,000,000	3,000,000					4.620	4.619		34,650	138,600	02/04/2015	10/01/2044
391382-AB-4	GREAT-WEST LIFECO FINANCE (DELAWARE) LP	.	.	1,2	1.F FE			33, 156, 084	39,000,000	33,434,274		24,829			4 . 150	5. 157		125,883	1,203,500	10/25/2023	06/03/2047
392709-A#-8	GREEN BRICK PARTNERS INC		.	4	1.E PL	15,900,000		15, 124, 058	15,900,000	15,900,000					3.250	6.076		51,675	516,750	02/25/2021	02/25/2028
392709-B*-1	GREEN BRICK PARTNERS INC		.	4	1.E PL	8,500,000		7,560,738	8,500,000	8,500,000					3.250	3.406		2,302	276,250	12/28/2021	12/28/2029
39808C-A*-6	GRIDIRON FUNDING LLC	·		1	2.C PL				18,926,725	18,926,725					5.640	5.614		269,832	801,412	05/15/2017	06/30/2027
40139L-AH-6	GUARDIAN LIFE GLOBAL FUNDING		.		1.B FE	14,975,100	89.5400	13,431,000	15,000,000	14,987,228		3,542			1.400	1.425	JJ	102,083	210,000	06/30/2020	07/06/2027

SCHEDULE D - PART 1

Part		<u></u>								ng-Term BOND												
Name	1	2				6	7		Fair Value	10	11											
Part Description Part			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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Cont. 4-1 Sept.			е	n	Char				+			(Decrease)		Recognized	Value							
Control-1-01 Control-1-02 Cont									' '		, ,		, , ,					MN				
Section Company Comp	40139L-BE-2						1,389,38	3887.3780	1,223,296	1,400,000	1,392,695		1,475			1.625	1.741	MS	6,635	22,750	09/24/2021	09/16/2028
Care Part	402740-AD-6				1,2		12,872,84	1398.2180								4.600					09/17/2019	09/15/2025
2029-1-1-2 File 1.00 1 2.00 1 2.00 1 2.00 1 2.00 1 2.00 1 2.00 1 2.00 1 2.00 1 2.00	402740-AE-4	GULFSTREAM NATURAL GAS SYSTEM LLC			.,=	2.B FE	15,230,69	9091.5670	13,277,273		15, 160, 652					5.950	5.574	AO	182, 136	862,750	04/11/2019	10/15/2045
September Sept	403949-AB-6	HF SINCLAIR CORP			1,2	2.C FE	28,767,53	. 100.8310	28,903,263	28,665,000	28,726,017		(26, 159)			5.875	5.765	AO	421,017	1,684,069	04/28/2022	04/01/2026
\$\frac{\text{ext}}{\text{ext}} = \text{ is } is	403949-AM-2	HF SINCLAIR CORP			2	2.C FE	1,400,14	1096.3370	1,396,885	1,450,000	1,410,176		8, 120			5.000	5.743	FA	30,208	75,400	09/29/2022	02/01/2028
	404119-BN-8	HCA INC	.		1	2.C FE							(12,102)									
Sept Sept		HCA INC	. L		1,2				7 . 7 .									JD				
March Marc		HCA INC		.1	.,													JD				
MATE MATE											.,,											
SOUTH SOUT		HCA INC			.,																	
\$488 \$4.00													22						,			
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GASK_1-3 P. N. N. N. 1. 2 2 E 5. 5. 5. 1. 1. 1. 1. 1.																						
Descriptor March				. 0	1.0				,				. , . ,						, ,			
DOZETHE-E MALL BRITTIN 0 1 2 2 A FE 3.85.10 9.000 3.87.202 5.000 3.87.302 9.10 4.70 5.60 FF 75.002 99.50 0.007/2022 5.007/2035 5.000					1,2																	
12 2 A FE 1.6 1.6 1.5 1.6 1.					1																	
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Formation Part Pa									· ·				,									
10067-4F-2 NAUCHE INSERNACE GRUP INC					1,2																	
HANDER INSUMACE GOLD INC					.,																	
122-4-4-8 ###RINDED FIREMENT LC					1,2														· ·			04/15/2026
1242-8-6-6 H-801000 FINDING LLC					1,2								866					MS				
Figure F	41242*-AY-8				1						., ,							00		290,700	04/02/2015	06/07/2027
1242-8-B-O NATIONO FANNING LIC 1 1.1 o FE 5.575 000 5.083 314 5.575 000 5.585 000 3.700 3.700 3.700 3.700 3.800 3.880 3.889 3.000 24,683 389,878 3.000 3.800	41242*-BG-6				1	1.G FE	5,733,68	3793.4310			5,719,745		(3, 171)			3.530	3.459	JD	13,414	201,210	04/24/2019	06/07/2029
12/22-8-F-7 HADRING FLADING LLC 1 1 1 1 1 1 1 1 1	41242*-BH-4	HARDWOOD FUNDING LLC			1	1.G FE	5,000,00	0091.3820	4,569,112	5,000,000						3.680	3.680	JD	12,267	184,000	06/07/2017	06/07/2032
1.1 1.5 FE 5.000,000 5.0000	41242*-BJ-0	HARDWOOD FUNDING LLC			1	1.G FE	5,575,00	0090.2840	5,033,314	5,575,000	5,575,000					3.700	3.700	JD	13,752	206,275	06/07/2018	06/07/2033
12242-8-15 H-BOILOOG FADUNG LLC 1 1.6 FE 5.000,000 5.0850 4.754,772 5.000,000 5.0850 5.0950 1.0764/2018 0.6707/2030 1.0764/2018 0.6707/2030 1.0764/2018 0.6707/2030 1.0764/2018	41242*-BK-7	HARDWOOD FUNDING LLC			1	1.G FE			9,234,341	9,580,000						3.860			24,653		10/04/2018	06/07/2028
1.1	41242*-BL-5	HARDWOOD FUNDING LLC			1	1.G FE	5,000.00	0095.0950	4,754,772	5,000,000	5,000,000					3.960	3.960	JD	13,200	198,000	10/04/2018	06/07/2030
413086-AH-2 HARIMI INTERNATIONAL INDUSTRIES INC 1, 2 1, F.F.E 14,382,280 88,4570 14,276,280 14,450,000 1,054,451 (3,775) 4.484 4,794 A0 93,626 526,659 .0472/2/2035 4,10515-B-3 HARTFORD FINANCIAL SERVICES GROUP INC 1 2, A. F.E 3,888,304 85,980 2,988,753 3,479,000 3,744,283 (270) 6.6625 6.586 IS 6,980 IS 6,980 2,268,529 .0472/2/2035 4,10515-B-3 HARTFORD FINANCIAL SERVICES GROUP INC 1 2, A. F.E 1,2866,174 90,650 1,1810,526 13,000,000 1,291,251 1,200,000 1,291,245 1,200,000 1		HARDWOOD FUNDING LLC			1	1.G FE												JD				
418875-8A-4 L3HAPRIS TECHNILOGIES INC 1, 2 . 2.8 FE 10,931,638 98.8130 10,721,200 10,850,000 10,904,451 (3,775)		HARMAN INTERNATIONAL INDUSTRIES INC	. [1,2								13, 182									
416515-BA-1 HARTFORD FINANCIAL SERVICES GROUP INC 1 2. A FE 3,714,467 110,8230 4,100,433 3,700,000 3,714,253 (270) 6,6625 6,586 MS 61,962 245,125 11/04/2022 03/30/2040 146515-BB-9 HARTFORD FINANCIAL SERVICES GROUP INC 1,2 2. A FE 3,889,304 85,9080 2,989,753 3,479,000 12,979,845 3,257 2,2800 2,880 2,880 2,880 2,880 11,810,526 3,300 10,912/202 416515-BB-0 HARTFORD FINANCIAL SERVICES GROUP INC 1,2 2. A FE 5,191,137 77.75140 3,953,219 5,100,000 12,979,845 3,257 2,2800 2,880 2,8	-	L3HARRIS TECHNOLOGIES INC			1.2																	
416515-B8-9 HARTFORD FINANCIAL SERVICES GROUP INC 1 2. A FE 3,888,304 8.5,9080 2,988,753 3,479,000 3,839,163 (12,802) 4.300 3.554 A0 31,582 149,597 12/05/2019 0.4/15/2043 416515-BE-3 HARTFORD FINANCIAL SERVICES GROUP INC 1,2 2. A FE 12,966,174 90,8500 11,810,526 13,000,000 12,979,845 3,257 2.800 2.800 FA 133,467 364,000 00/11/2019 0.8/19/2029 4.17558-BA-1 HARTFORD FINANCIAL SERVICES GROUP INC 1,2 3. A FE 5,191,137 77.7540 3.963,219 5,100,000 5,183,211 (2,038) 3.3600					1																	
416515-BE-3 HARTFORD FINANCIAL SERVICES GROUP INC 1,2 2.A FE 12,966,174 90.8500 11,810,528 13,000,000 12,979,845 3,257 2.800 2.830 FA 133,467 364,000 10/11/2019 08/19/2029 1416515-BF-0 HARTFORD FINANCIAL SERVICES GROUP INC 1,2 2.A FE 5,191,137 77,5140 3,952,219 5,100,000 5,183,211 (2,038) 3.600 3.5002 FA 67,320 183,600 0.9/25/2019 08/19/2049 1417558-AA-1 HARVEST MIDSTREAM I LP 6 10,889,438 99,5000 10,198,750 10,050,000 10,188,750 10,050,000 11,1876,145 3.563 3.800 3.900 3.998 IN 5 26,650 768,750 10,07/27/2012 09/11/2028 141056-AZ-0 HASBNO INC 1.2 2.B FE 11,861,920 92,9380 11,059,646 11,900,000 11,1876,145 3.563 3.800 3.900 3.999 IN 5 54,145 444,100 11/3/2019 11,020,000 12,999,723 198 3.875 3.882 IN 19,375 116,250 0.04/15/2015 0.05/01/2025 12/2016-B-0 HERQLES CAPITAL INC 1.2 A FE 6,825,000 95,8150 78,610 76,640 6,131,544 8,000,000 7,971,991 692 3.125 3.145 IN 19 31,944 250,000 10/28/2019 11/15/2049 11/15/2049 11/15/2049 11/2 2.B FE 2,943,366 99,4850 2,945,553 3,000,000 2,946,526 10,000 11/28/2019 11/15/2049 11/15/2049 11/28/204-AV-5 HEILETT PACKARD ENTERPRISE CO 1,2 B FE 4,71,476,43 108,1740 49,522,057 45,780,000 12,966,551 7,026 44,900 4.775 FA 225,606 761,310 0.09/17/2019 10/15/2025 12/28/24/24/24/3-66 -BI-10/2049 11/2 2.B FE 4,71,476,43 108,1740 49,522,057 45,780,000 12,946,515 7,026 14,2771 4.94.90 4.950 4.771 1.2 4.9					1				, , ,		., ,		, ,			-						
HARTFORD FINANCIAL SERVICES GROUP INC 1,2 2.A FE 5,191,137 77.5140 3,953,219 5,100,000 5,183,211 (2,038) 3.600 3.502 FA 67,320 183,600 0.9/25/2019 0.8/19/2049 1417589-AA-1 HARVEST MIDSTREAM I LP 1,2 3.C FE 10,893,438 99,5000 10,198,750 10,250,000 10,592,071 (112,670) 7.500 6.042 MS 256,250 768,750 0.1/27/2021 0.9/11/2028 1.2 2.B FE 11,861,920 92,9380 1.059,646 1.900,000 1.876,145 3.563 3.800 3.800 3.800 MN 5,4145 464,100 1.1/13/2029 1.2 2.B FE 2,997,510 97,0840 2,919,751 3.000,000 2,999,723 1.8				1	1 2						.,,		, , ,									
417558-AA-1 HARVEST MIDSTREAM LP 1,2 3.C FE 10,893,438 99,5000 10,198,750 10,250,000 10,592,071 (112,670) 7.500 6.042 MS 266,250 768,750 01/27/2021 09/01/2028 480,600 480,0				1	1 2																	
418056-AZ-0 HASBRO INC 1,2 2,B FE 11,861,920 92,930 11,059,646 11,900,000 11,876,145 3,563 3,900 3,399 MN 54,145 464,100 11/13/2019 11/19/2029 42225U-AJ-3 HEALTHCARE REALTY HOLDINGS LP 1,2 2,B FE 2,997,510 97,0840 2,912,511 3,000,000 2,999,723 198 3,875 3,882 MN 19,375 116,250 0,04/15/2015 0,05/01/2025 1,2 2,B FE 7,500,000 95,8150 7,18,611 750,000 750,000 1,20,000				1																		
4225U-AJ-3 HEALTHCARE REALTY HOLDINGS LP 1,2 2,B FE 2,997,510 97.0840 2,912,511 3,000,000 2,999,723 198 3.882 IN 19,375 116,250 0.4/15/2015 0.5/01/2025 1427096-B*-2 HERCILES CAPITAL INC 1 2,A FE 750,000 95.8150 718,611 750,000 750,000 10.4.497 IN 10,4020 0.33/04/2026 1427096-BB-0 HERCILES CAPITAL INC 4 2,A FE 6,825,000 95.9140 6,546,120 6,825,000 10.6,82					.,					7 . 7	, ,											
427096-B*-2 HERCULES CAPITAL INC 1 1 2. A FE 750,000 95.8150 718,611 750,000 750,000		The state of the s																				
427096-B8-0 HERCULES CAPITAL INC 4 2.A FE 6,825,000 .95,9140 .6,825,000 .6,825,000					1,4								198									
427866-BB-3 HERSHEY CO 1,2 1,F FE 7,968,960 .76,6440 .6,131,544 8,000,000 .7,971,991 .692 .3,125 .3,145 MN .31,944 .250,000 .10/28/2019 .11/15/2049 42824C-AW-9 HEWLETT PACKARD ENTERPRISE CO 1,2 2,8 FE .2,943,356 .99,4850 2,984,553 3,000,000 .2,986,515 .7,026 .4,900 .5,162 A0 .31,033 .147,000 .12/30/2016 .10/15/2025 42824C-AY-5 HEWLETT PACKARD ENTERPRISE CO 1,2 2,8 FE .47,147,643 .108,1740 .49,522,057 .45,780,000 .47,109,269 .30,167) .6,350 .6,137,06 .2,589,530 .09/27/2023 .10/15/2045 428291-AM-0 HEXCEL CORP 1,2 .3,4 FE .15,506,853 .98,6040 .15,165,311 .15,380,000 .15,415,078 .24,771) .4,950 .4,773 FA .287,606 .761,310 .09/17/2019 .08/15/2025						1													, , ,			
42824C-AW-9 HEWLETT PACKARD ENTERPRISE CO 1,2 2.8 FE 2,943,356 .99,4850 2,984,553 3,000,000 2,986,515 .7,026 .4,900 .5,162 A0 .31,033 .147,000 .12/30/2016 .10/15/2025 .1/2 .2 B FE .47,147,643 .108,1740 .49,522,057 .45,780,000 .47,109,269 .30,167) .6,350 .6,102 A0 .613,706 .2,589,530 .09/27/2023 .10/15/2045<					4																	
42824C-AY-5 HEWLETT PACKARD ENTERPRISE CO 1, 2 2.B FE 47, 147,643 108.1740 49,522,057 45,780,000 47, 109,269 (30,167)																		MN				
428291-AM-O HEXCEL CORP 1,2 3.A FE 1,3 98.6040 15,165,311 15,165,3			.		.,													AO				
		TELECT THOUSE ENTERINGE OF THE TELECT THE THE TELECT TH	·			1																
431282-AR-3 HIGHII0000S REALTY LP 1,2 2.B FE 2,0 0					1,2																	
	431282-AR-3	HIGHWOODS REALTY LP			1,2	2.B FE	6,980,19	90 90.7010	6,349,035	7,000,000	6,989,081		1,805			4.200	4.233	A0	62,067	294,000	02/26/2019	04/15/2029

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			lı lı	nterest		Da	ites
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		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
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CUSIP		o d		Dond		Actual	Obtain Fair	Fair	Par	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	When	Amount Due and	Amount Received		Contractual
	Danasiatian		g	Bond	strative			-	-	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate				A = =	Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
436440-AM-3	HOLOGIC INC			1,2	3.B FE	15,026,250	95.7500	14,362,500	15,000,000	15,011,317		(2,465)			4.625	4.604	FA	289,063	693,750	01/17/2018	02/01/2028
436440-AP-6	HOLOGIC INC			1,2	3.B FE	2,750,031	90.0000	2,488,500	2,765,000	2,754,215		1,906			3.250	3.333	FA			10/19/2021	02/15/2029
43655*-AA-6	HOLT TEXAS, LTD.; TEXAS FIRST RENTALS LLC				2.B PL		. 104.0470	2,289,039	2,200,000	2,200,000					6.630	6.630		16,207		11/21/2023	11/15/2028
43655*-AB-4	HOLT TEXAS, LTD.; TEXAS FIRST RENTALS LLC				2.B PL			14,855,113	14, 100, 000	14, 100, 000					6.760		MN	105,907		11/21/2023	11/15/2030
43655*-AC-2	HOLT TEXAS, LTD.; TEXAS FIRST RENTALS LLC				2.B PL	8,975,000		9,539,797	8,975,000	8,975,000					6.850		MN			11/21/2023	11/15/2033
	HOME DEPOT INC			1,2	1.F FE	6,668,376		7,502,037	6,700,000	6,676,354		766			5.950		A0	99,663	398,650	03/28/2011	04/01/2041
437076-BA-9	HOME DEPOT INC			1,2	1.F FE	2,538,669		1,907,747	2,100,000	2,503,453		(16,033)			4.200		A0	22,050		10/06/2021	04/01/2043
437076-BD-3	HOME DEPOT INC			1,2	1.F FE	117, 192		99,072	100,000	114,494		(489)			4.875	3.819		1,842	4,875	10/18/2017	02/15/2044
437076-BH-4	HOME DEPOT INC			1,2	1.F FE	15,090,300		13,548,960	15,000,000	15,077,208		(2,133)			4.250	4.214		159,375	637,500	02/03/2016	04/01/2046
437076-BS-0	HOME DEPOT INC			1,2	1.F FE	362,716		308,668		362,370		(66)			3.900	3.856		624	14,040	10/18/2017	06/15/2047
437076-BX-9	HOME DEPOT INC			1,2	1.F FE		94.0070	94,007	100,000	98,457		33			4.500	4.605		313	4,500	11/27/2018	12/06/2048
437076-BY-7	HOME DEPOT INC			1,2	1.F FE	9,942,600		9,397,950	10,000,000	9,966,627		5,549			2.950	3.017		13, 111	295,000	06/03/2019	06/15/2029
437076-BZ-4	HOME DEPOT INC			1,2	1.F FE	9,871,600		7,449,490	10,000,000	9,882,341		2,876			3. 125	3. 192		13,889	312,500	01/06/2020	12/15/2049
437076-CC-4	HOME DEPOT INC			1,2	1.F FE	17,466,370		13,380,390	16,200,000	17,320,223		(57,413)			3.300		A0	112,860	534,600	02/18/2022	04/15/2040
437076-CG-5	HOME DEPOT INC			1,2	1.F FE	5,722,048	63.4630	3,680,825	5,800,000	5,727,673		1,853			2.375	2.438		40,560	137,750	01/04/2021	03/15/2051
437076-CK-6	HOME DEPOT INC			1,2	1.F FE	27,700,400		19, 107, 984	28,000,000	27,715,464		6,796			2.750	2.803		226,722	770,000	09/07/2021	09/15/2051
438516-BS-4	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	12,009,087	84.9470	10,193,580	12,000,000	12,008,756		(229)			3.812		MN	50,827	457,440	01/31/2018	11/21/2047
438516-BW-5	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	5,016,750		4,911,090	5,000,000	5,001,935		(3,543)			2.300	2.228		43,444	115,000	08/01/2019	08/15/2024
438516-CF-1	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	5,941,096		5,003,286	6,000,000	5,953,970		5,529			1.750		MS	35,000	105,000	08/25/2021	09/01/2031
440327-AK-0	HORACE MANN EDUCATORS CORP			1,2	2.B FE	5,026,639			4,982,000	4,994,135		(6,709)			4.500		JD	18,683		08/08/2018	12/01/2025
440452-AF-7	HORMEL FOODS CORP			1,2	1.G FE			12,739,560	15,000,000	15,225,589		(34,431)			1.800	1.545	JD	15,000	270,000	07/08/2020	06/11/2030
44409M-AB-2 444859-BD-3	HUMANA INC			1,2				3,180,000	4,000,000			5,013			4.650		AO			02/20/2019	04/01/2029
444859-BD-3	HUMANA INC			,	2.B FE							(98, 182)					AO	94,325	377,300	09/19/2019	10/01/2024
444859-BE-1	HUMANA INC			1,2	2.B FE				7,850,000 3,000,000	7,846,492		(79.489)			4.950	4.953				09/16/2014	10/01/2044
444859-BF-8	HUMANA INC			.,	2.B FE					3,240,687		(79,489)			5.500			34,892		01/28/2021	03/15/2027
	IFM US COLONIAL PIPELINE 2 LLC			1,2	2.6 FE				22,000,000			6,782					MS			09/20/2023	03/15/2053
449530-AB-9	ITEM US COLONIAL PIPELINE 2 LLC			L'	2.0 PL	33,000,000	90.4820	29,859,192	33,000,000	33,000,000					3.640	3.640	JJ	553,887		01/15/2020	01/15/2030
450319-C0-5 450319-D0-4	ITC MIDWEST LLC			ļ'	1.F	24,000,000 6,750,000		21,018,792	24,000,000	24,000,000					4.320		MN			11/01/2018	11/01/2051
450319-D0-4 452308-AQ-2	ILLINOIS TOOL WORKS INC			1 2	1.F							4 . 127			4.530					10/12/2022	
452308-AQ-2 45326Y-A*-8	INCITEC PIVOT LTD			1,2	1.E FE		. 100.7200			6.000.000		4, 12/			4.875		MS			10/30/2012	09/15/2041
45326Y-A*-8 45326Y-A@-6	INCITEC PIVOT LTD		٥	L	2.B	4,500,000			4.500.000	4.500.000					4.030	4.029			241,800	10/30/2019	10/30/2028
455434-BH-2	INDIANAPOLIS POWER & LIGHT CO		٠	ļ'	2.B					4,500,000		60			6.050		AO	4.538		10/30/2019	10/30/2030
	INDIANAPOLIS POWER & LIGHT CO			1	1.6 FE	1,641,354	85.1890	1.405.619		298,822					4.700	4.732		4,538			
455434-BS-8	TRANE TECHNOLOGIES FINANCING LTD			1,2				, , , ,	, . ,						4.700					09/08/2015	09/01/2045
456873-AC-2 45688C-AB-3	INGEVITY CORP		G	1,2	2.A FE 3.C FE	9,400,818 2,245,231			9,400,000 2.300.000	9,401,036		(58) 7.518			3.875	4.649	MN			10/24/2014	11/01/2044
457187-AD-4	INGEVITY CORP	ļ		1,2	3.0 FE				2,300,000			57			3.875		JD			05/08/2020	06/01/2028
457 187-AU-4 458140-AN-0	INTEL CORP			1,2	2.8 FE	1,975,138		148,241		197,303					4.000		JD	3.218		10/17/2016	12/15/2032
458140-AV-2	INTEL CORP			1.2	1.F FE	9,544,574			9,096,000			(9,061)			4.100		MN			10/1//2016	05/19/2046
458140-BG-4	INTEL CORP			1 2	1.F FE			25.363.858	31.065.000	32.738.816		(50.992)			3.734		JD			11/16/2020	12/08/2047
458140-BH-2	INTEL CORP			1.2	1.F FE				2,000,000	2, 116,591		(30,992)			2.450	1.369		6,261		12/01/2020	11/15/2029
458140-BJ-8	INTEL CORP			1 2	1.F FE				9,423,000	11,218,039		(19,803)			3.250	2.259				07/21/2020	11/15/2049
458140-BM-1	INTEL CORP	1		1.2	1.F FE										4.750	4.964			57,000	08/25/2022	03/25/2050
458140-BV-1	INTEL CORP	ļ		1 2	1.F FE	9,522,325		7,117,315	9,500,000			(928)			2.800	2.784			266,000	11/03/2021	08/12/2041
458140-BW-9	INTEL CORP			1 2	1.F FE			4.938.605	7.000.000						3.050	3.067			213,500	08/10/2021	08/12/2041
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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/Adj	justed Carryin	g Value			li li	nterest		Da	ites
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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	l e	g	Char	Symbol		-	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Agguired	
		е	П	Criai			Value				(Decrease)			value						Acquired	Date
458140-BX-7	INTEL CORP			1,2	1.F FE				10,000,000	9,987,095		312			3.200	3.206		123,556	320,000	08/10/2021	08/12/2061
45866F-AJ-3	INTERCONTINENTAL EXCHANGE INC	-		1,2	1.G FE		96.9950		5,000,000	4,980,679		3,662			3.750		MS	52,083	187,500	08/06/2018	09/21/2028
45866F-AX-2	INTERCONTINENTAL EXCHANGE INC	·	· · · · · ·	1,2	1.G FE			9,961,610	10,000,000	9,905,001		1,484			4.950	5.013		22,000	495,000	08/31/2022	06/15/2052
459200-HF-1	INTERNATIONAL BUSINESS MACHINES CORP	-	· ······	1	1.G FE			7,846,641	9,000,000	8,974,604		882			4.000		JD	11,000	360,000	09/13/2018	06/20/2042
459200-HU-8	INTERNATIONAL BUSINESS MACHINES CORP	-	· ······	1	1.G FE		99.6260	996,264	1,000,000	999,734		2,302			3.625	0.000	FA	13,997		11/14/2018	02/12/2024
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CORP	.	· ······	1	1.G FE			5,698,158	5,750,000	5,755,983		(15,854)			3.000		MN	22,042	172,500	06/04/2019	05/15/2024
459200-KB-6	INTERNATIONAL BUSINESS MACHINES CORP	.	· · · · · ·	1	1.G FE			4,549,385	5,000,000	4,715,543		12,411			4.150	4.673		26,514	207,500	08/11/2022	05/15/2039
459200-KK-6	INTERNATIONAL BUSINESS MACHINES CORP	.	· · · · · ·	1,2	1.G FE			11,227,080	15,000,000	15,522,039		(26,300)			2.850	2.581		54,625	427,500	07/22/2021	05/15/2040
460146-CK-7	INTERNATIONAL PAPER CO	.		1,2	2.B FE			15,452,481	16,815,000	16,130,689		17,408			4.800	5. 116		35,872	807, 120	10/05/2016	06/15/2044
460146-CQ-4	INTERNATIONAL PAPER CO	.		1,2	2.B FE			15,964,895	18,434,000	20,488,536		(61,412)			4.400	3.652		306,414	811,096	01/11/2021	08/15/2047
460146-CS-0	INTERNATIONAL PAPER CO	.		1,2	2.B FE			134,037	150,000	153, 149		(74)			4.350	4.211		2,465	6,525	10/18/2017	08/15/2048
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES INC			1,2	2.B FE			7,892,160	8,000,000	7,986,228		2,531			4.650	4.691		93,000	372,000	09/18/2018	10/01/2028
46132F-AD-2	INVESCO FINANCE PLC	.	. C	1	2.A FE			11,442,620	11,750,000	11,743,433		3,044			3.750	3.779		203, 177	440,625	10/08/2015	01/15/2026
462613-AM-2	IPALCO ENTERPRISES INC	.		1,2	2.C FE	1,098,971		1,078,000	1,100,000	1,099,930		152			3.700	3.710		13,567	40,700	01/12/2018	09/01/2024
465685-AD-7	ITC HOLDINGS CORP			1	2.B FE		. 104.2380	312,714	300,000	299,884		6			6.375	6.379	MS	4,834	19, 125	10/04/2006	09/30/2036
465685-AH-8	ITC HOLDINGS CORP			1,2	2.B FE			14,591,310	15,000,000	14,967,471		933			5.300	5.318	JJ	397,500	795,000	06/26/2013	07/01/2043
46625H-HF-0	JPMORGAN CHASE & CO	.			1.F FE		. 114.4600	154,521	135,000	171,153		(1,839)			6.400	3.941	MN	1, 104	8,640	10/18/2017	05/15/2038
46625H-JB-7	JPMORGAN CHASE & CO	.			1.F FE	11,430,678	. 106.5370	10,946,697	10,275,000	11,367,505		(39,443)			5.600	4.702	JJ	265,323	575,400	08/11/2022	07/15/2041
46625H-KC-3	JPMORGAN CHASE & CO	.		2	1.F FE	7,237,790	97.9260	6,854,848	7,000,000	7,039,991		(48, 147)			3. 125	2.411	JJ	96,007	218,750	09/19/2019	01/23/2025
46625H-NJ-5	JPMORGAN CHASE & CO	.			1.G FE	4,278,440	99.1130		4,000,000	4,107,391		(26,350)			4.250	3.480	A0	42,500	170,000	10/13/2016	10/01/2027
466313-AJ-2	JABIL INC			1,2	2.C FE		90.8010	1,881,391	2,072,000	1,904,112		23, 149			3.600	5. 180	JJ	34,395	74,592	08/18/2022	01/15/2030
46647P-AA-4	JPMORGAN CHASE & CO	.		1,2,5	1.F FE	95,049	88.5740	79,717	90,000	94,410		(115)			4.260	3.935	FA	1,374	3,834	10/18/2017	02/22/2048
46647P-AF-3	JPMORGAN CHASE & CO	.		1,2,5	1.F FE		95.4840	477,422	500,000	486, 180		2,856			3.540	4.247	MN	2,950	17,700	12/07/2018	05/01/2028
46647P-AJ-5	JPMORGAN CHASE & CO	.		1,2,5	1.F FE	2,692,636	88.7130		2,700,000	2,694,386		285			3.882	3.901	JJ	45,711	104,814	10/18/2017	07/24/2038
46647P-AL-0	JPMORGAN CHASE & CO	.		1,2,5	1.F FE		83.6020	4,807,098	5,750,000	5,492,434		5,082			3.964	4.245	MN	29, 124	227,930	12/12/2022	11/15/2048
46647P-AN-6	JPMORGAN CHASE & CO	.		1,2,5	1.F FE		82.8590	10,771,605	13,000,000	13,000,000					3.897	3.897	JJ	222,346	506,610	01/16/2018	01/23/2049
46647P-BD-7	JPMORGAN CHASE & CO	.	.	1,2,5	1.F FE		93.5740	9,357,410	10,000,000	10,831,102		(145,529)			3.702		MN	56,558	370,200	02/26/2021	05/06/2030
46647P-BM-7	JPMORGAN CHASE & CO	.	.	1,2,5	1.E FE	3,469,458	77.4470		4,600,000	3,489,543		20,085			3.109	5.253	A0	27,411	71,507	07/12/2023	04/22/2041
46647P-BV-7	JPMORGAN CHASE & CO	.	.	1,2,5	1.E FE	4,861,000		3,514,005	5,000,000	4,872,615		5,480			2.525	2.706	MN	14,729	126,250	11/05/2021	11/19/2041
46656P-AA-2	JABIL INC		.	1,2	2.C FE	4,971,300		5,097,315	5,000,000	4,973,977		2,677			5.450	5.569	FA	113,542	81,750	04/10/2023	02/01/2029
469814-AA-5	JACOBS ENGINEERING GROUP INC	.	.	1,2	2.0 FE				1,500,000	1,484,869		1,114			5.900	6.045	MS	29,500	47,938	03/14/2023	03/01/2033
472319-AC-6	JEFFERIES FINANCIAL GROUP INC	.	.	1	2.B FE		. 105.0570	183,849	175,000	192,244		(1,013)			6.250	5. 142	JJ	5,043	10,938	10/18/2017	01/15/2036
472319-AE-2	JEFFERIES FINANCIAL GROUP INC	.	.	1	2.B FE				1,103,000	1, 178, 996		(20, 129)			6.450	4.271	JD	4,545	71,144	10/11/2016	06/08/2027
47233J-AG-3	JEFFERIES FINANCIAL GROUP INC	.	.	1	2.B FE			16,740,151	16,750,000	16,857,878		(32,715)			4.850	4.619			812,375	09/13/2017	01/15/2027
47233J-BH-0	JEFFERIES FINANCIAL GROUP INC	. [. [1	2.B FE			9,396,120	10,000,000	9.568.323		59.441			4.150	4.982			415,000	05/25/2018	01/23/2030
478160-BJ-2	JOHNSON & JOHNSON		.]	1.2	1.A FE		. 102.6910	205.382		218.852		(1.687)			4.375	3.208		632	8,750	10/18/2017	12/05/2033
478160-BU-7	JOHNSON & JOHNSON			1.2	1.A FE			2,122,613	2,300,000	2,475,401		(12,549)			3.550	2.780		27,217		09/26/2019	03/01/2036
478160-CJ-1	JOHNSON & JOHNSON			1.2	1.A FE	1,962,206		1.855.681	1.900.000	1.911.248		(12,649)		l	2.625	1.938			49,875	11/04/2019	01/15/2025
478160-CL-6	JOHNSON & JOHNSON	. [1	1.2	1.A FE		88.3810	3,414,154	3,863,000	4,234,217		(12,643)		l	3.400		JJ			11/05/2021	01/15/2038
478160-CR-3	JOHNSON & JOHNSON	<u> </u>	1	1.2	1.A FE	4.859.900		3.574.695	5.000.000	4.873.098		6. 183			2.100	2.284	MS	35.000	105,000	11/05/2021	09/01/2040
478160-CS-1	JOHNSON & JOHNSON		· [· · · · · ·	1.2	1.A FE			1,555,731	2,350,000	2,330,879		514			2.100	2.291	MS			08/20/2020	09/01/2050
478160-CT-9	JOHNSON & JOHNSON		· · · · · · ·	1 2	1.A FE	24,895,350		16, 139, 050	25,000,000	24,901,091		1.606			2.450		MS		612,500	08/25/2020	09/01/2060
478165-AG-8	S C JOHNSON & SON INC	·· [· · · · ·	· · · · · · ·	1,4	2.A FE	17,807,433		16,002,036	17,199,000	17.701.670		(21, 127)			4.800	4.541		204, 187		04/11/2017	09/01/2040
478165-AH-6	S C JOHNSON & SON INC		1	1 2	2.A FE	3,992,280		3,723,384	4,000,000						4.750	4.762			190,000	10/13/2015	10/15/2046
478375-AS-7	JOHNSON CONTROLS INTERNATIONAL PLC			1 2	2.8 FE		95.9940		4,000,000			(376)			5. 125	4.762		40,111	2,622	12/28/2016	09/14/2045
+10010-NO-1	OUTINOUN CONTINUES INTENNATIONAL FLC	- 1	. 0	11,4	4.D FC		50. 5540	1		290,977		[(3/6)				4.740	mo	i4,219		12/20/2010	09/ 14/2040

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	e in Book/Adj	usted Carryin	g Value			I	nterest		Da	tes
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	ė		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	l e	g n	Char	Symbol	Cost		Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Agguired	
		е	- 11	Char			Value				(Decrease)			value					U	Acquired	Date
478375-AU-2	JOHNSON CONTROLS INTERNATIONAL PLC		C	1,2	2.B FE		89.4030	49, 172	55,000	57,963		(78)			4.500	4. 131		935	2,475	10/18/2017	02/15/2047
481210-AD-3	JRD HOLDINGS LLC			1	2.B PL		99.1600	422,420	426,000	426,000					4.130		MS	4,594	17,594	03/27/2014	03/27/2024
481210-AL-5	JRD HOLDINGS LLC	·		1	2.B PL			28,278,008	32,050,000	32,050,000					2.300		MN	88,048	737 , 150	11/18/2020	11/18/2030
48126B-AA-1	JPMORGAN CHASE & CO	·			1.F FE	249,588		258,374	250,000	249,702		10			5.400	5.410		6,563	13,500	12/15/2011	01/06/2042
482480-AM-2	KLA CORP	·		1,2	1.F FE			13,728,697	13,550,000	13,214,104		4,276			4.950	5.116		309,279	474,238	05/10/2023	07/15/2052
48255K-AA-4	KKR CORE HOLDING CO. LLC		C	4	2.B PL			32,486,205	36,836,155	36,836,155					4.000	3.999		556,635	1,435,863	11/04/2022	08/12/2031
48259*-AA-5	KEURIG DR PEPPER INC			1	2.B PL	24,613,861		18,899,902	24,613,861	24,613,861					3.120	3.120	-	34, 131	767,952	12/28/2020	12/31/2035
48259@-AA-3	VEYRON/KDP BLUE STAR LEASING LLC	.		4	2.B	19,588,630		15,380,899	19,588,630	19,588,630					3.300	3.300		37,708	647,335	06/25/2021	06/24/2037
483007-AJ-9	KAISER ALUMINUM CORP			1,2	3.C FE	11,995,000		11,040,000	12,000,000	11,994,842		1,047			4.625		MS	185,000	555,000	07/07/2020	03/01/2028
48305Q-AG-8	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	675,000		481,413	675,000	675,000					3.002	3.002		1,689	20,264	06/08/2021	06/01/2051
486606-K#-2	KAYNE ANDERSON MLP INVESTMENT CO			1	1.A FE	2,500,000		2,475,892	2,500,000	2,500,000					3.930	3.934	-	3,275	98,250	04/30/2014	07/30/2024
488401-AC-4	KEMPER CORP			1,2	2.C FE	22,967,570		17,813,224	23,000,000	22,977,690		3,009			2.400	2.416	-	139,533	552,000	09/22/2020	09/30/2030
488401-AD-2	KEMPER CORP	.		1,2	2.C FE	19,948,050		16,450,400	20,000,000	19,956,268		4,497			3.800	3.832		270,222	760,000	02/15/2022	02/23/2032
49327M-2K-9	KEYBANK NA				2.A FE	4,916,885	96.3470	4,817,355	5,000,000	4,979,905		13,600			3.300	3.594	JD	13,750	165,000	01/23/2019	06/01/2025
49327V-2B-9	KEYBANK NA			2	2.B FE	1,762,540		1,755,488	2,000,000	1,801,398		30,958			3.900	6 . 130	AO	16,900	78,000	09/26/2022	04/13/2029
49327V-2C-7	KEYBANK NA				2.B FE	4,987,500	87.5480	4,377,390	5,000,000	4,988,903		1,014			4.900	4.932	FA	97,319	245,000	08/03/2022	08/08/2032
49338L-AF-0	KEYSIGHT TECHNOLOGIES INC			1,2	2.B FE	2,997,420	90.8930	2,726,790	3,000,000	2,998,469		237			3.000	3.010	A0	15,250	90,000	10/07/2019	10/30/2029
49427R-AK-8	KILROY REALTY LP			1,2	2.B FE	10,111,080	91.7550	9, 175, 520	10,000,000	10,056,715		(9,646)			4.250	4. 128	FA	160,556	425,000	10/13/2016	08/15/2029
494368-BG-7	KIMBERLY-CLARK CORP			1	1.F FE	13,872,522	. 104.0510	14, 124, 937	13,575,000	13,794,250		(8,021)			5.300	5. 153	MS	239,825	719,475	08/11/2011	03/01/2041
494368-BW-2	KIMBERLY-CLARK CORP			1,2	1.F FE		85.1350	22,986,315	27,000,000	26,833,053		4,295			3.900	3.941	MN	166,725		05/01/2017	05/04/2047
494368-CA-9	KIMBERLY-CLARK CORP			1,2	1.F FE	582,456	72.1230	432,739	600,000	583,519		410			2.875	3.028	FA	6,900	17,250	05/14/2021	02/07/2050
494550-BF-2	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	2,167,640	. 105. 1770		2,000,000			(4,801)			6.550	5.888	MS	38,572	131,000	12/16/2016	09/15/2040
494550-BK-1	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	3,927,349	95.3930	4, 176, 314	4,378,000	3,942,028		13,067			5.625	6.587	MS	82,088	246,263	11/15/2022	09/01/2041
494550-BU-9	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	4, 190, 521	95.1160	3,994,868	4,200,000	4, 193, 277		124			5.500	5.512	MS	77,000	231,000	10/18/2017	03/01/2044
49456B-AG-6	KINDER MORGAN INC			1,2	2.B FE	4,238,015	98.9850	4,206,863	4,250,000	4,242,162		518			5.300	5.322	JD	18,771	225,250	11/24/2014	12/01/2034
49456B-AH-4	KINDER MORGAN INC			1,2	2.B FE		96.5130		2,750,000	2,975,940		(6,078)			5.550	4.917	JD	12,719	152,625	11/03/2017	06/01/2045
49456B-AR-2	KINDER MORGAN INC			1,2	2.B FE		83.2820	14, 158,008	17,000,000	16,882,551		15, 132			2.000	2. 105	FA	128,444	340,000	12/16/2020	02/15/2031
49456B-AS-0	KINDER MORGAN INC			1,2	2.B FE	9,836,900	67.3600	6,735,970	10,000,000	9,848,416		3,498			3.250	3.336	FA	135,417	325,000	12/16/2020	08/01/2050
49456B-AW-1	KINDER MORGAN INC			1,2	2.B FE	2,447,523		2,590,450	2,700,000	2,449,116		1,593			5.450	6.144	FA	61,313	73,575	07/12/2023	08/01/2052
49803#-AC-6	KITE REALTY GROUP LP	.		1	2.C	10,000,000		9,590,191	10,000,000	10,000,000					4.570	4.568	MS	140,908	457,000	09/10/2015	09/10/2027
498894-AA-2	KNIFE RIVER CORP			1,2	3.C FE			8,490,000	8,000,000	8,071,543		(4,707)			7.750	7.588	MN	103,333	318,611	04/28/2023	05/01/2031
50076Q-AE-6	KRAFT HEINZ FOODS CO				2.B FE	1,022,080		963,795	1,000,000	1,018,412		(608)			5.000	4.848	JD	3,750	50,000	12/09/2016	06/04/2042
50076Q-AN-6	KRAFT HEINZ FOODS CO				2.B FE			11, 152,010	10,000,000	11,644,537		(65, 203)			6.500	5.001	FA	256,389	650,000	04/07/2022	02/09/2040
50077L-AB-2	KRAFT HEINZ FOODS CO			1.2	2.B FE	15,683,734		15,722,280	18,000,000	15.706.212		19.654			4.375	5.335		65.625	525,000	08/16/2023	06/01/2046
50077L-AL-0	KRAFT HEINZ FOODS CO		l	1.2	2.B FE	9,536,720		9,579,244	9,507,000	9,527,382		(1.658)			5.000		JJ	219, 189		10/18/2017	07/15/2035
50077L-AM-8	KRAFT HEINZ FOODS CO		I	1.2	2.B FE			14.615.355	15.000.000	14.787.612		5. 172			5.200	5.311		359.667	780,000	05/04/2022	07/15/2045
50077L-AV-8	KRAFT HEINZ FOODS CO			1.2	2.B FE			381,951		379,718		2,731			3.750		AO	3.750	15,000	05/06/2022	04/01/2030
50077L-AX-4	KBAFT HEINZ FOODS CO	1		1.2	2.B FE	4.586.350		4.638.850	5.000.000	4.610.454		15.411			4.625	5.364		57.813		06/08/2022	10/01/2039
501044-CN-9	KROGER CO		l	1.2	2.A FE	1,303,214		1,075,682	1,100,000	1,259,601		(6,887)			5.400	4. 152	-	27,390	59,400	10/24/2016	07/15/2040
501044-CT-6	KBOGER CO	ļ		1.2	2.A FE		95.6970	287.091	300.000	299.226		22			5. 150	5. 171		6.438		07/18/2013	08/01/2043
501044-DF-5	KROGER CO		l	1.2	2.A FE			7,870,029	10,020,000	11,186,655		(35,698)		l	3.875	3. 143		81.969		12/15/2021	10/15/2046
501044-DG-3	KROGER CO			1.2	2.A FE	19,271,340		15,008,280		19, 142, 934		(64,474)			4.450	3.606	-	315,208	756,500	12/13/2021	02/01/2047
501044-DJ-7	KROGER CO	. [1.2	2.A FE	1,795,920		1,549,816	1,600,000	1.716.785		(33.938)			3.700	1.450		24.667	59,200	08/19/2021	08/01/2027
501044-DM-0	KROGER CO			1 2	2.B FE			4,960,615	5,000,000	4,680,006		2,006			5.400	5.892				09/14/2023	01/15/2049
50 1044-DN-8	KROGER CO			1 2	2.B FE				18.250.000	20 . 180 . 054		(47.570)			3.400	3.331			720,875	01/31/2022	01/15/2050
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SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		air Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			I	nterest		Da	tes
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			ľ		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	-		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	The second secon	е	- 11	- Char							(Decrease)	Accretion	Recognized	value						Acquired	
50202*-AA-9	LIDL US LLC	.	C	4	2.A			1,237,576	1,270,000	1,270,000					4.460		MS	18,881	56,799	08/31/2022	09/01/2027
50202*-AB-7	LIDL US LLC		C	4	2.A			7,733,480	8,000,000	8,000,000					4.520	4.519		120,533	362,604	08/31/2022	09/01/2029
50202*-AC-5	LIDL US LLC	.	C	4	2.A			10,335,784	11,000,000	11,000,000					4.600	4.599		168,667	507,406	08/31/2022	09/01/2032
50202*-AD-3	LIDL US LLC	-	C	4	2.A				7,070,000	7,070,000					4.700		MS	110,763		08/31/2022	09/01/2034
50246*-AF-6	LVNV FUNDING LLC				1.F PL		0 . 107.8880	24,814,183	23,000,000	23,000,000					7.800	7.913		124,583	179,400	10/26/2023	10/26/2028
50247@-AA-4	LAS VEGAS RAIDERS ALLEGIANT STADIUM	.		1	2.A PL		783.0590		9,849,517	9,849,517					3.360	3.360	JD	166,391		06/30/2020	06/30/2045
50247V-AB-5	LYB INTERNATIONAL FINANCE BV	·	C	1	2.B FE		794.8270		8,867,000	7,671,913		30,041			5.250	6 . 474	JJ	214,655	465,518	11/04/2022	07/15/2043
50247V-AC-3	LYB INTERNATIONAL FINANCE BV	.	C	1,2	2.B FE		391.1530	7,934,860	8,705,000	7,896,210		20, 140			4.875		MS	124,953	424,369	11/15/2022	03/15/2044
50249A-AA-1	LYB INTERNATIONAL FINANCE III LLC			1,2	2.B FE		679.1830	10,056,292	12,700,000	13, 251, 312		(13,925)			4.200		A0	112,607	533,400	01/07/2021	10/15/2049
50249A-AJ-2	LYB INTERNATIONAL FINANCE III LLC			1,2	2.B FE		972.6750	4,142,475	5,700,000	3,961,769		13,550			3.625		A0	51,656	103,313	06/23/2023	04/01/2051
50540R-AS-1	LABORATORY CORPORATION OF AMERICA HOLDINGS	.		1,2	2.B FE		591.9300	17,179,860	18,688,000	17,987,275		16,920			4.700	4.981	FA	365,973	878,336	11/10/2016	02/01/2045
50540R-AU-6	LABORATORY CORPORATION OF AMERICA HOLDINGS	.		1,2	2.B FE		696.6460	966,455	1,000,000	974,365		6,309			3.600		MS	12,000	36,000	12/12/2018	09/01/2027
512807-AT-5	LAM RESEARCH CORP			1,2	1.G FE		099.9900	999,901	1,000,000	1, 190, 299		(4,646)			4.875	3.694		14,354	48,750	10/29/2019	03/15/2049
512807-AU-2	LAM RESEARCH CORP			1,2	1.G FE		098.6410	12,823,382	13,000,000	13,767,047		(142,504)			4.000	2.719	MS	153, 111	520,000	10/10/2019	03/15/2029
512807-AW-8	LAM RESEARCH CORP			1,2	1.G FE	18,261,10	371.5120	12,458,786	17,422,000	18, 205, 142		(20,567)			2.875	2.634	JD	22,261	500,883	08/24/2021	06/15/2050
513272-AD-6	LAMB WESTON HOLDINGS INC	.		1,2	3.C FE	15,000,00	092.2500	13,837,500	15,000,000	15,000,000					4. 125	4 . 125	JJ	259,531	618,750	10/20/2021	01/31/2030
513272-AE-4	LAMB WESTON HOLDINGS INC	.		1,2	3.C FE		091.2500	9, 125,000	10,000,000	10,000,000					4.375	4.375	JJ	183,507	437,500	10/20/2021	01/31/2032
52107Q-AG-0	LAZARD GROUP LLC			1	2.A FE		397.6990	8,491,029	8,691,000	8,669,612		18, 121			3.750	3.978	MS	108,638	325,913	11/04/2019	02/13/2025
52107Q-AH-8	LAZARD GROUP LLC			1,2	2.A FE	3,858,33	094.5390	3,781,556	4,000,000	3,949,793		14,543			3.625	4.051	MS	48,333	145,000	12/09/2016	03/01/2027
52107Q-AJ-4	LAZARD GROUP LLC			1,2	2.A FE		796.7210	13,879,492	14,350,000	14,274,712		13,967			4.500	4.625	MS	182,963	645,750	10/29/2018	09/19/2028
52107Q-AK-1	LAZARD GROUP LLC			1,2	2.A FE	9,924,10	096.1160	9,611,600	10,000,000	9,956,852		7,222			4.375	4.469	MS	133,681	437,500	03/05/2019	03/11/2029
521865-BB-0	LEAR CORP			1,2	2.B FE		089.2080	446,040	500,000	499,313		113			3.500	3.524	MN	1,507	17,500	02/20/2020	05/30/2030
524660-AZ-0	LEGGETT & PLATT INC			1,2	2.C FE	12,433,42	96.9500	12,118,750	12,500,000	12,462,386		6,281			4.400	4.465	MS	161,944	550,000	03/04/2019	03/15/2029
524901-AT-2	LEGG MASON INC	.		1	1.F FE		099.0130		17,000,000	16,999,791		376			3.950	3.952	JJ	309,636	671,500	12/16/2016	07/15/2024
52532X-AD-7	LEIDOS INC			1,2	2.C FE	4,982,10	097.6250	4,881,250	5,000,000	4,994,829		3,611			3.625	3.703	MN	23, 160	181,250	05/07/2020	05/15/2025
52532X-AF-2	LEIDOS INC			1,2	2.0 FE	4,935,80	095.6250	4,781,250	5,000,000	4,956,060		5,824			4.375	4.535	MN	27,951	218,750	05/07/2020	05/15/2030
52532X-AH-8	LEIDOS INC			1,2	2.C FE	5,080,65		4, 162, 230	5,000,000	5,057,813		(7,623)			2.300		FA	43,444	115,000	12/10/2020	02/15/2031
53079E-BG-8	LIBERTY MUTUAL GROUP INC	.		1	2.B FE		097.5100	8,288,376	8,500,000	9,430,689		(170,798)			4.569	2.276		161,819	388,365	05/25/2021	02/01/2029
53079E-BJ-2	LIBERTY MUTUAL GROUP INC	.		1,2	2.B FE		076.2960		3,301,000	3,288,928		249			3.951		AO	27,534		09/27/2019	10/15/2050
53079E-BK-9	LIBERTY MUTUAL GROUP INC	.		1,2	2.B FE		472.2600		4,800,000	4,679,089		1,429			3.950	4.084		24,227	189,600	05/01/2020	05/15/2060
53079E-BN-3	LIBERTY MUTUAL GROUP INC	.		1,2	2.B FE	22,668,12		23,491,536	24,000,000	22,687,624		16,419			5.500	5.890	JD	58,667		11/15/2022	06/15/2052
53154*-AB-9	LIBERTY UTILITIES	.		1	2.A FE	,,	100.0000	., .,,	, , , , , , , , , , , , , , , , , , , ,	, , == .					4.490		JJ	538,800		09/30/2019	08/01/2022
53154*-AM-5	LIBERTY UTILITIES			1	2.B	5.000.00	096.7230		5,000,000	5,000,000					3.940	3.939	AO		202,000	03/24/2017	04/30/2027
532457-BZ-0	ELI LILLY AND CO			1.2	1.E FE	2,942,46		1.889.049	3.000.000	2.945.431					2.500	2.577		22,083	75,000	08/20/2020	09/15/2060
53359#-AE-2	LINCOLN ELECTRIC HOLDINGS INC			1	2.A		091.9780	4,598,905	5,000,000	5,000,000					2.750	2.749		27,118		10/20/2016	10/20/2028
53567@-AB-8	LINEAGE LOGISTICS LLC			4	2.B PL	12,100,00		10.687.683	12.100.000	12.100.000					2.520	2.520		110.957		08/20/2021	08/20/2028
536210-BA-3	LION INDUSTRIAL PROPERTIES. LP			4	2.A		085.8390	13,305,077	15,500,000	15,500,000					3.140	3. 140			486,700	03/03/2022	03/03/2032
536210-BB-1	LION INDUSTRIAL PROPERTIES. LP		1	4	2.A	4,000,00		3.379.377	4.000.000	4.000.000					3.140	3. 140			125,600	05/17/2022	05/17/2032
536210-BC-9	LION INDUSTRIAL PROPERTIES. LP			4	2.A		081.8980	5,323,348	6,500,000	6,500,000					3.240	3.240			210,600	05/17/2022	05/17/2034
539830-BC-2	LOCKHEED MARTIN CORP			1 2	1.G FE		591.7790	6.888.029	7.505.000	8.289.279		(64.732)			3.600	2.465			270,180	09/25/2020	03/01/2035
539830-BD-0	LOCKHEED MARTIN CORP			1.2	1.G FE		486.7740	1,843,939	2,125,000	2,487,428		(13,009)			3.800	2.712				09/24/2020	03/01/2045
539830-BK-4	LOCKHEED MARTIN CORP			1.2	1.G FE		099.0140		2,488,000	2,721,933		(15,609)			4.500	3.524			111,960	12/14/2017	05/15/2036
539830-BN-8	LOCKHEED MARTIN CORP			1.2	1.G FE		089.3060			12,601,337		(13,616)			4.090		MS	120,428	409,000	07/23/2021	09/15/2052
539830-BQ-1	LOCKHEED MARTIN CORP			1,2	1.G FE		071.3450	24,207,494	33,930,000	36,598,203		(74,083)			2.800	2.389			950,040	07/23/2021	06/15/2050
548661-DN-4	LOWE'S COMPANIES INC			1 2	1.6 FE		578.8540	24,207,494	33,930,000	36,596,203		(74,083)			3.700	3.833		3.085		10/18/2017	04/15/2046
34000 I-DIV-4	LUIL O OUMFAINTED TING			11,4	Z.A FE	ანნ, 88	U J/ 0.004U	J311,4/4		J387 , 153		J∠19			3.700	3.033	ΛU	J	14,015	10/ 10/201/	04/ 13/2040

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	e in Book/Adj	justed Carryin	g Value			li li	nterest		Da	ites
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	ė		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n y	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	LOWE'S COMPANIES INC	-	- ''	1							(Decrease)			value					U		
548661-EB-9	LOWE'S COMPANIES INC	· · · · · ·		1,2	2.A FE	19,955,600	74.6450		20,000,000	19,956,218		945			3.500	3.513		175,000	700,000	03/29/2021	04/01/2051
548661-EE-3		.		1,2	2.A FE	7,647,300	72.7890	7,278,900	10,000,000	7,770,479		79,491			2.800		MS	82,444	280,000	06/08/2022	09/15/2041
548661-EJ-2	LOWE'S COMPANIES INC	· · · · · ·		1,2	2.A FE	4,953,087	84.6300	5,204,770	6,150,000	4,963,338		10,251			4.250		AO	65,344	130,688	06/01/2023	04/01/2052
548661-EM-5	LOWE'S COMPANIES INC	· · · · · ·		1,2	2.A FE	18, 191, 468		19,650,625	18,800,000	18, 199, 227		6,831			5.625		AO		657,594	09/15/2023	04/15/2053
552081-AK-7	LYONDELLBASELL INDUSTRIES NV	·		1,2	2.B FE	9,232,493			9,002,000	9,003,990		(51,230)			5.750	5. 169		109,274	517,615	02/18/2019	04/15/2024
55336V-AA-8	MPLX LP	·		1,2	2.B FE	8,522,523		7,975,884	8,094,000			(86, 162)			4.000	2.885			323,760	09/19/2019	02/15/2025
55336V-AM-2	MPLX LP	·		1,2	2.B FE	14,799,887	89.4060	13,209,766	14,775,000	14,797,765		(1,226)			4.500	4.485		140,363	664,875	06/27/2019	04/15/2038
55336V-AR-1	MPLX LP	·		1,2	2.B FE	1,991,020		1,926,958	2,000,000			871			4.000	4.053		23,556	80,000	02/05/2018	03/15/2028
55336V-AT-7	MPLX LP	·		1,2	2.B FE			6,271,174	6,500,000	7,490,547		(21,739)			5.500	4.473			357,500	09/26/2019	02/15/2049
55336V-BN-9	MPLX LP	.		1,2	2.B FE			6,823,726	7,000,000	6,994,875		1, 178			4.250	4.271		24,792	297,500	09/23/2019	12/01/2027
55336V-BP-4	MPLX LP	·		1,2	2.B FE	249,221		229,954	250,000	249,287		15			5.200	5.221		1,083	13,000	09/23/2019	12/01/2047
55391*-AA-9	MADISON CORE PROPERTY FUND LLC	·		1	2.B	25,000,000		23,758,236	25,000,000	25,000,000					3.470	3.469		380,736	867,500	07/23/2019	07/23/2026
55607P-AG-0	MACQUARIE GROUP LTD	·	. C	2,5	1.F FE	4,350,000		3,569,384	4,350,000	4,350,000					2.691		JD	2,601	117,059	06/15/2021	06/23/2032
55903V-AZ-6	WARNERMEDIA HOLDINGS INC			1	2.0 FE	5,000,000		4,891,315	5,000,000	5,000,000					3.638	3.636		53,559	181,900	03/09/2022	03/15/2025
55903V-BC-6	WARNERMEDIA HOLDINGS INC			1,2	2.0 FE	1,000,000		912,979	1,000,000	1,000,000					4.279	4.278		12,599		03/09/2022	03/15/2032
55903V-BD-4	WARNERMEDIA HOLDINGS INC			1,2	2.C FE			30,817,045	35,000,000	34,731,505		8,869			5.050	5. 113		520,431	1,767,500	04/28/2022	03/15/2042
55903V-BE-2	WARNERMEDIA HOLDINGS INC	· · · · · ·		1,2	2.0 FE	2,000,000		1,725,070	2,000,000	2,000,000		(45.504)			5.141	5. 141		30,275	102,820	03/09/2022	03/15/2052
559080-AF-3	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.B FE			5,931,402	7,425,000	7,827,511		(15,534)			4.200	3.780	JD	25,988	311,850	07/22/2021	12/01/2042
559080-AG-1	MAGELLAN MIDSTREAM PARTNERS LP	· · · · · ·		1,2	2.B FE	360,798		328,963	350,000	358,783		(267)			5.150	4.947	AU	3,805	18,025	02/25/2014	10/15/2043
559080-AJ-5	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.B FE				8,000,000	7,998,182 7,915,316					4.200	4.202			336,000	02/25/2015	03/15/2045
559080-AL-0 559080-AM-8	MAGELLAN MIDSTREAM PARTNERS LP	· · · · · ·		1.2	2.B FE							1.520			4.200	4.324				09/06/2016	09/15/2046
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS LP	· · · · · ·		1.2	2.B FE	27,520,050		19,088,500	25,000,000			(56,690)			3.950	3.397	AU		987,500	12/28/2020	10/03/2047
559222-AR-5	MAGNA INTERNATIONAL INC	· · · · · ·		1.2	1.G FE	7,923,588			7,800,000	7,835,932		(23,648)			4.150		AO				
56035L-AE-4	MAIN STREET CAPITAL CORP		A	1,2	1.G FE	9,959,802						(23,648)			3.000		JJ		323,700	11/04/2019	10/01/2025
56501R-AD-8	MANULIFE FINANCIAL CORP	····		1,2	1.G FE	20,925,450			21,000,000	20,936,844		1,449			5.375	5.398	••			03/01/2016	
56585A-AF-9	MARATHON PETROLEUM CORP		A	1 2	1.G FE		. 101.4280	5.384.445	5,000,000	5.504.454		(17.982)			6.500		MS			08/25/2016	03/04/2046
56585A-AF-9	MARATHON PETROLEUM CORP	· · · · · ·	· · · · · ·	1.2	2.B FE				3,000,000			(17,982)			3.625	4.398				12/17/2015	03/01/2041
56585A-AH-5	MARATHON PETROLEUM CORP	· · · · · ·		1.2	2.B FE				13.000,000			21,724			4.750	4.398			617,500	09/03/2014	09/15/2024
56585A-AM-4	MARATHON PETROLEUM CORP	· · · · · ·	1	1 2	2.B FE				9,493,000	9.784.904		(8.073)			5.850	5.590			555,341	09/03/2014	12/15/2045
56585A-BE-1	MARATHON PETROLEUM CORP	· · · · · ·		1.2	2.B FE	6,902,018		5.894.301	7.000.000	6.911.210		1.963			4.500		AO		315,000	05/23/2019	04/01/2048
571676-AF-2	MARS INC	· · · · · ·		1.2	1.E FE	2,982,240		2,530,560	3,000,000	2.984.002					3.950	3.984			118,500	03/26/2019	04/01/2049
571676-AG-0	MARS INC	· · · · · ·		1.2	1.E FE	5,990,040		5, 152,818	6,000,000	5,991,027		147			4. 125		AO	61,875	247,500	03/26/2019	04/01/2054
57 1676-AH-8	MARS INC	· · · · · ·		1 2	1.E FE	2.980.410			3,000,000	2.981.572		224			4.123	4. 134			126,000	03/26/2019	04/01/2059
571676-AN-5	MARS INC	· · · · · ·		1.2	1.E FE	11,996,160			12,000,000	11,996,701		161			2.375		JJ			07/13/2020	07/16/2040
57169*-AX-5	MARS INC	· · · · · ·		1,2	1.E	17,500,000		16.658.812	17.500.000	17.500.000					2.720	2.719			476,000	09/27/2016	09/27/2026
57169*-BL-0	MARS INC	· · · · · ·		1	1.E	18,000,000		16,415,500							4.070	-	MS		732,600	03/29/2017	03/29/2037
57169*-BL-0	MARS INC	· [· · · · ·	1	l,	1.E	23,000,000		20.629.884	23.000,000	23.000.000					4.070		MS	250.981	982,100	03/29/2017	03/29/2042
571748-AX-0	MARSH & MCLENNAN COMPANIES INC	· · · · · ·	1	1 2	1.G FE	3,985,775		3,717,385	3,795,000	3,831,176		(37,458)			3.500	2.469				09/16/2019	03/10/2025
57 1748-BC-5	MARSH & MCLENNAN COMPANIES INC	· [· · · · ·	1	1.2	1.G FE	17,330,053		15,444,184	17.250.000	17.319.914		(1.810)			4.350	4.322		314.741	750,375	01/09/2017	01/30/2047
571748-BG-6	MARSH & MCLENNAN COMPANIES INC	. [1	1.2	1.G FE			4,972,345	5,000,000	4,999,494		85			4.375	4.377		64.410	218,750	01/08/2019	03/15/2029
573284-AU-0	MARTIN MARIETTA MATERIALS INC			1.2	2.B FE	4,739,000		4,399,955	5,000,000	4,761,631		5,387			4.250	4.580		9.444	212,500	07/02/2019	12/15/2047
573284-AV-8	MARTIN MARIETTA MATERIALS INC	. [1	1.2	2.B FE	10,875,040		9,668,285		10,918,671		11.903			2.500	2.630			275,000	03/05/2020	03/15/2030
573284-AX-4	MARTIN MARIETTA MATERIALS INC	. [1.2	2.B FE	30,341,550		22,273,410	30,000,000	30,327,400					3.200	3 . 139			960,000	12/14/2021	07/15/2051
573874-AN-4	MARVELL TECHNOLOGY INC	. [1.2	2.0 FE		99.5000		500.000	498.242		379			4.875	4.964			24,375	06/21/2018	06/22/2028

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
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			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
575385-AE-9	MASONITE INTERNATIONAL CORP			1,2	3.B FE	20,087,50		17,300,000	20,000,000	20,063,699		(10,119)			3.500	3.437	FA	264,444	700,000	07/13/2021	02/15/2030
575634-AS-9	MASSACHUSETTS ELECTRIC CO			1	2.A FE	5,308,60		5,600,755	5,500,000	5,316,052		6,699			5.900	6.235	MN	41,464	324,500	11/15/2022	11/15/2039
575718-AA-9	MASSACHUSETTS INSTITUTE OF TECHNOLOGY			1	1.A FE	199, 16		228, 199	200,000	199, 198					5.600		JJ	5,600	11,200	05/11/2011	07/01/2111
575718-AG-6	MASSACHUSETTS INSTITUTE OF TECHNOLOGY			1,2	1.A FE		075.4340	150,868	200,000	200,000					2.989	2.989		2,989	5,978	12/17/2019	07/01/2050
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II				1.B FE		198.7380	4,418,508	4,475,000	4,464,935		20,804			2.750	3.234		3,077	123,063	02/28/2019	06/22/2024
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II				1.B FE		397.3780	1,265,914	1,300,000	1,327,594		(12,146)			3.400	2.396	MS	13,874	44,200	12/11/2019	03/08/2026
578454-AD-2	MAYO CLINIC			1	1.C FE		089.3710	134,057	150,000	150,000					4.128	4 . 128	MN	791	6, 192	03/10/2016	11/15/2052
579780-AP-2	MCCORMICK & COMPANY INC			1,2	2.B FE		386.4730	7,302,670	8,445,000	8,321,811		2,914			4.200	4.298	FA		354,690	09/11/2018	08/15/2047
58013M-EK-6	MCDONALD'S CORP	.		1	2.A FE		297.3240	12,360,123	12,700,000	12,717,362		(728)			4.875	4.862	JJ	285,485	619, 125	06/16/2015	07/15/2040
58013M-EN-0	MCDONALD'S CORP			1	2.A FE		084.4870	105,608	125,000	121,071		146			3.700	3.944		1,747	4,625	10/18/2017	02/15/2042
58013M-EZ-3	MCDONALD'S CORP			1,2	2.A FE		298.6790	202,293	205,000	222, 194		(1,181)			4.700		J D	589	9,635	10/18/2017	12/09/2035
58013M-FJ-8	MCDONALD'S CORP			1,2	2.A FE		091.3740	18,274,740	20,000,000	19,912,629		14,064			2.625	2.709		175,000	525,000	08/07/2019	09/01/2029
581557-BC-8	MCKESSON CORP			1,2	2.A FE		490.7600	1,542,918	1,700,000	1,883,872		(5,976)			4.883	4.079		24,442	83,011	10/08/2019	03/15/2044
581557-BN-4	MCKESSON CORP			1,2	2.A FE		0 . 100 . 1550	3,505,411	3,500,000	3,763,421		(46,295)			4.750	3. 158		14,316	166,250	12/19/2019	05/30/2029
582839-AF-3	MEAD JOHNSON NUTRITION CO	.		1	1.G FE		0 . 106.5720	15,957,056	14,973,000	17,241,434		(96,098)			5.900		MN	147,235		12/09/2016	11/01/2039
582839-AG-1	MEAD JOHNSON NUTRITION CO	.		1,2	1.G FE		493.6010		3,700,000	3,930,982		(7,369)			4.600	4 . 136		14, 183	170,200	10/26/2017	06/01/2044
585055-BT-2	MEDTRONIC INC			1	1.G FE		797.5450	16,584,652	17,002,000	19,531,102		(195,956)			4.375		MS	219,019	743,838	08/30/2021	03/15/2035
585055-BU-9	MEDTRONIC INC			1	1.G FE		397.4310	699,556	718,000	758,624		(1,166)			4.625		MS	9,778	33,208	10/18/2017	03/15/2045
589331-AS-6	MERCK & CO INC	.		1,2	1.E FE		084.7040	1,694,080	2,000,000	2,245,831		(10,280)			3.600	2.738		21,200	72,000	11/01/2021	09/15/2042
58933Y-AT-2	MERCK & CO INC	.		1,2	1.E FE		785.0050		10,165,000	10, 119, 975		1,381			3.700	3.730		147,308	376, 105	10/18/2017	02/10/2045
58933Y-AV-7	MERCK & CO INC	.		1,2	1.E FE		590.8380	3,179,330	3,500,000	3,227,211		12, 155			3.900		MS	43,225	136,500	09/01/2022	03/07/2039
58933Y-BA-2	MERCK & CO INC	.		1,2	1.E FE		072.5280	7,252,800	10,000,000	9,888,567		5,438			2.350	2.432		4,569	235,000	08/30/2021	06/24/2040
58933Y-BB-0	MERCK & CO INC	.		1,2	1.E FE	21,760,48		15,565,474	23,600,000	21,863,233		43,451			2.450		JD	11,243	578,200	10/07/2021	06/24/2050
58933Y-BE-4	MERCK & CO INC	.		1,2	1.E FE		085.5540		10,000,000	9,983,288		1,908			2.150	2. 173		12,542	215,000	12/07/2021	12/10/2031
58933Y-BF-1	MERCK & CO INC	-		1,2	1.E FE		069.1100		14,000,000	13,972,053		656			2.750		JD	22,458	385,000	12/08/2021	12/10/2051
58933Y-BG-9	MERCK & CO INC	.		1,2	1.E FE		067.1140	5,033,520	7,500,000	7,479,582		430			2.900	2.912		12,688	217,500	12/07/2021	12/10/2061
58989V-2C-7	MET TOWER GLOBAL FUNDING	.			1.D FE	5,995,20		5,925,594	6,000,000	5,999,580		1,610			0.700		A0	10,033	42,000	03/30/2021	04/05/2024
59156R-AJ-7	METLIFE INC			[1	1.G FE		0 . 112.1180		2,000,000	2,330,875		(24,477)			6.375	4.385		5,667	127,500	12/12/2016	06/15/2034
59156R-BD-9	METLIFE INC			[]	1.G FE		088.5850	7,051,334	7,960,000	7,515,488		14,743			4. 125	4.572		125,868	328,350	10/30/2018	08/13/2042
59156R-BG-2	METLIFE INC]	1.G FE		497.3430	6, 176, 388	6,345,000	5,262,483		3,939			4.875	6.400		41,243	156,975	10/31/2023	11/13/2043
59156R-BH-0	METLIFE INC			1	1.G FE		999.3300	893,970	900,000	899,613					3.600		AO	7,290	32,400	06/26/2018	04/10/2024
59156R-CC-0	METLIFE INC			1,2	1.G FE		599.5320	9,803,941	9,850,000	10,025,789		(2,584)			5.000	4.881		227,097	497,972	07/28/2022	07/15/2052
591894-CC-2	METROPOLITAN EDISON CO			1,2	2.B FE		896.7420		8,600,000			995			4.300	4.315		170,519	369,800	01/07/2019	01/15/2029
59217G-FP-9	METROPOLITAN LIFE GLOBAL FUNDING I	-			1.D FE		0 . 101.4310	10,143,080	10,000,000	9,331,251		13, 151			5. 150	6.108				10/03/2023	03/28/2033
59217G-GU-7	METROPOLITAN LIFE GLOBAL FUNDING I	.			1.D FE		079.9400		8,000,000	7,975,139		3,338			1.550		JJ	59,933	124,000	01/04/2021	01/07/2031
59447#-AK-9	MICHIGAN ELECTRIC TRANSMISSION CO LLC			Ľ	1.F		067.8370		2,000,000	2,000,000					3.020	3.020		12,919		10/14/2020	10/15/2055
594918-AR-5	MICROSOFT CORP			1	1.A FE		087.3660	13, 104, 960	15,000,000	14,873,454		4,633			3.500	3.562		67,083	525,000	11/02/2012	11/15/2042
594918-BS-2	MICROSOFI CORP			1,2	1.A FE		992.1160	138, 173	150,000	151,075		(, , ,			3.450	3.377		2,056	5, 175	10/18/2017	08/08/2036
594918-BT-0	MICROSOFT CORP			1,2	1.A FE		887.7450	2,338,407	2,665,000	2,630,840		938			3.700	3.785	.ID			10/18/2017	08/08/2046
594918-CC-6	MICROSOFI CORP			1,2	1.A FE		468.2880	20,404,454	29,880,000	30,095,422		(5,851)			2.525		•• •••••	62,873	754,470	06/01/2020	06/01/2050
594918-CD-4	MICRON TECHNOLOGY INC			1,2	1.A FE		5 67.0760	120,736		182,664					2.675	2.611		401	4,815	05/07/2020	06/01/2060
595112-BN-2	IMICRON TECHNOLOGY INC	.		1,2	2.C FE	2,862,36		3,056,250	3,000,000	2,885,757		18,605			5.327	6.210		64,368	159,810	09/26/2022	02/06/2029
595112-BS-1		.		1,2	2.C FE		083.8270	5,029,608	6,000,000	6,000,000		047 700			2.703		AO			10/18/2021	04/15/2032
595112-BT-9	MICRON TECHNOLOGY INC	.		1,2	2.0 FE		075.1220	18,780,475	25,000,000	17,908,548		217,762			3.366	5.970			841,500	11/16/2022	11/01/2041
595112-BU-6	MICRON TECHNOLOGY INC	.	.	11,2	2.C FE	J	072.5540		3,000,000	2,005,185		7,335			3.477	5.923	MIN	17,385	52, 155	06/22/2023	11/01/2051

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	y Value			lı lı	nterest		Da	ites
		3		5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
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					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	ė		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	_		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
		-	- "								(Decrease)		Recognized	value							
595112-CA-9 595620-AN-5	MICRON TECHNOLOGY INC MIDAMERICAN ENERGY CO	·		1,2	2.0 FE		. 101.8940	407,574	400,000	399,615					5.375		AO	4,539	10,989	04/05/2023	04/15/2028
		.		1,2					440,000										19,360	11/08/2021	10/15/2044
595620-AU-9	MIDAMERICAN ENERGY CO	.		1,2	1.F FE			1,050,790	1,200,000			140			4.250		JJ	23,517	51,000	01/07/2019	07/15/2049
59562V-AM-9	BERKSHIRE HATHAWAY ENERGY CO	·		1	1.G FE	4,988,490		4,396,936	4,043,000	4,730,110		(41,734)			6. 125		A0	61,908	247,634	10/18/2017	04/01/2036
60040#-AA-0	MILLENNIUM PIPELINE COMPANY			ľ	1.G PL	948,022		933,686	948,022	947,883					5.330	5.337		15, 196	50,530	08/26/2010	06/30/2027
60081H-A#-5	MILLIKEN & CO	·	· ······	4	2.B	3,000,000		2,506,461	3,000,000	3,000,000					2.710	2.710		17, 163	81,300	10/18/2021	10/15/2031
60081H-A@-7	MILLIKEN & CO	·	· ······	4	2.B	3,500,000		3, 102, 999	3,500,000	3,500,000					2.400	2.400		17,733	84,000	10/18/2021	10/15/2028
60081H-B*-8	MILLIKEN & CO	·		4	2.B	2,000,000		1,609,591	2,000,000	2,000,000					2.860		A0	12,076	57,200	10/18/2021	10/15/2033
603158-AA-4	MINERALS TECHNOLOGIES INC	.		1,2	3.C FE	1,000,000		947,500	1,000,000	1,000,000					5.000		JJ	25,000	50,000	06/24/2020	07/01/2028
605417-BY-9	MISSISSIPPI POWER CO			1	2.A FE	9,031,804		7,984,998	9,000,000	9,024,275		(859)			4.750		A0	90,250	427,500	10/11/2011	10/15/2041
605417-BZ-6	MISSISSIPPI POWER CO			1	2.A FE	3,783,360			4,000,000	3,836,522		5,643			4.250		MS	50,056	170,000	03/20/2012	03/15/2042
607120-FQ-0	MOBILE AIRPORT AUTHORITY	.		4	1.F	25,000,000		25,887,732	25,000,000	25,000,000					5.130		FMAN			01/31/2023	11/09/2042
608190-AL-8	MOHAWK INDUSTRIES INC	·		1,2	2.A FE		92.6670	19,227,372	20,749,000	18,651,780		265,879			3.625	5.520		96,108		09/26/2022	05/15/2030
615369-AE-5	MOODY'S CORP	.		1	2.A FE	9,835,895		9,808,689	9,675,000	9,811,696		(3,686)			5.250	5. 138		234,216	507,938	11/12/2015	07/15/2044
617446-7X-1	MORGAN STANLEY	.			2.A FE	1,973,458		1,747,592	1,750,000	1,823,918		(37,497)			5.000	2.699		8,993	87,500	11/04/2019	11/24/2025
617446-7Y-9	MORGAN STANLEY	.			2.A FE	283,307		265,030	270,000	274,489		(1,561)			4.350	3.693		3,687	11,745	10/18/2017	09/08/2026
617446-8Q-5	MORGAN STANLEY	.		1,2,5	1.E FE	3,572,550		3,263,823	3,400,000			(40,786)			2. 188	0.000	A0	13,019	74,392	01/29/2021	04/28/2026
617446-HD-4	MORGAN STANLEY	.		1	1.G FE	601,648			437,000	537 , 151		(10,070)			7.250	3.965		7,921	31,683	10/14/2016	04/01/2032
61744Y-AL-2	MORGAN STANLEY	·		1,2,5	1.G FE		87.3520	7,944,646	9,095,000	9, 181, 515		(4,771)			3.971		JJ	159,513	361,162	11/03/2017	07/22/2038
61744Y-AP-3	MORGAN STANLEY	.		1,2,5	1.G FE	10,000,000		9,502,710	10,000,000	10,000,000					3.772	3.773		164,501	377,200	01/18/2018	01/24/2029
61746B-DZ-6	MORGAN STANLEY	·		1	1.G FE	2,132,740			2,000,000	2,044,367		(20,544)			3.875	2.765		33, 153	77,500	06/25/2019	01/27/2026
61746B-EG-7	MORGAN STANLEY	.		1	1.G FE		90.0940	76,580	85,000	89,923		(128)			4.375	3.988		1,642	3,719	10/18/2017	01/22/2047
61761J-3R-8	MORGAN STANLEY MORGAN STANLEY	.		1	1.G FE	645,580		622,647	650,000	648,741					3. 125		JJ	8,689	20,313	07/20/2016	07/27/2026
61761J-VL-0	MORNINGSTAR INC	.]	1.G FE			1,975,376	2,000,000			5,290			3.700		AO	13,9/8	74,000	09/26/2018	10/23/2024
617700-A*-0		.		1		5,903,457			., ,										69,600	10/26/2020	10/26/2030
61945C-AB-9	MOSAIC CO			1,2	2.B FE		89.5960		6,863,000	5,909,865		6,408			4.875	6.168			55,770	12/08/2023	11/15/2041
61945C-AD-5	MOSAIC CO	·· · · · · ·		1,2	2.B FE	13,428,555		13,413,041	13,250,000	13,365,369		(9,622)			5.450		MN	92,272		09/13/2022	11/15/2033
61945C-AE-3 61945C-AG-8	MOSAIC CO		1	1,2	2.B FE			14,775,105	15,000,000	14,310,489		13,824			5.625	6.010		107,813	843,750	05/10/2023	11/15/2043
61945C-AG-8 61980*-AA-4	MFCP 12 261	·· · · · · ·		1,2	2.B FE							1,414			4.050	4.073			295,650	11/08/2017	11/15/2027
620076-BE-8	MOTOROLA SOLUTIONS INC	.			2.C FE		99.2710			9,797,001					5.500		MON			11/30/2023	01/02/2040
620076-BE-8	MOTOROLA SOLUTIONS INC	.		1	2.0 FE	9,454,500			10,000,000			12,698			4.600	4.620			550,000	02/21/2018	09/01/2044
620076-BL-2	MOTOROLA SOLUTIONS INC	.		1,2	2.0 FE	5,997,600			6,000,000						4.600		MN		621,000	05/09/2019	02/23/2028
62480@-AA-5	MRS GERRY'S KITC	·		1,2	2.0 FE				704,348	5,998,751		200			4.600	11.995			276,000		05/23/2029
								· ·		, .										07/24/2020	01/02/2040
62676#-AA-7	MURPHY'S BOWL LLC	·		4	1.F PL	10,300,000		7,769,915	10,300,000	10,300,000		44.700			3.200	3. 198		165,716	329,600	02/15/2022	06/30/2056
628530-BC-0	MYLAN INC			1,2	2.0 FE			2,757,409	3,210,000	2,514,032		14,793			5.400	7.517		15,408		11/14/2022	11/29/2043
62877C-AA-1 62927#-AD-8	NAC AVIATION 29 DAC		· [Ü	4	4.B FE		94.6970	16,830,982	17,773,426	17,773,426		(1.216)			4.750	4.750			927,883	06/22/2022	06/30/2026
	NFL VENTURES			1								(1,216)							12,192	09/10/2019	03/31/2024
62927#-AG-1 62927#-AM-8	NFL VENTURES	· · · · · ·		I,	1.E FE	5,991,638			5,991,638 7.588.506			(19)			3.570	3.568	AO		213,901	10/15/2015	04/15/2032
62927#-AM-8 62927#-AN-6	NFL VENTURES	·			1.E FE										4.010		AO		299,746	10/15/2018	04/15/2034
62927#-AN-6 62927@-AE-8	NHL US FUNDING LP	·	1	ļ	1.E FE			11,597,438	12,252,920	12,252,920					4.010	4.009				10/15/2018	
629270-AE-8 629270-AK-4	NATIONAL HOCKEY LEAGUE INC			ļ'	2.B PL	15,422,651		14,405,450		15,422,651					4.220	4.220		34,350		10/12/2018	07/12/2030
			1	4														,	·		
629270-AL-2	NATIONAL HOCKEY LEAGUE INC		1	4	2.B PL 2 B Pl				992,857 5,886,349						2.940	2.940	MJSD	1,541	29, 190	10/19/2021	10/19/2033
62928@-AC-1	NHL CANADA FUNDING LP	.	.	11	Z.B PL	15,886,349	94.5230	1 5,563,9/9	5,886,349	5,886,349	1	l			4.220	4.220	MJSU	1 13. 110	248.404	07/12/2018	07/12/2030

SCHEDULE D - PART 1

								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 Carryin					nterest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0	i	l	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
629280-AE-7	NATIONAL HOCKEY LEAGUE INC		A	4	2.B PL		379.8540	285, 192	357 , 143	357 , 143					2.940	2.940	MJSD	554	10,500	10/19/2021	10/19/2033
62928C-AA-0	NGPL PIPECO LLC	.		1,2	2.C FE		586.7640	1,995,574	2,300,000	2,298,821		146			3.250	3.258	JJ	34,468	74,750	05/03/2021	07/15/2031
62952E-AA-5	NYU LANGONE HOSPITALS	.		1	1.F FE	27,362,93		22,205,399	24,688,000	27,029,888		(89,055)			4.428		JJ	546,592	1,093,185	09/24/2020	07/01/2042
62954H-AL-2	NXP BV		C	1,2	2.A FE			7,790,113	10,495,000	7,523,577		92,517	·····		3. 125		FA	123,899		09/01/2022	02/15/2042
62954H-AN-8	NXP BV		C	1,2	2.A FE	3,030,550		3,583,900	5,000,000	3,037,624					3.250	6.235	MN	13,993		09/27/2023	11/30/2051
62954H-AU-2	NXP BV		C	1,2	2.A FE		076.4180	11,462,730	15,000,000	10,566,303		141,950			3.250	6.017		67,708	487,500	11/16/2022	05/11/2041
62954H-BB-3	NXP BV		J C	1,2	2.A FE				19,600,000	19,550,725		4,361			5.000	5.035	JJ	451,889	1,140,611	05/12/2022	01/15/2033
62954R-AA-4 63486*-AB-7	NYU LANGONE HOSPITALS	·		1,2	1.F FE		072.0910					(2,419)			3.380	3.019				07/14/2021	12/16/2024
636180-BM-2	NATIONAL BASKEIBALL ASSOCIATION	.		1.2	1.G FE							(26,952)			5.200					09/17/2019	07/15/2025
636180-BM-2	NATIONAL FUEL GAS CO			1,2	2.0 FE	7,455,42	097.9100					(26,952)			4.750	4.799				08/08/2018	09/01/2028
636180-BP-5	NATIONAL FUEL GAS CO			1.2	2.0 FE		083.8500		7,000,000	6,996,844					2.950	2.957				02/09/2021	03/01/2031
63636#-AD-8	NATIONAL HOCKEY LEAGUE INC			1,2	2.6 PL		096.9670		7,000,000			389			2.730	2.937				01/27/2021	01/06/2025
63636#-AE-6	NATIONAL HOCKEY LEAGUE INC			4	2.A PL		095.6050	4,780,261	5,000,000	5,000,000					2.730			6,267	141,000	01/06/2021	01/06/2026
637417-AH-9	NNN REIT INC			1,2	2.A FE	3,482,68			3,390,000	3,416,212		(15,361)			4.000	3.507				05/21/2019	11/15/2025
637417-AM-8	NNN REIT INC			1,2	2.A FE		387.7510	5,923,193	6,750,000	6,663,718		1.759			4.800	4.890				09/18/2018	10/15/2048
637432-NN-1	NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP			1 2	1.E FE		095.2950		8.000.000	7.994.126		1,759			3.050	3.073			244,000	04/18/2017	04/25/2027
638612-AL-5	NATIONAL HOUSE STRETTED GOOD ENATIVE THANCE GOTH			1	2.A FE		093.0190	302.313	325.000	324,051		24			5.300	5.323		2.057	17,225	11/17/2014	11/18/2044
641062-AE-4	NESTLE HOLDINGS INC			1.2	1.D FE		298.1550	7.067.138	7,200,000	7,505,356		(193.379)			3.500	0.762		67,900	252,000	11/02/2020	09/24/2025
641062-AF-1	NESTLE HOLDINGS INC			1,2	1.D FE		097.2140	1.944.282	2.000.000	2.209.186		(45, 111)			3.625	1.218			72,500	12/01/2020	09/24/2028
641062-AL-8	NESTLE HOLDINGS INC			1.2	1.D FE		091.8010	4,590,060	5,000,000	5,828,502		(47,847)			3.900	2.508		52,542	195,000	11/02/2021	09/24/2038
641062-AN-4	NESTLE HOLDINGS INC			1.2	1.D FE		889.5270	30.215.363	33.750.000			9.919			4.000	4.082		363.750		09/18/2018	09/24/2048
641062-AV-6	NESTLE HOLDINGS INC			1.2	1.D FE		590.8880	6.634.824	7,300,000	7,269,480		9.797			1. 150	1.291	JJ			10/06/2021	01/14/2027
641062-AW-4	NESTLE HOLDINGS INC			1.2	1.D FE		088.0320	1,320,473	1,500,000	1,498,172		372			1.500	1.527	MS	6.688	22,500	09/17/2021	09/14/2028
641062-AY-0	NESTLE HOLDINGS INC			1,2	1.D FE		073.9230	24,394,722	33,000,000	32,929,706		3, 113			2.500	2.515		245,208	825,000	09/07/2021	09/14/2041
64128X-AG-5	NEUBERGER BERMAN GROUP LLC			1,2	2.B FE	8,632,49	695.7650	8,337,275	8,706,000	8,676,413		8,374			4.500	4.615	MS	115,355	391,770	10/16/2018	03/15/2027
641423-BU-1	NEVADA POWER CO	.		1	1.F FE		9 . 113.0660	339, 197	300,000	299,968		1			6.750	6.751	JJ	10, 125	20,250	06/25/2007	07/01/2037
641423-BZ-0	NEVADA POWER CO	.		1,2	1.F FE	1,223,66	098.9380	989,383	1,000,000	1, 179, 792		(7,841)			5.375	3.871	MS	15,826	53,750	10/31/2017	09/15/2040
641423-CA-4	NEVADA POWER CO	.		1,2	1.F FE	4,998,50	99.4060	4,970,310	5,000,000	4,999,203		27			5.450	5.451		34,819	272,500	05/09/2011	05/15/2041
641423-CE-6	NEVADA POWER CO	.		1,2	1.F FE		069.7010	10,455,075	15,000,000	14,994,639		128			3. 125			195,313	468,750	01/28/2020	08/01/2050
647551-B#-6	NEW MOUNTAIN FINANCE CORP	.		1	2.C FE		099.3800	8,944,189	9,000,000	9,000,000					5.494	5.475		104,386		04/30/2019	04/30/2024
647551-C*-9	NMFC	.		4	2.C PL		092.2940	3,668,674	3,975,000	3,975,000					3.875	3.874		65,035	154,031	01/29/2021	01/29/2026
649322-AH-7	NEW YORK AND PRESBYTERIAN HOSPITAL			1,2	1.C FE		669.4520	2, 116, 196	3,047,000	2,982,394		3, 110			2.256	2.411	FA	28,642	68,740	11/16/2020	08/01/2040
649322-AJ-3	NEW YORK AND PRESBYTERIAN HOSPITAL			1,2	1.0 FE		60.1170	676,320	1,125,000	1,125,000					2.606	2.606	FA	12,216	29,318	08/12/2020	08/01/2060
64952W-CX-9	NEW YORK LIFE GLOBAL FUNDING	.			1.A FE		393.9620	2, 161, 115	2,300,000	2,423,998		(29,590)			3.000		JJ	32,775	69,000	09/30/2021	01/10/2028
64952W-EK-5	NEW YORK LIFE GLOBAL FUNDING	.			1.A FE		96.5160	9,651,590	10,000,000	9,996,211		3,597			1.450		JJ	67,264	145,000	01/11/2022	01/14/2025
65342*-AA-8	NEXUS GAS TRANSMISSION, LLC				2.B PL		0 . 100.8580	5,042,893	5,000,000	5,000,000					5.360	5.359		44,667	134,000	05/01/2023	05/01/2028
65342*-AB-6	NEXUS GAS TRANSMISSION, LLC				2.B PL	4,000,00		4,037,953	4,000,000	4,000,000					5.480	5.480			109,600	05/01/2023	05/01/2030
65364U-AE-6	NIAGARA MOHAWK POWER CORP	-		1	2.A FE		082.5330	7,840,654	9,500,000	9,532,360		(1,120)			4.119	4.093		35,870	391,305	11/20/2012	11/28/2042
65364U-AQ-9	NIAGARA MOHAWK POWER CORP	-		1,2	2.A FE		084.0640	16,812,800	20,000,000	20,025,975		(2,936)			2.759		JJ	262, 105	551,800	01/05/2022	01/10/2032
65473Q-BD-4	NISOURCE INC	-		1,2	2.B FE		0 . 101.5780		8,000,000	7,955,591		1,070	·····		5.650	5.696				10/03/2013	02/01/2045
65473Q-BF-9	NISOURCE INC	.		1,2	2.B FE		086 . 1920		9,750,000	9,535,328		5,084			4.375	4.529		54,505		09/12/2018	05/15/2047
655844-BN-7	NORFOLK SOUTHERN CORP			1,2	2.A FE		489.1990		5,736,000	5,562,683		5,056		•••••	4.800	5.044		104,013	275,328	08/15/2013	08/15/2043
655844-BQ-0	NORFOLK SOUTHERN CORP			1,2	2.A FE		789.9370	1,753,762	1,950,000	2,119,411		(5, 185)			4.450	3.843		3,857	86,775	10/12/2016	06/15/2045
655844-BX-5	NORFOLK SOUTHERN CORP			1,2	2.A FE	9,881,81 ₀	483.7450	8,256,370	9,859,000	9,879,711		(534)			3.942	3.928	MIN	64,774	388,642	05/23/2018	11/01/2047

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			usted Carrying	g Value				nterest		Da	tes
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
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					NAIC									Total							
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			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
655844-CC-0	NORFOLK SOUTHERN CORP			1,2	2.A FE	10,919,04		9,398,543	11,000,000	10,926,555		1,611			4.100	4 . 143		57,628	451,000	04/29/2019	05/15/2049
655844-CD-8	NORFOLK SOUTHERN CORP			1,2	2.A FE			12,847,784	17,000,000	16,858,851		3,341			3.400	3.449		96,333	578,000	10/24/2019	11/01/2049
655844-CH-9	NORFOLK SOUTHERN CORP			1,2	2.A FE	307,03		215,267	309,000	307, 171		43			3. 155		MN	1,246	9,749	07/30/2018	05/15/2055
655844-CP-1	NORFOLK SOUTHERN CORP			1,2	2.A FE		91.8690	13,780,350	15,000,000	14,998,425		889			4.550	4.551		56,875		06/02/2022	06/01/2053
665228-E@-7	NORTHERN ILLINOIS GAS CO			1	1.D		77.8790	6,230,307	8,000,000	8,000,000					4.000	4.000		125,333	320,000	11/01/2017	08/10/2057
665228-G@-5	NICOR INC			1	1.D		68.4420	4,790,923	7,000,000	7,000,000					3.300	3.300		87,267	231,000	08/30/2019	08/30/2049
665501-AK-8	NORTHERN NATURAL GAS CO			1,2	1.G FE		84.0430	378, 192	450,000	463,350		(497)			4.100		MS	5,433		02/12/2015	09/15/2042
665501-AL-6	NORTHERN NATURAL GAS CO			1,2	1.G FE		83.3350		4,250,000	4,575,372		(7,929)		•••••	4.300	3.816		84,268		06/28/2019	01/15/2049
665772-CJ-6	NORTHERN STATES POWER CO			.,	1.E FE		80.1060	' '	, ,	3, 134,555		(17,946)			3.400	2.372		34,988	92,616	09/17/2020	08/15/2042
665772-CQ-0 665789-AX-1	NORTHERN STATES POWER CO			1,2	1.E FE		179.6210 377.8990	39,810	50,000	50,162		55			3.600	3.579		530		10/18/2017	09/15/2047
665789-AZ-6	NORTHERN STATES POWER CO (WISCONSIN)			1,2	1.F FE		271.9690	6,908,976	9.600.000	9,577,642					3.750			30,000		11/27/2017	
665789-BA-0	NORTHERN STATES POWER CO (WISCONSIN)			1,2	1.E FE		381.5320			9,577,642					4.200	4.222			367,500	09/05/2018	12/01/2047
665859-AX-2	NORTHERN TRUST CORP			0	1.F FE	5,354,05			5,000,000	5,324,746		(28.924)			6. 125			50, 191	306,250	12/22/2022	11/02/2032
665876-D0-4	UNITH CORP			1	2.A)79.0400	3,161,618	4,000,000	4,000,000		(20,324)			3.780		MS			09/15/2020	09/15/2040
66621#-AA-4	NORTHE CONF			1	2.C PL		86.9280	6.954.203	8.000.000	8,000,000					4.500	4.500		91,000	360,000	07/18/2019	07/18/2034
666807-BH-4	NORTHROP GRUMMAN CORP			1	2.A FE		96.3900	96,390		110,589		(357)			4.750	1	In		4,750	10/18/2017	06/01/2043
666807-BS-0	NORTHROP GRUMMAN CORP			1.2	2.A FE		99.5440	14.931.600	15.000.000	14.959.872		5.372			4.400	4.449	MN	110.000	660,000	03/19/2020	05/01/2030
668444-AC-6	NORTHWESTERN UNIVERSITY			1	1.B FE		97.8890	97.889	100,000	100.000					4.643	4.643	.ID		4,643	10/22/2013	12/01/2044
668444-AM-4	NORTHWESTERN UNIVERSITY			1	1.B FE		88.8270	488.547	550.000	551.183		(70)			3.688	3.667	.ID	1.690	20,284	03/08/2018	12/01/2038
66989H-AS-7	NOVARTIS CAPITAL CORP			1.2	1.D FE		72.1100	7,211,040		10,680,282		(18.551)			2.750	2.398			275,000	10/29/2020	08/14/2050
67021C-AS-6	NSTAR ELECTRIC CO			1.2	1.F FE		91.8910	9, 189, 100		9.938.933		1.496			4.550	4 .589			455,000	05/12/2022	06/01/2052
67059T-AE-5	NUSTAR LOGISTICS LP			1,2	3.C FE		99.2500	10,833,138	10,915,000	10,880,960		9.064			5.625	5.729	AO	107,445	613,969	03/06/2018	04/28/2027
67066G-AH-7	NVIDIA CORP			1,2	1.E FE		83.6240	16,724,720	20,000,000	23,327,096		(89,572)			3.500	2.609		175,000	700,000	11/09/2021	04/01/2050
67077M-AD-0	NUTRIEN LTD		. A	1,2	2.B FE		97.1210	16,510,621	17,000,000	16,819,684		138 , 249			3.000	3.879		127,500	510,000	04/10/2018	04/01/2025
67077M-AN-8	NUTRIEN LTD		. A	1,2	2.B FE	4,852,25	91.7680	4,588,385	5,000,000	4,891,073					4. 125	4.373	MS	60,729	206,250	04/10/2018	03/15/2035
67077M-AS-7	NUTRIEN LTD		. A	1,2	2.B FE		97.2320	11,794,290	12,130,000	13,071,935		(26,920)			5.250	4.659	JJ	293,647	636,825	04/10/2018	01/15/2045
67100@-AA-4	VEYRON/OCF BROUSSARD LEASING LLC			4	1.G	15,570,00	91.1130	14, 186, 262	15,570,000	15,570,000					4.690	4.690	MON	32,455	730,233	08/16/2021	04/30/2043
671000-AB-2	VEYRON/OCF BROUSSARD FUNDING LLC			4	1.G		. 103.7410	1,381,604	1,331,780	1,331,780					5.930	5.930		3,510		06/15/2022	04/30/2043
671810-AA-6	OAK STREET REAL ESTATE CAPITAL NET LEASE PROPERTY			4	2.A PL		83.8360	16,767,253	20,000,000	20,000,000					2.840	2.840		178,289	568,000	09/08/2021	09/08/2031
671810-AB-4	OAK STREET REAL ESTATE CAPITAL NET LEASE PROPERTY			4	2.A PL		82.1410	16,428,158	20,000,000	20,000,000					2.990	2.990		187,706	598,000	11/22/2021	09/08/2033
674003-A*-9	OAKTREE CAPITAL MANAGEMENT LP			1	1.G FE		98.8520	4,942,589	5,000,000	5,000,000					3.910	3.904	MS	64,081	195,500	09/03/2014	09/03/2024
674003-B@-6	OAKTREE CAPITAL MANAGEMENT LP			1	1.G FE		89.8170	22,454,162	25,000,000	25,000,000					3.780		JD	34, 125	945,000	12/18/2017	12/18/2032
674003-C@-5	OAKTREE CAPITAL MANAGEMENT LLC			4	1.G FE		78.7810	4,380,247	5,560,000	5,560,000					3.060	3.060	JJ	75, 143	170,136	01/12/2022	01/12/2037
67403A-AA-7	OAKTREE STRATEGIC CREDIT FUND			1,2	2.C FE	4,974,80		5,270,940	5,000,000	4,975,347		547			8.400	8.526		54,833		11/07/2023	11/14/2028
677050-AG-1	OGLETHORPE POWER CORP			1	2.A FE	2,076,08		1,705,688	1,650,000	1,983,892		(14,603)			5.950	4. 189		16,363		11/09/2016	11/01/2039
677050-AL-0	OGLETHORPE POWER CORP			1,2	2.A FE		79.5690	3,318,044	4,170,000	3,418,219		1,219			4.250	5.659	A0	44,306	42,500	12/11/2023	04/01/2046
677050-AT-3	OGLETHORPE POWER CORP			1,2	2.B FE	21,717,85		21,703,260	20,000,000	21,717,179		(671)			6.200	5.601	JD	89,556		12/19/2023	12/01/2053
677052-AA-0	OGLETHORPE POWER CORP			1	2.A FE			962,741	1,000,000	1, 144,874		(5,835)			5.375	4 . 169	MN	8,958	53,750	10/27/2016	11/01/2040
677347-CE-4	OHIO EDISON CO			1	2.B FE	1,245,38			990,000	1,179,378		(10,779)			6.875	4.824	JJ	31,384		12/09/2016	07/15/2036
677415-CR-0	OHIO POWER CO			1,2	2.A FE		82.1810	5,752,642	7,000,000	6,984,662		342			4.000	4.014		23,333	280,000	05/20/2019	06/01/2049
678858-BQ-3	OKLAHOMA GAS AND ELECTRIC CO			1,2	1.G FE		79.3520	277,731	350,000	344,927		150			4.000	4. 104		622	14,000	12/08/2014	12/15/2044
678858-BR-1	OKLAHOMA GAS AND ELECTRIC CO			1,2	1.G FE		83.3670	9,170,403		10,994,063		149			4.150	4. 154		114, 125	456,500	03/28/2017	04/01/2047
678858-BU-4	OKLAHOMA GAS AND ELECTRIC CO			1,2	1.G FE		91.9840		4,000,000	4,037,418		(5,898)			3.300	3. 120				06/28/2019	03/15/2030
680223-AJ-3	JULU REPUBLIC INTERNATIONAL CURP	.		1,2	2.B FE	J 17,U57,74	J99.2130		17,000,000			(12,2/3)			4.8/5	4.799	AU	207, 188	828,/50	09/25/2018	10/01/2024

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7		air Value	10	11	Change	e in Book/Adju	usted Carryin	g Value			I	nterest		Da	tes
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CUSIP	B	d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received	A	Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
680223-AK-0	OLD REPUBLIC INTERNATIONAL CORP			1,2	2.B FE	2,946,49		2,888,841	3,000,000	2,983,240		5,842			3.875	4.099	FA	40,365		12/08/2016	08/26/2026
681936-BH-2	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	8,974,53			9,000,000	8,993,808		2,826			5.250	5.286	JJ	217,875		01/08/2016	01/15/2026
68233J-A@-3 68233J-BP-8	ONCOR ELECTRIC DELIVERY CO LLC			1	1.F	3,000,00			3,000,000	3,000,000		666			3.860	3.859	JJ	53,718	115,800	05/16/2019	01/14/2026
68233J-BP-8 682680-AS-2	ONCOR ELECTRIC DELIVERY COMPANY LLC	.		1,2	1.F FE	5,293,16	597.1400		5,325,000	5,295,943		666			4.000	4.019	JD			11/21/2019	06/01/2049
682680-AS-2	ONEOK INC			1,2	2.B FE		597.1400		12.500,000	499,694					4.350		MS			03/11/2019	07/13/2027
68268N-AD-5	ONEOK PARTNERS LP			1,2	2.B FE		110.9700		3.550.000			(21,255)			6.850	5.526	AO	51.337		03/11/2019	10/15/2037
683715-AD-8	OPEN TEXT CORP		Δ	1,2	3.0 FE			4,462,500	5,000,000	5,000,000		(21,250)			3.875	3.875				11/09/2021	12/01/2029
683720-AA-4	OPEN TEXT HOLDINGS INC		n	1.2	3.0 FE		590.5000	452.500	500.000	514.755		(3.797)			4. 125	3.245		7.792		01/15/2021	02/15/2030
683720-AC-0	OPEN TEXT HOLDINGS INC			1.2	3.0 FE		88.0000	10,560,000	12,000,000	12,000,000					4. 125		JD			11/10/2021	12/01/2031
68389X-AM-7	OBACLE CORP			1	2.B FE		597.3120	10,632,342	10.926.000	9,613,276					5.375	6.557	JJ	270,798		11/07/2022	07/15/2040
68389X-AU-9	ORACLE CORP			1.2	2.B FE		398.7610	1,728,314	1,750,000	1,751,234		(4.526)			3.400	3. 136	JJ		59,500	03/01/2019	07/08/2024
68389X-AV-7	ORACLE CORP	·		1.2	2.B FE		93.3450		9.175.000	9.985.492		(67.504)			4.300	3.259	JJ	189.591		06/27/2019	07/08/2034
68389X-BH-7	ORACLE CORP			1,2	2.B FE		187.3790	1,462,721	1,674,000	1,627,341		2,790			3.850	4 . 137	JJ	29,718	64,449	12/12/2016	07/15/2036
68389X-BJ-3	ORACLE CORP			1,2	2.B FE		80.3300	9,639,612	12,000,000	10,774,702		6, 186			4.000	4.691	JJ	221,333	280,000	09/14/2023	07/15/2046
68389X-BP-9	ORACLE CORP			1,2	2.B FE	11, 187, 65		9,421,680	11,100,000	11, 166, 488		(3,919)			3.800	3.741	MN	53,897	421,800	12/07/2017	11/15/2037
68389X-BQ-7	ORACLE CORP			1,2	2.B FE	7,307,60	79.1040	7,910,400	10,000,000	7,322,559		14,959			4.000	6 . 155	MN	51,111	200,000	09/14/2023	11/15/2047
68389X-BS-3	ORACLE CORP			1,2	2.B FE	3,098,37	97.7900	2,933,688	3,000,000	3,014,623		(20,323)			2.950	2.250	MN	11,308	88,500	09/19/2019	11/15/2024
68389X-CK-9	ORACLE CORP			1,2	2.B FE	15,563,20	. 117.3800	17,606,955	15,000,000	15,562,884		(320)			6.900	6.604	MN	149,500	690,000	09/21/2023	11/09/2052
690742-AG-6	OWENS CORNING			1,2	2.B FE		4 86.8660	304,031	350,000	347, 153		68			4.300		JJ	6,940	15,050	06/21/2017	07/15/2047
691205-AE-8	BLUE OWL TECHNOLOGY FINANCE CORP			1,2	2.C FE		91.6260	229,065	250,000	249,218		309			3.750		J D		9,375	12/10/2020	06/17/2026
69120V-AF-8	BLUE OWL CREDIT INCOME CORP			1,2	2.C FE		94.1000	470,502	500,000	499,506		163			4.700		FA	9,335	23,500	02/01/2022	02/08/2027
69121D-AA-8	BLUE OWL CAPITAL CORPORATION II			1,2	2.C FE		98.8990	2,199,516	2,224,000	2,221,875		2,257			4.625		MN	10,000	269,558	11/21/2019	11/26/2024
69121K-AA-2	BLUE OWL CAPITAL CORP			1,2	2.C FE		99.6440	2,391,461	2,400,000	2,405,547		(27,093)			5.250		A0	26,600	126,000	10/29/2019	04/15/2024
69122J-AC-0	BLUE OWL CAPITAL CORPORATION III			1,2	2.C FE		88.1090	440,543	500,000	499,919		34			3. 125	3 . 130	A0	3,385	15,625	10/05/2021	04/13/2027
693304-AW-7	PECO ENERGY CO			1,2	1.E FE		84.9370	16,987,460	20,000,000	19,346,438		15,539			3.900		MS	260,000	780,000	09/04/2018	03/01/2048
69349L-AR-9	PNC BANK NA				1.G FE			15,818,831	16,500,000	16,481,629		3,590			4.050	4.077	JJ	287,719		09/11/2018	07/26/2028
693506-BP-1 693506-BR-7	PPG INDUSTRIES INC			1,2	2.A FE		96.1070		10,146,000	10,487,639		(80,351)			3.750		MS FA			06/25/2019	03/15/2028
693506-BR-7 69351U-AN-3	PPL ELECTRIC UTILITIES CORP	.		1,2	2.A FE		090.8070		20,000,000			5, 136			5.200		JJ			08/06/2019	08/15/2029
69351U-AW-3	PPL ELECTRIC UTILITIES CORP			1.2	1.E FE)72.6600		4.000.000	3,939,305		1.523			3.200		AO	30,000	120,000	09/03/2019	10/01/2049
69351U-BB-8	PPL ELECTRIC UTILITIES CORP			1.2	1.E FE		0 . 103.3920	2,900,384	25,000,000	24,506,025					5.250	5.385		167,708		02/27/2023	05/15/2053
69352P-AL-7	PPL CAPITAL FUNDING INC			1.2	2.A FE	1,865,90		1,921,140	2,000,000	1,954,085		18.067			3.100		MN	7,922	62,000	09/11/2018	05/15/2026
69353R-FG-8	PNC BANK NA			2	1.F FE		093.7830		4.000.000	3.995.789		1.023			3. 100	3. 130			124,000	10/31/2017	10/25/2027
69353R-FJ-2	PNC BANK NA			2	1.F FE		094.0210	3,290,746	3,500,000	3,699,952		(48, 164)			3.250		JJ	50,240	113,750	10/20/2021	01/22/2028
69437@-AC-0	PWC US GROUP LLP			1	1.D IF		095.3520	8,295,589	8.700.000	8.700.000		(40, 104)			3.200	3. 199		81.973		12/17/2020	09/15/2027
694370-AD-8	PWC US GROUP LLP			1	1.D IF				9,300,000	9,300,000					3.430	3.429		93,925		09/09/2020	09/13/2030
694370-AE-6	PWC US GROUP LLP			1	1.D IF				2,200,000	2,200,000					3.580	3.579			79,860	09/09/2020	09/15/2032
694476-AD-4	PACIFIC LIFECORP			1	1.G FE			14,752,876	15,666,000	13,970,845		13,940			5. 125		JJ	336,765		09/27/2023	01/30/2043
694476-AE-2	PACIFIC LIFECORP			1,2	1.G FE		71.9240	7, 192, 370	10,000,000	9,928,369		1,626			3.350	3.391	MS	98,639		09/10/2020	09/15/2050
694476-AF-9	PACIFIC LIFECORP			1,2	1.G FE		99.9310	6,995,177	7,000,000	6,636,563		1,714			5.400	5.771	MS	111,300	108,000	09/19/2023	09/15/2052
695114-CX-4	PACIFICORP			1,2	1.F FE	1,328,95	69.8840	936,444	1,340,000	1,329,797		227			3.300	3.343	MS	13,020	44,220	04/06/2020	03/15/2051
695114-CY-2	PACIFICORP			1,2	1.F FE	10,218,30	64.4850	6,448,450	10,000,000	10,206,687		(4,826)			2.900	2.793	JD	12,889	290,000	07/20/2021	06/15/2052
695156-AV-1	PACKAGING CORP OF AMERICA	.		1,2	2.B FE		82.3230	11,525,192	14,000,000	14,561,726		(14,206)			4.050	3.794		25,200	567,000	01/07/2021	12/15/2049
701094-AJ-3	PARKER-HANNIFIN CORP			1,2	2.A FE	1,016,69	95.9700	959,698	1,000,000	1,005,966		(1,916)			3.250	3.036	MS	10,833	32,500	12/13/2017	03/01/2027

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	ates
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			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		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
701094-AM-6	PARKER-HANNIFIN CORP			1,2	2.A FE	9,995,400	98.7140	9,871,380	10,000,000	9,999,571		935			2.700	2.710	JD	12,750	270,000	06/05/2019	06/14/2024
70109H-AM-7	PARKER-HANNIFIN CORP			1,2	2.A FE	2,447,958	96.2020		2,266,000			(9,893)			4.200	3.553	MN	10,575	95, 172	11/02/2017	11/21/2034
70432*-AA-9	PAYCHEX INC			1	1.G		98.8290	3,557,860	3,600,000	3,600,000					4.070	4.068	MS	43,956	146,520	03/13/2019	03/13/2026
70432*-AB-7	PAYCHEX INC			1	1.G	6,200,000	99.1170	6, 145, 252	6,200,000	6,200,000					4.250	4.249	MS	79.050	263,500	03/13/2019	03/13/2029
70450Y-AH-6	PAYPAL HOLDINGS INC			1.2	1.G FE	15,968,700	87.1900	13,078,530	15,000,000	15,656,482		(100.635)			2.300	1.553	JD		345,000	11/04/2020	06/01/2030
70450Y-AJ-2	PAYPAL HOLDINGS INC		J	1.2	1.G FE			7.478.770		10, 144, 483		(3,266)			3.250		JD	27.083	325,000	01/21/2022	06/01/2050
708696-BV-0	PENNSYLVANIA ELECTRIC CO			1	2.B FE	4,948,960		4.150.732	4,000,000	4.747.026		(35,263)			6. 150	4.414	AO	61,500	246,000	07/20/2017	10/01/2038
709599-AW-4	PENSKE TRUCK LEASING CO LP		1	1 2	2.B FE			3,796,928	4,000,000	3,996,148		1,255			3.400	3.436		17,378	136,000	10/26/2016	11/15/2026
709599-AZ-7	PENSKE TRUCK LEASING CO LP		1	1.2	2.B FE	1,958,120			2,000,000	1.991.442		6.861			3.950		MS	24.358	79,000	09/25/2018	03/10/2025
709599-BB-9	PENSKE TRUCK LEASING CO LP			1.2	2.B FE		99.7640	11,722,235	11,750,000	11,749,610		4,567			3.900	3.940		190,938		05/07/2018	02/01/2024
709599-BE-3	PENSKE TRUCK LEASING CO LP			1 2	2.B FE	3,989,280		3.914.860	4.000.000	3.996.525		1.563			4.450	4 . 494	11		178,000	01/22/2019	01/29/2026
709599-BG-8	PENSKE TRUCK LEASING CO LP			1.2	2.B FE	3,993,640		3,897,168	4,000,000	3,998,944		1,303			2.700	2.732	MAI		108,000	09/18/2019	11/01/2024
709629-AR-0	PENTAIR FINANCE SARL			1,2	2.0 FE			12.024.163	12,500,000	12.477.975					4.500	4.536				06/13/2019	07/01/2029
709629-AS-8	PENTAIR FINANCE SARL			1.2	2.0 FE			20,612,360	20,000,000	19,767,326					5.900	6.076		544.111	1,202,944	06/29/2022	07/15/2032
71114#-AB-6	PEOPLES GAS SYSTEM, INC.			1,2	1.F FE			26,039,591	25,100,000	25, 100, 000		21,204			5.630		JD		1,202,944		
					1.F FE											4. 102		518,363	4 404 400	12/19/2023	12/19/2033
71270Q-EB-8	MANUFACTURERS AND TRADERS TRUST CO			2		27,925,607		27,832,403	28, 104,000	28,088,962					4.000					02/28/2019	07/15/2024
713448-CM-8	PEPSICO INC			1,2	1.E FE			996,228	1,000,000	1,000,000		(8,847)			3.600		MS	12,000	36,000	04/10/2019	03/01/2024
713448-DN-5	PEPSICO INC			1,2	1.E FE	8,483,218			8,469,000	8,474,581		(2,074)			2.375	2.348		47,491	201, 139	07/02/2019	10/06/2026
713448-DY-1	PEPSICO INC			1,2	1.E FE	5,750,283	96.0240	5, 161,290	5,375,000	5,561,074		(50,222)			3.000		A0	34,042	161,250	02/13/2020	10/15/2027
713448-ER-5	PEPSICO INC			1,2	1.E FE	19,410,648		18,727,167	19,750,000	19,585,250		48,054			2.625	2.898		146,891	518,438	03/19/2020	03/19/2027
713448-FG-8	PEPSICO INC			1,2	1.E FE	22,884,136		16, 178, 241	22,710,000	22,875,132		(4,329)			2.750	2.711		121,435	624,525	11/08/2021	10/21/2051
714264-AK-4	PERNOD RICARD SA		. C	1	2.A FE	3,407,266		3,250,976	3,106,000	3,356,121		(8,548)			5.500		JJ	78,772	170,830	07/10/2018	01/15/2042
717081-EC-3	PFIZER INC			1	1.F FE			1,407,560	1,500,000	1,683,495		(11,550)			4.000		JD	2,667	60,000	10/08/2019	12/15/2036
717081-ED-1	PFIZER INC			1	1.F FE			29,365,677	33,000,000	33, 193, 104		(5,296)			4. 125	4.085		60,500	1,361,250	10/24/2017	12/15/2046
717081-EK-5	PFIZER INC			1,2	1.F FE	19,952,400		17,999,620	20,000,000	19,958,314		944			4.200	4.214		247,333	840,000	09/04/2018	09/15/2048
717081-EV-1	PFIZER INC			1,2	1.F FE	1,992,839		1,611,818	1,850,000	1,979,278		(3,212)			4.000	3.572	MS	21,789	74,000	06/18/2019	03/15/2049
717081-EZ-2	PFIZER INC			1,2	1.F FE		73.4150	11,012,265	15,000,000	15,713,721		(37, 108)			2.550	2. 194	MN	35,063	382,500	09/23/2020	05/28/2040
717081-FA-6	PFIZER INC			1,2	1.F FE	10,624,500		6,957,660	10,000,000	10,576,339		(15,800)			2.700	2.400		24,750	270,000	11/18/2020	05/28/2050
71845J-AA-6	PHILLIPS EDISON GROCERY CENTER	.	.	1,2	2.C FE	2,417,954		1,968,090	2,450,000	2,424,394		2,924			2.625	2.774		8,218	64,313	09/29/2021	11/15/2031
718546-AH-7	PHILLIPS 66			1	2.A FE	3,004,452		2,537,753	2,350,000	2,896,419		(19,738)			5.875	4.064	MN	23,010	138,063	12/07/2017	05/01/2042
718546-AK-0	PHILLIPS 66			1,2	2.A FE	19,767,650	97.3130	19, 106, 395	19,634,000	19,732,069		(8,013)			4.650	4.585	MN	116,659	912,981	09/19/2018	11/15/2034
718546-AL-8	PHILLIPS 66			1,2	2.A FE	16,086,370	95.7050	13,823,616	14,444,000	15,935,763		(46,701)			4.875	4.117	MN	89,974	704, 145	10/20/2020	11/15/2044
718547-AB-8	PHILLIPS 66 CO			1,2	2.A FE	9,671,250	97.3220	9,732,230	10,000,000	9,875,680		125,215			2.450	3.790	JD	10,889	245,000	05/05/2022	12/15/2024
718547-AK-8	PHILLIPS 66 CO		.	1,2	2.A FE	9,215,500	91.4730	9,147,340	10,000,000	9,365,593		91,703			3. 150	4.372	JD	14,000	315,000	05/05/2022	12/15/2029
718547-AM-4	PHILLIPS 66 CO		.	1.2	2.A FE	3,579,961	91.2040	3,465,756	3,800,000	3,589,379		5.708			4.680	5. 112	FA	67. 184	177,840	05/05/2022	02/15/2045
718547-AP-7	PHILLIPS 66 CO			1.2	2.A FE	5,931,162		5.598.006	6,000,000	5.934.200		1.788			4.900	4.981	AO		294,000	05/05/2022	10/01/2046
71951Q-AA-0	PHYSICIANS REALTY LP			1.2	2.B FE			9,708,630	10,000,000	9,988,490		3,277			4.300		MS	126,611	430,000	03/02/2017	03/15/2027
720186-AH-8	PIEDMONT NATURAL GAS COMPANY INC	1		1.2	2.A FE	1,811,001	88.8830	1.482.565	1.668.000	1.774.517		(8.597)			4.100		MS			06/27/2019	09/18/2034
720186-AM-7	PIEDMONT NATURAL GAS COMPANY INC	[1	1.2	2.A FE	1,921,203			1,935,000	1,922,240		295			3.350		JD	5,402	64,823	05/18/2020	06/01/2050
72147K-AK-4	PILGRIMS PRIDE CORP	1	1	1.2	2.0 FE	9,931,200		10.275.000		9.938.510		7.310			6.250		JJ			04/04/2023	07/01/2033
722844-AA-5	PINE STREET TRUST I	T	1	1.2	2.A FE	3,049,760			3,000,000	3,028,373		(5. 178)			4.572	4.353		51.816		07/22/2019	02/15/2029
72346Q-AC-8	PINNACLE FINANCIAL PARTNERS INC		1	2.5	2.A FE			14,345,550	15,000,000	15,000,000		(5, 176)		•••••	4. 125	4. 125			618,750	09/06/2019	09/15/2029
72650R-AR-3	PLAINS ALL AMERICAN PIPELINE LP		1	1	2.8 FE	558,775		537,342	500,000	544,935		(2.278)		•••••	6.650	5.666				10/07/2016	01/15/2037
736508-S*-4	PORTLAND GENERAL ELECTRIC CO	1	1	ļ'	1.F	3,300,000			3,300,000	3,300,000		(2,2/8)			2.320	2.320		4.466		10/0//2016	12/10/2032
736508-V@-8	PORTLAND GENERAL ELECTRIC CO		1		1.F				12.000.000						5.780	5.781		4,466		12/10/2020	09/15/2032
/300U8-V@-8	FUNITARIO DEINERAL ELECTRIC	<u> </u>	<u> </u>	<u> </u>	I.F <u>/</u>	12,000,000	. 100.6250	12,794,946		12,000,000		<u></u>			5./8U	ე./გე	MO	88,62/		1 1/ 15/2023	09/ 10/2053

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Coc		6	7		air Value	10	11			usted Carrying					nterest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0	i	l	Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP	5	d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
737679-D*-8	POTOMAC ELECTRIC POWER COMPANY			4	1.F	15,000,00		12,275,668	15,000,000	15,000,000					3.970		MS	160,454	595,500	03/24/2022	03/24/2052
74005P-BD-5	LINDE INC			1,2	1.F FE			21,545,912	26, 103,000	28,392,838		(96,991)			3.550	2.915			926,657	11/04/2021	11/07/2042
74005P-BS-2	LINDE INC			1,2	1.F FE	4,974,25			5,000,000	4,976,444		663			2.000	2.023		39, 167	100,000	08/03/2020	08/10/2050
740189-AH-8	PRECISION CASTPARTS CORP			1,2	1.0 FE			9,126,026	10,506,000	11,057,448		(22, 105)			3.900	3.501				09/28/2020	01/15/2043
740189-AP-0	PRECISION CASTPARTS CORP			1,2	1.0 FE		90.8970	4,431,204	4,875,000	5,493,829		(19,792)			4.375	3.512		9,479	213,281	09/08/2021	06/15/2045
740816-AL-7 74153W-CL-1	PRICOA GLOBAL FUNDING I			1	1.A FE	300,000	89.5120 397.9470	268,536				(4,567)			3.619	3.619		2,714	10,857	04/29/2013	10/01/2037
74153W-CL-1 74164M-AB-4	PRIMERICA INC			1,2	1.0 FE		397.9470	1,909,974	1,950,000	1,953,377		(4,567)			2.400	2. 158 1				11/04/2019	11/19/2031
74170*-AS-8	PRIME PROPERTY FUND LLC			1,2	1 G)93.7750	9.189.960	9.800.000	9,800,000					3.580	3.579			350,840	10/11/2021	10/11/2029
74170*-AU-3	PRIME PROPERTY FUND LLC			1	1.G	5,500,00		5,395,797	5,500,000	5,500,000					4.480	4.479				11/08/2018	11/08/2030
74170*-AW-9	PRIME PROPERTY FUND LLC			1	1.G	3,000,00		2.842.093	3,000,000	3,000,000					3.600	3.599				05/23/2019	05/23/2029
74170*-AX-7	PRIME PROPERTY FUND LLC			1	1.G		92.5230		5,000,000	5,000,000					3.680	3.680				05/23/2019	05/23/2031
74170*-AZ-2	PRIME PROPERTY FUND LLC			1	1 G)91.0490	8.376.486	9,200,000	9,200,000					3.060		.ID	14.858		12/12/2019	12/12/2029
74170*-BJ-7	PRIME PROPERTY			4	1.G		79.0880	7,117,963	9,000,000	9,000,000					2.830	2.830	•• •••••		254,700	03/24/2021	03/24/2036
74170*-BR-9	PRIME PROPERTY			4	1.G	14,500,00			14,500,000	14,500,000					3.550	3.549		111,529	514,750	04/13/2022	04/13/2032
74251V-AA-0	PRINCIPAL FINANCIAL GROUP INC			1	1.G FE			8.967.624	8.361.000			9.927			6.050	6.309		106,789	505,841	11/04/2022	10/15/2036
74251V-AF-9	PRINCIPAL FINANCIAL GROUP INC			1	1.G FE		91.1150		2,444,000	3,045,267		(23,857)			4.625	1	MS	33.283	113,035	07/23/2021	09/15/2042
74251V-AJ-1	PRINCIPAL FINANCIAL GROUP INC			1	1.G FE		86.7180	867, 184	1,000,000	1,096,489		(3,374)			4.350	3.651	MN	5,558	43,500	10/29/2019	05/15/2043
74251V-AK-8	PRINCIPAL FINANCIAL GROUP INC			1,2	1.G FE	4,827,88	97.3930	4,518,038	4,639,000	4,681,018		(36,367)			3.400	2.577	MN	20, 154	157,726	09/16/2019	05/15/2025
74251V-AM-4	PRINCIPAL FINANCIAL GROUP INC			1,2	1.G FE		95.3350	2,621,721	2,750,000	2,884,715		(50,259)			3.100	1.196	MN	10,893	85,250	08/27/2020	11/15/2026
74251V-AN-2	PRINCIPAL FINANCIAL GROUP INC			1,2	1.G FE	10,519,93	84.5760	7,965,349	9,418,000	10,434,849		(31, 193)			4.300	3.575	MN	51,747	404,974	07/23/2021	11/15/2046
74264*-AG-1	PRISA LHC LLC			1	1.F	20,750,00	87.2330	18,100,775	20,750,000	20,750,000					2.720	2.720	JJ	260,251	564,400	10/15/2020	10/15/2030
74264*-AH-9	PRISA LHC LLC			1	1.F		84.2690	4,213,429	5,000,000	5,000,000					2.820		JJ	65,017	141,000	10/15/2020	10/15/2032
742718-EV-7	PROCTER & GAMBLE CO			1	1.D FE		95.5590	1,767,843	1,850,000	1,950,073		(26,887)			2.850	1.311 l		20,504	52,725	10/06/2021	08/11/2027
742718-FH-7	PROCTER & GAMBLE CO			1	1.D FE			933,284	1,000,000	1,071,031		(10,669)			3.000		MS	8,000	30,000	11/04/2021	03/25/2030
74276#-AG-3	PP REIT 1 AND 2, LLC			4	1.G	6,325,00	86.2790	5,457,137	6,325,000	6,325,000					2.860		A0	43,214	180,895	04/05/2022	04/05/2032
74276#-AH-1	PP REIT 1 AND 2, LLC			4	1.G	6,000,00		4,980,242	6,000,000	6,000,000					2.990		A0	42,857	179,400	04/05/2022	04/05/2034
74276#-AJ-7	PP REIT 1 AND 2, LLC			4	1.G		78.9410	3,801,031	4,815,000	4,815,000					3.140	3. 140			151, 191	04/05/2022	04/05/2037
743315-AW-3	PROGRESSIVE CORP			1,2	1.F FE		92.4550		5,000,000	5,000,000		/00.0071			3.200	3.200			160,000	03/17/2020	03/26/2030
743315-AX-1	PROGRESSIVE COHP AMAZON. COM INC			1,2	1.F FE		84.9470	16,989,340	20,000,000	22,776,296		(68,967)			3.950	3.158		208,472	790,000	01/28/2022	03/26/2050
74338*-AA-6 74340X-BL-4	PROLOGIS LP			1 2	1.D 1.G FE		392.5660		21,440,678	21,440,678		1.217			4.034	4.034				12/17/2018	11/15/2039
74340X-BL-4 74340X-BM-2	PROLOGIS LP			1,2	1.G FE		98.2720 87.5000					1,217			2.250	2.324			218,750	01/22/2019	02/01/2029
74340X-BM-2	PROLOGIS LP			1,2	1.6 FE		197.3870		2,000,000						4.000	5.371				10/06/2022	04/15/2030
74348T-AU-6	PROSPECT CAPITAL CORP			1,2	1.6 FE)93.5880	1,947,744	12,400,000	1,887,389					3.706	1	MS JJ			01/14/2021	09/15/2028
74348T-AV-4	PROSPECT CAPITAL CORP			1.2	2.0 FE)89.5940		9.000.000			19.908			3.766	3.616				05/20/2021	11/15/2026
74352*-AA-7	AMAZON, COM INC			4	1.E	3,852,40		3,373,864	3,852,409			10,300			3.327	3.327		7,477		07/10/2020	11/10/2040
743820-AB-8	PROVIDENCE ST JOSEPH HEALTH			1.2	1.F FE		60.9610	198.122	325.000	325.000					2.700	2.700		2.194	8,775	09/14/2021	10/01/2051
744320-AY-8	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	3,796,59		2,998,224	3,699,000	3,787,907		(2,509)			3.905	3.745		9,630		12/11/2019	12/07/2047
744320-BA-9	PRUDENTIAL FINANCIAL INC	[1.2	1.G FE			1.308.962	1,600,000	1.737.815		(3,353)			3.935	1	JD	4.197		10/08/2019	12/07/2049
74432Q-BS-3	PRUDENTIAL FINANCIAL INC			1	1.G FE		. 102.9570		3,250,000	3,532,608		(10,162)			5.625	4.877	MN	24,883	182,813	10/16/2018	05/12/2041
744448-CE-9	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.F FE		90.4400	3,436,735	3,800,000	3,789,386		377			4.750	4.774			180,500	08/02/2011	08/15/2041
744448-CJ-8	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.F FE		79.7070	1,469,007	1,843,000	2,098,874		(10,081)			3.950	2.977		21,435	72,799	11/02/2021	03/15/2043
744448-CK-5	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE		87.1000	1,742,008	2,000,000	2,454,333		(17,064)			4.300	2.793		25,322		11/05/2021	03/15/2044
744448-CS-8	PUBLIC SERVICE COMPANY OF COLORADO		<u></u>	1,2	1.E FE		72.7340	7,273,380	10,000,000	9,904,679		2,276			3.200	3.254		106,667	320,000	08/06/2019	03/01/2050

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	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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			F		nation Modifier								Current Year's	Exchange							
			0		and		Rate					Current	Other-	Change in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	;		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n 9	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
744448-CX-7	PUBLIC SERVICE COMPANY OF COLORADO		- "	1,2	1.E FE	14,836,3	_	13,261,815	15,000,000	14,841,823	(Decircase)	3,539	recognized	value	4.500	4.567	In ala		675,000	05/10/2022	06/01/2052
74456Q-BR-6	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	2,371,2		2,118,726	2,250,000	2,309,487		(23,728)			2.250	1	MS		50,625	05/13/2021	09/15/2026
74456Q-BT-2	PUBLIC SERVICE ELECTRIC AND GAS CO			1.2	1.F FE		5081.2070	4,060,325	5.000.000	5.863.137		(26,441)			3.600		JD		180,000	01/21/2021	12/01/2047
74456Q-BZ-8	PUBLIC SERVICE ELECTRIC AND GAS CO			1.2	1.F FE		2084.2350	3.032.471	3.600.000	4,225,566		(17.069)			3.850	2.867			138,600	10/01/2021	05/01/2049
74456Q-CA-2	PUBLIC SERVICE ELECTRIC AND GAS CO			1.2	1.F FE		075.1340	1,502,688	2,000,000			(3,496)			3.200	2.838	FA		64,000	10/01/2021	08/01/2049
74456Q-CC-8	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE		1074.1680	11,866,848	16,000,000	18,049,165		(57,223)			3.150		JJ	252,000	504,000	01/21/2021	01/01/2050
74460D-AH-2	PUBLIC STORAGE OPERATING CO			1,2	1.F FE	6,493,00		5,803,174	6,500,000	6,495,014		968			1.950	1.967	MN	18,308	126,750	12/09/2021	11/09/2028
74460D-AJ-8	PUBLIC STORAGE OPERATING CO			1,2	1.F FE	9,765,50	0085.4590	8,545,890	10,000,000	9,807,265		21,911			2.250	2.522	MN	32,500	225,000	01/27/2022	11/09/2031
74460W-AD-9	PUBLIC STORAGE OPERATING CO			1,2	1.F FE	5,612,19	689.5990	5, 196, 719	5,800,000	5,666,932		28,779			1.850	2.411	MN	17,883	107,300	01/27/2022	05/01/2028
74460W-AE-7	PUBLIC STORAGE OPERATING CO			1,2	1.F FE	12,954,89		11,238,305	13,000,000	12,966,017		4, 198			2.300	2.339	MN	49,833	299,000	04/14/2021	05/01/2031
747525-AJ-2	QUALCOMM INC			1,2	1.F FE	13,237,5	. 102.7210	13,003,401	12,659,000	13,061,402		(28,478)			4.650	4.282	MN	67,040	588,644	12/15/2016	05/20/2035
747525-AK-9	QUALCOMM INC			1,2	1.F FE		. 100.0310	2,000,612	2,000,000	2,079,946		(2,268)			4.800		MN	10,933	96,000	12/16/2016	05/20/2045
747525-BN-2	QUALCOMM INC			1,2	1.F FE		88.5860	6,201,006	7,000,000	6,989,916		2,217			1.300	1.334		10,364	91,000	02/10/2021	05/20/2028
747525-BR-3	QUALCOMM INC			1,2	1.F FE		0093.3990	9,339,870	10,000,000	9,788,546		4,066			4.500		MN	51,250	450,000	05/05/2022	05/20/2052
747525-BT-9	QUALCOMM INC			1,2	1.F FE	14,893,6		17,328,915	15,000,000	14,896,853		2,904			6.000		MN	102,500	927,500	11/07/2022	05/20/2053
74837H-C#-1	QUESTAR GAS COMPANY			1	1.G		0079.9300	38,366,175	48,000,000	48,000,000					3.970	1	MN	243,493	1,905,600	04/02/2018	11/15/2047
749685-AW-3	RPM INTERNATIONAL INC			1,2	2.C FE		082.8110	16,562,100	20,000,000	20,000,383		(9)			4.250	4.250	JJ	391,944	850,000	12/06/2017	01/15/2048
74986@-BB-6	RREEF AMERICA REIT II INC			1	1.G		0091.1960	7,888,480	8,650,000	8,650,000					2.250	2.250		11,894		12/09/2020	12/09/2027
74986@-BD-2 74986@-BF-7	RREEF AMERICA REIT II INC			1	1.G		0083.5180	3,486,877	4,175,000	4,175,000 5.000.000					2.670 2.470	2.670		6,812	111,473	12/09/2020	12/09/2032
754730-AF-6	RREEF AMERICA REIT II, INC			4	1.G FE		0083.8150 0093.4250			5,000,000		25			4.950		MN			11/16/2021	11/16/2031
754730-AF-6 754730-AG-4	RAYMOND JAMES FINANCIAL INC			1.2	1.G FE	1,998,74		1,868,496	12.000,000	13,820,249		(282,879)			4.950		AO		558,000	01/07/2016	04/01/2030
754730-AH-2	RAYMOND JAMES FINANCIAL INC			1,2	1.G FE		2075.5030	5,285,182	7,000,000	7,461,302		(202,679)			3.750	3.374				04/29/2021	04/01/2051
75513E-AD-3	RTY CORP			1.2	2.A FE		086.0790	4,303,950	5.000.000	5,189,608		(28,604)			2.250	1.610		56,250		11/17/2020	07/01/2030
75524K-PG-3	CITIZENS BANK NA	·· [···		2.5	2.A FE		094.9690	1,899,386	2.000.000	1,989,689		962			4.575		FA	36.092	91,500	08/05/2022	08/09/2028
75606*-AC-4	REALTERM LOGISTICS IP, L.P.			4	2.B PL		095.2540	28,099,822	29,500,000	29,500,000					4.870		MN			05/23/2022	05/23/2032
75606*-AD-2	REALTERM LOGISTICS IP, L.P.	. [4	2.B PL			9,491,942	10,000,000						5.020		MN		502,000	05/23/2022	05/23/2034
756109-AU-8	REALTY INCOME CORP			1,2	1.G FE		1995.6250	7,056,169	7,379,000	7,858,216		(120,946)			3.650	1.867				10/20/2021	01/15/2028
756109-BD-5	REALTY INCOME CORP			1,2	1.G FE		9299.8610	16,976,404	17,000,000	17,000,000		(510,959)			4.600	4.600	FA	314,972	782,000	11/09/2021	02/06/2024
756109-BG-8	REALTY INCOME CORP			1,2	1.G FE	11,119,34	97.2690	9,726,850	10,000,000	10,697,539		(198,794)			3.950	1.791	FA	149,222	395,000	11/09/2021	08/15/2027
75884R-AW-3	REGENCY CENTERS LP			1,2	2.A FE	9,787,1	1383.4330		9,875,000	9,798,886		1,859			4.400	4.454	FA	181,042	434,500	01/17/2017	02/01/2047
759351-AM-1	REINSURANCE GROUP OF AMERICA INC	.		1,2	2.A FE		1497.0450	14,037,501	14,465,000	14,346,357		40,518			3.950	4.275		168,236	571,368	06/08/2018	09/15/2026
759351-AN-9	REINSURANCE GROUP OF AMERICA INC			1,2	2.A FE		94.6400		3,000,000	2,995,757		696			3.900		MN	14,950	117,000	05/08/2019	05/15/2029
760759-AN-0	REPUBLIC SERVICES INC	.		1,2	2.A FE		55 . 107.6570	172,252	160,000	190,357		(1,224)			5.700	1	MN	1,165	9, 120	10/18/2017	05/15/2041
760759-AR-1	REPUBLIC SERVICES INC	.		1,2	2.A FE		3495.9470	4,905,760	5,113,000	5,220,985		(46,472)			2.900		JJ	74, 139	148,277	02/27/2020	07/01/2026
760759-AS-9	REPUBLIC SERVICES INC	-		1,2	2.A FE		96.0990	4,039,041	4,203,000	4,106,395		22,619			3.375	4.022		18, 125	141,851	09/20/2018	11/15/2027
760759-AT-7	REPUBLIC SERVICES INC	-		1,2	2.A FE	1,972,0		1,958,882	2,000,000	1,986,428		2,778			3.950		MN		79,000	05/03/2018	05/15/2028
76131V-A@-2	RETAIL PROPERTIES OF AMERICA INC	.		1	2.C	7,000,00		6,981,124	7,000,000	7,000,000					4.580	4.070	JD	161, 191	160,300	06/30/2014	06/30/2024
76131V-B@-1	RETAIL PROPERTIES OF AMERICA INC			[2.C	11,000,00		10,210,358							4.820		JD	4,418	530,200	06/28/2019	06/28/2029
76169#-AJ-2	REYES HOLDINGS LLC	.		1	1.G PL	12,600,00		12,026,179	12,600,000	12,600,000					3.710		A0	96,089		10/17/2017	10/17/2028
76169#-AL-7 76169#-AM-5	REYES HOLDINGS LLC			1	1.G PL		0098.5910	19,718,180	20,000,000	20,000,000					4.410	4.409				12/13/2018	12/13/2025
76169#-AM-5 767201-AL-0	RIO TINTO FINANCE (USA) LTD	.		1	1.G PL		0096.8050 15 . 102.8720			4,000,000		(22, 185)			5.200		JD	9,200		12/13/2018	12/13/2028
767201-AL-0 767201-AT-3	RIO TINTO FINANCE (USA) LID			1 2	1.F FE		6067.9620		15,500,000	18,086,465		(22, 185)			2.750	2.804			385,000	10/28/2021	11/02/2040
767201-A1-3 76720A-AD-8	RIO TINTO FINANCE (USA) PLC		. C	1 2	1.F FE		6096.9100		5.000,000			2.531			4.750	4 876				03/20/2012	03/22/2042
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SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2	L	Cod	les	6	7		Fair Value	10	11			usted Carrying	g Value				nterest		Da	tes
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		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
76720A-AG-1	RIO TINTO FINANCE (USA) PLC		. C	1,2	1.F FE			3,388,316	3,750,000						4. 125	4.245	FA	55,859	154,688	09/13/2018	08/21/2042
771367-CD-9	ROCHESTER GAS AND ELECTRIC CORP			1,2	1.F FE	10,405,00		9,485,700	10,000,000	10, 180, 171		(53,943)			3.100	2.505	JD	25,833	310,000	08/20/2019	06/01/2027
77340R-AS-6	ROCKIES EXPRESS PIPELINE LLC			1,2	3.A FE	9,988,00		9,575,000	10,000,000	9,996,667		2,330			3.600	3.625		46,000	360,000	01/16/2020	05/15/2025
77340R-AT-4	ROCKIES EXPRESS PIPELINE LLC			1,2	3.A FE		091.7500	4,587,500	5,000,000	4,997,808		293			4.800	4.808		30,667	240,000	01/16/2020	05/15/2030
773903-AJ-8 775109-BB-6	ROCKWELL AUTOMATION INC BOGERS COMMUNICATIONS INC			1,2	1.G FE		690.1370 093.7470	5,714,686	6,340,000			(62,325)			4.200	2.396	MS		266,280	07/21/2020	03/01/2049
775109-BB-6 775109-BP-5	ROGERS COMMUNICATIONS INC		. A	1,2	2.0 FE	, , ,	093.7470								5.000	3.397	MS			11/03/2021	11/15/2049
775109-BP-5	ROGERS COMMUNICATIONS INC		Α	1,2	2.0 FE		087.3750		5,000,000	3,999,763		(8, 165)			4.550		MS		113,750	06/22/2023	03/15/2052
776743-AL-0	ROPER TECHNOLOGIES INC			1.2	2.0 FE		082.6160		2.000,000						1.750	1.850			35,000	01/05/2021	02/15/2031
776743-AN-6	ROPER TECHNOLOGIES INC			1.2	2.8 FE		089.4710		5,210,000	5,241,488		(8.640)			1.400	1.225				12/18/2020	09/15/2027
78147#-AB-2	RUMPKE CONSOLIDATED COMPANIES INC			1,2	2.0 PL		084.4410		4.200.000	4.200.000		(0,040)			2.440		MS	27,613		09/24/2020	09/24/2030
78147#-AC-0	RUMPKE CONSOLIDATED COMPANIES INC			1	2.0 PL		081.2740	2,600,781	3,200,000	3,200,000					2.590	2.590			82,880	09/24/2020	09/24/2032
78355H-KL-2	RYDER SYSTEM INC			1 2	2.B FE		699.5190	1.592.304	1.600.000	1.599.938		288			3.650	3.669			58.400	02/25/2019	03/18/2024
78355H-KN-8	RYDER SYSTEM INC			1.2	2.B FE		097.8820	1,957,634	2,000,000	2,001,226		(2.068)			2.500		MS		50,000	10/21/2019	09/01/2024
78408L-AA-5	S C JOHNSON & SON INC			1,2	2.A FE	5, 199, 08		4,418,218	5,300,000	5,222,148					4.000	4. 111		27,089	212,000	05/07/2013	05/15/2043
78408L-AC-1	S C JOHNSON & SON INC			1,2	2.A FE		388.3800	4,343,897	4,915,000	5,119,830		(6,918)			4.350	4.037		54,045	213,803	12/10/2019	09/30/2044
78409V-AR-5	S&P GLOBAL INC			1,2	1.G FE		859.8330	4,427,657	7,400,000	7,289,870		1,876			2.300	2.361	FA	64,298	170,200	08/10/2020	08/15/2060
78409V-AS-3	S&P GLOBAL INC			1,2	1.G FE		081.8560	8,185,640	10,000,000	9,967,162		4,718			1.250	1.302	FA	47,222	125,000	08/10/2020	08/15/2030
784550-AA-2	SH 130 CONCESSION COMPANY				2.A PL	16,930,00	0 . 111.9970	18,961,161	16,930,000	16,930,000					6.850	6.850	MJSD	235, 162		10/19/2023	12/30/2038
78488@-AE-5	AMERICAN CORE REALTY FUND LP			1	2.A	3, 168, 66	095.0430	2,851,285	3,000,000	3,092,466		(20,035)			3.890	3. 109	AO	29, 175	116,700	01/08/2020	04/01/2028
78488@-AF-2	AMERICAN CORE REALTY FUND LP			1	2.A		095.0500	4,752,477	5,000,000	5, 154, 109		(33,391)			3.890	3. 109	AO	48,625	194,500	01/08/2020	04/01/2028
78488@-AH-8	AMERICAN CORE REALTY FUND LP			1	2.A		096.1330	8,055,943	8,380,000	8,380,000					4.240		FA	134,229	359,502	08/15/2018	08/15/2028
78488@-AJ-4	AMERICAN CORE REALTY FUND LP			1	2.A	7,460,00		7,083,190	7,460,000	7,460,000					4.340		FA	122,311	327,494	11/01/2018	08/15/2030
785592-AM-8	SABINE PASS LIQUEFACTION LLC			1,2	2.A FE		0 . 100 . 1250	3,003,750	3,000,000	3,068,006		(71,947)			5.625		MS	56,250	168,750	09/19/2019	03/01/2025
785592-AX-4	SABINE PASS LIQUEFACTION LLC			1,2	2.A FE		297.7500	4,561,993	4,667,000	5, 196, 437		(82,923)			4.500	2.416		26,835	210,015	12/10/2020	05/15/2030
78573A-AC-4	ANHEUSER-BUSCH NORTH AMERICAN HOLDING LLC			1	5.B GI		0 . 100.0700	3,002,097	3,000,000	3,392,785		(14,731)			4.950	3.930			148,500	10/05/2016	01/15/2042
79588T-AA-8	SAMMONS FINANCIAL GROUP INC			1	2.A FE		589.9570	1,934,084	2,150,000	1,987,333		2,389			7.000	7.754		31,772		05/09/2023	10/15/2043
79588T-AC-4 79588T-AD-2	SAMMONS FINANCIAL GROUP INC			1,2	2.A FE		495.0550 279.7790		13,600,000	13,587,801					4.450	4.464				10/26/2022	05/12/2027
795881-AD-2 79588T-AE-0	SAMMONS FINANCIAL GROUP INC			1,2	2.A FE		588.0720		12,954,000	12,283,095		68,231			4.750		AU			11/1//2022	04/16/2031
795881-AE-U 806854-AJ-4	SCHLUMBERGER INVESTMENT SA			1,2	2.A FE		589.8420			24,215,940		(60.137)			2.650		.ID			12/10/2022	04/08/2032
808513-AL-9	CHARLES SCHWAB CORP			1,2	1.F FE		397.2430		15,500,000			(12.623)			3.000	2. 198	•• ••••			09/26/2019	03/10/2025
808513-AU-9	CHARLES SCHWAB CORP	.		1,2	1.F FE		094.2740	4,713,715	5,000,000			(12,623)			3.200		JJ		160,000	10/17/2019	01/25/2028
808513-BA-2	CHARLES SCHWAB CORP			1.2	1.F FE		092.7210	4,636,025	5.000,000	4.990.029		1.664			3.250	3.291				05/20/2019	05/22/2029
808513-BU-8	CHARLES SCHWAB CORP			1.2	1.F FE		799.5250		7,000,000	7,035,022		(208,546)			3.750	0.749				09/24/2021	04/01/2024
808513-BV-6	CHARLES SCHWAB CORP			1.2	1.F FE		098.1380	9.813.830	10.000.000	10.258.338		(255,694)			3.625	0.989				09/24/2021	04/01/2025
808626-AG-0	LEIDOS INC			1	2.0 FE		097.0000	10,246,110	10,563,000	10,860,010		(23,936)			5.500		JJ		580,965	07/29/2020	07/01/2033
81180W-BD-2	SEAGATE HDD CAYMAN	.	. C	1,2	3.B FE	135,75		160,864	181,000	140,789		4,076			4. 125	8.366	JJ	3,443	7,466	09/29/2022	01/15/2031
81180W-BM-2	SEAGATE HDD CAYMAN	.	. C	1,2	3.C FE	248,82		292,204	255,200	249,266		412			9.625	10.024	JD	2,047	24,631	11/30/2022	12/01/2032
81211K-AK-6	SEALED AIR CORP	.		1	3.B FE		5 . 105.7500	6,816,645	6,446,000	6,841,043		(29,865)			6.875	6.021	JJ	204,347	443, 163	08/16/2022	07/15/2033
81211K-AY-6	SEALED AIR CORP	.		1,2	3.B FE		093.8750	14,081,250	15,000,000	15,019,535		(4,740)			4.000	3.962		50,000	600,000	11/12/2019	12/01/2027
81211K-AZ-3	SEALED AIR CORP			1,2	2.C FE		089.9560	1,799,120	2,000,000	2,000,000					1.573	1.573		6,642	31,460	09/15/2021	10/15/2026
81412D-AA-1	SECURITY BENEFIT GLOBAL FUNDING	.			1.G FE		598.0570	2, 127, 839	2,170,000	2,169,898		280			1.250	1.263		3,315	27, 125	05/14/2021	05/17/2024
816851-AP-4	SEMPRA			1	2.B FE		1 . 106.0690	3,039,926	2,866,000	3,265,164		(16,670)			6.000	4.737		36,303	171,960	12/12/2016	10/15/2039
816851-BH-1	SEMPRA			1,2	2.B FE	3,415,68	086.6050		3,000,000	3,349,637		(20,948)			3.800	2.765	FA	47,500	114,000	09/24/2020	02/01/2038

SCHEDULE D - PART 1

									ng-Term BOND												
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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
817565-CG-7	SERVICE CORPORATION INTERNATIONAL			1.2	3.C FE	12,000,000	89.5000	10.740.000	12.000.000	12.000.000					4.000	4.000	MN	61.333	480.000	05/11/2021	05/15/2031
822582-AD-4	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE			218.543	190.000	243,914					6.375	3.860	.ID	538	12, 113	10/18/2017	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FINANCE BV		c	1	1.E FE	5,665,680		4,795,821	4,500,000	5,435,677		(41,082)			5.500	3.775	MS		247,500	11/02/2017	03/25/2040
822582-AY-8	SHELL INTERNATIONAL FINANCE BY		Č	1	1.D FE		394.9680		2.700.000			(41,082)			4.550	3.820	FΔ			12/08/2017	08/12/2043
822582-BF-8	SHELL INTERNATIONAL FINANCE BY		· · · · · · · ·	1	1.D FE		991.9990	2,304,131	250.000	2,970,412		(9, 125)			4.375	3.857	MN	1.519	122,830	10/18/2017	05/11/2045
	SHELL INTERNATIONAL FINANCE BV			1 0	1.D FE					,		(10.555)				1					
822582-CE-0				1,2			73.6090	7,360,920		10,400,068		(10,555)			3. 125	2.901			312,500	10/19/2020	11/07/2049
824348-BH-8	SHERWIN-WILLIAMS CO			1,2	2.B FE	12,629,330		10,963,363	13,300,000	12,719,324					4.400	4.729		243,833	585,200	08/09/2017	02/01/2045
824348-BN-5	SHERWIN-WILLIAMS CO			1,2	2.B FE		83.2090	12,481,305	15,000,000	14,949,706		5,516			2.200		MS	97, 167	330,000	11/08/2021	03/15/2032
824360-AA-8	SHERWIN-WILLIAMS CO/THE			1	2.B		92.2540	12, 132, 136	13, 150, 816	13, 150, 838		2			4.500	4.500		26,302	634,880	06/26/2018	06/15/2038
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		. C	1	1.E FE		94.2740	11,312,856	12,000,000	11,926,306		2,028			4.400	4 . 445		49,867	528,000	05/18/2015	05/27/2045
826418-C*-4	SIERRA PACIFIC POWER COMPANY			4	1.F	15,000,000	92.7770	13,916,582	15,000,000	15,000,000					4.710	4.710	J D	31,400	706,500	05/31/2022	06/15/2052
827048-AW-9	SILGAN HOLDINGS INC			1,2	3.C FE	12, 125, 335	595.2500	11,525,250	12,100,000	12, 111, 393		(6, 174)			4.125	3.993	AO	124,781	499, 125	02/19/2020	02/01/2028
828807-CL-9	SIMON PROPERTY GROUP LP			1,2	1.G FE	4,530,399	991.4420	3,932,019	4,300,000	4,488,102		(6,920)			4.750	4.391	MS	60 , 140	204,250	12/14/2016	03/15/2042
828807-CV-7	SIMON PROPERTY GROUP LP			1,2	1.G FE	4,940,536	97.6720	4,883,600	5,000,000	4,983,735		9,291			3.500	3.703	MS	58,333	175,000	01/24/2019	09/01/2025
828807-CZ-8	SIMON PROPERTY GROUP LP			1.2	1.G FE		184.1420	15.397.931	18.300.000	18.202.437		2.465			4.250	4.287	MN	66.973	777,750	11/15/2016	11/30/2046
82894*-AX-5	SIMPLOT (JR) COMPANY SENIOR NOTES			1	2.C		95.9970	19, 199, 464	20,000,000	20,000,000		, , , , , , , , , , , , , , , , , , , ,			4.060	4.059		297,733	812,000	02/19/2016	02/19/2028
82894*-BB-2	SIMPLOT (JR) COMPANY SENIOR NOTES			1	2.0			4.769.153	5.000.000	5.000.000					4.880	4.879			244,000	05/01/2019	05/01/2034
82922T-AA-7	SINAL HEALTH SYSTEM			2	1.B FE				1,760,000	1,760,000					3.034	3.034			55,042	11/06/2012	01/20/2036
830867-AA-5	SKYMILES IP LTD			4	1.B FE											1			65,080		
830867-AA-5 830867-AB-3	SKYMILES IP LTD			1			98.8830		1,334,000	1,334,000		24.667			4.500	4.499	JAJO	11,839		09/16/2020	10/20/2025
				1	2.B FE		398.4930	13,710,226	13,920,000	13,782,181				•••••	4.750				661,200	09/30/2022	10/20/2028
83192P-AA-6	SMITH & NEPHEW PLC		. C	1,2	2.B FE		82.6480	19,009,017	23,000,000	22,964,489	•••••	4,808		•••••	2.032		A0		467,360	07/23/2021	10/14/2030
832696-AP-3	J M SMUCKER CO			1	2.B FE		86.8340	868,340	1,000,000	979,348		570			4.375	4.528		12,882	43,750	12/09/2016	03/15/2045
832696-AY-4	J M SMUCKER CO			1,2	2.B FE		. 111.4880	39,299,414	35,250,000	34,203,229		5, 134			6.500	6.773		420,063		10/31/2023	11/15/2043
832696-AZ-1	J M SMUCKER CO			1,2	2.B FE	21,024,325		24,715,863	21,500,000	21,025,705		1,380			6.500	6.670	MN	256,208		10/20/2023	11/15/2053
83413U-B@-8	SOLAR CAPITAL LIMITED			1	2.C FE		97.3540	9,735,354	10,000,000	10,000,000					4.200		J D	18,667	420,000	12/18/2019	12/15/2024
83416M-A*-6	SOLAR SENIOR CAPITAL LTD			1	2.B FE	21,280,000	96.3650	20,506,436	21,280,000	21,280,000					3.900	3.896	MS	209,785	829,920	03/31/2020	03/31/2025
835495-AJ-1	SONOCO PRODUCTS CO			1,2	2.B FE	3,500,700	3 . 102.5370	3,555,983	3,468,000	3,499,494		(1,147)			5.750	5.664	MN	33,235	199,410	08/31/2022	11/01/2040
837004-CG-3	DOMINION ENERGY SOUTH CAROLINA INC			1,2	1.F FE	2,454,80	192.3800	2,448,057	2,650,000	2,462,070		5,494			4.600	5. 183	JD	5,418	121,900	09/13/2022	06/15/2043
838515-M#-8	SOUTH JERSEY GAS CO	.			1.E		. 101.4580	18,363,813	18,100,000	18,100,000					5.210	5.210	FA	356,248		08/15/2023	08/15/2033
838518-K*-8	SOUTH JERSEY INDUSTRIES, INC.	.			2.C Z	13,000,000		13,374,805	13,000,000	13,000,000					6.230	6.231	FA	200,225		10/02/2023	10/02/2033
84055*-AA-6	SOUTH TEXAS ELECTRIC		.1	l ₁	1.F		399.8360					L			5.410	5.410		62.056	124, 112	11/19/2009	01/01/2028
842434-CS-9	SOUTHERN CALIFORNIA GAS CO	. [1.2	1.D FE		85.8900	18.724.042	21.800.000	21.792.138		1.107			4.300		JJ		937 .400	09/19/2018	01/15/2049
8426EP-AC-2	SOUTHERN COMPANY GAS CAPITAL CORP			1.2	2.A FE	947,768		805,747	950,000	948 . 102		46			4.400	4.414	MN	3.599	41,800	05/04/2017	05/30/2047
84346L-AA-8	SOUTHERN NATURAL GAS COMPANY LLC			1.2	2.A FE		583.4600	25,926,725	31,065,000	32,811,348		(44.815)			4.800	4.403			1,491,120	10/27/2017	03/15/2047
843646-AH-3	SOUTHERN POWER CO			1,2	2.B FE)94.1920	941,921	1,000,000	1,011,211		(384)			5. 150	5.053			51,500	11/10/2011	09/15/2041
843646-AJ-9	SOUTHERN POWER CO			4	2.B FE		393.6090		1,247,000	1,011,211		(2.378)			5. 250	4.758	MO				
				1				, , , , , ,									JJ		·	10/18/2017	07/15/2043
843646-AU-4	SOUTHERN POWER CO			1,2	2.B FE		89.7340	9,870,729		10,833,717		3,766			4.950	5.062		24,200	544,500	11/18/2016	12/15/2046
845011-AB-1	SOUTHWEST GAS CORP	.		1,2	2.A FE		279.1890	6, 147, 450	7,763,000	8,673,567		(22,835)			4.150	3.444				02/03/2020	06/01/2049
845437-BL-5	SOUTHWESTERN ELECTRIC POWER CO			1	2.A FE		. 106.8100	267,026	250,000	249,978		1			6.200	6.201		4,564	15,500	03/03/2010	03/15/2040
845743-BL-6	SOUTHWESTERN PUBLIC SERVICE CO			1	2.B FE		. 103.7210	2,624,131	2,530,000	2,914,178		(22,285)			6.000	4.419		37,950	151,800	07/19/2017	10/01/2036
845743-BR-3	SOUTHWESTERN PUBLIC SERVICE CO			1,2	1.G FE		176.8040	38,402	50,000	49,998					3.700	3.700 I		699	1,850	10/18/2017	08/15/2047
84756N-AD-1	SPECTRA ENERGY PARTNERS LP			1,2	2.A FE		99.7380	4,986,890	5,000,000	5,000,000		(21, 147)			4.750	4.315		69,931	237,500	11/01/2018	03/15/2024
84756N-AE-9	SPECTRA ENERGY PARTNERS LP			1,2	2.A FE	3,541,720	. 102.6140	3,232,332	3,150,000	3,480,912		(10,117)			5.950	5.082	MS	49,980	187,425	12/08/2016	09/25/2043
84756N-AG-4	SPECTRA ENERGY PARTNERS LP			1,2	2.A FE	1,006,630	86.9790	869,788	1,000,000	1,005,692		(164)			4.500	4 . 458	MS	13,250	45,000	10/05/2016	03/15/2045
84857@-AD-8	SPIRE INC			1	1.F		090 .4780	28,952,965	32,000,000	32,000,000		.			2.840	2.840		116,124	908,800	11/12/2019	11/15/2029
	,															2.0.0				==	2020

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
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		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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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	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
85238@-AA-1	STADCO LA, LLC			4	2.C PL	16,680,00	073.0240	12,180,433	16,680,000	16,680,000					3.750		FMAN	79,925	625,500	08/05/2021	05/15/2056
85253#-AA-9	STAG INDUSTRIAL INC			1	2.B FE	11,000,00	098.5840	10,844,236	11,000,000	11,000,000					4.980	4.969	A0	136,950	547,800	10/01/2014	10/01/2024
85253#-AG-6	STAG INDUSTRIAL INC			1	2.B FE	8,865,44	096.9400		8,800,000	8,817,484		(11,466)			4.100	3.956	J D	18,040	360,800	08/01/2019	06/13/2025
85253#-AJ-0	STAG INDUSTRIAL INC			4	2.C	5,665,00	082.9290	4,697,943	5,665,000	5,665,000					2.800	2.800	MS	40,977	158,620	09/28/2021	09/29/2031
85253#-AL-5	STAG INDUSTRIAL OP	.		4	2.C	5,500,00	90.4960	4,977,302	5,500,000	5,500,000					4.120	4 . 120	JD	1,888	339,900	06/28/2022	06/28/2032
854403-AD-4	LELAND STANFORD JUNIOR UNIVERSITY	.		1	1.A FE	2,552,23	490.1170	1,788,815	1,985,000	2,488,618		(21,749)			4.013	2.308	MN	13,276	79,658	01/05/2021	05/01/2042
85440K-AB-0	LELAND STANFORD JUNIOR UNIVERSITY	.		1,2	1.A FE		093.9220	422,649	450,000	450,000					3.089	3.089	MN	2,317	13,901	03/21/2019	05/01/2029
854502-AH-4	STANLEY BLACK & DECKER INC			1,2	2.A FE	2,997,78	097.4620	2,923,848	3,000,000	2,998,907		198			4.250	4.258	MN	16,292	127,500	10/30/2018	11/15/2028
854502-AJ-0	STANLEY BLACK & DECKER INC			1,2	2.A FE	5,993,28	090.8570	5,451,414	6,000,000	5,994,260		117			4.850	4.857	MN	37, 183	291,000	10/30/2018	11/15/2048
854502-AQ-4	STANLEY BLACK & DECKER INC			1,2	2.A FE	14,971,50	086.4050	12,960,735	15,000,000	14,975,694		2,515			3.000	3.022	MN	57,500	450,000	02/22/2022	05/15/2032
857477-BP-7	STATE STREET CORP				1.F FE		283.1710	1,603,539	1,928,000	1,923,812		533			2.200	2.233	MS	13,903	42,416	02/26/2021	03/03/2031
85771P-AC-6	EQUINOR ASA		. C	1	1.D FE	299,04	0 . 103.0000	309,000	300,000	299,340		25			5.100	5. 120	FA	5,695	15,300	08/10/2010	08/17/2040
858119-BJ-8	STEEL DYNAMICS INC			1,2	2.B FE		097.1250	3,885,000	4,000,000	3,999,407		606			2.800	1	JD	4,978	112,000	12/09/2019	12/15/2024
858119-BK-5	STEEL DYNAMICS INC			1,2	2.B FE		092.0000	3,680,000	4,000,000	3,993,165		956			3.450	3.481	AO	29, 133	138,000	12/09/2019	04/15/2030
860630-AD-4	STIFEL FINANCIAL CORP			1	2.C FE		098.8680	18,018,620	18,225,000	18,247,209		(39,641)			4.250	4.022	JJ	350,705	774,563	09/18/2019	07/18/2024
86171#-AA-6	STONE POINT CAPITAL LLC			4	1.F PL		078.9820	30,486,860	38,600,000	38,600,000					3.200	3.200	FA	428,889	1,235,200	02/26/2021	02/26/2036
863667-AG-6	STRYKER CORP			1.2	2.A FE		391.4230	2,311,166	2.528.000	3,077,472		(20.067)			4.375	1	MN	14, 132	110,600	11/19/2021	05/15/2044
863667-AH-4	STRYKER CORP	`L		1.2	2.A FE		097.3340	6.813.408	7,000,000	6,999,958		22			3.375	3.375	MN	39.375		10/26/2015	11/01/2025
86765B-AH-2	ENERGY TRANSFER LP			1	2.0 FE		7 . 105.7100		3,471,000			(1.925)			6.850	1	FA		237,764	09/29/2016	02/15/2040
86765B-AK-5	ENERGY TRANSFER LP	·		1	2.0 FE		9 . 100.9020	3.380.214	3.350.000	3,622,773		(8.712)			6.100	5.390			204,350	09/30/2016	02/15/2042
86765B-AN-9	ENERGY TRANSFER LP			1.2	2.C FE		999.5740	4.331.465	4,350,000	4,349,723		1.089			4.250	4.276			184,875	03/31/2014	04/01/2024
86765B-AP-4	ENERGY TRANSFER LP			1.2	2.C FE		092.6670	171.433		183.554		39			5.300	5.364	AO	2.451	9.805	10/18/2017	04/01/2044
86765B-AQ-2	ENERGY TRANSFER LP			1.2	2.C FE		993.0450	330.309	355.000	356,605		(41)			5.350	5.314		2,427		10/18/2017	05/15/2045
86787G-AJ-1	TRUIST BANK			2	1.F FE		695.2760	690.750	725.000	755,538		(13.032)			3.300	1.422		3,057		04/27/2021	05/15/2026
867914-BS-1	TBUIST FINANCIAL CORP			1.2	1.G FE		098.2790	4,422,564	4.500.000	4.618.001		(99,241)			4.000	1.719		30.000	180,000	02/28/2020	05/01/2025
86801F-A*-7	SUNSTONE HOTEL INVESTORS INC			1	3.B		098.2510	11,298,833	11,500,000	11,500,000		(00,211)			4.690	4.689			600,444	01/10/2017	01/10/2026
86801F-A@-5	SUNSTONE HOTEL INVESTORS INC			1	3.B			1,430,005	1.500.000	1.500.000					4.790		JJ	34, 129	79,819	01/10/2017	01/10/2028
87165B-AD-5	SYNCHRONY FINANCIAL		1	1.2	2.0 FE		098.5350	2.956.053	3,000,000	3,012,046		(31.656)			4.250	3. 159	••		127,500	07/30/2019	08/15/2024
87165B-AG-8	SYNCHRONY FINANCIAL		.1	1.2	2.0 FE		097.7110	5.374.111	5.500.000			2.245			4.500	1	JJ			07/20/2015	07/23/2025
87165B-AM-5	SYNCHRONY FINANCIAL		1	1.2	2.0 FE		093.0010	12,090,104	13,000,000	12,983,894		3.729			3.950	3.984		42.792	513,500	11/28/2017	12/01/2027
87165B-AR-4	SYNCHRONY FINANCIAL	. [.1	1.2	2.0 FE		080.2310	8.825.432		10.990.071		1.115			2.875	2.888		55.344		10/25/2021	10/28/2031
871829-AY-3	SYSCO CORP		1	1.2	2.B FE		492.4690	157 . 197		187.932		(520)			4.850	4. 101		2,061	8,245	10/18/2017	10/01/2045
871829-BD-8	SYSCO CORP		.1	1.2	2.B FE		088.3810	1,767,628	2,000,000	2,097,083		(2,701)			4.500	4. 159			90,000	10/27/2016	04/01/2046
872280-A@-1	TCG BDC INC			1	2.A FE		097.1480	22,343,930	23.000.000	23.000.000					4.750	4.750		276,160	1,092,500	12/30/2019	12/31/2024
87246Y-AC-0	NUVEEN FINANCE LLC			1	1.F FE		098.1380	14,720,625	15,000,000	15,069,612		(81.829)			4. 125	3.553			618,750	10/29/2019	11/01/2024
87264A-AV-7	T-MOBILE USA INC			1.2	2.B FE		099.5000	5.970.000	6.000.000	6.013.153		(2.860)			4.750		FA	118.750		01/23/2018	02/01/2028
87264A-AZ-8	T-MOBILE USA INC			1,2	2.B FE		388.3600	7,297,611	8,259,000	9,490,216		(28.434)			4.500	3.607				12/21/2021	04/15/2050
87264A-BD-6	T-MOBILE USA INC		1	1.2	2.B FE	4,997,85		4.854.200	5.000.000	4.998.903		319			3.750	3.756				04/02/2020	04/15/2027
87264A-BY-0	T-MOBILE USA INC			1,2	2.B FE		572.7590		9,500,000	9,480,858		126			3.600	3.609			342,000	11/03/2021	11/15/2060
87264A-CW-3	T-MOBILE USA INC			1.2	2.B FE		5 . 104.9600	2.624.003	2.500.000			1.004			5.650	1	.I.I	65.132		10/04/2023	01/15/2053
87264A-DD-4	T-MOBILE USA INC		1	1.2	2.B FE		0 . 110.0640		5,500,000	5,039,061		621			6.000	6.645	••	14,667		10/04/2023	06/15/2054
87265K-AF-9	SIXTH STREET SPECIALTY LENDING INC			1.2	2.0 FE		598.1360		21,250,000	21,256,103		(11.531)			3.875	3.819			823,438	03/31/2021	11/01/2024
872898-AA-9	TSMC ARIZONA CORP		1	1.2	1.D FE	1,949,53		1,797,401	1,950,000	1,949,744		104			1.750	1.755		6.256		10/20/2021	10/25/2026
872898-AC-5	TSMC ARIZONA CORP			1,2	1.D FE	1,543,19		1,329,855	1,550,000	1,544,563		647			2.500	2.550		7,104		10/20/2021	10/25/2020
872898-AF-8	TSMC ARTZONA CORP		1	1 2	1.D FE		097.8480	5.870.886	6,000,000	5.992.998		1 946			3.875	3.913				04/19/2022	04/22/2027
0.2000 /11 0				,																	

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			I	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	-		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	'	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	l e	g	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
		е	- ''								(Declease)		Recognized	value			raiu			Acquired	
872898-AG-6	TSMC ARIZONA CORP			1,2	1.D FE	2,995,29		2,946,615	3,000,000	2,996,310		609			4. 125	4. 151	AU	23,719	123,750	04/19/2022	04/22/2029
87305Q-CH-2	I			1		14,508,71		13,715,417	13,950,000	14,059,223		(102,299)			3.600	2.829	JJ	231,570	502,200	06/06/2019	01/15/2025
87305Q-CJ-8	TTX CO	· · · · ·		1,2	1.F FE		082.8820	14,089,940	17,000,000	16,889,132		3,321			3.900		FA	276,250	663,000	01/26/2015	02/01/2045
87305Q-CN-9	TAKEDA PHARMACEUTICAL CO LTD	· · · · ·		1,2	1.F FE		091.9420		8,000,000	7,984,926		314			4.600		FA		368,000	01/11/2019	02/01/2049
874060-AW-6		·		1,2	2.A FE				8,500,000	8,480,707		3,388			5.000	5.053	MN	41,319	425,000	12/13/2019	11/26/2028
875127-BA-9	TAMPA ELECTRIC CO	··· ··		1,2	1.G FE	8,614,26		7,641,918	9,000,000	8,670,212		11,403			4.100		JD	16,400	369,000	09/07/2018	06/15/2042
875127-BC-5		· · · · ·		1,2	1.G FE		986.5190	4, 121,779	4,764,000	5, 124, 013		(11,938)			4.350	3.805	MN		207,234	12/19/2017	05/15/2044
87612E-BA-3	TARGET CORP	·		ļ	1.F FE		890.3960	11,977,510	13,250,000	13,037,146		7,547			4.000	4. 125		265,000	530,000	06/21/2012	07/01/2042
87612E-BF-2	TARGET CORP	·		1	1.F FE		982.4350	53,583	65,000	62,251		/6			3.625	3.911		497	2,356	10/18/2017	04/15/2046
87612E-BK-1	TARGET CORP			1,2	1.F FE		089.7940	6,285,594	7,000,000	7,426,428		(62,013)			2.650	1.651		54,619	185,500	08/31/2021	09/15/2030
87612E-BR-6	TARGET CORP			1,2	1.F FE		199.0270	5,050,387	5,100,000	4,332,889		2,428			4.800	5.887	JJ	112,880		10/12/2023	01/15/2053
87823*-AA-0	TIAA ON BEHALF OF REA			4	1.F		092.6430	25,699,301	27,740,000	27,740,000					3.240	3.240		52,429	898,776	06/10/2022	06/10/2029
87823*-AB-8	TIAA ON BEHALF OF REA	.		4	1.F		088.8440	10,483,585	11,800,000	11,800,000					3.350	0.000	JD	23,059	395,300	06/10/2022	06/10/2032
878742-AS-4	TECK RESOURCES LTD	·	. A	1,2	2.C FE		0 . 101.3690	12,164,244	12,000,000	11, 131, 140		28,773			6.000		FA	272,000	720,000	09/22/2022	08/15/2040
878742-AW-5	TECK RESOURCES LTD	·	. A	1,2	2.C FE			25,814,000	25,000,000	26, 123, 135		(38,343)			6.250		JJ	720,486	1,562,500	07/18/2022	07/15/2041
878742-AZ-8	TECK RESOURCES LTD		. A	1,2	2.C FE		095.2430	4,762,150	5,000,000	4,861,416		3,967			5.400		FA	112,500	270,000	05/24/2022	02/01/2043
878744-AB-7	TECK RESOURCES LTD	.	. A	1,2	2.C FE		292.5890	21,970,349	23,729,000	21,895,222		35,890			5.200		MS	411,303	884,000	12/08/2023	03/01/2042
880451-AW-9	TENNESSEE GAS PIPELINE COMPANY LLC			1	2.B FE		0 . 117.2120	2,863,477	2,443,000	2,938,177		(45, 160)			8.375	5.361		9,093	204,601	03/14/2014	06/15/2032
880812-A*-3	TRRA, LLC				1.G Z		0 . 106.4100	19,579,390	18,400,000	18,400,000					6.210	6.210		126,960		11/21/2023	11/21/2053
88167A-AK-7	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV		. C	1,2	3.C FE		0 . 102.0000	510,000	500,000	500,000					6.750		MS	11,250	33,750	05/17/2018	03/01/2028
882508-BG-8	TEXAS INSTRUMENTS INC			1,2	1.E FE		090.0600	2,701,788	3,000,000	2,994,481		900			2.250		MS	21,938	67,500	08/26/2019	09/04/2029
882508-BM-5	TEXAS INSTRUMENTS INC	·		1,2	1.E FE		068.4240	12,316,302	18,000,000	17,881,702		2,883			2.700		MS	143, 100	486,000	09/07/2021	09/15/2051
88307*-AA-3	TEXOMA WIND LLC			1	2.C PL		093.8840	2,243,928	2,390,110	2,389,865		6			4.120		JD	55,606	98,473	02/08/2017	06/30/2034
883203-BW-0	TEXTRON INC	.		1,2	2.B FE		597.9640	4, 163, 487	4,250,000	4,241,859		3,458			4.000		MS	50,056	170,000	03/04/2016	03/15/2026
883556-A#-9	THERMO FISHER SCIENTIFIC INC.	.			1.G Z		698.9860	19,648,450	19,849,709	19,849,709				885,944	0.770	1	MS	48,825		09/06/2023	09/06/2028
88579Y-AR-2	3M CO	.		1	1.G FE		796.8480	4,266,146	4,405,000	4,452,081		(28,555)			3.000		FA	52,860		08/01/2019	08/07/2025
88579Y-AZ-4	3M CO			1,2	1.G FE	12,089,26		9,142,692	12,000,000	12,077,823		(2, 185)			3.625		AO	91,833	435,000	11/03/2017	10/15/2047
88579Y-BD-2	3M CO	.		1,2	1.G FE		985.4020	28,481,600	33,350,000	33,409,205		(2,085)			4.000		MS	396,494		07/18/2019	09/14/2048
891027-AS-3	GLOBE LIFE INC	.		1,2	2.A FE		098.6860	2,960,565	3,000,000	3,118,618		(25,500)			4.550		MS	40,192	136,500	12/16/2020	09/15/2028
891160-MJ-9	TORONTO-DOMINION BANK		. A	2	1.F FE		95.9370	19,667,065	20,500,000	20,519,338		(8,669)			3.625	3.577		218,809	743, 125	09/08/2016	09/15/2031
89147L-F#-2	TORTOISE ENERGY INFRASTRUCTURE CORP	.		4	1.A FE		099.8990	967,022	968,000	968,000					4.160		JJ	17,785	40,269	01/22/2014	01/22/2024
89153V-AQ-2	TOTALENERGIES CAPITAL INTERNATIONAL SA	.	. C	1,2	1.E FE		096.4480	12,055,975	12,500,000	12,500,000					3.455	3.455		158,354	431,875	02/11/2019	02/19/2029
89153V-AX-7	TOTALENERGIES CAPITAL INTERNATIONAL SA		. C	1,2	1.E FE		077.9210	15,584,120	20,000,000	20,000,000					2.986		JD	3,318	597,200	06/24/2020	06/29/2041
891906-AC-3	GLOBAL PAYMENTS INC	.		1,2	2.C FE		99.0000	11,384,977	11,500,000	11,492,160		3,223			4.800	4.832	AO	138,000	552,000	03/14/2016	04/01/2026
89214P-DD-8	TOWNEBANK			2,5	2.A FE		084.8580	3,394,308	4,000,000	4,000,000					3. 125	0.000		47,222	125,000	02/02/2022	02/15/2032
893526-DJ-9	TRANSCANADA PIPELINES LTD	·	. A	1	2.B FE		3 . 105.2860	194,779	185,000	230 , 160		(1,905)			6.100		JD	940	11,285	10/18/2017	06/01/2040
89352H-AB-5	TRANSCANADA PIPELINES LTD	.	. A	1	2.B FE		8 . 102.5360	1,640,578	1,600,000	1,703,468		(5,965)			5.850	5. 130		27,560	93,600	11/08/2018	03/15/2036
89352H-AX-7	TRANSCANADA PIPELINES LTD	·	. A	1,2	2.B FE		892.6280	2,871,456	3,100,000	3,090,888		433			4.750	4.779		18,815	147,250	05/03/2018	05/15/2038
893574-AF-0	TRANSCONTINENTAL GAS PIPE LINE COMPANY LLC	·		1,2	2.A FE	3,654,64			3,670,000	3,658,474		391			4.450		FA	68,048	163,315	12/21/2012	08/01/2042
893574-AM-5	TRANSCONTINENTAL GAS PIPE LINE COMPANY LLC	·		1,2	2.A FE		690 . 1260	315,441	350,000	347,772		49			4.600	4.644		4,741	16,100	09/20/2018	03/15/2048
89400P-AK-9	TRANSURBAN FINANCE COMPANY PTY LTD	.	. C	1,2	2.A FE		083.2730		10,000,000	9,995,464		601			2.450	2.457		71,458	245,000	09/09/2020	03/16/2031
89417E-AL-3	TRAVELERS COMPANIES INC	.		1,2	1.F FE		882.7330	7,920,857	9,574,000	11,265,582		(57,070)			3.750	2.670		45,875	359,025	11/18/2020	05/15/2046
89417E-AM-1	TRAVELERS COMPANIES INC	-		1,2	1.F FE		986.5470	60,583	70,000	72,561		(69)			4.000		MN	241	2,800	10/18/2017	05/30/2047
89417E-AQ-2	TRAVELERS COMPANIES INC	.		1,2	1.F FE		066.1450	6,614,490	10,000,000	9,996,143		102			2.550	2.552		45,333	255,000	10/19/2020	04/27/2050
89417E-AR-0	TRAVELERS COMPANIES INC	.		1,2	1.F FE	29,912,10	073.4910	22,047,180	30,000,000	29,917,536		2,558			3.050	3.065	JD	58,458	915,000	06/03/2021	06/08/2051

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod		6	7		Fair Value	10	11		e in Book/Adju	usted Carrying					nterest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					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	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
89641U-AC-5	TRINITY ACQUISITION PLC		. C	1,2	2.B FE	11,568,46		11,320,039	11,510,000	11,523,839		(7,259)			4.400		MS	149,118	506,440	10/07/2016	03/15/2026
89680Y-AA-3	TRITON CONTAINER INTERNATIONAL LTD		. C	1,2	2.C FE	2,697,19		2,471,175	2,700,000	2,698,699		577			2.050	2.072	A0	11,685	55,350	04/06/2021	04/15/2026
89680Y-AC-9	TRITON CONTAINER INTERNATIONAL LTD		. C	1,2	2.C FE	18,446,42		14,709,600	18,470,000	18,451,876		2, 152			3.150		J D	25,858	581,805	06/09/2021	06/15/2031
89681L-AA-0	TRITON CONTAINER INTERNATIONAL LTD		. C	1,2	2.C FE	7,491,10		7,972,420	10,000,000	7,547,838		56,738			3.250	7.272		95,694		09/27/2023	03/15/2032
89788K-AA-4	TRUIST BANK	.		2	1.F FE		582.3100	12,757,973	15,500,000	15,850,686		(55,667)			2.250	1.844		106,563	348,750	12/16/2020	03/11/2030
898813-AM-2	TUCSON ELECTRIC POWER CO			1,2	1.G FE		088.0330		10,000,000	9,955,396		1,248			5.000	5.035	MS	147,222	500,000	03/05/2014	03/15/2044
902494-AY-9	TYSON FOODS INC	.		1,2	2.B FE		091.3290	11,598,770	12,700,000	13,053,561		(10,101)			5.150	4.930	FA	247,086	654,050	12/09/2016	08/15/2044
902494-AZ-6	TYSON FOODS INC	.		1,2	2.B FE	1,999,72		1,936,014	2,000,000	1,999,924		5			4.875	4.875		36,833	97,500	08/05/2014	08/15/2034
902494-BH-5	TYSON FOODS INC	.		1,2	2.B FE		990.0960	315,336	350,000	348,688		26			5.100		MS	4,611	17,850	09/25/2018	09/28/2048
902494-BK-8	TYSON FOODS INC	.		1,2	2.B FE		097.0840	1,941,686	2,000,000	1,999,884		20			4.350	4.351		29,000	87,000	02/13/2019	03/01/2029
90312#-AK-6	UNS ELECTRIC, INC.	.			1.G FE		0 . 102.2780	6,469,072	6,325,000	6,325,000					5.650		FA	146,916		08/03/2023	08/03/2038
90331H-MS-9	US BANK NA	.		2	1.F FE		097.2020	2,916,066	3,000,000	2,999,290		644			2.800	2.823		35,933	84,000	07/24/2017	01/27/2025
904764-AX-5	UNILEVER CAPITAL CORP	.		1,2	1.E FE		098.7780	1,975,556	2,000,000	1,999,279		2,064			2.600	2.706		8,089	52,000	08/25/2017	05/05/2024
904764-BH-9	UNILEVER CAPITAL CORP	.		1,2	1.E FE		089.0990	15,146,745	17,000,000	16,909,093		14,834			2. 125	2.226		115,399	361,250	09/03/2019	09/06/2029
906548-CJ-9	UNION ELECTRIC CO			1,2	1.F FE		584.1950	46,307	55,000	56,727		(66)			3.900		MS	632	2, 145	10/18/2017	09/15/2042
907818-DY-1	UNION PACIFIC CORP	.		1,2	1.G FE		398.2260	2,740,514	2,790,000	2,843,743		(67,695)			3.250	0.794	JJ	41,811	90,675	09/03/2021	01/15/2025
907818-DZ-8	UNION PACIFIC CORP	.		1,2	1.G FE		783.1520	4,398,725	5,290,000	5,538,520		(7,854)			4.150	3.818	JJ	101,230	219,535	06/21/2019	01/15/2045
907818-EB-0	UNION PACIFIC CORP	.		1,2	1.G FE		9 88.0600	396,269	450,000	448,439		114			3.375	3.413		6,328	15, 188	07/27/2017	02/01/2035
907818-EC-8	UNION PACIFIC CORP	.		1,2	1.G FE		981.8270	1,617,710	1,977,000	1,966,379		173			3.875	3.905		31,920	76,609	10/06/2016	02/01/2055
907818-EJ-3	UNION PACIFIC CORP	.		1,2	1.G FE		885.7620	16,170,350	18,855,000	18,866,282		(472)			4.050	4.045		254,543	763,628	10/18/2017	03/01/2046
907818-EM-6	UNION PACIFIC CORP	.		1,2	1.G FE		183.6470	2,001,668	2,393,000	2,212,564		3,346			3.799	4.265		22,728	90,910	12/22/2016	10/01/2051
907818-FG-8	UNION PACIFIC CORP	.		1,2	1.G FE		081.6250	9,070,181	11,112,000	11,293,213		(2,324)			3.839	3.756		119,682		11/20/2019	03/20/2060
907818-FK-9	UNION PACIFIC CORP	.		1,2	1.G FE		076.4620	15,292,320	20,000,000	19,993,287		161			3.250	3.252		263,611	650,000	01/28/2020	02/05/2050
907818-FN-3	UNION PACIFIC CORP	.		1,2	1.G FE		367.3240	11,354,260	16,865,000	17,026,771		(2,240)			2.973	2.931		146,241	501,396	09/16/2020	09/16/2062
907818-FV-5	UNION PACIFIC CORP	.		1,2	1.G FE		075.4640	7,546,380	10,000,000	9,950,931		871			3.550	3.574		40,431		05/17/2021	05/20/2061
907818-GF-9	UNION PACIFIC CORP	.		1,2	1.G FE		0 . 102.0040		2,600,000	2,547,549		1,109			4.950	5.083		16,445		06/22/2023	05/15/2053
90932L-AH-0	UNITED AIRLINES INC			1,2	3.B FE		093.0000	465,000	500,000	500,000					4.625	4.624		4,882	23, 125	04/14/2021	04/15/2029
911312-AY-2	UNITED PARCEL SERVICE INC			1,2	1.F FE		095.0240	5,701,428	6,000,000	5,798,034		65,547			2.400	3.646			144,000	03/20/2020	11/15/2026
911312-BN-5	UNITED PARCEL SERVICE INC	.		1,2	1.F FE		084.9710	12,745,650	15,000,000	14,295,410		17,081			3.750	4.058		71,875	562,500	06/13/2019	11/15/2047
911312-BQ-8	UNITED PARCEL SERVICE INC	.		1,2			091.1150		., ,	., , , .		(6,848)			4.250	3.885		62,569	212,500	06/13/2019	03/15/2049
911312-BS-4	UNITED PARCEL SERVICE INC	.		1,2	1.F FE		480.6470		8,100,000 5.000.000			927			3.400	3.428		91,800	275,400	10/28/2019	09/01/2049
911312-BU-9	UNITED PARCEL SERVICE INC	.		1,2	1.F FE		090.6590								2.500	2.535			125,000	08/13/2019	09/01/2029
911312-BX-3 911363-AM-1	UNITED PARCEL SERVICE INC	.		1.2	1.F FE		098.8650 090.6250		5,000,000			(9.965)			3.900	3.922	AU			03/19/2020	04/01/2025
911365-BP-8	UNITED RENTALS (NORTH AMERICA) INC			1.2	3.B FE							(9,905)					JJ				
911365-BP-8 91159H-HK-9	IUS BANCORP			1,2	1.G FE		088.5000 098.6420			10,038,063		(4,010)			3.750	3.695		172,917		08/12/2021	01/15/2032
	US BANCORP			2	1.G FE				1,000,000			(35,555)				4.079				04/20/2022	09/11/2024
91159H-HM-5 91159H-HR-4	LIS BANCORP			2	1.G FE		295.8750					13,831			3.100	4.079				12/04/2018	04/27/2026
91159H-HK-4 91159H-HW-3	US BANCORP			2	1.G FE							(8,1//)			3.150		JJ			07/24/2019	04/2//2027
91159H-HW-3 91159H-JN-1	IIS BANCORP			1.2.5	1.G FE							66			5.836		JJ		215,250	06/07/2023	06/12/2034
91159H-JN-1 913017-BT-5	RTX CORP			1,2,0	1.F FE		691.2570	10,310,640		10,000,000		(58.920)			4.500	3.599	•• •••••			06/07/2023	06/12/2034
913017-B1-5	RTX CORP	.		1 0	2.A FE		685.1920		6,800,000			(58,920)			4.150	4. 158				04/29/2015	05/11/2042
913017-CA-5 913017-CP-2	RTX CORP	.		1,2	2.A FE		383.3150					(906)			4.150	4. 158				04/29/2015	05/15/2045
913017-CY-2	RTX CORP	.		1,2	2.A FE					1,283,769		(906)			4.125			54, 141			
913017-CY-3 91324P-BU-5	UNITEDHEALTH GROUP INC	.		1,4	2.A FE	11,971,85	597.6860			11,437,089		(192,034)			4.125	2.083				02/26/2021	11/16/2028
913247-80-5	UNITEDMEALIN GROUP INC	-		1,2	. j., I.F FE		ວ 95.72/0	4,9/9,/24	5,202,000	J 6, 142,058		(40,328)			4.625	3.245	MIN	30,742	240,593	0//15/2021	11/15/2041

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	e in Book/Adi	usted Carryin	g Value			lı lı	nterest		Da	tes
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			ľ		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	1		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n y	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
		е	- ''	Ullai							(Decrease)		Recognized	value					U		
91324P-CQ-3	UNITEDHEALTH GROUP INC]	1.F FE				8,750,000	9, 155, 451		(28,003)			4.625	4.106		186,606	404,688	06/14/2019	07/15/2035
91324P-CR-1	UNITEDHEALTH GROUP INC			1	1.F FE	2,947,111	97.0480		2,500,000	2,883,943		(11,481)			4.750		JJ	54,757	118,750	12/15/2017	07/15/2045
91324P-CX-8	UNITEDHEALTH GROUP INC	·		1,2	1.F FE	11,910,360		10,696,164	12,000,000	11,923,041		1,940			4.200	4.244		232,400	504,000	12/15/2016	01/15/2047
91324P-DF-6	UNITEDHEALTH GROUP INC			1,2	1.F FE			4,949,796	6,000,000	6,639,206		(18,465)			3.750	3. 104			225,000	02/20/2020	10/15/2047
91324P-DL-3	UNITEDHEALTH GROUP INC	·		1,2	1.F FE	5,367,207	89.5280	4,762,906	5,320,000	5,362,635		(1,017)		•••••	4.250	4. 197		10,049	226,100	09/13/2018	06/15/2048
91324P-DQ-2	UNITEDHEALTH GROUP INC	· · · · · ·		1,2	1.F FE		91.9610	390,835	425,000	423,429		34		•••••	4.450	4.475		841		12/13/2018	12/15/2048
91324P-DT-6	UNITEDHEALTH GROUP INC			1,2	1.F FE	2,702,830		2,206,459	2,600,000	2,685,725		(4,339)			3.500	3.223		34,378	91,000	10/15/2019	08/15/2039
91324P-DU-3	UNITEDHEALTH GROUP INC			1,2	1.F FE	4,489,459			4,100,000	4,463,963		(9,344)			3.700	3. 184		57,309	151,700	03/04/2021	08/15/2049
91324P-DX-7	UNITEDHEALTH GROUP INC			1	1.F FE	9,997,400			10,000,000	9,998,236		257			2.000	2.003		25,556	200,000	02/26/2021	05/15/2030
91324P-DZ-2	UNITEDHEALTH GROUP INC			1,2	1.F FE			17,554,975	25,000,000	26,258,892		(33,741)			2.900		MN	92,639	725,000	08/26/2021	05/15/2050
913260-C*-4	UNITIL CORP			1	1.F			1,085,121	1,500,000	1,500,000					3.580	3.580	MS	15,812	53,700	09/15/2020	09/15/2040
91412N-AJ-9	UNIVERSITY OF CHICAGO			1,2	1.0 FE	400,000		321,708	400,000	400,000					4. 151	4. 151		4, 151	16,604	05/09/2013	10/01/2045
914886-AC-0	UNIVERSITY OF SOUTHERN CALIFORNIA			1,2	1.0 FE		85.7520	38,589	45,000	46,963		(53)			3.841	3.563			1,728	10/18/2017	10/01/2047
91529Y-AJ-5	UNUM GROUP			1	2.C FE	12,711,209		12,319,444	12,745,000	12,643,363		(7,480)			5.750	5.807		276,850		09/19/2023	08/15/2042
91529Y-AL-0	UNUM GROUP			1	2.0 FE	6,518,281	96.7520	6,042,181	6,245,000	6,332,752		(45,554)			3.875		MN		241,994	09/18/2019	11/05/2025
91529Y-AR-7	VALERO ENERGY CORP			1,2	2.C FE	14,853,800		11,223,255	15,000,000	14,860,426		2,675			4. 125	4. 182 5. 005		27,500	618,750	06/09/2021	06/15/2051
91913Y-AE-0	VALERO ENERGY CORP				2.B FE				7,000,000	8, 172, 529 17 . 117 . 628		(111,595)			7.500 4.900	0.000	A0 MS	110,833	525,000	02/03/2015	04/15/2032
91913Y-AT-7				1	1			15,772,770	17,000,000	' '							MS				03/15/2045
91913Y-AV-2 91913Y-BE-9	VALERO ENERGY CORP			1,2	2.B FE			987,781	1,000,000	999,585 9,831,862		3.543			4.350	4.360	JD	3,625		05/17/2018	06/01/2028
91914J-AB-8	VALERO ENERGY PARTNERS LP			1,2	2.B FE	7,366,032			6,800,000			(91.940)			4.500	2.946			306,000	02/02/2022	03/15/2028
92047W-AG-6	VALVOLINE INC			1.2	4.A FE	1,000,000		853.750	1,000,000	1,000,000		(91,940)			3.625	3 .625				12/15/2020	06/15/2031
92203#-AT-5	VANGUARD GROUP INC			1,2	1.G		82.6960	5,788,707	7,000,000	7,000,000					1.940		FA			08/19/2020	08/22/2030
92203#-AU-2	VANGUARD GROUP INC			1	1.G	9,000,000		7.008.791	9,000,000	9,000,000					2.040	2.040				08/19/2020	08/22/2032
92203#-AV-0	VANGUARD GROUP INC			1	1.G	2,000,000		1.470.967	2.000.000	2.000.000					2.290	2.290			45,800	08/19/2020	08/22/2035
92203#-AY-4	VANGUARD GROUP INC			1	1.G			3,384,718	5,000,000	5,000,000					3.130	3. 130		56,079		08/19/2020	08/22/2055
92334*-AB-0	VEOLIA UTILITY RESOURCES. LLC			4	1.F	12,190,000	. 111. 1890	13,553,920	12,190,000	12,190,000					5.860	5.859	MN		714,334	11/10/2022	11/10/2052
92334*-AC-8	VEOLIA UTILITY RESOURCES, LLC			4	1.F			5.448.706	5.000.000	5.000.000					5.860	5.860	11			01/10/2023	01/10/2053
92334*-AE-4	VEOLIA UTILITY RESOURCES LLC			7	1.F Z	2,000,000		2.280.682	2.000.000	2.000.000					6.230		MN	11.076		11/29/2023	12/01/2053
92343E-AH-5	VERISIGN INC			1 2	2.0 FE	12,041,023		12,000,000	12,000,000	12.006.195		(5.368)			5.250	5.201			630,000	08/07/2015	04/01/2025
92343V-BE-3	VERIZON COMMUNICATIONS INC			1	2.A FE	6,934,760			7.000.000	6.951.305		1.693			4.750		MN	55.417		10/27/2011	11/01/2041
92343V-BG-8	VERIZON COMMUNICATIONS INC			1 2	2.A FE	8,873,922			10,245,000	9.086.478					3.850	4.766		65.739		10/18/2017	11/01/2042
92343V-CK-8	VERIZON COMMUNICATIONS INC		1	1	2.A FE	660,081		625,363	650,000	658,967		(217)			4.862	4.762		11.412	31,603	10/18/2017	08/21/2046
92343V-CQ-5	VERIZON COMMUNICATIONS INC		1	1 2	2.A FE	20,847,960		20,250,615	21.000.000	20.902.499		6.866			4.400		MN	154.000	924,000	10/22/2014	11/01/2034
92343V-DR-2	VERIZON COMMUNICATIONS INC			1	2.A FE	7 , 125 , 537	97.0660	6,951,867	7,162,000	7, 133,892		1,216			4.812		MS	101,476		10/18/2017	03/15/2039
92343V-EA-8	VERIZON COMMUNICATIONS INC		1	1	2.A FE	8, 190, 432		7.891.052	8.100.000	8.162.799		(5.222)			4.500	4.399		142.763		12/20/2017	08/10/2033
92343V-FF-6	VERIZON COMMUNICATIONS INC		1	1 2	2.A FE			16,169,805	17,000,000	16,942,064		16,794			3.000	3. 112		140,250	510,000	03/18/2020	03/22/2027
92343V-FW-9	VERIZON COMMUNICATIONS INC		1	1.2	2.A FE	8.690.412		5.586.215	8.464.000	8.678.372		(3.870)			2.987		AO			10/06/2020	10/30/2056
92553P-AP-7	PARAMOUNT GLOBAL			1	2.0 FE			5,274,036	7,108,000	8,019,402		(32,907)			4.375	3.456		91,565	310,975	12/17/2021	03/15/2043
925550-AF-2	VIAVI SOLUTIONS INC			1.2	3.B FE			12.669.375	14.500.000	14.540.622		(6.234)			3.750	3.695			543,750	10/06/2021	10/01/2029
92556H-AC-1	PARAMOUNT GLOBAL			1,2	2.0 FE	24,650,800		16,247,040	20,000,000	24,433,015		(101,943)			4.950	3.623		115,500	990,000	10/21/2021	05/19/2050
92556V-AE-6	VIATRIS INC	ļ		1,2	2.0 FE	45,748,764		30,514,178	40,955,000	45, 101, 340		(199,821)			3.850	3.043			1,576,767	12/16/2020	06/22/2040
92556V-AF-3	VIATRIS INC			1,2	2.0 FE	12,068,195		7,975,518	11,325,000	12,033,771		(16,240)			4.000	3.626	JD	11,325	453,000	10/19/2021	06/22/2050
92660F-AG-9	VIDEOTRON LTD	.	Α	1,2	3.B FE	3,770,938		3,731,250	3,750,000	3,750,557		(2,946)			5.375	5.301	JD	8,958	201,563	03/27/2014	06/15/2024
92660F-AN-4	VIDEOTRON LTD	.	Α	2	3.B FE				2,000,000	2,000,000		L			3.625	3.625		3.222	72,500	06/03/2021	06/15/2029

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	<u>S Owne</u> d Dece	mber 31 of	Current Yea	ar								
1	2		Cod		6	7		Fair Value	10	11			usted Carrying					nterest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
92769X-AR-6	VIRGIN MEDIA SECURED FINANCE PLC		. C	1,2	3.C FE	13,993,75		12,405,344	14,000,000	13,995,312		595			4.500	4.505		238,000	630,000	11/02/2021	08/15/2030
927804-FL-3	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	7,470,00		6,383,723	7,500,000	7,477,282		782			4.000	4.023		138,333	300,000	01/03/2013	01/15/2043
927804-FP-4	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	113,81		92,078	100,000	111,545		(405)			4.650		FA	1,757	4,650	10/18/2017	08/15/2043
927804-FY-5	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	105,33		84,613	105,000	105,298		(8)			3.800		MS	1, 175	3,990	10/18/2017	09/15/2047
927804-GF-5	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE		068.5220		25,000,000	24,832,885		3,756			2.950	2.985		94,236	737,500	01/05/2022	11/15/2051
927804-GG-3	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE		084.3320	4,216,575	5,000,000	4,996,399		390			2.400		MS		120,000	01/05/2022	03/30/2032
927804-GN-8	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE		0 . 106.3530	10,635,290	10,000,000	9,813,483		1,083			5.700	5.833		223,250		08/15/2023	08/15/2053
92826C-AE-2	VISA INC			1,2	1.D FE		497.8520		2,700,000	2,884,411		(12,952)			4.150	3.424		5,291		11/16/2017	12/14/2035
92826C-AF-9	VISA INC			1,2	1.D FE	155,49		130,900	140,000	153,234		(400)			4.300	3.660		284	6,020	10/18/2017	12/14/2045
92826C-AQ-5	VISA INC			1,2	1.D FE	9,892,80		6,255,400	10,000,000	9,901,846		2,749			2.000		FA		200,000	08/10/2020	08/15/2050
928380-AA-1	VISTA RIDGE LLC			1	1.F PL		074.5930	6,388,467				1			2.570	2.570		56,016	220, 106	12/22/2020	10/14/2049
92857W-AB-6	VODAFONE GROUP PLC		. C	1	2.B FE	2,574,39		2,266,746	2,077,000	2,402,948		(29,697)			6.250		MN	11, 178	129,813	07/20/2017	11/30/2032
92857W-AQ-3	VODAFONE GROUP PLC	-	. C	1	2.B FE		5 . 108 . 3670		6,335,000	6,853,479		(27,096)			6. 150	5.274				08/09/2022	02/27/2037
92857W-BJ-8	VODAFONE GROUP PLC	-	. C	1	2.B FE		498.8340	3,558,010	3,600,000	3,592,136		5,291		•••••	4. 125		MN	12,788	148,500	05/23/2018	05/30/2025
92857W-BS-8	VODAFONE GROUP PLC	-	. C	1	2.B FE		391.0960	145,753	160,000	198,023		(918)		•••••	4.875	3.463				12/20/2021	06/19/2049
92857W-BU-3	VODAFONE GROUP PLC	-	. C	1	2.B FE		083.3390	22,766,630	27,318,000	30,874,134		(80, 113)		•••••	4.250	l l	MS		1,161,015	12/13/2021	09/17/2050
92858R-AA-8	VMED 02 UK FINANCING I PLC		. C	1,2	3.C FE		087.2500	1,745,000	2,000,000	1,990,144				•••••	4.250	4.331			85,000	10/05/2021	01/31/2031
929089-AC-4	VOYA FINANCIAL INC			1	2.B FE		686.5740	7,969,164	9,205,000	10,434,196		(33,723)			4.800	3.902		19,637	441,840	02/25/2022	06/15/2046
929160-AV-1	VULCAN MATERIALS CO			1,2	2.B FE		190.4170	35,777,928	39,570,000	39,881,216		(26,992)			4.500	4.397		79,140		10/20/2021	06/15/2047
929160-AY-5	VULCAN MATERIALS CO			1,2	2.B FE		793.6550	11,894,172	12,700,000	14,867,819		(43)			4.700		MS	198,967	596,900	10/07/2021	03/01/2048
92966*-AA-7	WABASH VALLEY POWER ASSOCIATION			4	1.F		699.6280		392,114	392,084		(43)				4.600	JAJO	3,375		04/30/2004	04/30/2024
92980*-AB-7 929903-AM-4	WELLS FARGO & CO			4	2.B PL		596.9690 4 . 101.2000					(106.132)			4.600	l l	FA			06/02/2022	01/31/2032
931142-EV-1	WALMART INC			1.2	2.B FE	15,709,47	069.8390			15,033,344		(106, 132)			2.650		MS	72,875		09/30/2016	08/01/2035
93884P-DW-7	WASHINGTON GAS LIGHT CO			1.2	1.0 FE		077.0300		24.500.000	24 . 188 . 630		(10,051)			3.796	3.881			930,020	11/08/2021	09/22/2051
93884P-DW-7 94106L-BQ-1	WASTE MANAGEMENT INC			1,2	1.G FE		688.9700		24,500,000	24, 188, 630		8,414			2.000	2.001		917	930,020	09/13/2017	09/15/2046
94106L-BU-1 948741-AL-7	KIMCO REALTY OP LLC	.		1.2	1.G FE				2.000.000	549,972					3.850	4.376		6.417		04/28/2021	06/01/2029
948760-AA-4	WEIR GROUP PLC			1.2	2.A FE		092.7610		500,000			9,573			2.200		MN	1.467	11,000	05/06/2021	05/11/2025
949746-SH-5	WELLS FARGO & CO	.		1,2	2.6 FE		595.0410	997.926	1.050.000			229			3.000	3.026		5.950		10/19/2016	10/23/2026
949748-FP-0	WELLS FARGO & CO				2.8 FE		897.2880	5,058,950	5.200.000	6.015.495		(26.030)			5.375		MN		279,500	12/19/2017	11/02/2043
94974B-GA-2	WELLS FARGO & CO				2.A FE	5,435,70		5,255,211	5.325.000	5.341.101		(22,975)			3.300		MS	54.670		07/30/2019	09/09/2024
94974B-GL-8	WELLS FARGO & CO				2.B FE		597.7560		13.750.000	13,769,943		(5, 189)			4.300	4.255				10/04/2016	07/22/2027
94974B-GP-9	WELLS FARGO & CO				2.A FE		097.7620	977,624	1,000,000	1,018,613		(10,325)			3.550		MS	9,072		09/09/2019	09/29/2025
94974B-GQ-7	WELLS FARGO & CO				2.B FE		191.0950	1.626.040	1.785.000	1.834.917		(1,331)			4.900	4.692		10.690		10/18/2017	11/17/2045
94974B-GT-1	WELLS FARGO & CO				2.B FE		084.2750	434,016	515,000	527,695		(338)			4.400	4.228	1			10/18/2017	06/14/2046
95000U-2S-1	WELLS FARGO & CO			1,2,5	2.A FE		091.5120	3.660.480	4.000.000	4.000.000		(000)			2.393			7.711	95,720	05/26/2020	06/02/2028
95040Q-AG-9	WELLTOWER OP LLC			1,2,3	2.A FE	1,833,54		1.741.486	1,750,000	1,752,399		(19,294)			3.625		MS			08/08/2019	03/15/2024
95040Q-AH-7	WELLTOWER OP LLC			1.2	2.A FE		096.1500	1.922.998	2.000.000	1.995.066		831			4. 125			24.292		02/13/2019	03/15/2029
957638-AD-1	WESTERN ALLIANCE BANCORP	. [2,5	3.A FE			8,700,000	10,000,000	10,000,000					3.000		JD	13,333	300,000	06/03/2021	06/15/2031
958102-AM-7	WESTERN DIGITAL CORP			1.2	3.B FE		098.0000	23.030.000	23.500.000	23.500.000					4.750	4.749				01/30/2018	02/15/2026
958102-AQ-8	WESTERN DIGITAL CORP	[1,2	2.0 FE		085.8590	2,575,782	3,000,000			737			2.850		FA	35,625		12/07/2021	02/01/2029
958102-AR-6	WESTERN DIGITAL CORP			1.2	2.0 FE		080.1490	8,014,910	10,000,000	9,977,983		2.359			3.100	3. 131		129, 167	310,000	12/08/2021	02/01/2032
958667-AC-1	WESTERN MIDSTREAM OPERATING LP			1,2	2.0 FE		093.6250	13, 107, 500	14,000,000	13,993,377		730			4.050		FA		602,000	01/09/2020	02/01/2030
959802-AH-2	WESTERN UNION CO			1	2.B FE		5 . 103.5850	16,110,622	15,553,000	18,831,156		(191,595)			6.200	4.072		117,857	964,286	07/13/2022	11/17/2036
959802-AM-1	WESTERN UNION CO	[1	2.B FE		1 . 102.0880	12.969.209	12.704.000	12.533.210		1.707			6.200			21.879	787.649	11/07/2022	06/21/2040

SCHEDULE D - PART 1

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod		6	7		air Value	10	11			usted Carrying					nterest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		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
960413-AS-1	WESTLAKE CORP			1,2	2.B FE	15,990,05		14,893,701	16,375,000	16,037,181		7,712			5.000	5. 155	FA	309,306	818,750	10/18/2017	08/15/2046
960413-AT-9	WESTLAKE CORP			1,2	2.B FE	4,749,21	096.5160	4,825,810	5,000,000	4,902,310		34,430			3.600	4.397	FA	68,000	180,000	03/14/2019	08/15/2026
960413-AU-6	WESTLAKE CORP			1,2	2.B FE	3,779,02		4, 177, 380	5,000,000	3,785,192		6, 172			4.375		MN	27,951	109,375	09/22/2023	11/15/2047
960413-AY-8	WESTLAKE CORP			1,2	2.B FE		070.6130	12,710,340	18,000,000	13, 178, 958		163,210			2.875	5.211	FA	195,500	517,500	11/15/2022	08/15/2041
960413-AZ-5	WESTLAKE CORP			1,2	2.B FE		066.0020	3,300,085	5,000,000	4,421,134		11,684			3. 125	3.806	FA	59,028	156,250	02/04/2022	08/15/2051
963320-AW-6	WHIRLPOOL CORP			1,2	2.B FE		099.3980	496,990	500,000	496,600		568			4.750	4.901		8,247	23,750	02/20/2019	02/26/2029
969457-BV-1	WILLIAMS COMPANIES INC			1,2	2.B FE		. 101. 1920	10,523,947	10,400,000	11,237,775		(23,710)			5.750		J D	11,628	598,000	02/07/2018	06/24/2044
96949L-AC-9	WILLIAMS COMPANIES INC			1,2	2.B FE		794.0410	282, 122	300,000	317, 159		(465)			5.100	4.672		4,505	15,300	10/18/2017	09/15/2045
96950F-AK-0	WILLIAMS COMPANIES INC			1,2	2.B FE	68,95		60,618	60,000	67,658		(236)			5.800	4.782		445	3,480	10/18/2017	11/15/2043
970648-AH-4	WILLIS NORTH AMERICA INC	.		1,2	2.B FE	14,697,93		13,690,139	14,750,000	14,703,663		924			5.050	5.072		219,324	744,875	09/05/2018	09/15/2048
974637-AC-4	WINNEBAGO INDUSTRIES INC			1,2	3.C FE		097.7500	244,375	250,000	250,000					6.250	6.248		7,205	15,625	06/30/2020	07/15/2028
97573*-AC-7	WINSUPPLY INC			4	2.B		099.2680	25,412,481	25,600,000	25,600,000					5.370	5.369		427,691	710,272	03/03/2023	03/09/2035
976656-CJ-5	WISCONSIN ELECTRIC POWER CO			1,2	1.G FE		288.0820	1,352,065	1,535,000	1,540,588		(157)			4.300	4.274		2,934	66,005	09/10/2018	12/15/2045
976826-BN-6	WISCONSIN POWER AND LIGHT CO	.		1,2	2.A FE		2 77.7070	12,576,846	16,185,000	18,535,823		(61,091)			3.650		A0	147,688	590,753	10/21/2020	04/01/2050
976826-BP-1	WISCONSIN POWER AND LIGHT CO	.		1,2	2.A FE	6,999,37		5,727,897	7,000,000	6,999,507		62			1.950	1.951		39,813	136,500	09/13/2021	09/16/2031
976843-BM-3	WISCONSIN PUBLIC SERVICE CORP	.		1,2	1.F FE		073.0360	3,651,815	5,000,000	5,000,786		(23)			3.300	3.299		55,000	165,000	08/07/2019	09/01/2049
976843-BN-1	WISCONSIN PUBLIC SERVICE CORP	.		1,2	1.F FE		066.7990	13,359,700	20,000,000	19,872,468		2,931			2.850	2.883		47,500	570,000	11/15/2021	12/01/2051
97786#-AN-2	FERGUSON PLC	.	. C	1	2.A FE		097.6420	5,663,227	5,800,000	5,800,000					3.440		MN	17, 181	199,520	11/30/2017	11/30/2024
97786#-AP-7	FERGUSON PLC	.	. C	1	2.A FE		095.2850	2,286,838	2,400,000	2,400,000					3.510	3.509		7,254	84,240	11/30/2017	11/30/2026
980236-AQ-6	WOODSIDE FINANCE LTD		. C	1,2	2.A FE		095.9420	1,918,846	2,000,000	1,997,982		339			4.500	4.522		29,250	90,000	02/25/2019	03/04/2029
981811-AF-9	WORTHINGTON ENTERPRISES INC			1,2	2.C FE		083.5550	8,773,233	10,500,000	10,514,730		(1,444)			4.300	4.280			451,500	07/28/2017	08/01/2032
98389B-AN-0	XCEL ENERGY INC	.		1,2	2.A FE		889.2120	6,467,877	7,250,000	7,248,417		49			4.800		MS	102,467	348,000	09/08/2011	09/15/2041
98389B-AX-8	XCEL ENERGY INC			1,2	2.A FE	11,369,10		7,468,720	10,000,000	11,270,730		(33,917)			3.500		JD	29, 167	350,000	01/05/2021	12/01/2049
98419M-AK-6	XYLEM INC			1,2	2.B FE		584.2750	5,477,856	6,500,000	6,441,926		1,445			4.375	4.438		47,396		10/03/2016	11/01/2046
98420E-AB-1	XL GROUP LTD		. C	1	1.F FE		997.0860	752,414	775,000	832,215		(1,705)			5.250		JD	1,808	40,688	10/07/2016	12/15/2043
984851-AF-2	YARA INTERNATIONAL ASA		. C	1,2	2.B FE		097.2500	23,096,875	23,750,000	23,720,674		5,833			4.750	4.781	JD	94,010	1, 128, 125	05/24/2018	06/01/2028
984851-AG-0	YARA INTERNATIONAL ASA		. C	1,2	2.B FE	9,448,70		8,761,580	10,000,000	9,547,043		58,885		•••••	3.148		JD	23,610	314,800	04/20/2022	06/04/2030
984851-AH-8	YARA INTERNATIONAL ASA		. C	1,2	2.B FE		0 . 110.5440	19,897,848	18,000,000						7.378	7.376		173,383		11/08/2022	11/14/2032
98978V-AK-9	ZOETIS INC	·		1,2	2.A FE		599.1860		13,500,000			3,339			4.500	4.528		81,000	607,500	11/09/2015	11/13/2025
98978V-AM-5	ZOETIS INC	·		1,2	2.A FE		085.2670	10,232,052	12,000,000	13,374,216		(39, 165)			3.950	3.244		143,517	474,000	04/28/2021	09/12/2047
98978V-AN-3	ZOETIS INC	·		1,2	2.A FE	2,480,69		2,148,984	2,200,000	2,389,571		(41,120)			3.900	1.846	JJ	31,222	85,800	09/30/2021	08/20/2028
A3158#-AC-3 C1466#-AA-6	CANADIAN PACIFIC RAILWAY LTD			1	1.G PL		098.7230	24,680,721	25,000,000	25,000,000		(25)			3.410	3.407 5.359		369,417	852,500	07/25/2017	07/25/2024
C5847*-AB-9	Mosaic Forest Management Limit		. A	4	2.8		299.8700					(25)			6.160	6.153					03/03/2024
F3420#-AA-4	OL STADECO		. A	4	2.B Z				22,072,000	22,072,000				400.000	I		JD		220,300	08/30/2005	08/30/2025
G1591#-AS-1	BRITVIC PLC		. В	4	2.B Z	21,672,00			4.000.000	4.000.000				400,000	5.830	4.030				12/04/2023	06/30/2044
G1591#-AS-1 G1696#-BP-0	BUNZL FINANCE PLC	-		4	2.C										4.090					02/20/2014	02/20/2024
G1696#-BP-0 G1696#-BQ-8	BUNZL FINANCE PLC	·		4	2.A				8,000,000	8,000,000					3.970	3.969			317,600	11/21/2022	11/21/2031
G2616#-AF-8	DCC PLC	.		1	2.A	5,000,00		4,966,674	5,000,000	5,000,000		l			4.530	4.010				05/21/2014	05/21/2024
G2616#-AF-8	DCC PLC	· ··· ··		1	2.B		096.7300		13.000,000	13.000,000					4.670		AO		607,100	04/04/2019	05/21/2024
G2616#-AU-5	DCC PLC	· ··· ··		1	2.B		095.1740		6,500,000	6,500,000					4.770	4.769			310,050	04/04/2019	04/04/2029
G2616#-BA-8	DCC TREASURY 2014 I IMITED			,	2.B		0 . 102.8690		11,500,000	11,500,000					5.890		.ID		677,350	12/15/2022	12/15/2028
G2616#-BB-6	DCC TREASURY 2014 LIMITED	.		4	2.B			11,829,907	19,000,000	19,000,000					6.000	5.889	•• •••••			12/15/2022	12/15/2028
G2616#-BB-6 G2616#-BC-4	DCC TREASURY 2014 LIMITED	.		4	2.B		0 . 103.2600								6.120	6.119			979,200	12/15/2022	12/15/2030
G4588#-BQ-3	INTERMEDIATE CAPITAL GROUP PLC	.		1	2.B		099.2070		2.000,000	2.000,000					4.760	4.718			979,200	04/24/2019	04/24/2024
U4JUUT-DU-J	INTLUMEDIATE VARITAL VIOUR FLV			1	4.D	2,000,00	· 55.2010	1,304,143							4.700	4./10	nυ	11 , 1 10	უე, ՀՍՍ	01/24/2019	04/ 44/ 4024

SCHEDULE D - PART 1

							Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	Co	odes	6	7	ı	Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			In	nterest		Da	tes
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		Ce		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n		Symbol	Cost	Value	Value	Value	Value	(Decrease)	,	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
G4588#-BR-1	INTERMEDIATE CAPITAL GROUP PLC	, , , , , , , , , , , , , , , ,	1	2.B		97.2500	7,099,229	7,300,000	7,300,000	(200:000)	7 1001 011011	. tooogzou	74.45	4.990	4.986	MS	96, 127	364,270	03/26/2019	03/26/2026
G4588#-BS-9	INTERMEDIATE CAPITAL GROUP PLC		1	2.B	12,000,000	96.2790	11,553,454	12,000,000	12,000,000					5.350	5.348	MS	169,417	642,000	03/26/2019	03/26/2029
G4938#-AA-6	IRISH RESIDENTIAL PROPERTIES LTD			2.C PL		92.8170	16,707,078	18,000,000						3.440	3.440	MS	199,520	623,700	03/20/2019	03/10/2027
G73340-AL-7	ROLLS ROYCE & PARTNERS FINANCE			2.0 FE		98.0720		2,400,000	2.400.000					4.350	4.350	FΔ			02/11/2019	06/13/2026
G73340-AN-3	ROLLS ROYCE & PARTNERS FINANCE		1	2.0 FE			2,861,368	3,000,000	3,000,000					4.610	4.609	FA	53,783		02/11/2019	02/11/2031
G73340-AW-3	ROLLS ROYCE & PARTNERS FINANCE		1	2.0 FE			1.922.700	2.000,000	2.000.000					4.610	4.609	FA	35.856	92,200	04/11/2019	02/11/2031
G73340-AX-1	ROLLS ROYCE & PARTNERS FINANCE		1	2.0 FE				3,800,000	3,800,000					4.700	4.700	FA		178,600	04/11/2019	06/13/2033
G8090*-AD-9	FIRST OMEGA SHIPPING INC		1	2.0	28,000,000	82.4210	23,077,927	28,000,000	28,000,000					3.980	3.980	MS	371,467		01/31/2020	03/01/2035
J0835#-AR-8	COSTCO WHOLESALE JAPAN			1.E			21,800,426	21,267,546	21,267,546				1.312.777	1.840	1.840	MN	58.698		11/07/2023	11/07/2038
N7002#-AC-8	PERFETTI VAN MELLE GROUP B.V.			2.A Z		. 102.7570	1.027.568	1.000.000	1.000.000				1,012,777	6.010	6.010	Α0			10/26/2023	10/26/2033
N7891*-AB-8	AVR		1	2.A PL		97.5530	9,755,319							4.320	4.322	.ID	217,200		12/10/2014	12/10/2024
P4368#-AA-5	FORTIS TCI LIMITED	0	1	2.C	6,000,000	95.2790	5,716,717	6,000,000	6.000.000					4.750	4.749	ID		285,001	12/18/2014	12/18/2029
Q0458*-AF-6	AQUASURE	o	1	1.G FE	9,994,932		9,332,142	9,994,932	9,995,043		(8)			4.320	4.320	.l.I		431,781	01/15/2019	01/12/2034
Q0697#-AB-2	AUSGRID	c	1	2.A FE			32,178,343	35.000.000	35.000.000		(0)			3.600	3.599	ΔΩ			09/06/2017	10/01/2029
Q0832*-AG-1	AUSTRALIA PACIFIC AIRPORTS MELBOURNE PTY	0	1	2.A		85.4590	5.982.124	7,000,000	7.000.000					3.140	3. 140	ID		219,800	12/04/2019	12/04/2031
Q2312*-AA-9	CHARTER HALL PROPERTY TRUST		1	2.A FE		95.4640	15,274,198	16,000,000						4.610	4.609	50		737,600	08/24/2018	08/24/2028
Q3629#-AL-7	SA POWER NETWORKS GTD		1	1.G		95.0540		3.650.000	3.650.000					3.060	3.059	EA		111,690	08/10/2016	08/10/2026
Q3629#-AM-5	ETSA UTILITIES	0	1	1.G	5,000,000			5,000,000	5,000,000					3.160	3.160	EA	61.883	158,000	08/10/2016	08/10/2028
Q3629#-AP-8	SA POWER NETWORKS GTD	0	1	1.G		92.0690	2,762,080	3,000,000	3,000,000					3.160	3.560	EA		106,800	08/01/2019	08/01/2029
Q3629#-AP-6	SA POWER NETWORKS GTD	6		1.G			2,762,080	3,000,000	3,000,000					3.630	3.630	FA	45.375		08/01/2019	08/01/2030
Q3915*-AC-4	FLETCHER BUILDING LIMITED	0	1	2.0		95.1220	12,128,103	12,750,000	12,750,000					3.700	3.699		210,977	471,750	07/20/2016	07/20/2026
Q3974*-AA-6	GIP CAPRICORN FINCO PTY LTD		4	2.B PL			17,044,570	19.800.662	19.800.662					3.110		MJSD	155.661	615,801	07/20/2010	12/31/2034
Q5664#-AB-0	PORT OF MELBOURNE		1	2.B FE			28,267,697	30,000,000	30,000,000					4.270	4.269	MO3D			10/02/2018	10/01/2030
Q6518#-AD-2	NSW PORTS		1	2.B			4,783,416	5,000,000	5,000,000					3.710	3.709	Λυ II	82.444		01/21/2016	01/21/2026
Q6518#-AG-5	NSW PORTS		1	2.B	5,000,000	90.3920	4,519,587	5.000,000	5.000,000					4.160	4. 159	ΔΩ		208,000	04/11/2018	04/11/2033
Q6518@-AB-8	TRANSGRID		1	2.B FE	15,000,000	89.4900	13.423.427	15,000,000	15,000,000					3. 180	3. 179	MS		477,000	09/16/2016	03/16/2029
Q6518@-AE-2	TRANSGRID		1	2.B FE	20,000,000		18,516,729	20,000,000	20,000,000					3.550	3.549	Δ0	147,917	710,000	10/16/2017	10/16/2027
Q6646*-AA-7	NEW TERMINAL FINANCING COMPANY PTY LTD	С.	1	2.B		96.6570	1.159.890	1.200.000	1,200,000					3.730	3.727	MS		44,760	09/15/2015	09/14/2025
Q6646*-AB-5	NEW TERMINAL FINANCING COMPANY PTY LTD			2.B	5,000,000		4,728,401	5,000,000	5,000,000					3.830	3.829	MS	56,918	191,500	09/15/2015	09/14/2027
Q7160#-AR-0	ORICA FINANCE LIMITED		4	2.B		. 101.7010	7.678.450	7.550.000	7.550.000					5.820	5.819	AO	91.544		03/16/2023	10/16/2032
Q7450@-AN-0	PERTH AIRPORT PTY LIMITED		4 .	2.B	45,500,000		40 . 137 . 740	45.500.000	45.500.000					3.560	3.560	JJ	719.911		01/21/2021	01/21/2031
Q7794#-AN-3	QPH FINANCE CO PTY LTD		4	2.B FE		77.6770	10,486,368	13,500,000	13,500,000					3.400	3.400	FA		459,000	08/15/2022	08/15/2037
Q8562*-AF-2	SONIC HEALTHCARE LTD			2.B		88.1350	12,118,555	13,750,000	13.750.000					3.010	3.010	JJ	190.842	413,875	10/03/2019	01/15/2030
Q9194*-AF-6	TRANSURBAN QUEENSLAND	C	1	2.B FE		91.9850	15,637,400	17,000,000	17,000,000					3.550	3.550	.ID			12/20/2016	12/20/2028
Q9194*-AM-1	TRANSURBAN QUEENSLAND	C	1	2.B FE			10,349,416	11,200,000	11,200,000					4.060	4.059	MN	58,103	454,720	05/15/2019	05/15/2031
Q9326*-AA-8	UNIVERSITY OF NEW SOUTH WALES			1.B FE	5,000,000		4,334,772	5.000.000	5.000.000					3.970	3.970	MN		198,500	11/02/2017	11/02/2047
Q9389#-AH-3	VECTOR LIMITED	C	1	2.A			38.514.130	47,000,000	47.000.000					2.640	2.640	MS	375.687		03/03/2020	03/12/2032
Q9395*-AA-4	CFS RETAIL PROPERTY TRUST			1.F		97.1010	4,855,052	5,000,000	5,000,000					3.860	3.859	JD	5,361		12/21/2015	12/21/2025
Q9609*-AB-4	WESTCONNEX FINANCE CO PTY LTD	c	4	2.A FE		83.4770	3,756,477	4,500,000	4,500,000					3.080	3.080	JD	6,160	207,900	06/15/2021	06/15/2033
W2710@-AD-2	ELLEVIO SENIOR SECURED NOTES			2.B FE	20,000,000		18.811.081	20.000.000	20.000.000					3.190	3.178	FA	217.983	638,000	09/06/2016	10/26/2026
	. Subtotal - Bonds - Industrial and Miscella	aneous (l	Inaffiliated				,,													.,,
Obligations		(.		,	15,873,012,800	XXX	14, 159, 150, 313	15.783.549.089	15.834.632.804		(11, 109, 144)	13.583.279	2,598,720	XXX	XXX	XXX	162.456.817	578,036,089	XXX	xxx
00842B-AV-9	ABMT 2015-5 B3 - CMO/RMBS		4	1.A	211,574		166,564	204.953	212.287				_,	3.577		MON	611	7,571	10/15/2019	07/25/2045
00842C-AU-9	ABMT 2015-7 B3 - CMO/RMBS	. []	4	1.A	1,945,880		1,772,628	1,962,129	1,947,473		(380)			3.645		MON	5,959	71,541	03/20/2019	10/25/2045
00842V-AU-7	ABMT 2016-3 B3 - CMO/RMBS		4	1.A	1,972,750		1,777,510	1.991.341	1.975.345		727			3.795		MON	6.297	75,540	04/30/2019	08/27/2046
			1				1,777,010					1			5.022		, 201		, 55/ 20 10	, 50, 2,, 2010

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	ar								
1	2		Cod	les	6	7	ı	air Value	10	11	Change	in Book/Adi	usted Carrying	g Value			ı	nterest		Da	ites
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation.																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	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
05949A-HA-1	BOAMS 2004-E 2A6 - CMO/RMBS			4	1.A FM	376,789	88.8540	338, 175	380,595	379,981		(1,984)			4.999	4.230	MON	1,585	17,483	08/23/2004	06/25/2034
073914-C2-7	SAMI 1998-2 B - CMO/RMBS			4	1.A FM	33			4,068				58		0.091	11.156			6	02/01/2002	05/02/2030
073914-C3-5	SAMI 1998-2 C - CMO/RMBS			4	6. FM	253	5.7990	663	11,432	253					0.091	4.052	MON	1	16	05/14/2001	05/02/2030
17329P-CL-4	CMLTI 21INV1 A7A - CMO/RMBS			4	1.A	1,754,027		1,469,948	1,709,552	1,747,283		(4,570)			2.500	2.088	MON	3,562	42,739	06/30/2021	05/25/2051
17329R-CN-6	CMLTI 2021-INV2 A7A - CMO/RMBS			4	1.A	2,857,813		2,392,810	2,781,326	2,847,131		(6,079)			2.500	2.010	MON	5,794	69,533	08/13/2021	05/25/2051
26982L-AB-6	EMIR 2020-1 M1B - CMO/RMBS		C	4,5	1.E FE		99.9690	499,682	499,835	499,835					6.920	7.010	MON	576	57,453	01/27/2020	01/25/2030
33851G-AF-2	FSMT 2161NV A6 - CMO/RMBS			4	1.A		85.9840	1,614,274	1,877,404	1,921,806		(3,961)			2.500	1.978	MON	3,911	46,935	07/22/2021	08/25/2051
33851P-AE-5	FSMT 2021-51NV A5 - CMO/RMBS			4	1.A		86.7340	1,597,178	1,841,459	1,875,804		(4,308)			2.500	2.092	MON	3,836	46,036	06/18/2021	07/25/2051
36228F-2Q-8	GSR 2004-6F 3A3 - CMO/RMBS			4	1.A FM	154,974		150,593	153, 179	153,669		(183)			6.500	6.295	MON	830	9,957	03/29/2006	05/25/2034
36242D-BU-6	GSR 2004-9 5A7 - CMO/RMBS			4	1.A FM			250,250	255,687	255,654		(86)			4.667	4. 191	MON	994	10,741	07/29/2004	08/25/2034
46592E-AJ-5	JPMMT 2021-1 A5 - CMO/RMBS			4	1.A		65.3370	441,025	675,000	700,386		(1,730)			2.500	2.168	MON	1,406	16,875	01/19/2021	06/26/2051
46592X-AF-1	JPMMT 2021-13 A4 - CMO/RMBS			4	1.A	3,348,611		2,863,238	3,301,157	3,346,004		(1,222)			2.500		MON	6,877	82,529	10/26/2021	04/25/2052
466247-L2-7	JPMMT 2006-A2 5A4 - CMO/RMBS			4	1.A FM	32,048		61,500	63,735	32,060					6. 129	12.045	-	326	3,202	05/17/2007	11/25/2033
46645G-BB-3	JPMMT 156 B4 - CMO/RMBS			4	1.A	1,418,828		885,066	1,375,000	1,400,054		(4,829)			3.520		MON	4,033		12/17/2020	10/25/2045
46648H-BB-8	JPMMT 2017-2 B4 - CMO/RMBS			4	1.D FE	2,649,511		2, 189, 538	2,559,914	2,624,532		(9,250)			3.650		MON	7,787	94,292	06/30/2021	05/28/2047
46652V-AK-1	JPMMT 2021-4 A5 - CMO/RMBS			4	1.A	2,345,035		1,576,590	2,400,000	2,351,641		2,390			2.500		MON	5,000	60,000	03/26/2021	08/25/2051
585525-BJ-6	MRFC 1998-2 B1 - CMO/RMBS			4	1.A FM	1,839		1,886	1,893	1,878		3			6.750		MON	11	137	01/04/2001	06/25/2028
69359Y-AJ-6	PMTLT 2021-INV1 A9 - CMO/RMBS			4	1.A	3,559,146		3,031,825	3,493,640	3,549,050		(5,458)			2.500		MON	7,278	87,341	10/21/2021	07/25/2051
69371V-AM-9	PSMC 2018-1 A12 - CMO/RMBS			4	1.A	4,798		4,907	4,977	4,955		13			3.500		MON	15	174	03/08/2018	02/25/2048
74434U-CR-3	PHMS 94A B6 - CMO/RMBS		•••••	4	1.A FM		99.3650								6.730		MON	15		12/05/1996	04/29/2024
78471K-BK-6	SFPMT 2016-1 B3 - RMBS			4	1.A	234,743		177,550	249,851	238,414		1,711			3.396		MON	707	7,735	07/23/2020	11/26/2046
81744Y-AH-9	SEMT 2013-4 B3 - CMO/RMBS			4	1.A		90.6470	532, 163	587,069	597,082		(1,490)			3.437		MON	1,682	20,373	10/07/2020	04/27/2043
81745A-AG-2	SEMT 2013-5 B3 - CMO/RMBS		•••••	4	1.A	396,741		359,324		395,433		(961)			3.494		MON	1, 132	14, 198	06/18/2019	05/25/2043
81746L-CB-6 81746M-CC-2	SEMT 2015-3 BT - CMO/RMBS			4	1.A	95,573	93.8780	91,412		96,017		(445)			3.726		MON		6,736	08/08/2017	07/25/2045
81746M-CC-2	SEMT 2017-1 B3 - CMO/RMBS			4	1.A		76.7170		91, 152	96,017		(241)			3.127		MON	2.761		09/20/2018	11/25/2030
82280R-CE-7	SCOT 2017-1 B4 - CMO/RMBS			4	2.C FE		73.6120	129,065		947,897		(1,700)			3.507		MON			03/24/2021	04/25/2047
86359A-K4-4	SASC 2003-25XS A6 - RMBS			,	1.A FM		96.0540	129,065	15,662	10.698					4.815		MON			02/10/2021	08/25/2033
89175T-AA-6	TPMT 2018-4 A1 - CMO/RMBS			4	1.A FM	1,074,894		1.015.469	1,101,220	1.086.430		3.002			3.000		MON	2.753		08/21/2018	06/25/2058
94989U-AE-1	WFMBS 2018-1 A5 - CMO/RMBS			4	1.A	144,313		139.461	158,289	150.466					3.500		MON		5.540	10/16/2018	07/25/2047
97651L-CD-1	WIN 154 B3 - CMO/RMBS			4	1.A	1,319,694		1,162,074	1,266,747	1,310,360		(3,912)			3.768		MON	3.978		09/23/2019	06/20/2045
	WIN 2015-1 B4 - CMO/RMBS			4	1.A			484.713	545.278	556.432		(1,644)			3.870		MON	1.759	21.174	06/20/2019	01/20/2045
	Subtotal - Bonds - Industrial and Miscella	neous	s (Un	affiliated								(1,011)						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
	Mortgage-Backed Securities		(011		.,	33,642,277	XXX	28,066,614	33,233,031	33,576,689		(45,645)	58		XXX	XXX	XXX	83,342	1,049,125	XXX	XXX
05492T-AC-4	BBCMS 2020-C6 A3 - CMBS	I		4	1.A			9.438.327		11.065.226		(11.711)			2.390	2.276	MON	21.908	262,900	01/30/2020	02/18/2053
05492T-AC-4	BBCMS 2020-C6 A3 - CMBS	CF		4	1.A				20.000.000	20 . 118 . 264		(21,435)			2.390		MON	39.833	478,000	01/30/2020	02/18/2053
05493M-AE-4	BBCMS 2021-C11 A4 - CMBS			4	1.A			10,666,584	13,000,000	13,097,151		(14,304)			2.043		MON	22, 133		09/15/2021	09/15/2054
05493M-AE-4	BBCMS 2021-C11 A4 - CMBS	CF		4	1.A			10,666,584	13,000,000	13,096,993		(14,463)			2.043	1.922	MON	22, 133		09/15/2021	09/15/2054
054975-AD-9	BBCMS 2022-C18 A4 - CMBS			4	1.A	10,099,320		10,188,841	10,000,000	10,089,031		(10,141)			5.439	5.337	MON	45,325	543,900	11/18/2022	12/17/2055
054975-AD-9	BBCMS 2022-C18 A4 - CMBS	CF		4	1.A	30,297,960	. 101.8880	30,566,524	30,000,000	30,267,360		(29,441)			5.439	5.337	MON	135,975		11/18/2022	12/17/2055
054976-AD-7	BBCMS-22C17-A4 - CMBS			4	1.A	26,258,388		24,283,665	26,000,000	26,223,575		(26,798)			4.174	4.062	MON	90,437		08/16/2022	09/15/2055
05525M-AA-4	BAMLL 2014-520M A - CMBS			4	1.A			13,987,176	17,900,000	18,252,204		(27,826)			4.325	4.045	MON	43,013	759,573	02/20/2015	08/16/2046
05538U-AA-1	BBUBS 2012-SHOW A - CMBS	CF		4	1.A FM	15,449,802		14,018,782	15,000,000	15,032,285		(43,716)			3.430		MON	42,878	514,530	11/01/2012	11/07/2036
05538U-AC-7	BBUBS 2012-SHOW B - CMBS			4	1.B FM		91.8320	4,591,617	5,000,000	5,010,830		(14,877)			3.882		MON	16, 176	194, 110	11/01/2012	11/07/2036
05550M-AS-3	BBCMS 2019-C3 A3 - CMBS			4	1.A		91.7920	13,445,651	14,648,000	13,602,897		135,892			3.319	5.038	MON	40,514	324, 111	04/12/2023	05/17/2052

SCHEDULE D - PART 1

								Showing All Lor													
1	2		Cod	les	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carrying	g Value			li	nterest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
05553R-AC-4	BBCMS 2023-C19 A5 - CMBS			4	1.A	7,724,887	. 102.6950	7,702,113	7.500.000	7.711.432		(13.455)			5.451	5.080	MON	34.069	272,550	04/10/2023	04/17/2056
05553R-AZ-3	BBCMS 2023-C19 CTF - CMBS			4	1.A		. 100.5410		16,860,000	16,786,293					5.753		MON		373,370	09/26/2023	04/17/2056
055985-AD-7	BMO 2023-C6 A4 - CMBS			4	1.A		. 103.3440	20,668,871	20,000,000	20, 193, 489		(6,429)			5.679	5.578	MON	94,652	378,607	08/11/2023	09/15/2056
055988-AC-3	BMO 2023-C5 A4 - CMBS	L	l	4	1.A	25,249,993		25,488,181	25,000,000	25,236,396		(13.597)			5.494		MON	114.465	686,787	05/24/2023	06/16/2056
05602Q-AY-9	BMO 2022-C3 A5 - CMBS			4	1.A			20,314,281	20,000,000	20,535,879		(52,227)			5.313	4.953	MON		1,062,520	09/20/2022	09/17/2054
05604F-AC-9	BWAY 2013-1515 A2 - CMBS	CF	l	2	1.A		93.9530	14,092,914	15,000,000	15,032,511		(36,822)			3.454	3.216			518,145	02/26/2013	03/10/2033
05609M-BZ-7	BMO 2022-C1 A2 - CMBS	ļ	l	4	1.A			14,529,134	15,500,000	15,787,108		(98,033)			3.281	2.606			508,555	02/10/2022	02/18/2055
05609X-AA-9	BX 22CLS A - CMBS	ļ	l	4	1.A	9,276,729		9.324.780	9.300.000	9.278.185		1.363			5.760		MON	44.640	535,680	10/06/2022	10/14/2039
06035R-AR-7	BANK 2018-BNK14 A3 - CMBS		l	4	1.A	5,049,777		4,737,467	5,000,000	5.021.391		(5.864)			3.966	3.855	MON	16.525	198,300	09/18/2018	09/17/2060
06035R-AR-7	BANK 2018-BNK14 A3 - CMBS	CF		4	1.A				20,000,000	20,085,564		(23,455)			3.966	3.855	MON		793,200	09/18/2018	09/17/2060
06539V-AD-0	BANK 2022-BNK39 A3 - CMBS			4	1.A	15, 149, 205	83.8880	12,583,168	15,000,000	15, 120, 146		(15,596)			2.675	2.560	MON			01/26/2022	02/18/2055
06539V-AD-0	BANK 2022-BNK39 A3 - CMBS	CF		4	1.A	15, 149, 205	83.8880	12,583,168	15,000,000	15, 120, 235		(15,506)			2.675	2.560	MON			01/26/2022	02/18/2055
06539W-BA-3	BANK 2020-BNK25 A4 - CMBS			4	1.A	5,049,600	86.4470	4,322,350	5,000,000	5,028,655		(5,993)			2.399	2.281	MON	9,996	119,950	01/27/2020	01/18/2063
06539W-BA-3	BANK 2020-BNK25 A4 - CMBS	CF		4	1.A		86.4470	19,882,812	23,000,000	23, 131, 813		(27,566)			2.399	2.281	MON	45,981	551,770	01/27/2020	01/18/2063
065402-BC-2	BANK 2019-BNK18 A4 - CMBS			4	1.A	13,389,844	87.3140	11,350,858	13,000,000	13,218,469		(39,823)			3.584	3.235	MON			05/21/2019	05/17/2062
065403-BC-0	BANK 2019-BNK17 A4 - CMBS			4	1.A		93.7890	31,644,419	33,740,000	34,305,978		(136,022)			3.714	3.342	MON	104,425	1, 153,011	06/01/2023	04/17/2052
065405-AD-4	BANK 2019-BNK16 A3 - CMBS			4	1.A	7,473,211	93.0810	6,934,546	7,450,000	7,438,640		(5,913)			3.741	3.766	MON	23,225	266,079	09/26/2023	02/16/2052
065405-AD-4	BANK 2019-BNK16 A3 - CMBS	CF		4	1.A		93.0810	24,201,100	26,000,000	26, 123, 723		(29,390)			3.741	3.629	MON	81,055	972,660	02/01/2019	02/16/2052
06540A-AC-5	BANK 2019-BNK20 A2 - CMBS	CF		4	1.A	17,524,260	86.6020	15,026,480	17,351,271	17,463,069		(19, 108)			2.758	2.622	MON	39,879	480,857	09/13/2019	09/15/2062
06540B-BC-2	BANK 2019-BNK21 A4 - CMBS			4	1.A	12,574,566	88.9190	10,557,958	11,873,737	12,286,210		(76,373)			2.600	1.857	MON	25,726	308,717	03/04/2020	10/18/2052
06540B-BC-2	BANK 2019-BNK21 A4 - CMBS	CF		4	1.A	16,766,088	88.9190	14,077,277	15,831,649	16,383,616		(100,054)			2.600	1.855	MON	34,302	412,717	03/04/2020	10/18/2052
06540C-BA-4	BANK 2021-BNK35 A4 - CMBS	CF		4	1.A			30,748,047	38,000,000	38,285,780		(39,919)			2.031	1.916	MON	64,315	771,780	07/28/2021	06/17/2064
06540D-BC-8	BANK 2021-BNK36 A4 - CMBS	CF		4	1.A	25,247,900	81.6260	20,406,451	25,000,000	25, 190, 937		(25,840)			2.218	2.105	MON	46,208	554,500	09/24/2021	09/17/2064
06540D-BC-8	BANK 2021-BNK36 A4 - CMBS			4	1.A	5,049,580		4,081,290	5,000,000	5,038,168		(5, 187)			2.218	2. 105	MON	9,242	110,900	09/24/2021	09/17/2064
06540J-BB-7	BANK 2020-BNK26 A3 - CMBS	CF		4	1.A			32,093,771	38,000,000	38,226,950		(40,695)			2. 155		MON	68,242	818,900	03/02/2020	03/16/2063
06540L-BA-4	BANK 2021-BNK37 A4 - CMBS	CF		4	1.A			30,206,657	37,000,000	37, 288, 125		(38,876)			2.370	2.256		73,075	876,900	11/12/2021	11/18/2064
06540M-BH-7	BANK 2022-BNK41 A4 - CMBS	CF		4	1.A	14,099,512		12,865,498	14,000,000	14,080,740		(11,420)			3.916	3.772		45,689	537,982	04/25/2022	04/17/2065
06540X-BF-7	BANK 2019-BNK22 A3 - CMBS			4	1.A		86.9780	869,776	1,000,000	1,005,665		(1,007)			2.726	2.612		2,272	27,260	10/25/2019	11/17/2062
06541A-BB-5	BANK 2021-BNK31 A3 - CMBS	CF		4	1.A	26,258,024		21,086,517	26,000,000	26,177,703		(29,084)			1.771		MON	38,372	460,460	01/28/2021	02/18/2054
06541F-BA-6	BANK 2017-BNK4 A4 - CMBS			4	1.A	669,461		612,839	650,000	656,349		(2,152)			3.625	3.274		1,964	23,562	04/05/2017	05/17/2050
06541Q-AU-9	BANK 2022-BNK43 A4 - CMBS			4	1.A	16,411,655		15,078,993	16,250,000	16,389,566		(16,520)			4. 134	4.023		55,981	671,775	08/08/2022	08/17/2055
06541T-BA-6	BANK 2020-BNK29 A3 - CMBS			4	1.A	17, 168, 995		13,402,471	17,000,000	17,113,646		(18,089)			1.742	1.628		24,678	296, 140	11/20/2020	11/17/2053
06541U-BR-6	BANK 2020-BNK30 A3 - CMBS			4	1.A			12,820,917	16,000,000	16, 105, 219		(18,058)			1.650		MON	22,000	264,000	12/11/2020	12/17/2053
06541W-AX-0	BANK 2017-BNK5 A5 - CMBS			4	1.A		94.3470	8,791,216	9,318,000	8,675,664		107,814			3.390		MON	26,323	197,230	06/21/2023	06/17/2060
06541X-AF-7	BANK 2017-BNK7 A5 - CMBS			4	1.A	4,619,883		4,004,807	4,250,000	4,484,509		(63,208)			3.435	1.836		12, 166	145,988	10/29/2021	09/17/2060
07336D-AV-3	BBCMS 2023-C20 A4 - CMBS			4	1.A	25,248,368		25,262,601	25,000,000	25,236,902		(11,465)			5.310		MON	110,625	553, 125	06/21/2023	07/17/2056
08161N-AE-7	BMARK 2020-B16 A4 - CMBS	CF		4	1.A		86.5020	14,705,338		17, 101, 396		(18,207)			2.483	2.370		35, 176		01/24/2020	02/18/2053
08162C-AC-4	BMARK 2018-B6 A3 - CMBS			4	1.A	4,397,439		4,418,433	4,735,000	4,428,030		30,591			3.995	5.726		15,764	84,045	06/30/2023	10/13/2051
08162M-AW-8	BMARK 2020-B17 A4 - CMBS			4	1.A	8,079,931		6,603,761	8,000,000	8,046,009		(8,999)			2.042	1.919		13,615	163,376	03/03/2020	03/17/2053
08162P-AX-9	BMARK 2018-B1 A5 - CMBS			4	1.A	2,832,298	93.5230	2,571,871	2,750,000	2,783,467		(9,028)			3.666	3.309		8,401	100,815	01/19/2018	01/18/2051
08162Y-AD-4 08162Y-AD-4	BMARK 2019-B14 A4 - CMBS	CF		4	1.A		87.7430	877,432	1,000,000	1,005,425		(1,103)		•••••	2.795	2.679				11/05/2019	12/15/2062
08162Y-AD-4 08163B-BE-0	BMARK 2019-B14 A4 - CMBS	CF		4	1.A			17,987,364	20,500,000	20,611,214		(22,618)			2.795	2.6/9				11/05/2019	12/15/2062
· ·		UF		4	1.A				18,000,000	18,112,708		(20,084)		•••••		1.5/1		25,275			01/16/2054
08163B-BE-0 08163G-AT-7	BMARK 2020-B22 A4 - CMBS			4	1.A					10,066,750		(7,809)			1.685	1.564		14,042		12/18/2020	01/16/2054
U8 1636-A1-/	DMARK 2021-028 A4 - UMBS			4	I.A	13, 129,921	/9.53/0	10,339,870	13,000,000	13,098,502		(13,390)			1.980	1.86/	MUN	21,446	257,348	08/03/2021	08/1//2054

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			lı lı	nterest		Da	tes
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		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	Agguired	
				- Char	-,						(Decrease)		Recognized	value						Acquired	Date
08163G-AT-7	BMARK 2021-B28 A4 - CMBS	CF		4	1.A				17,000,000	17, 132, 314		(18,004)			1.980	1.864		28,044		08/03/2021	08/17/2054
08163L-AE-9	BMARK 2020-B21 A4 - CMBS			4	1.A	10,099,970			10,000,000	10,066,185		(8,925)			1.704		MON	14,203		11/20/2020	12/17/2053
12528Y-AE-3	CF 2019-CF2 A4 - CMBS	CF	· · · · · ·	4	1.A	22,432,972		19,220,033	22,211,000	22,334,825		(23,998)			2.624	2.509		48,561	582,728	09/26/2019	11/15/2052
12529T-AX-1	CF 2019-CF3 A4 - CMBS	.		4	1.A	5,233,750		5,009,546	5,772,000	5,293,340		64,458			3.006	4.578		14,456		11/17/2022	01/17/2053
12531W-BB-7	CFCRE 2016-C3 A3 - CMBS	CF	· ······	4	1.A	25,749,195		24,048,853	25,000,000	25, 159, 878		(81,433)			3.865	3.532		80,521	966,250	01/22/2016	01/10/2048
12531Y-AM-0	CFCRE 2016-C4 A3 - CMBS			4	1.A	5,562,412		5,250,438	5,507,542	5,505,484		(967)			3.014	3.012		13,833		05/04/2016	05/10/2058
12532B-AC-1	CFCRE 2016-C7 A2 - CMBS			4	1.A	8,264,203			8,862,787	8,426,776		128,059			3.585	5.579		26,480	317,758	09/26/2022	12/11/2054
12532B-AD-9	CFCRE 2016-C7 A3 - CMBS			4	1.A	1,029,993		937,978	1,000,000	1,009,218		(3,292)			3.839	3.493		3, 199		12/09/2016	12/11/2054
12591Y-BB-0	COMM 2014-UBS3 A3 - CMBS	.		4	1.A	4,380,963	99.4370	4,347,312	4,371,912	4,368,608		(2,433)			3.546	3.516		12,919	155,304	12/19/2018	06/12/2047
12592X-BD-7	COMM 2015-CCRE22 A5 - CMBS	CF		4	1.A	10,299,202		9,669,675	10,000,000	10,030,605		(33,899)			3.309	2.967		27,575	330,900	03/18/2015	03/12/2048
12595J-AJ-3	CSAIL 2017-CX10 A5 - CMBS			4	1.A	., .,	92.2610	2,767,838	3,000,000	3,035,666		(9,538)			3.458	3.111		8,645	103,734	11/17/2017	11/18/2050
12595X-AS-2	CSAIL 2018-CX12 A3 - CMBS			4	1.A	6, 184, 406		6,276,922	6,600,000	6,282,874		87,662			3.959	5.673		21,772	261,261	11/16/2022	08/17/2051
12595X-AT-0	CSAIL 2018-CX12 A4 - CMBS			4	1.A	7,355,804		7,285,255	7,735,000	7,392,788		36,984			4.224	0.000	MON	27,230	163,379	06/01/2023	08/17/2051
12597B-AT-6	CSAIL 2019-C17 A4 - CMBS	.		4	1.A	4,078,944		4,327,298	4,910,000	4,110,320		31,376			2.763	6.392		11,304	33,913	09/27/2023	09/17/2052
12597N-AS-2	CSAIL 2020-C19 A3 - CMBS	.		4	1.A	15,602,598	83.8640	14,869,090	17,729,965	15,936,852		248,404			2.561	4.482		37,836	454,029	08/19/2022	03/17/2053
12629N-AF-2	COMM 2015-DC1 A5 - CMBS			4	1.A	8,239,432		7,754,581	8,000,000	8,021,767		(27,782)			3.350	3.004		22,333	290,333	02/24/2015	02/12/2048
12634N-AT-5	CSAIL 2015-C2 A4 - CMBS			4	1.A	7,363,388	96.5020	7,468,263	7,739,000	7,472,129		108,741			3.504		MON	22,598	143,813	07/20/2023	06/15/2057
17322M-AW-6	CGCMT 2014-GC21 A5 - CMBS			4	1.A	2,749,887		2,685,090	2,700,000	2,700,371		(10,559)			3.855	3.478	MON	8,674	104,085	12/20/2018	05/10/2047
17331L-AA-5	CGCMT 2023-PRM3 A - CMBS			4	1.A	7,680,039		7,676,678	7,500,000	7,661,550		(18,489)			6.572	5.938		41,073	242,465	06/15/2023	07/12/2040
29425A-AE-3	CGCMT 2015-GC33 AAB - CMBS			4	1.A	93,439		85,979	87,739	88,427		(481)			3.522	2.457	MON	258	3, 138	10/12/2016	09/12/2058
36250P-AC-9	GSMS 2015-GC32 A3 - CMBS	.		4	1.A	4, 118, 162		3,940,100	4,077,689	4,077,669		(2,337)			3.498	3.459		11,886	142,638	07/16/2015	07/10/2048
36250P-AC-9	GSMS 2015-GC32 A3 - CMBS	CF		4	1.A	14,001,751	96.6260	13,396,338	13,864,144	13,864,074		(7,946)			3.498	3.459	MON	40,414	484,968	07/16/2015	07/10/2048
36252S-AU-1	GSMS 2019-GC38 A3 - CMBS	.		4	1.A	2,846,289	93.3250	2,706,425	2,900,000	2,857,115		7,927			3.703		MON	8,949	107,387	08/10/2022	02/12/2052
36252S-AU-1	GSMS 2019-GC38 A3 - CMBS	CF	.	4	1.A	15,149,250		13,998,753	15,000,000	15,073,028		(18,141)			3.703	3.593		46,288	555,450	02/13/2019	02/12/2052
36252S-AV-9	GSMS 2019-GC38 A4 - CMBS	.		4	1.A	2,700,478		2,537,566	2,695,000	2,676,988		(1,851)			3.968	4.115	MON	8,911	93, 149	06/27/2023	02/12/2052
36254K-AL-6	GSMS 2017-GS8 A4 - CMBS			4	1.A	15,809,486	92.8800	13,949,238	15,018,590	15,361,245		(90,601)			3.469	2.810		43,416	520,995	08/26/2022	11/14/2050
36255N-AS-4	GSMS 2018-GS9 A3 - CMBS		.	4	1.A	3,264,887	94.5970	2,908,843	3,075,000	3,202,080		(38,096)			3.727	2.538		9,550	114,605	02/01/2022	03/10/2051
36255N-AT-2	GSMS 2018-GS9 A4 - CMBS		.	4	1.A		93.8410	13,644,248	14,539,729	14,279,840		14,753			3.992	4.449		48,369	472,941	06/23/2023	03/10/2051
36257H-BP-0	GSMS 2019-GC40 A4 - CMBS	.	.	4	1.A	16,086,522		13,506,275	15,000,000	15,742,517		(131,858)			3.160	2.173		39,500	474,000	08/19/2022	07/10/2052
36258Y-BF-4	GSMS 2020-GC45 A4 - CMBS	CF	.	4	1.A	16,159,904	86.9020	13,904,344	16,000,000	16,094,661		(17,068)			2.658	2.545		35,440	425,344	01/10/2020	02/14/2053
36258Y-BF-4	GSMS 2020-GC45 A4 - CMBS	.	.	4	1.A	2,979,799		2,824,320	3,250,000	3,026,071		33,273			2.658	4.011		7, 199	86,398	08/04/2022	02/14/2053
36258Y-BH-0	GSMS 2020-GC45 AAB - CMBS	.	.	4	1.A	5,330,859		4,636,944	5,000,000	5,201,350		(58,556)			2.842	1.601		11,842	142, 140	10/05/2021	02/14/2053
36270G-AA-9	GSMS 2023-SHIP A - CMBS			4	1.A	9,541,134		9,776,627	10,082,684	9,571,112		29,978			4.322	6.484	MON	36,317	73,845	10/25/2023	09/13/2038
46590J-AW-7	JPMBB 2015-C32 A5 - CMBS	CF		4	1.A	25,749,800		23,777,220	25,000,000	25, 117, 107		(80,439)			3.598	3.249	MON	74,963	899,550	10/19/2015	11/18/2048
46590M-AS-9	JPMCC 2016-JP2 ASB - CMBS			4	1.A	920,423		869,118	901,685	903,709		(1,188)			2.713	2.398		2,039	24,463	10/17/2016	08/17/2049
46637T-AA-8	JPMCC 2012-WLDN A - CMBS	.		4	2.B FM	12,285,217		9,421,076	12,103,746	12,103,671		(5,782)			3.905	3.884	MON	39,392	474,536	05/22/2012	05/07/2030
46644F-AD-3	JPMBB 2015-C28 A4 - CMBS	CF	.	4	1.A	19,569,981		18,301,684	19,000,000	19,053,098		(66,240)			3.227	2.879		51, 101	613,206	04/02/2015	10/19/2048
46644U-AZ-1	JPMBB 2015-C30 A4 - CMBS	CF	.	4	1.A	16,070,517	96.8240	15,406,124	15,911,419	15,920,877		(26,599)			3.551	3.431		47,082	582,635	07/17/2015	07/17/2048
46644U-BA-5	JPMBB 2015-C30 A5 - CMBS	.	.	4	1.A	3,089,414		2,860,605	3,000,000	3,012,616		(10,751)			3.822	3.460		9,555	114,654	12/17/2015	07/15/2048
46645L-AZ-0	JPMBB 2016-C1 ASB - CMBS	.		4	1.A	151,898		140,282	143,469	144,618		(667)			3.316	2.392		396	4,757	10/25/2016	03/17/2049
46647T-AS-7	JPMCC 2017-JP5 A5 - CMBS			4	1.A	11,480,000		10,423,709	11,000,000	11, 152,025		(54,624)			3.723	3.199		34, 129	409,552	04/11/2017	03/17/2050
553514-AC-4	MSBAM 2012-CKSV A2 - CMBS	CF	.	4	1.A FM	14, 101, 610		11,123,351	13,733,113	13,734,404		(34,743)			3.277	3 . 136		37,503	450,034	12/13/2012	10/18/2030
553514-AL-4	MSBAM 2012-CKSV C - CMBS	.		4	1.A FM	3, 146, 293	57.2960	2,864,784	5,000,000	3, 146, 293		(86)	1,856,333		4.416	6.970	MON	18,399	216,514	09/25/2012	10/18/2030
61690Q-AE-9	MSBAM 2015-C23 A4 - CMBS	CF	.	4	1.A	10,299,727		9,682,766	10,000,000	10,036,675		(35, 143)			3.719	3.368		30,992	371,900	06/05/2015	07/15/2050
61691G-AS-9	MSBAM 2016-C32 A4 - CMBS	. [.	4	1.A	12, 198, 616	95.4160	10,471,865	10,975,000	11,622,819		(223,674)			3.720	1.575	MON	34,023	408,270	05/27/2021	12/17/2049

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
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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	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
61691N-AD-7	MSC 2017-HR2 A3 - CMBS	CF		4	1.A	25,021,177	93.1900		24,774,833	24,846,961		(23,724)			3.330	3.236	MON	68,750	825,002	12/12/2017	12/16/2050
61691N-AE-5	MSC 2017-HR2 A4 - CMBS			4	1.A	8,045,790	94.2630	8,266,876	8,770,000	8,198,560		123,556			3.587	5.441	MON	26,215	314,580	09/29/2022	12/16/2050
61691Q-AD-0	MSC 2018-L1 A3 - CMBS	.		4	1.A	5,030,251		5,092,123	5,333,500	5,080,405		47,543			4. 139	5.359		18,396	220,754	12/20/2022	10/17/2051
61691R-AE-6	MSC 2018-H4 A4 - CMBS	.		4	1.A	21,347,496		21,853,915	22,698,115	21,448,976		101,480			4.310	5.615	MON	81,524	430,959	09/19/2023	12/15/2051
61692B-BP-4	MSC 2020-HR8 A4 - CMBS			4	1.A	13,539,216	83.1860	13,097,673	15,745,000	13,898,095		230,333			2.041	4. 172	MON	26,780	305,589	06/22/2023	07/17/2053
61692C-AZ-1	MSC 2021-L6 A3 - CMBS	.		4	1.A	31,670,602	81.3150	25,858,291	31,800,000	31,603,610		(22,228)			2.196	2.264	MON	58, 194	665,388	10/12/2023	06/17/2054
61765D-AU-2	MSC 2015-MS1 A4 - CMBS	CF	.	4	1.A			9,517,294	10,000,000	10,034,860		(35,386)			3.779	3.425	MON	31,492	377,900	06/25/2015	05/15/2048
61766C-AE-9	MSC 2016-UBS9 A4 - CMBS	CF	.	4	1.A	15,448,919	95.4190	14,312,907	15,000,000	15,087,347		(51,627)			3.594	3.242	MON	44.925	539, 100	02/19/2016	03/17/2049
61766E-BE-4	MSBAM 2016-C29 A4 - CMBS			4	1.A	6,952,138		6.400.796	6,750,000	6,792,266		(23, 173)			3.325	2.972		18.703	224,437	04/22/2016	05/17/2049
61766N-BA-2	MSBAM 2016-C30 A4 - CMBS			4	1.A	5,447,433		4,782,666	5, 112, 335	5,258,008		(60,369)			2.600	1.319	MON	11,077	132,921	12/01/2020	09/17/2049
61767C-AV-0	MSBAM 2017-C33 A5 - CMBS	CF	1	4	1.A	17,508,781		16,060,270	17,000,000	17,169,987		(56.036)			3.599	3.248		50.986	611,830	05/04/2017	05/17/2050
61767Y-AZ-3	MSC 2018-H3 A5 - CMBS		1	4	1.A	7,003,243		7,123,196	7,462,042	7,090,277		69.892			4.177	5.463		25,974	311,689	09/28/2022	07/17/2051
61770K-AX-3	MSC 2020-L4 A3 - CMBS		1	4	1 A	12,351,651		12.461.629	14,205,000	12.630.941		217 .678			2.698	4 .845				09/14/2022	02/18/2053
65486X-AA-1	NJ 23GSP A - CMBS			4	1.A FE	5,081,841		5,265,160	5,020,000	5,081,820		(20)			6.481	6.353		27.111		12/08/2023	01/12/2039
682413-AA-7	ONP 2021-PARK A - CMBS			4.5	1.A	2,900,000	95.0000	2,755,009	2,900,000	2,900,000		(20)			6.176	6.244		8,458	170,580	02/10/2021	03/17/2036
74824D-AA-8	OCMT 2013-OC A - CMBS	CF		4,5	1.A			9,408,395		10,016,955		(24.571)			3.275	3.036				01/10/2013	01/13/2037
74824D-AG-5	QCMT 2013-QC B - CMBS			4	1 A	8, 199, 736		6,892,163	8,000,000	8,013,512		(19,799)			3.376	3 136			270,080	01/10/2013	01/13/2037
78413M-AA-6	SFAVE 2015-5AVE A1 - CMBS			4	1.A	9.928.000		7,228,975	9,800,000	9.879.048					3.872	3. 799				02/19/2015	01/13/203/
90117P-AC-9	AOTA 2015-1211 1A2 - CMBS	CF		4	1.A			16,429,580		18,086,303					3.901		MON	58,508	702,090	08/07/2015	08/10/2035
90117P-AC-9 90269P-AA-9	UBSBM 2012-WRM A - CMBS	CF		4	1.A FM				301,056	301.167					3.901	3.394			11,028	08/07/2015	06/10/2035
90269P-AG-6	UBSBM 2012-WRM B - CMBS			4	1.A FM	5,099,768		4.520.433	5,000,000	4,996,382		(3,618)			4.163	4. 126				06/22/2012	
90276E-AE-7	UBSCM 2017-C1 A4 - CMBS			4	1.A FM	3,099,768			3,000,000			(3,618)			3.460	5.388				12/21/2022	06/12/2030
				4	1.A	., ., .						59,424				3.375		5.431			06/17/2050
90276E-AH-0	UBSCM 2017-C1 AS - CMBS			4	1.A		91.4130		1,750,000			(5,723)			3.724				65, 170	05/31/2017	06/17/2050
90276R-BD-9	UBSCM 2017-C4 A3 - CMBS	CF		4				23,575,001	25,230,904	25,787,151					3.301	2.587			832,872	09/23/2021	10/17/2050
90276U-AW-1	UBSCM 2017-C6 A4 - CMBS			4	1.A			22, 136, 399	23,607,585	23,666,461		(38, 138)			3.320	3. 169		65,310	783,725	12/01/2017	12/16/2050
90276U-AX-9	UBSCM 2017-C6 A5 - CMBS			4	1.A	3,604,976		3,182,558	3,500,000	3,542,009		(11,314)			3.580	3.229		10,440		12/01/2017	12/16/2050
90276V-AE-9	UBSCM 2018-C8 A4 - CMBS			4	1.A	4,857,234	94.0440	4,457,694	4,740,000	4,790,665		(12,970)			3.983		MON	15,733		08/23/2018	02/17/2051
90276V-AE-9	UBSCM 2018-C8 A4 - CMBS	CF	· ······	4	1.A	20,580,660		18,808,835	20,000,000	20,248,385		(62,532)			3.983	3.641		66,383	796,600	08/23/2018	02/17/2051
90276W-AS-6	UBSCM 2017-C7 A4 - CMBS			4	1.A	2,849,169		2,802,663	3,040,000	2,884,255		33,968			3.679	5. 134		9,320	111,842	12/15/2022	12/16/2050
90276W-AV-9	UBSCM 2017-C7 AS - CMBS			4	1.A	1,029,936		922,607	1,000,000	1,012,339		(3, 199)			4.061	3.712		3,384	40,610	12/20/2017	12/16/2050
90276W-AV-9	UBSCM 2017-C7 AS - CMBS	CF	.	4	1.A	12,359,226		11,071,288	12,000,000	12,148,100		(38,380)			4.061	3.712		40,610	487,320	12/20/2017	12/16/2050
90276Y-AE-3	UBSCM 2019-C16 A4 - CMBS	.		4	1.A	11,329,916			11,000,000	11, 178,712		(34,051)			3.605	3.255		33,044	396,528	03/27/2019	04/17/2052
90353K-AX-7	UBSCM 2018-C13 A3 - CMBS	.		4	1.A	3,215,268		2,711,867	2,831,861	3,008,251		(30,627)			4.069	2.209		9,603	115,240	02/20/2020	10/17/2051
90353K-AY-5	UBSCM 2018-C13 A4 - CMBS	CF		4	1.A	20,599,922		18,965,518	20,000,000	20,296,529		(63, 137)			4.334	3.979		72,240	866,880	09/21/2018	10/17/2051
92890F-AV-8	WFRBS 2014-C20 ASB - CMBS			4	1.A		99.7240	2	2	2					3.638	2.060				09/29/2016	05/17/2047
92939H-AZ-8	WFRBS 2014-C23 ASB - CMBS	.	.	4	1.A		99.1480	69,008	69,601	69,846		(517)			3.636	2. 163		211	2,531	09/29/2016	10/17/2057
94989J-BA-3	WFCM 2015-C28 ASB - CMBS	.	.	4	1.A	272,425		253,864	257,993	259,256		(1,154)			3.306	2.376		711	8,529	10/05/2016	05/15/2048
94989K-AV-5	WFCM 2015-C29 A4 - CMBS			4	1.A	1,648,384	96.9070	1,531,125	1,580,000	1,590,787		(9,068)			3.637	3.048		4,789	57,465	01/09/2017	06/17/2048
94989K-AV-5	WFCM 2015-C29 A4 - CMBS	CF		4	1.A	25,749,050	96.9070	24,226,665	25,000,000	25,090,707		(87,573)			3.637	3.287	MON	75,771	909,250	06/19/2015	06/17/2048
94989T-AZ-7	WFCM 2015-LC22 A4 - CMBS	CF	.	4	1.A		96.6160	12,560,063	13,000,000	13,057,486		(45,775)			3.839	3.485	MON	41,589	499,070	09/15/2015	09/17/2058
94989T-BA-1	WFCM 2015-LC22 ASB - CMBS	.		4	1.A	428,991	98.1110	392,864	400,429	403,525		(2,130)			3.571	2.409	MON	1, 192	14,299	10/05/2016	09/17/2058
94989W-AS-6	WFCM 2015-C31 A4 - CMBS			4	1.A	5, 149, 960	96.2720	4,813,596	5,000,000	5,024,294		(17,382)			3.695	3.343	MON	15,396	184,750	10/29/2015	11/18/2048
94989W-AS-6	WFCM 2015-C31 A4 - CMBS	CF	.	4	1.A				20,000,000	20,097,174		(69,527)			3.695	3.343	MON	61,583	739,000	10/29/2015	11/18/2048
94989Y-AZ-6	WFCM 2016-C32 A4 - CMBS	CF		4	1.A			15,482,371	16,145,000	16,251,951		(63,317)			3.560	3. 157	MON	47,897	574,762	05/11/2016	01/17/2059
95000H-BH-4	WFCM 2016-LC24 AS - CMBS	. [.1	4	1.A	1.016.031			1.025.000	1.021.292					3.367	3.484		2.876	34.512	01/11/2017	10/18/2049

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	ar								
1	2	es	6	7		Fair Value	10	11			iusted Carrvin	g Value			ı	nterest		Da	ates		
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CUSIP		0		D = = = 1	Admini-	A =4=1	Obtain		Den	Adjusted	Valuation	(Amor-	Temporary	Adjusted	D-4-	Effective	\A/I===	Amount	Amount		Contractual
	Barriera	d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received	A	Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
95000L-AZ-6	WFCM 2016-C33 A4 - CMBS			4	1.A	3,487,395	95.3720		3,700,000	3,530,686		43,291			3.426	5.740		10,564	73,945	05/24/2023	03/17/2059
95000P-AE-4	WFCM 2016-C37 A5 - CMBS			4	1.A	9,449,609	95.7720		10,000,000	9,533,065		83,455			3.794		MON	31,617	189,700	05/30/2023	12/15/2049
95000X-AE-7	WFCM 2017-C39 A4 - CMBS			4	1.A	7,466,731		7,524,648	8,105,000	7,603,029		133, 181			3.157	5.218		21,323	255,875	12/21/2022	09/16/2050
95000Y-AX-3	WFCM 2017-C40 A3 - CMBS	ļ		4	1.A	13,231,510		12,697,096	13,500,000	13,239,709		68,431			3.317	3.890		37,316	447,795	11/01/2022	10/17/2050
95000Y-AY-1	WFCM 2017-C40 A4 - CMBS			4	1.A	5, 149, 795		4,719,902	5,000,000	5,057,264		(16,204)			3.581	3.231		14,921	179,050	10/05/2017	10/17/2050
95000Y-AY-1	WFCM 2017-C40 A4 - CMBS	CF		4	1.A	10,960,898	94.3980	10,383,785	11,000,000	10,974,057		2,664			3.581		MON	32,826	393,910	08/23/2018	10/17/2050
95001G-AD-5	WFCM 2017-C42 A3 - CMBS			4	1.A	6,803,344		5,869,208	6,310,000	6,623,102		(78,639)			3.330	1.942		17,510	210, 123	09/28/2021	12/16/2050
95001L-AU-6	WFCM 2018-C43 A4 - CMBS	ļ		4	1.A	10, 176, 648		8,979,889	9,425,000	9,938,859		(124,309)			4.012	2.570		31,511	371, 110	06/28/2023	03/17/2051
95001M-AF-7	WFCM 2017-C38 A5 - CMBS			4	1.A	5,577,058		5,649,487	6,013,000	5,632,366		55,309			3.453		MON	17,302	103,814	06/01/2023	07/15/2050
95001N-AX-6	WFCM 2018-C45 A3 - CMBS			4	1.A	3, 129, 596			3,365,299	3,147,204		14,345			3.920		MON	10,993	131,924	11/17/2022	06/15/2051
95001Q-AT-8	WFCM 2018-C46 A3 - CMBS			4	1.A	2,545,761	95.6150		2,648,601	2,562,254		16,493			3.888	5.285	MON	8,581	60,070	05/23/2023	08/17/2051
95002B-AE-3	WFCM 2019-C53 A4 - CMBS			4	1.A	7, 162, 977	89.4780	6,881,265	7,690,497	7,252,240		64,762			3.040	4. 167	MON	19,483	233,791	08/09/2022	10/17/2052
95002D-BD-0	WFCM 2018-C47 A3 - CMBS	CF		4	1.A	24,361,268	95.4300	23,018,616	24, 121, 046	24,224,019		(23,869)			4.175	4.055	MON	83,921	1,007,054	10/09/2018	09/16/2061
95002E-BA-4	WFCM 2020-C55 A4 - CMBS	CF		4	1.A	28,278,012	85.8470	24,037,191	28,000,000	28, 161,552		(30,874)			2.474	2.359	MON	57,727	692,720	02/07/2020	02/18/2053
95002E-BA-4	WFCM 2020-C55 A4 - CMBS			4	1.A	829,877	85.8470	815,548	950,000	849,809		14,785			2.474	4.613	MON	1,959	23,503	08/25/2022	02/18/2053
95002U-AD-3	WFCM 2020-C58 A3 - CMBS			4	1.A	8,079,896	84.1010	6,728,070	8,000,000			(10,929)			1.810	1.672	MON	12,067	144,800	12/03/2020	07/15/2053
95002U-AD-3	WFCM 2020-C58 A3 - CMBS	CF		4	1.A	15, 149, 805	84.1010	12,615,131	15,000,000	15,111,828		(20,755)			1.810	1.661	MON	22,625	271,500	12/03/2020	07/15/2053
95003D-BD-9	WFCM 2021-C60 A3 - CMBS	L		4	1.A	5,049,895	82.2330	4,111,646	5,000,000	5,035,866		(5,906)			2.061	1.935	MON	8,588	103,050	07/16/2021	08/17/2054
95003D-BD-9	WFCM 2021-C60 A3 - CMBS	CF		4	1.A		82.2330	27 , 136 , 864	33,000,000	33, 236, 997		(38,698)			2.061	1.935	MON	56,678	680,130	07/16/2021	08/17/2054
96221T-AE-7	WFRBS 2014-LC14 A5 - CMBS			4	1.A		99.7650	153,496	153,858	153,858		(338)			4.045	3.668	MON	519	6,224	02/04/2014	03/15/2047
1039999999	Subtotal - Bonds - Industrial and Miscella	neou	s (Un	affiliated) -	·															
	Mortgage-Backed Securities		- (-		,	1,975,970,796	XXX	1,778,341,309	1,963,138,430	1,960,570,275		(1,549,428)	1,856,333		XXX	XXX	XXX	5,451,008	59,862,170	XXX	XXX
00179V-AB-2	AMSR 2021-SFR2 B			4	1.D FE	3,910,191			4,400,000	3,994,411		84,220			1.777	5.584		7,039	45,610	05/24/2023	08/18/2038
00179V-AD-8	AMSR 2021-SFR2 D			4	2.B FE			990.488	1,100,000	1,098,609		(853)			2.278	2.299		974	25,058	06/23/2021	08/18/2038
009088-AB-1	AIR CANADA 2015-2 PASS THROUGH TRUSTS - ABS		A	1	2.B FE	5,556,061	90.0000	4,883,287	5,425,874	5.497.371		(14,422)			4. 125	3.704		9.947	223,817	02/21/2020	06/15/2029
009089-AA-1	AIR CANADA 2013-1 PASS THROUGH TRUST - ABS		A	1	2.B FE	9,551,477		8,780,787	9,242,934			(58,410)			4. 125	3.340		48,718	381,271	09/26/2019	11/15/2026
00908P-AA-5	AIR CANADA PASS THROUGH CERTIFICATES SERIES	[A	1	1.0 FE				8.928.000	8.928.000					3.300		JJ			12/07/2017	07/15/2031
00908P-AB-3	AIR CANADA PASS THROUGH CERTIFICATES SERIES	l	Α	1	1.F FE	1,283,400		1,112,759	1,283,400	1,283,400					3.550	3.550		21,009	45,561	12/07/2017	07/15/2031
009090-AA-9	AIR CANADA 2015–1 PASS THROUGH TRUST	[Α	4	1.F FE			9,349,063	10,052,756	9,904,609		35 186			3.600	4 . 158			362, 181	09/30/2022	09/15/2028
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS THROUGH	ľ	/	1	1.F FE	3,911,625		3,617,052	3.911.625	3.911.625					3.650	3.649			142,774	01/04/2017	08/15/2030
02376W-AA-9	AMERICAN AIRLINES 2016-1 PASS THROUGH TRUSTS		l	1	2.0 FE	4, 165, 423		3,650,999	4,001,117	4,076,329		(14.732)			4.100	3.500	.l.l		164,046	08/26/2016	07/15/2029
02377B-AA-4	AMERICAN AIRLINES 2015-1 PASS THROUGH TRUSTS		l	1	2.0 FE	2,901,193			2,901,193	2,901,284		(14,732)			4.100	3.997	MS		116,048	09/10/2015	03/22/2029
02377C-AA-2	AMERICAN AIRLINES 2017-2 PASS THROUGH TRUSTS	l	l	1	2.B FE	2.085.487		1.807.169	2.064.838	2,901,284		(1.551)			3.600		AO	15.693	74,334	12/20/2017	04/15/2031
02378W-AA-7	AMERICAN AIRLINES 2017-2 PASS THROUGH TRUSTS		l	1	3.A FE	, .,	96.9590	587,209	605,625	549.595		(1,331)			4.950	15.691				05/05/2020	08/15/2026
02379*-AA-7	AMERICAN AIRLINES 2017-1 PASS IRROUGH TRUSTS		l	1	1.E PL	7,221,250	94.7080	6.839.123	7,221,250	7,221,250		54,029			3.530	3.529				06/18/2019	06/15/2026
02379**-AA-7 02380#-AA-0	AMERICAN AIRLINES GROUP INC - ABS		l	1	2.C PL	3.246.222									3.530	3.529				09/26/2019	10/01/2024
02582J-JR-2	AMXCA 2021-1 A - ABS		l	4	2.0 FL	1,999,688			2,000,000	1.999.908		104			0.900		MON			11/09/2021	11/16/2026
03236V-AB-7	AXIS 2022-1 A2 - ABS			4	1.A FE				1,947,260	1,999,908					1.640	6.548				10/31/2023	10/20/2027
03236X-AB-3	AXIS 2022-1 AZ - ABS			4	1.A FE	5,889,578						6.277			5.300		MON	9.596		06/22/2023	06/21/2028
03236Y-AB-1	AXIS 2022-2 AZ - ABS	ļ	l	4	1.A FE	1,495,277						55			6.090	6.178				06/22/2023	12/20/2029
037680-AB-1	AFPWV 1113 A2 - ABS	ļ	l	4	1.A FE	8,772,335									3.772	3.771				11/06/2013	08/01/2031
05601X-AC-3	BMWLT 2022-1 A3 - ABS	···	l	4	1.A FE										1.030	1. 112		143		01/11/2022	08/01/2031
05601X-AC-3	BMWLT 2022-1 A3 - ABS	···	l	4	1.A FE	1,999,871						55			1.200	1.112		410	· ·		
	BRITISH AIRWAYS PASS THROUGH CERTIFICATES SERIES		l	4	1.A FE	1,999,871	98.6440	1,972,885	2,000,000	1,999,985		75 .833			2.900		MUN MJSD			01/11/2022	05/27/2025
				L'	1.E FE							/5,833			2.900	3.487					09/15/2036
11042T-AA-1	BRITISH AIRWAYS PASS THROUGH TRUST 2018-AA - ABS .	J	Ú	4	I.V FE	8,969,586	93.5210					38			3.800	3.800	MJSU	10,415	348,807	03/14/2018	03/20/2033

SCHEDULE D - PART 1

									ng-Term BOND												
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adji	usted Carryin	g Value			I	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
11043X-AA-1	BRITISH AIRWAYS 2019-1 PASS THROUGH TRUST - ABS			1	1.E FE	4, 183, 21		3,730,684	4, 183, 212	4, 183, 228		26			3.300		MJSD	6, 135	138,046	07/15/2019	06/15/2034
11043X-AB-9	BRITISH AIRWAYS 2019-1 PASS THROUGH TRUST - ABS			1	2.B FE	945, 18		859,637	945, 188	945, 188					3.350		MJSD	1,407	31,664	07/15/2019	12/15/2030
11043Y-AA-9	BELL ROCK LIMITED - ABS	.	C	4	1.E PL	5,046,03		5,218,027	5,046,033	5,046,033					6.990	6.990		15,676	320,872	02/21/2023	09/15/2037
126650-AW-0	CVSPAS NOTES CTF			4	2.B		798.7930	257,086	260,227	267,579		(2,228)			5.298		MON		13,787	11/23/2021	01/11/2027
126650-BP-4	CVSPAS 06 CRT - ABS	-		1	2.B FE		3 . 100 . 4630	1,678,212	1,670,477	1,692,956		(28,832)			6.036	5.723		5,882	101,081	04/23/2018	12/10/2028
126650-BQ-2 126650-BS-8	CVSPAS 2007 CTF	· ··· ··		1	2.B FE		5 . 101.5200 8 . 105.2670			966,240		(11,435)			6.943	5.074		3,570	61,335	11/24/2021	01/10/2030
				1	2.B FE			1,7/3,756				(31,136)			7.507					09/28/2020	01/10/2032
126650-BY-5 14041N-FY-2	CVSPAS 2011 CTF			4	1.A FE		1 . 100.2430 196.4740			8,909,615 4.998.184		(10,330)			1.040	1.084		30,692		09/28/2020	01/10/2034
14043G-AD-6	COPAR 2022-2 A3 - ABS			4	1.A FE		598.1390		1,000,000	974,961		(1,276)			3.660	5.514		1,627		06/29/2023	05/17/2027
14043G-AD-6	COPAR 2022-2 A3 - ABS			4	1.A FE		597.1800		2.000,000			8,086			3.690	3.726		3.280		08/02/2022	12/15/2027
14044C-AD-4	COPAR 2021-1 A4 - ABS			4	1.A FE		993.8010		7,750,000	7,748,671		615			1.040	1.051		3,280		10/19/2021	04/15/2027
14314Q-AC-8	CARMX 2021-1 A4 - ABS			4	1.A FE		897.7830	802.318	820.511	802.147		9.970			0.520	5.532			2.489	05/11/2023	02/17/2026
14314Q-AD-6	CARMX 2021-2 A4 - ABS			4	1.A FE		194.5290		1,212,000			23.930			0.810		MON		4,909	06/27/2023	12/15/2026
14315F-AE-7	CARMX 2020-3 A4 - ABS			4	1.A FE		398.4290	621,583	631,501	621,615		14,362			0.770		MON	216	3,242	05/10/2023	03/16/2026
14315F-AF-4	CARMX 2020-3 B - ABS			4	1.A FE	3,147,65		3,244,515	3,330,000	3,240,021					1.090		MON	1.613		04/14/2023	03/16/2026
14315F-AG-2	CARMX 2020-3 C - ABS			4	1.A FE		497.5960	487.980	500.000	484.609		5.605			1.690	4.072		376	4,225	06/22/2023	04/15/2026
14315V-AE-2	CARMX 2020-2 A4 - ABS	`		4	1.A FE		599.5370	307,627	309,058	308, 184		3,422			2.050		MON	282	6,336	09/06/2022	05/15/2025
14315V-AG-7	CARMX 2020-2 C - ABS			4	1.A FE	1,147,90	499.2620		1,164,000	1, 154, 430		6,526			4.230	5.273	MON	2,188	28,722	05/22/2023	11/17/2025
14316H-AC-6	CARMX 2020-4 A3 - ABS			4	1.A FE	2,274,69	298.9530	2,301,573	2,325,936	2,309,703		29,091			0.500	3.683	MON	517	11,630	09/22/2022	08/15/2025
14316H-AE-2	CARMX 2020-4 B - ABS			4	1.A FE	1,244,97	995.6660	1,305,835	1,365,000	1,290,251		40 , 144			0.850	4.880	MON	516	9,265	06/30/2023	06/15/2026
14316N-AD-1	CARMX 2021-1 A4 - ABS	.		4	1.A FE	3,582,74	995.1690		3,705,000	3,650,207		44,644			0.530	1.794	MON	873	19,637	08/25/2022	10/15/2026
14317C-AC-6	CARMX 2022-1 A3 - ABS	.		4	1.A FE		296.8750	939,072	969,365	954,809		12,629			1.470		MON	633	14,250	08/17/2022	12/15/2026
14317D-AC-4	CARMX 2021-3 A3 - ABS	.		4	1.A FE	1,155,25		1,127,230	1,164,398	1, 161,553		2,051			0.550		MON	285	6,404	12/15/2021	06/15/2026
14317D-AF-7	CARMX 2021-3 C - ABS			4	1.C FE		293.1210	731,004	785,000	723,298		18,086			1.250		MON	436	8, 177	02/22/2023	05/17/2027
14317H-AC-5	CARMX 2022-2 A3 - ABS	.		4	1.A FE		098.3730	3,501,183	3,559,072	3,496,693		30,073			3.520		MON	5,521	62, 106	06/22/2023	02/16/2027
14317J-AF-4	CARMX 2021-4 B - ABS			4	1.A FE	891,40		903,035	981,000	919,525		21,976			1.040		MON	453	10,202	09/16/2022	05/17/2027
14318M-AE-9	CARMX 2022-3 A4 - ABS	.		4	1.A FE		798.0630		2,000,000	1,999,977		8			4.060	4.095		3,609	81,200	07/12/2022	02/15/2028
14318M-AF-6 14686J-AC-4	CARMX 2022-3 B - ABS	·		4	1.0 FE		398.4940	945,545		928,307 7.993.500		2,244			4.690	5.949		2,001		10/04/2023	02/15/2028
		.		4	1.A FE		598.4090	7,870,638				4,749			3.750				330,313	08/17/2022	04/12/2027
14686M-AB-9 14687A-AP-3	CRVNA 2022-P3 A2 - ABS	·		4	1.A FE		299.7040 597.1830		737, 153	736,723		7.253			4.420	4.776		1,901		09/14/2022	12/10/2025
14687A-AP-3	CRVNA 2021-P1 A4 - ABS	-		4	1.A FE		795.7340								0.860	6. 192		4.716		12/06/2023	01/11/2027
14687J-AE-9	CRVNA 2021-P1 A4 - ABS			4	1.A FE		297.5410					105 .391			0.700			6.807		07/24/2023	11/10/2026
14687K-AD-8	CRVNA 2021-P3 A3 - ABS			4	1.A FE		492.7040		2,500,000	2,281,070		45.816			1.640		MON	2.392		06/27/2023	12/10/2027
14687T-AC-1	CRVNA 2021-P4 A4 - ABS			4	1.A FE		398.4850	733.229	744.505	738.765		7.702			0.490				3,648	06/15/2021	03/10/2026
14687T-AD-9	CRVNA 2021-P2 A3 - ABS	.		4	1.A FE		094.3900	2,912,864	3,086,000	2,983,622					0.800	3. 124		1.440		07/07/2023	01/11/2027
14688D-AC-5	CRVNA-22P1-A3 - ABS	. [4	1.A FE			6.377.838	6.505.004	6.419.812		57 .889			3.350	5.081				06/22/2023	02/10/2027
14688E-AD-1	CRVNA 2023-P1 A4 - ABS	. [4	1.A FE	3,428,48		3,511,740	3,451,000	3,431,266		2.778			5.940		MON			06/29/2023	01/10/2029
17305E-DT-9	CCCIT 2007-A3 A3 - ABS			4	1.A FE			355.174	350.000	349.436		25			6. 150		JD	957	21.525	06/08/2007	06/15/2039
20267V-AD-9	CBSLT 2017-A-GS C - ABS			4	1.D FE		589.9290	16,526	18,377	18,298		(77)			5.280	1	MON		970	06/02/2017	05/28/2041
20268C-AA-6	CBSLT 19AGS A1 - ABS	.		4	1.A FE		289.4200	1,651,281	1,846,652	1,845,945		49			2.540	2.564		782		10/23/2019	01/25/2047
20268W-AA-2	CBSLT 2021-A-GS A - ABS			4	1.A FE		2 81.1680	371,511	457,709	457,591		9			1.200			92	5,620	03/10/2021	03/25/2052
210795-QB-9	UNITED AIRLINES 2012-2 PASS THROUGH TRUSTS - ABS .	.		1	2.B FE	2,513,98	497.5170	2,451,559	2,513,984	2,514,013		(31)			4.000	3.993	A0	17,319	100,559	09/19/2012	04/29/2026
22822R-BD-1	CROCAS 2015-2 C25		<u></u>		1.F FE		096.9920	969,916	1,000,000	1,000,000	<u></u>	<u></u>			3.663			1,628	36,630	04/30/2015	05/15/2045

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			lı lı	nterest		Da	ites
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
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			0		Modifier								Year's	Change							
			ľ		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		_	:		Admini-								_			Cffo otivo		Amount	Amount		
CUSIP		0		Bond	strative	Actual	Obtain Fair	Fair	Par	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	When	Due and	Amount Received		Contractual
	Description	d	g n						-	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	Paid			A	Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of		Accrued	During Year	Acquired	Date
22822R-BH-2	CROCAS 2018-2 C			4	1.F FE	24, 183, 600		22,712,098	24,000,000	24,087,174		(18,054)			4.241		MON	45,237	1,017,840	09/13/2018	07/15/2048
23346T-AB-7	DTE 2023A A2 - ABS			4	1.A FE		. 110.4990	9,889,640	8,950,000	8,951,202		1,930			6.090	6.079		90,843		10/18/2023	09/01/2038
24702H-AC-7	DEFT 2023-1 A2 - ABS	··· ···		4	1.A FE	1, 138, 903		1, 138, 964	1,138,940	1, 138, 928		25			5.650	5.720		1,609		03/14/2023	09/22/2028
247361-ZW-1	DELTA AIR LINES INC - ABS			[1	2.A FE	786,305		686,449	786,305	786,305					2.500	2.500		1,147	19,658	03/04/2020	12/10/2029
24736X-AA-6	DELTA AIR LINES 2015-1 PASS THROUGH TRUSTS - ABS	·		1	1.F FE		94.5160	608,344	643,642	600,046		8, 112			3.625	6.068		9,786	23,332	12/22/2022	01/30/2029
26443K-AB-1	DUK A A2 - ABS			4	1.A FE	8,499,823		6,565,333	8,500,000	8,500,000					2.617		JJ	111,223		11/17/2021	07/01/2043
26444B-AC-8	DUK A A3 - ABS			4	1.A FE	12,149,711		9,228,886	12, 150,000	12, 150, 059		(3)			2.799	2.799		170,039	340,079	11/17/2021	07/01/2043
29373M-AB-5	EFF 213 A2 - ABS	·		4	1.A FE	5,271,857		5, 157,613	5,283,273	5,276,835		4,535			0.770	1.062		1,243	40,333	03/15/2023	08/20/2027
29373M-AC-3	EFF 213 A3 - ABS	·		4	1.A FE	3, 169, 945		3, 170, 410	3,369,000	3, 182, 697		12,752			1.220	5.522		1,256	6,051	12/15/2023	08/20/2027
29374E-AC-0	EFF 2021-1 A3 - ABS	·		4	1.A FE	2,320,012		2,403,196	2,475,000	2,388,965		68,953			0.700	5. 164		529	11,871	07/12/2023	12/21/2026
29374F-AB-9	EFF 223 A2 - ABS	·		4	1.A FE	1,916,806		1,891,313	1,915,293	1,916,544		(192)			4.380		MON	2,563		08/17/2022	07/20/2029
29374G-AB-7	EFF 224 A2 - ABS	·		4	1.A FE	12,961,627		12,986,587	12,953,562	12,960,280		(1,389)			5.760	5.737		22,798		05/23/2023	10/22/2029
29374J-AC-9	EFF 222 A3 - ABS			4	1.A FE	2,538,185		2,488,952	2,515,000	2,517,939		(14,298)			4.790	4. 177		3,681	120,468	08/31/2022	05/21/2029
29374Y-AB-8	EFF 2021-2 A2 - ABS			4	1.A FE	3,087,132		3, 130, 473	3, 197, 030	3, 126, 233		39, 101			0.480		MON	469	7,673	07/12/2023	05/20/2027
29375J-AB-0	EFF 2022-1 A2 - ABS	·		4	1.A FE	5,038,505		5,077,492	5, 161, 429	5,063,322		22,909			3.030		MON	4,779		07/20/2023	01/20/2028
29375M-AB-3	EFF 2020-2 A2 - ABS	·		4	1.A FE	84,942		87,339	87,605	87,161		1,865			0.610	7.233		16	534	10/28/2022	07/20/2026
29375M-AC-1	EFF 2020-2 A3 - ABS	· · · · · ·		4	1.A FE		98.7860	19,757,210	20,000,000	19,730,710		17,429			0.650	4.233		3,972		12/20/2023	07/20/2026
29375N-AB-1	EFF 232 A2 - ABS	· · · · · ·		4	1.A FE	2,993,438		3,005,838	3,000,000	2,993,851		413			5.560			5,097		06/27/2023	04/22/2030
30166N-AF-3	EART 2020-3 D - ABS			4	1.A FE		98.7830	943,214	954,831	956,112		(3,367)			1.730	1.221			16,519	11/29/2021	07/15/2026
33766Q-AC-1 33767P-AC-2	FKH 2022-SFR2 B			4	1.A FE	7,997,655 9,851,383		7,401,590	7,997,823	7,997,830					3.450	6.002	JJ		275,925	06/12/2013	01/15/2036
33767F-AC-2	FKH 21SFR2 B			4	1.D FE		89.4300			607.716		12.860			1.607	6 . 465			4.620	07/14/2023	07/19/2039
33767T-AG-5	FKH 21SFR2 D			4	2.B FE	1,799,970			1,800,000	1,799,242		(315)			2.058		MON	3.087		08/11/2021	09/17/2038
33767W-AA-1	FKH 2021–SFR1 A			4	1.A FE	5,479,920									1.538		MON	8.015	43,908	07/25/2023	08/25/2038
33767W-AC-7	FKH 2021–SFR1 B			4	1.0 FE			10.839.986	12,000,000	10,955,655		136.978			1.788	5.343			95,360	08/11/2023	08/19/2038
33768E-AA-0	FKH 22SFR3 A			2	1.6 FE			13,071,602	13,507,196	12,905,295		122 . 152			4.250	6. 141				08/22/2023	07/19/2038
345285-AA-8	FORDR 2021-REV2 A - ABS			4	1.A FE		90.6960	4,761,545	5,250,000	5.252.863		(968)			1.530		MON	3.570		11/04/2021	05/15/2034
34528G-AM-8	FORDO 2020-A B - ABS			,	1.A FE			4,761,343	450.000			10.046			2.940	4.431		410	9,225	11/16/2022	09/15/2025
34528G-AN-6	FORDO 2020-A C - ABS	1		4	1.A FE	2,551,552		2.617.784	2.620.000	2.585.037		30 . 182			3.490		MON	4.064	91.438	11/16/2022	10/15/2026
345295-AF-6	FORDO 2022-D B - ABS			4	1.A FE	723,386		735.988	725,000	723,455		70			5.980	6. 131		1.927	7,226	10/31/2023	06/15/2028
34531N-AA-4	FORDR 2020-REV1 A - ABS	T		4	1.A FE	6,447,002		6.335.049	6.547.000	6.420.404					2.040		MON	5.936	92,279	07/12/2023	08/15/2031
34532N-AF-2	FORDO 2021-A C - ABS			4	1.8 FE	962,227		994,243	1,050,000	986.602		24.376			0.830	3.592			7,989	01/20/2023	08/15/2028
34532P-AA-8	FORDR 2019-REV1 A - ABS	T		4	1.A FE	24,863,471		23,644,012	23,650,000	23,665,024		(398,064)			3.520		MON			10/01/2021	07/15/2030
34532R-AA-4	FORDR 2018-REV1 A - ABS	T		4	1.A FE			24,984,389	25,500,000	25.500.257		(80.105)			3.190	3.201				05/23/2023	07/15/2031
34533G-AF-6	FORDO 2020-B B - ABS	· · · · · ·		4	1.A FE			2,971,747	3,000,000	2,963,574		3.183			1.190	-	MON	1.587	2,975	12/01/2023	01/15/2026
34533Y-AD-2	FORDO 2020-C A3 - ABS	T		4	1.A FE		98.7530	230.009	232.912	232.911		3			0.410	0.414		42	955	11/17/2020	07/15/2025
34533Y-AE-0	FORDO 2020-C A4 - ABS			4	1.A FE	1,399,685		1,345,827	1,400,000	1,399,928		76			0.510	0.516		317	7,140	11/17/2020	08/15/2026
34533Y-AF-7	FORDO 2020-C B - ABS	J	l	4	1.A FE	976.664		1.001.332	1.050.000	1.008.856		22.864			0.790	3. 163			8,295	08/03/2022	08/15/2026
345340-AA-1	FORDR 2021-REV1 A - ABS	<u> </u>		4	1.A FE	1,708,434			1,700,000	1,704,303		(1,843)			1.370		MON	1,035	23,290	09/24/2021	10/17/2033
34534L-AE-7	FORDO 2022-B A4 - ABS			4	1.A FE	3,919,375		3,936,313	4,000,000	3,920,582		1,207			3.930	4.945		6,987		12/15/2023	08/15/2027
34534L-AF-4	FORDO 2022-B B - ABS			4	1.A FE	3,011,133			3,000,000	3,007,815		(2,524)			4.510	4.452	MON	6,013	135,300	09/06/2022	10/15/2027
34535A-AB-6	FORDO 2022-C A2A - ABS	ļ		4	1.A FE	718,515		717,376	718,542	718,537		15			4.520	4.566		1,443		09/20/2022	04/15/2025
34535A-AD-2	FORDO 2022-C A3 - ABS			4	1.A FE	2,999,827		2,979,525	3,000,000	2,999,918		76			4.480	4.525	MON	5,973	134,400	09/20/2022	12/15/2026
362554-AD-9	GMCAR 2021-4 A4 - ABS			4	1.A FE	3,999,862	92.6940	3,707,756	4,000,000	3,999,932		32			0.990	0.993	MON	1,650	39,600	10/13/2021	10/18/2027
362554-AE-7	GMCAR 2021-4 B - ABS	ļ		4	1.A FE		92.9780	892,588	960,000	884,487		11,825			1.250	4.508		500	5,000	07/21/2023	10/18/2027

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	e in Book/Adi	usted Carryin	y Value			l	nterest		Da	ites
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC									-							
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	:		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	y n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
		е	- 11	, Criai							(Decrease)			value							
362590-AC-5	GMCAR 2020-3 A3 - ABS			4	1.A FE		99.6860		219,599	219,597		10			0.450	0.464	-	41		08/11/2020	04/16/2025
36260K-AD-6	GMCAR 2020-4 A4 - ABS			4	1.A FE	1,482,594			1,488,000	1,486,866		1,588			0.500		MON	310	7,440	03/30/2021	02/17/2026
36260K-AE-4	GMCAR 2020-4 B - ABS	··· ···		4	1.A FE			2,007,916	2,100,000	2,017,046		15,566			0.730	4.061		639	3,833	10/04/2023	03/16/2026
36261L-AE-1	GMCAR 2021-1 B - ABS	··· ···		4	1.A FE	2,381,005			2,540,000	2,430,660		38,697			0.940		MON	794	11,550	12/15/2023	05/17/2027
36262X-AF-1	GMALT 2021-3 C - ABS			4	1.B FE	5,017,852		5, 189, 339	5,250,000	5, 172,917		155,065			1.030	6. 179	-	1,652	31,544	05/23/2023	07/21/2025
36263H-AA-6	GMREV 2021-1 A - ABS	··· ···		4	1.A FE	9,334,980			9,500,000	9,402,068		35,117			1.170	1.565	-	6, 175	111, 150	01/27/2022	06/12/2034
380146-AC-4	GMCAR 2022-1 A3 - ABS			4	1.A FE			1,618,224	1,667,906	1,667,860		45			1.230		MON	876	21,016	01/11/2022	11/16/2026
380146-AF-7	GMCAR 2022-1 C - ABS	··· ···		4	1.C FE	4,585,614		4,845,905	5,210,000	4,745,271		138,990			2.110		MON	4,211	101,076	11/03/2022	04/17/2028
380149-AF-1	GMCAR 2021-2 C - ABS	··· ···		4	1.A FE	2,326,078		2,389,411	2,520,000	2,360,519		34,441			1.280		MON	1,344	16,128	06/22/2023	01/19/2027
39154T-BQ-0	GALC 2021-2 A3 - ABS			4	1.A FE	3, 153, 583		3,075,831	3,153,987	3, 153, 916		2,308			0.670	0.677		939	21, 132	09/28/2021	07/15/2025
39154T-BV-9	GALC 221 A2 - ABS			4	1.A FE	2,612,780		2,603,810	2,612,862	2,612,844		55			4.920	4.973		5,713	128,553	10/04/2022	05/15/2025
39154T-BW-7	GALC 221 A3 - ABS			4	1.A FE	2,999,483		2,981,183	3,000,000	2,999,748		221			5.080		MON	6,773	152,400	10/04/2022	09/15/2026
437300-AA-4	HPA 211 A			4	1.A FE	12, 178, 868		11,266,951	13,521,595	12,343,048		135,615			1.698	3.366		11,373	230,350	08/19/2022	09/19/2041
43730X-AB-0	HPA 2021-3 B			4	1.D FE	8,634,580		7,972,683	9,434,234	8,754,689		101,096			2.649		MON	28, 197	250 , 169	11/18/2022	01/18/2041
437927-AB-2	HAROT 2023-2 A2 - ABS			4	1.A FE	11,999,281	99.9820	11,997,869	12,000,000	11,999,588		307			5.410		MON	28,853	351,650	05/23/2023	04/15/2026
43811J-AC-1	HAROT 2021-2 A3 - ABS			4	1.A FE	2, 120, 485		2,140,587	2,182,817			22,941			0.330		MON	320	4,547	05/22/2023	08/15/2025
43813K-AC-6	HAROT 2020-3 A3 - ABS			4	1.A FE			348,377	349,071	349,094		(235)			0.370	0.232			1,292	02/10/2021	10/18/2024
43813K-AD-4	HAROT 2020-3 A4 - ABS			4	1.A FE	1,002,227		998,072	1,000,000	1,000,361		(822)			0.460		MON		4,600	09/15/2021	04/19/2027
43815E-AC-8	HAROT 2021-3 A3 - ABS			4	1.A FE	1,081,983		1,052,793	1,081,999	1,081,995		3			0.410		MON	160	4,436	08/17/2021	11/18/2025
43815E-AD-6	HAROT 2021-3 A4 - ABS			4	1.A FE	2,099,849			2,100,000	2,099,941		51			0.600	1.148	MON		12,600	08/17/2021	12/20/2027
43815G-AD-1 43815P-AB-5	HAROT 2021-4 A4 - ABS			4	1.A FE		99.7060	947,775	1,000,000						3.810	3.844		562	11,400	11/16/2021	06/21/2028
4381SP-AB-5 44891R-AD-2	HART 2020-C A4 - ABS			4	1.A FE	5, 108, 979		5,221,859	5,375,000	5,218,271					0.490	5.420		1.171		08/15/2022	11/16/2026
44891W-AC-3	HALST 2022-A A3 - ABS			4	1.A FE		99.4160			415,332		109,291			1.160		MON		4,842	09/13/2022	01/15/2025
448978-AD-8	HALST 2022-C A3 - ABS			4	1.A FE	4,542,463			4.7,392	4.562.270		18.243			4.380	5. 105		8.906		06/02/2023	10/15/2025
44933F-AD-8	HART 2020-B A4 - ABS			4	1.A FE				231,453	231,535		(331)			0.620	0.422		6,900	1,435	09/02/2023	
44935F-AD-6	HART 2021-C A3 - ABS			4	1.A FE			336,041	345,257	345,238					0.620	0.422		04	2,555	11/09/2021	12/15/2025
44935F-AD-6 45082#-AA-0	IBERIA LINEAS AEREAS DE ESPANA SA OPERADORA - ABS			4	1.A FE	5,420,864				5.420.864		22			3.870		MUN	6.410	2,555	09/20/2019	05/15/2026
45082#-AA-0 46187X-AE-5	THSFR 2018-SFR4 C		·····	4.5	1.F PL			4,944,192		4.757.786		6.998			6.873	6.900				09/20/2019	01/19/2038
46187X-AE-5 46591H-AW-0	CACLN 2020-2 C - ABS			۰,5 ۸	1.0 FE				4,749,781	4,757,786		0,998			1.139	0.000			1,042	11/17/2020	02/25/2028
50116Y-AD-3	KCOT 2020-2 A4 - ABS			4	1.A FE	9,265,921			9.305.907	9.300.733		15.801			0.730		MON	3.019	67.933	11/03/2021	06/15/2026
50117J-AC-7	KCOT 222 A3 - ABS			4	1.A FE	599,457			615,000	604.427		4.971			4.090	5.871		1.118	12,577	06/22/2023	12/15/2026
50117K-AC-4	KCOT 2023-1 A3 - ABS			4	1.A FE	4,692,319		4,725,457	4,705,000	4,693,956		1.637			5.020		MON	10 497	137,778	06/06/2023	06/15/2027
58772W-AC-7	MBART 2021-1 A3 - ABS			4	1.A FE		97.0610	813,945							0.460	0.466			3,858	09/15/2021	06/15/2026
58772W-AD-5	MBART 2021-1 A4 - ABS			4	1.A FE	2,799,073		2,618,085	2,800,000	2,799,577		221			0.730		MON	908		09/15/2021	12/15/2027
63935B-AA-1	NAVSL 2020-H A - ABS			4	1.A FE		91.4530	556.037		607.947		7			1.310	1.318			8,364	11/03/2020	01/15/2069
63942G-AA-1	NAVSL 2021-F A - ABS			4	1.A FE			1,014,538	1, 187, 403	1, 187, 215		19			1.110	1.117	-		13,478	09/21/2021	02/18/2070
63942J-AA-5	NAVSL 21C A - ABS			4	1.A FE		86.5240	585.479		676.529		19			1.060		MON	319	7,363	05/18/2021	10/15/2069
63942L-AA-0	NAVSL 21B A - ABS	[l	4	1.A FE	1,310,569		1,136,732	1,310,609	1,310,538		10			0.940	0.944			12,681	03/16/2021	07/15/2069
63942M-AA-8	NAVSL 2022-A A - ABS	l	l	4	1.A FE	1.279.882			1,279,906	1.279.891		1			2.230	2.241	-	1.269		02/01/2022	07/15/2070
65473F-AD-9	NALT 2023-B A3 - ABS		l	4	1.A FE	2,002,500		2,011,327	2,000,000	2,001,762		(738)			5.690	5.677	-	5.058	52,791	06/28/2023	07/15/2026
65480J-AB-6	NAROT 2022-B A2 - ABS	[l	4	1.A FE	629,611		627,464	629,632	629.626		12			4.500	4.545		1.259		09/20/2022	08/16/2025
65480J-AC-4	NAROT 2022-B A3 - ABS	L	l	4	1.A FE	2,999,379		2,979,013	3,000,000	2,999,645		213			4.460		MON	5.947		09/20/2022	05/17/2027
66981F-AC-4	AMSR 2020-SFR4 C	l		4	1.E FE				2,000,000	1,836,214		22, 152			1.856		MON	3,093	9,280	09/20/2023	11/19/2037
66982F-AA-7	AMSR 21SFR4 A	L	l	4	1.A FE				1.835.000			4.437			2.117	3.005		3.237		07/24/2023	12/27/2038

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			lı lı	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
66982F-AB-5	AMSR 21SFR4 B	+ -	- ''	4	1.D FE	9,351,796		+	10,050,000	9,368,205	(Decrease)	16.393	recognized	value	2.417	2.964		9,446	165,011	07/06/2023	12/27/2038
	PCG 2022-A A3 - ABS			4	1.0 FE	4,999,849			5,000,000			(1,072)			4.377		JD		218,850	05/03/2022	06/03/2041
	PCG 2022-A A4 - ABS	.		4	1.A FE			13,712,773	15,000,000	15,000,000		(1,072)				4.451		55.638			
	PCG 2022-A A4 - ABS	· · · · · ·		4	1.A FE				3,000,000			(3,355)			4.451	4.451			667,650	05/03/2022	12/01/2049
	PCG 2022-A AS - ABS	· · · · · ·		4	1.A FE		93.3030		15,000,000	15,000,180		(562)			4.674	4.674				05/03/2022	06/01/2039
	PCG 2022-B A2 - ABS	· · · · · ·		4	1.A FE				9.000,000	9.002.870		1.533			5.081	5.078				07/13/2022	06/01/2039
693342-AH-U	PCG 2022-B A3 - ABS	· · · · · ·		4	1.A FE										5.081		JD			12/19/2022	12/01/2049
	PCG 2022-B A4 - ABS	· · · · · ·		4	1.A FE							1,389			5.212	5.207				12/ 19/2022	06/01/2049
	PCG 2021-A A1 - ABS	· · · · · ·		4	1.A FE	9,999,058		10,043,110		10,002,887		1,809			1.460		JJ			11/04/2021	05/01/2054
	PCG 2021-A A3 - ABS			4	1.A FE			653,500				(192)			2.822	2.779		11,711		12/07/2021	07/15/2048
71710T-AC-2	PCG 2022-A A3 - ABS			4	1.A FE			27,330,018	25,965,000	26,763,573		(13.975)			5.536	5.304				12/19/2022	07/15/2049
	PROG 2020–SFR1 B	· · · · · ·		4	1.A FE	1,405,020		1,427,722	1,500,000	1,411,518		6.498			2.030	4.417		2.538	5,083	10/12/2023	04/17/2037
74331F-AC-5	PROG 2021–SFR1 B	· · · · · ·		4	1.B FE	3,702,070		3.803.233	4.200.000	3.770.632		68.561			1.303	6. 137		4.561		08/03/2023	03/18/2038
74332X-AA-9	PROG 22SFR4 A	· · · · · ·		4	1.A FE	2,989,050			2,990,335	2,988,827		(164)			4.438		MON	11.059	132,711	08/03/2022	05/17/2041
74332Y-AA-7	PROG 22SFR5 A	· ···		4	1.A FE		96.8150		1,480,115	1,468,822		2, 159			4.451	4.673		5,490	65,880	06/27/2022	06/17/2039
74332Y-AC-3	PROG 22SFR5 B	· ···		4	1.D FE			7,768,380	8,000,000	7,694,305		26 . 180			4.896	6. 130				07/18/2023	06/17/2039
74333C-AA-4	PROG 22SER7 A			4	1.A FE	3,032,802		2,988,385	3,066,433	3,038,929		4.908			4.750	5.000		12 138		09/14/2022	10/25/2039
74333F-AC-3	PROG 2021-SFR5 C			4	1.B FE	1,364,941		1,213,432	1,365,000			(203)			1.808	1.799		2.057	24.679	06/10/2021	07/19/2038
74333F-AD-1	PBOG 2021-SFR5 D			4	1.E FE	1,534,972		1,378,429	1,535,000			(275)			2.109		MON	2.698	32,373	06/10/2021	07/19/2038
74333H-AA-3	PROG 2021-SFR6 A			4	1.A FE	560,021		566 . 403	627,282	564.918		3.527			1.524		MON	797	9,560	08/05/2022	07/19/2038
74333L-AA-4	PROG 2020-SFR2 A			4	1.A FE				16,262,562	15,374,931		211.624			2.078	5.994			112,645	08/15/2023	06/18/2037
74333P-AG-2	PROG 2021-SFR7 D	. l		4	2.A FE	1.424.933			1,425,000	1.424.787		(62)			2.341	2.335	MON	2.780	33,359	07/22/2021	08/17/2040
74334D-AA-1	PROG 22SFR6 A	.		4	1.A FE	2,995,532	96.5970	2,893,713	2,995,646			(2,545)			4.451	4.459	MON	4,445		07/25/2022	07/19/2039
746246-AA-5	PUREW 221 A1 - ABS	.		4	1.G FE	14,982,112	97.9120	14,669,245	14,982,112	14,982,112					5.813	5.813	MON	62,899	870,910	08/01/2022	12/05/2037
78433L-AE-6	EIX 2022-A A2 - ABS			4	1.A FE	6,999,446	82.4470	5,771,322	7,000,000	7,000,000					2.943	2.943	MN	26,324	206,010	02/08/2022	11/15/2044
78433L-AF-3	EIX 2022-A A3 - ABS	.		4	1.A FE	8,757,521	74.5100	7,450,985	10,000,000	8,790,859		32,117			3.240	4.060	MN	41,400	324,000	12/19/2022	11/15/2048
78433L-AH-9	EIX 2023-A A2 - ABS	.		4	1.A FE	6,999,257	97.8800	6,851,602	7,000,000	7,000,793		1,537			5.112	5.111	JD	15,904	226,632	04/19/2023	12/15/2049
78471C-AB-5	SOFI 2017-D 2FX - ABS	.		4	1.A FE	161,868	96.5350	154,070	159,599	161,380		(485)			2.650	1.824	MON	70	4,534	05/13/2020	09/25/2040
78471H-AB-4	SOFI 2019-A A2X - ABS	.		4	1.A FE	659, 195		642,009	659,280	659,229		11			3.690	3.723		1,081	24,327	01/18/2019	06/15/2048
80282Y-AD-8	SCART 2021-A A4 - ABS	.		4	1.A FE		97.8280	709,251	725,000	709,543		13,487			0.483	5.404		155	1,450	07/25/2023	06/15/2026
80282Y-AF-3	SCART 2021-A C - ABS			4	1.A FE	1,499,780		1,410,312	1,500,000	1,499,927		50			1.036		MON	687	15,450	01/12/2021	11/16/2026
80282Y-AG-1	SCART 2021-A D - ABS	.		4	1.C FE	699,744		655,526	700,000	699,901		53			1.570		MON	488	10,990	01/12/2021	01/15/2027
802830-AR-0	SCART 2020-B C - ABS			4	1.A FE		99.0680	682,262	688,679	682,072		18,869			1.290		MON	395	7,403	03/08/2023	04/15/2026
802830-AU-3	SCART 2020-B D - ABS	.		4	1.A FE	3,208,800		3,282,140	3,360,000	3,293,214		84,414			2.140	5.002		3, 196	65,912	01/18/2023	12/15/2026
80286T-AD-5	SRT 2021-A A4 - ABS	.		4	1.A FE	982,945		1,002,072	1,004,487	1,001,789		19,499			0.600		MON	184	3,013	07/13/2023	03/20/2026
80290C-AE-4	SBCLN 2021-1 B - ABS	·		4	2.A FE		97.5120	315, 155	323, 196	323, 196					1.833		MON	263		12/13/2021	12/15/2031
80290C-BD-5	SBCLN 22B A2 - ABS	.		4	1.A FE	2,286,306		2,300,925	2,286,306	2,286,306					5.590		MON	5,680	127,736	09/23/2022	08/16/2032
83390U-AF-4	SOFI 2020-C AFX - ABS	·		4	1.A FE		91.0790	304,483	334,308	334,246		4			1.950	1.964		290	6,756	05/14/2020	02/15/2046
83401A-AC-2	SOFI 2018-D BFX - ABS	·		4	1.B FE	399,961		361,567	400,000	399,982		3			4.140	1	MON	276	16,560	09/18/2018	02/25/2048
83401B-AB-2	SOFI 2017-F A2F - ABS	·		4	1.A FE		97 . 1250	390,789	402,356	402,727		(161)			2.840	2.771		190	11,427	12/15/2017	01/25/2041
83404W-AB-3	SOFI 2019-B A2X - ABS	·		4	1.A FE	1,312,929		1,248,296	1,313,003			9	·····		3.090	3. 112		1,803		03/26/2019	08/17/2048
83405N-AA-4	SOFI 21B AFX - ABS	·		4	1.A FE	4,092,020		3,440,180	4,092,534	4,092,060		14			1.140	1.145		2,074		09/23/2021	02/15/2047
83406T-AB-8	SOFI 2020-A A2X - ABS	·		4	1.A FE				1,306,938			19			2.540	2.565		1,475	34,003	01/13/2020	05/15/2046
88089J-A*-8	TERRA ABS I LLC - ABS	·		4	1.G FE	17,068,441			17,068,441	17,068,441					8.148	8 . 148		42,495	1,413,916	12/15/2022	12/20/2042
88240T-AB-7	ERCOTT 2022 A2 - ABS	.		4	1.A FE	5,410,973	99.1630	5,503,564	5,550,000	5,417,562		6,324			4.966	5.202	FA	114,839	310,830	12/21/2022	02/01/2044

SCHEDULE D - PART 1

							•	Showing All Lor	ng-Term BOND	3 Owned Dece	ilibel 3 i oi	Current re	ear								
1	2		Cod	des	6	7	F	air Value	10	11	Change	e in Book/Adj	justed Carryin	g Value			!	nterest		Da	ates
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation.																
					NAIC									Total							
														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		Contractua
CUSIP		d	' '	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)/	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
			g				-	-													
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
88240T-AD-3	ERCOTT 2022 A4				1.A FE		99.7110	997, 108	1,000,000	997,070		346			5.167	5. 189	FA	21,529	58,272	12/21/2022	02/01/2052 .
89190G-AD-9	TAOT 2021-B A4 - ABS			4	1.A FE	1,445,935	94.1180	1,368,470	1,454,000	1,450,961		2,235			0.530	0.688	MON	343	7,706	10/06/2021	10/15/2026 .
89231X-AA-9	TALNT 2019-1 A - ABS			4	1.A FE		99.2420	16,294,540	16,419,000	16,416,165		(6, 167)			2.560	2.786	MON	7,005	358,460	05/22/2023	11/25/2031 .
89236X-AD-8	TAOT 2020-D A4 - ABS	l ⁻	l "	4	1.A FE		98.0750		1,209,207	1,206,761		4.843		l	0.470	0.925		253	5,683	12/08/2021	01/15/2026 .
89237J-AA-4	TALNT 2020-1 A - ABS	ľ		4	1.A FE	18,989,837	95. 1360	17,800,026		18,811,523		(67.962)			1.350	1. 123		4.210		11/16/2023	05/25/2033 .
	TALNT 2020-T A - ABS			7	1.A FE				22,837,000	22,831,584		(67,902)				1. 123		4,210			
89237M-AA-7				4				20,987,949							1.070				244,356	11/04/2021	02/27/2034
89239K-AC-5	TAOT 2022-A A3 - ABS			4	1.A FE	3,087,077		3,002,020	3,087,602	3,087,449		173			1.230	1.240	-		37,978	01/25/2022	06/15/2026 .
89239K-AD-3	TAOT 2022-A A4 - ABS			4	1.A FE	3,249,774		3,051,389	3,250,000	3,249,884		57			1.540	1.547	-	2,224	50,050	01/25/2022	05/17/2027 .
89613G-AB-2	TAH 2020-SFR1 B			4	1.A FE	4,269,497	91.2910	4,345,467	4,760,000	4,413,123		143,626			2.049	10.160	-	8, 128	40,639	07/24/2023	07/19/2038 .
89613J-AC-4	TAH 2020-SFR2 B			4	1.C FE		87.0880	827,337	950,000	949,730		(75)			1.832	1.830	MON	1,450	17,404	10/27/2020	11/18/2039 .
89614Y-AA-4	TCN 2021-SFR1 A			4	1.A FE	3,237,103	91.3100	3,280,785	3,593,033	3,352,052		88,780			1.943	4.756	MON	5,818	69,813	09/01/2022	07/19/2038 .
89614Y-AB-2	TCN 2021-SFR1 B			4	1.D FE	2,124,988	91.6020	1,946,533	2,125,000			100			2.244	2.230	MON	1.457	47,685	11/04/2021	07/19/2038 .
89616Q-AA-9	TCN 2022-SFR1 A			4	1.A FE	6,943,084	95.1170	7,085,863	7.449.651	6.995.415		52.331			3.856	6.034		23.938	112,466	08/17/2023	04/19/2039 .
89616W-AA-6	TCN 23SFR1 A			4	1.A FE	5,927,577	98.7500	6,067,519	6,144,327			10.541			5.100		MON		96,032	10/04/2023	07/19/2040 .
909318-AA-5	UNITED AIRLINES 2018-1AA PASS THROUGH TRUST INC -			7	1.E FE					3,488,049		56.472				6.924					
						3,425,521		3,660,667	4,021,049	., , .					3.500		-		140,737	12/22/2022	09/01/2031
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2013			1	2.C FE	3,706,786	96.0880	3,561,769	3,706,786	3,706,852		(35)			4.300	4.296		60,215	159,392	08/01/2013	02/15/2027 .
90932D-AA-3	UNITED AIRLINES 2016-2 PASS THROUGH TRUSTS - ABS			1	3.A FE	12,061,453	86.4460	10,405,832	12,037,378	12,049,472		(1,943)			3.100		A0	87,070	373, 159	09/30/2016	04/07/2030 .
90932E-AA-1	UNITED AIRLINES 2016-2 PASS THROUGH TRUSTS - ABS			1	1.G FE	1,225,442	89.2370	1,270,597	1,423,850			23, 181			2.875	6.411	A0	9,552	41, 120	12/22/2022	04/07/2030 .
90932K-AA-7	UNITED AIRLINES 2019-2 PASS THROUGH TRUSTS - ABS			1	3.B FE		90.0440	897,082	996,267	997,531		(146)			3.500	3.445	MN	5,812	34,869	09/04/2019	11/01/2029 .
90932N-AA-1	UNITED AIRLINES CLASS B PASS THROUGH CERTIFICATES			l ₁	3.A FE	3,090,099	93.0510	2,875,368	3,090,099	3.090.195		(33)			4.600	4.595	MS	47.382	142, 145	05/09/2018	09/01/2027 .
90932Q-AA-4	UNITED AIRLINES 2014-2 PASS THROUGH TRUST - ABS			1	1.F FE	3,873,343			3,873,343	3,873,429		(26)			3.750	3.747	-	47,610	145,250	07/28/2014	03/03/2028 .
90932V-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2020-1 - ABS			1,	2.A FE	2,249,600			2.249.600	2.249.600		(20)			4.875	4.874			110,419	01/25/2021	07/15/2027 .
				L'	3.B FE				, .,	2,249,600		(2)									
90933H-AA-3						2, 115, 741			2,115,741			(2)			3.650	3.649		37,325	77,225	10/23/2017	07/07/2027 .
91845#-AA-2	VERIZON COMMUNICATIONS INC - ABS			1	2.A	3,727,315		3,451,708	3,727,315	3,727,315					3.812	3.812		6,315	142,085	05/19/2015	05/15/2035 .
93141*-AA-3	WALGREENS BOOTS ALLIANCE INC - ABS			. [1	2.B	2,502,178		2,330,673	2,502,178	2,502,183					5.540	5.540	-	6,161	138,621	12/13/2010	11/15/2035 .
96928*-CJ-4	WALGREENS BOOTS ALLIANCE INC - ABS			4	2.B	1,311,926	99.0980	1,300,087	1,311,926	1,311,928		(1)			6.270	6.270		3,656	82,258	11/13/2009	07/15/2026 .
98163C-AH-3	WOART 20C C - ABS			4	1.F FE	6,059,906	96.2180	6,157,935	6,400,000	6, 126, 424		51,931			1.390	3.451	MON	3,954	42,627	10/26/2023	05/17/2027 .
98163D-AE-8	WOSAT 2020-A B - ABS			4	1.A FE	1,240,240	99.2840	1,271,085	1,280,248	1,274,430		22,991			0.840	3.899	MON	478	10,754	08/19/2022	06/15/2026 .
	WOSAT 2021-A A3 - ABS	l	l "	4	1.A FE	309,216		316,268	322.573	316.805		6.176			0.530	5.161		76	1.710	11/18/2022	03/15/2027 .
98163H-AD-1	WOSAT 2021-A B - ABS	ľ		4	1.B FE	3,446,881	95.5090	3,486,084	3,650,000			59 .395			0.850	4. 154	-	1,379		10/16/2023	08/16/2027 .
98163H-AE-9	WOSAT 2021-A D - ABS			4	1.0 FE	3,807,894	93.5370		4, 175,000			34,552			1.090	6.168		2.023	7,585	10/10/2023	11/15/2027 .
				4														2,023			
98163K-AC-6	WOART 2021-D A3 - ABS			4	1.A FE	6,245,264	97 . 1000	6,277,007	6,464,506	6,388,165					0.810	2.555			52,363	04/21/2022	10/15/2026 .
98163K-AD-4	WOART 2021-D A4 - ABS			4	1.A FE	3,498,809	93.0460		3,500,000	3,499,418		280			1.100	1.111	-	1,711		10/26/2021	11/15/2027 .
98163K-AF-9	WOART 2021-D C - ABS			4	1.F FE	2,038,138	93.2410	2,088,609	2,240,000	2,063,529		25,391			1.720		MON	1,712	19,264	06/22/2023	06/15/2028 .
98163L-AC-4	WOART 2021-B A3 - ABS			4	1.A FE		97 . 1690	1,160,708	1, 194, 529	1, 160, 134		10,027			0.420		MON	223	2,090	07/19/2023	06/15/2026 .
98163M-AF-5	WOART 2020-A B - ABS			4	1.A FE	1,069,086	99.0790	1,119,593	1,130,000	1,098,763		25,486			1.440	3.878	MON	723	16,272	10/27/2022	01/15/2026
98163T-AB-9	WOART 2022-C A2 - ABS			4	1.A FE	629,773	99.4170	626 , 165	629,839	629,820		27			3.730	3.768		1,044	23,493	08/02/2022	03/16/2026
98 163U-AE-0	WOSAT 2023-A B - ABS			4	1.0 FE	6,753,373		6,846,988	6,765,000	6,754,689		1.316			5.870		MON	17.649		08/21/2023	08/15/2028
98163W-AC-0	WOART 2020-B A3 - ABS			,	1.6 FE	23,711		23,540	23,583	23,586		(41)			0.630	0.287		17,049		05/25/2021	05/15/2025
				7								' '									
98163W-AD-8	WOART 2020-B A4 - ABS			4	1.A FE			492,049	500,000	500,820		(1,500)			0.820	0.519			4, 100	04/28/2021	01/15/2026
98163W-AE-6	WOART 2020-B B - ABS			4	1.A FE	3,555,762		3,687,164	3,750,000	3,633,421		77,659			1.220		MON	2,033	41,938	01/13/2023	03/16/2026
98164C-AD-1	WOART 2021-C A4 - ABS			4	1.A FE		92.7670	1,646,613	1,775,000	1,652,908		31,210			0.640	4.522		505	5,680	06/28/2023	09/15/2027 .
98164E-AE-5	WOART 2021-A B - ABS			4	1.A FE	2,453,621	94.3960	2,496,768	2,645,000	2,512,940		47,374			0.640	3. 121	MON	752	14,315	06/02/2023	12/15/2026 .
	WOART 2022-A B - ABS			4	1.C FE	9,218,014		9.330.980	9.965.000	9.301.822		83.808			2.250	4.496		9.965	93.422	07/19/2023	03/15/2028
-3.0.0 AL V					v . L	,210,314					p		1					,000		0/ LOLO	

SCHEDULE D - PART 1

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

1	2		Cod	es	6	7		air Value	10	11			usted Carryin	g Value			ı	nterest		Da	ites
	Į.	3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	Į.				NAIC																
	Į.				Desig-																
	Į.				nation,																
	Į.				NAIC									Total							
	Į.				Desig-									Foreign							
			F		nation								Current	Exchange							
	Į.		0		Modifier		D.1.						Year's	Change							
	Į.		r		and		Rate			Dools/	Lincoline	Current	Other-	in Dook/				A draitte d			Ctatad
	Į.	C	e		SVO Admini-		Used to			Book/	Unrealized	Year's	Than-	Book/		Cffo otivo		Admitted Amount	Amount		Stated
CUSIP	l .	0		Bond	strative	Actual	Obtain Fair	Fair	Par	Adjusted	Valuation Increase/	(Amor- tization)/	Temporary Impairment	Adjusted Carrying	Rate	Effective Rate	When	Amount Due and	Amount Received		Contractual Maturity
Identification	Description	e e	g	Char	Symbol	Cost	Value	Value	Value	Carrying Value	(Decrease)	,	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
981944-AD-3	WOLS 2023-A A3 - ABS	e_	n	onal	1.A FE	1.999.924	. 100.0130	2.000.258	2.000.000		(Decrease)	21	Necognized	value	5.070		MON	4.507	56.615	05/16/2023	09/15/2026
	. Subtotal - Bonds - Industrial and Miscel	llaneo	ıs (Un:	affiliated		1,333,324	. 100.0130	2,000,238	2,000,000	1,333,343					3.070	3. 120	mUN	4,307		03/ 10/ 2023	09/ 13/2020
	ed and Structured Securities		(OIII	ammated	a, Ouidi	1,039,696,536	XXX	1,006,720,211	1,058,876,780	1.041.337.647		3.214.616			XXX	XXX	XXX	3,841,104	28,542,181	xxx	XXX
	. Total - Industrial and Miscellaneous (Ur	naffiliat	ted) Bo	onds		18.922.322.409	XXX	16.972.278.447	18.838.797.330	18.870.117.414		(9,489,601)	15.439.669	2.598.720	XXX	XXX	XXX	171.832.272	667,489,566	XXX	XXX
020002-BB-6	ALLSTATE CORP			2,5	2.C FE			8,457,500	8,500,000	8,500,000		(2, 22, 201)		-,,	8.579		FMAN	95,207	674,783	08/06/2013	08/15/2053
	DOMINION ENERGY INC			2,5	2.C FE	503,500	98.3750	491,875	500,000	500,410		(518)			5.750	5.636	AO			01/26/2017	10/01/2054
29379V-AN-3	ENTERPRISE PRODUCTS OPERATING LLC			1,2,5	2.B FE	486,875	94.0280	470 , 138	500,000	488, 102		274			8.416		MJSD	3,624		07/14/2017	06/01/2067
	HSBC HOLDINGS PLC		C		2.A FE	230,240	. 107.4560	188,048	175,000	217,581		(2,264)			6.500		MS	3,349	11,375	10/18/2017	09/15/2037
	HIGH STREET FUNDING TRUST II			1,2	2.A FE	350,000	83.6220	292,676	350,000	350,000					4.682		FA	6, 191	16,387	03/08/2018	02/15/2048
	PPL CAPITAL FUNDING INC			1,2,5	2.B FE	2,395,575	92.4230	2,259,750	2,445,000	2,400,240		1,034			8.275		MJSD	53,651	144,809	08/15/2017	03/30/2067
	SWISS RE FINANCE LUXEMBOURG SA	<u>l</u>	C	2	1.F FE	2,400,000	94.9430	2,278,642	2,400,000	2,400,000					5.000	4.999	A0	29,667	52,090	03/26/2019	04/02/2049
	Subtotal - Bonds - Hybrid Securities - Is	ssuer (Obligat	ions		14,866,190		14,438,628	14,870,000	14,856,333		(1,473)			XXX	XXX	XXX	198,876	968,757	XXX	XXX
	. Total - Hybrid Securities					14,866,190		14,438,628	14,870,000	14,856,333		(1,473)			XXX	XXX	XXX	198,876	968,757	XXX	XXX
	. Total - Parent, Subsidiaries and Affiliate		ids				XXX								XXX	XXX	XXX			XXX	XXX
	. Subtotal - Bonds - Unaffiliated Bank Lo	ans					XXX								XXX	XXX	XXX			XXX	XXX
	. Total - Issuer Obligations					16,464,845,033	XXX	14,710,885,337	16,384,130,913	16,425,228,262		(10,855,757)	13,583,279	2,598,720	XXX	XXX	XXX	167, 350, 392	595, 269, 541	XXX	XXX
	. Total - Residential Mortgage-Backed S					1,309,066,659	XXX	1,151,461,511	1,337,405,873	1,327,996,686		1,508,475	58		XXX	XXX	XXX	2,960,545	34,352,329	XXX	XXX
	. Total - Commercial Mortgage-Backed S					1,976,196,078		1,778,341,309	1,963,138,430	1,960,570,384		(1,549,445)	1,856,333		XXX	XXX	XXX	5,451,008	59,862,170	XXX	XXX
	. Total - Other Loan-Backed and Structu	ıred Se	curitie	S		1,091,258,863	XXX	1,056,650,665	1,110,005,896	1,092,708,518		3,148,604			XXX	XXX	XXX	4,423,444	31,492,623	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						XXX								XXX	XXX	XXX			XXX	XXX
	. Total - Unaffiliated Certificates of Depo	sit					XXX								XXX	XXX	XXX			XXX	XXX
2509999999	- Total Bonds					20,841,366,633	XXX	18,697,338,822	20,794,681,111	20,806,503,849		(7,748,122)	15,439,669	2,598,720	XXX	XXX	XXX	180, 185, 390	720,976,663	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

	Codes 5 6 7 8 Fair Value 11 Dividends Change in Book/Adjusted Carrying Value 21 NAIC																		
1	2		5	6	7	8			11							Carrying Value			21
		3 4					9	10		12	13	14	15	16	17	18	19		
																		Desig-	
																		nation,	
																		NAIC	
																	Total	Desig-	
							Rate										Foreign	nation	
							Per								Current			Modifier	
							Share							Current	Year's	Total Change	Change in	and	
				Par		Book/	Used to						Unrealized	Year's	Other-Than-		Book/	SVO	
CUSIP			Number	Value	Rate	Adjusted	Obtain				Amount	Nonadmitted	Valuation	(Amor-		Book/Adjusted	Adjusted	Admini-	
Identi-		For	of	Per	Per	Carrying	Fair			Declared	Received	Declared But		tization)/		Carrying Value		strative	Date
fication	Description	For- Code eign	Shares	Share	Share	Value	Value	Fair Value	Actual Cost			Unpaid	Increase/	Accretion			Value	Symbol	
		Code eign								but Unpaid	During Year		(Decrease)	Accretion	Recognized	(15 + 16 - 17)	value	,	
008492-20-9	AGREE REALTY CORP		35,300.000	25.00	18.700	660,110	18.700	660,110	876,523	3, 125			91,427			91,427		3.A FE	01/18/2022
04208T-20-7	ARMADA HOFFLER PROPERTIES INC		10,848.000	25.00	24.000	260,352	24.000	260,352	234,534	4,577			32,652			32,652		3.A	06/11/2019
06055H-20-2	BANK OF AMERICA CORP		20,000.000	25.00	0.000	430,600	21.530	430,600	500,000		25,000		41,600			41,600		2.B FE	09/10/2019
064058-AL-4	BANK OF NEW YORK MELLON CORP		2,025,000.000	1,000.00	0.000	1,751,625	86.500	1,751,625	2,025,000		75,938		121,500			121,500		2.A FE	11/08/2021
16208T-20-1	CHATHAM LODGING TRUST		24, 100.000	25.00	22.030	530,923	22.030	530,923	602,500	9,979	39,915		47,959			47,959		5.A	02/18/2022
19075Q-AC-6	COBANK ACB		10,000,000.000	1,000.00	0.000		96.250	9,625,000	10,000,000		625,000		(25,000)			(25,000)		2.B FE	04/05/2016
26884U-50-5	EPR PROPERTIES		24,279.000	25.00	20.800	505,003	20.800	505,003	579, 136	8,725	34,901		97,359			97,359		3.B FE	02/25/2022
29273V-50-6	ENERGY TRANSFER LP		14,700.000	25.00	25.300	371,910	25.300	371,910	363,206		30,750		48,510			48,510		3.B FE	12/10/2018
404280-BL-2	HSBC HOLDINGS PLC	c	425.000.000	1.000.00	0.000	404.281	95. 125	404.281	425.000	l	25.500		13.281			13.281		2.C FE	05/15/2017
446150-AL-8	HUNTINGTON BANCSHARES INC	l		1,000.00	94 . 500	378,000	94 .500	378.000	400 .000		34.055		8.000			8.000		3.A FE	02/27/2018
70509V-60-5	PEBBLEBROOK HOTEL TRUST			25.00	21.630	641,459	21.630	641.459	669,368	11.816			109,727			109.727		4.C	03/06/2020
70509V-80-3	PEBBLEBROOK HOTEL TRUST		25,900.000	25.00	21. 110	546,749	21.110	546.749	639.486	10.320	41,278		75,369			75.369		4.C	05/06/2021
	PEBBLEBROOK HOTEL TRUST		11.215.000	25.00		212.076	18.910	212.076	278.295	3.995			27.028			27.028		4.C	07/21/2021
74460W-46-1	PUBLIC STORAGE		31.600.000	25.00	0.000	564.692	17.870	564.692	783.046	, 330			39.184			39.184		2.A FE	02/07/2022
	PUBLIC STORAGE		31,600.000	25.00	0.000		22.390	685.134	765,046		37,000		68 .544					2.A FE	02/07/2022
804395-87-9	SAUL CENTERS INC		19.800.000	25.00		471.834	23.830	471 834	291.060	7 .425			81.972					4.A	09/05/2019
	TRUIST FINANCIAL CORP				23.830				291,060									4.A 2.B FE	
89832Q-AB-5			965,000.000	1,000.00		960,175	99.500	,			81,381		7,238			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			01/06/2020
902973-AZ-9	US BANCORP		1, 150,000.000	1,000.00	0.000		89.500	1,029,250	1, 150,000				25,875			25,875		2.B FE	02/02/2017
929042-81-0	VORNADO REALTY TRUST		11,300.000	25.00	15.350	173,455	15.350	173,455	276,910	3,708	14,831		(10,057)			(10,057)		3.C FE	02/24/2022
949746-RG-8	WELLS FARGO & CO		8,500,000.000	1,000.00			99.250		8,500,000		501,500		658,750			658,750		2.B FE	04/14/2014
94988U-15-1	WELLS FARGO & CO		20,000.000	25.00	0.000	398,600	19.930	398,600	500,000		23,750		32,200			32,200		2.B FE	01/15/2020
G16252-27-5	BROOKFIELD INFRASTRUCTURE PARTNERS LP	C	49,736.000	25.00		791,300	15.910	791,300	1,232,555		62, 170		25,863			25,863		2.C FE	02/11/2022
	9. Subtotal - Preferred Stock - Indu	strial and Misc	ellaneous (Unaffiliate	ed) Perpetua	al														
Preferred						29,828,778	XXX	29,828,778	32,074,467	63,670	1,892,819		1,618,981			1,618,981		XXX	XXX
04014F-3*-1	ARES DYNAMIC CREDIT ALLOCATION FUND		223,000.000	25.00	0.000	5,575,000	22.017	4,909,900	5,575,000	35,959	143,835							1.F PL	09/15/2021
10537L-3*-3	BRANDYWINE GLOBAL		1,040,000.000	10.00	0.000	10,400,000	9.834	10,227,256	10,400,000	30,767	461,500							1.F FE	12/17/2019
125896-85-2	CMS ENERGY CORP		13,400.000	25.00	0.000		24.750	331,650	332,415	4,920	19,681							2.C FE	03/16/2020
143106-2*-2	CARLYLE TACTICAL PRIVATE CREDIT FUND	l	634.000.000	25.00	0.000		22. 197	14,072,755	15.850.000									1.G PL	05/11/2022
143106-3*-1	Carlyle Tactical Private Credit Fund		320.000.000	25.00	0.000		20.669	6.614.206	8.000.000	20.800	390.000							1.G PL	05/11/2022
30290Y-AH-4	FS CREDIT OPPORTUNITIES CORP.		25,000.000	1,000.00	0.000	25,000,000	877.052	21.926.302	25.000.000	309.340	737.500							1.0 FE	11/02/2021
48249T-20-5	KKR INCOME OPPORTUNITIES FUND			25.00	0.000	7,000,000	20.379	5,706,247	7.000.000	45.191	266,700							1.F FE	10/07/2019
486606-20-4	KAYNE ANDERSON ENERGY INFRASTRUCTURE		200,000.000	25.00	0.000		19.947	3,706,247	5.000.000		180.000							1.E FE	11/20/2019
816851-60-4	SEMPRA		17.500.000	25.00	0.000	431.165	19.947	437 . 150	431.165		25,156							1.E FE 2.C FE	03/18/2020
		otrial and Mir-				431, 165	24.980	437 , 150	431, 165	6,289	25, 156							2.0 FE	03/18/2020
	9. Subtotal - Preferred Stock - Indu	isiriai and iviiso	enaneous (Unaffiliate	u) Reaeem	aule		1004											1004	2004
Preferred	7.1.5.6.10.1		(1.1. cm) : "			77,588,580	XXX	68,214,878	77,588,580	521,940	2,804,483							XXX	XXX
	9. Total - Preferred Stock - Industria					107,417,358	XXX	98,043,656	109,663,047	585,610	4,697,301		1,618,981			1,618,981		XXX	XXX
	9. Total - Preferred Stock - Parent,	Subsidiaries a	and Affiliates				XXX											XXX	XXX
4509999999	- Total Preferred Stocks					107,417,358	XXX	98,043,656	109,663,047	585,610	4,697,301]	1,618,981			1,618,981		XXX	XXX

1. Line Number	Book/Adjusted Carrying	Value by NAIC Designati	on Category Footnote:				
1A	1A\$	1B\$	1C\$	1D\$25,000,000	1E\$5,000,000	1F\$22,975,000	1G\$23,850,00
1B	2A\$3,001,451	2B\$20,879,875	2C\$ 1,959,161				
1C	3A\$	3B\$876,913	3C\$ 173,455				
1D	4A\$471,834	4B\$	4C\$ 1,400,284				
1E	5A\$530,923	5B\$	5C\$				

Line	Book/Adjusted Carrying	Value by NAIC Designati	on Category Footnote:				
Number		-					
1A	1A\$	1B\$	1C\$	1D\$25,000,000	1E\$ 5,000,000	1F\$22,975,000	1G\$23,850,000
1B	2A\$3,001,451	2B\$20,879,875	2C\$1,959,161				
1C	3A\$ 1,298,462	3B\$876,913	3C\$ 173,455				
1D	4A\$471,834	4B\$	4C\$ 1,400,284				
1E	5A\$530,923	5B\$	5C\$				
1F	6\$						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

								OCKS Owned D	ecember 31 of 0			T			T		
1	2	Code		5	6		ir Value	9		Dividends				justed Carrying Va		17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC
																	Desig-
																	nation,
																	NAIC
																	Desig-
						Rate											nation
						Per									Total Foreign		Modifier
						Share							Current Year's		Exchange		and
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in		SVO
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		Admini-
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Date	strative
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	Acquired	Symbol
00724F-10-1	ADOBE ORD			1,006.000	600,180	596.600	600,180					261,630		261,630		. 10/06/2022	.1
020002-10-1	ALLSTATE OBD			9,600,000	1,343,808	139.980	1,343,808	1, 117, 887	8.544	17.088		225,921		225.921		. 05/18/2023	
02079K-10-7	ALPHABET CL C ORD			2.638.000	371,773	140.930	371.773					137.704		137.704		. 10/06/2022	
02079K-30-5	ALPHABET CL A ORD			15,438.000	2,156,534	139.690	2,156,534	244 , 115						794,439		. 11/04/2022	
023135-10-6	AMAZON COM ORD			16.024.000	2,434,687	151.940	2.434.687	948.301				1.088.671		1.088.671		. 11/04/2022	
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD			30.265.000	1,088,329	35.960	1.088.329	1,038,427		12.951				78.332		. 12/28/2023	
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD			19.700.000	1,334,675	67.750	1,334,675	1,215,619		27.580		119.056		119.056		. 02/17/2023	
03027X-10-0	AMERICAN TOWER REIT			27.835.000		215.880	6.009.020	5.776.168	47.320	97 . 154		540.154		540 . 154		. 10/27/2023	
03064D-10-8	AMERICAIN REALTY ORD			55,295,000		30.270	1.673.780	1.716.960	12.165	42.891				114 . 147		. 08/23/2022	
03750L-10-9	APARTMENT INCOME REIT ORD			16.802.000	583,533	34.730	583.533		12, 100	30.244		7.057		7.057		. 07/15/2022	
037833-10-0	ADDIE ADA			14.000.000	2,695,420	192.530	2,695,420	746,352		10,895		743, 124		743.124		. 09/28/2023	
039483-10-2	ARCHER DANIELS MIDLAND ORD			14,900.000		72.220	1.076.078	1.212.907		20.115		(136,829)		(136.829)		. 02/17/2023	
052769-10-6	AUTODESK ORD			1.901.000		243.480				20, 113				107,487		. 04/27/2023	
071813-10-9	BAXTER INTERNATIONAL ORD			29.900.000	1,155,934	38.660	1, 155, 934	1, 185, 241		25,317		(29,307)		(29,307)		. 10/19/2023	
09857L-10-8	BOOKING HOLDINGS ORD			159.000	564,008	3,547.220		214,906		23,317		243.578		243.578		. 05/08/2020	
103304-10-1	BOYD GAMING ORD					62.610				4.527				75,814		. 12/29/2023	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD					205.750	791,315		3.077			275,451		275,451		. 04/13/2020	
125523-10-0	CIGNA ORD				1.287.635	299.450	1.287.635	1.269.447		20.664				18 .188		. 04/13/2020	
126650-10-0	CVS HEALTH ORD				1,294,628	78.960	1,287,633 .					(142,295)		(142,295)		. 05/26/2023	
133131-10-2	CAMDEN PROPERTY REIT ORD			11,460.000		99.290	1,137,863			30.747		(142,293)		(142,293)		. 03/20/2023	
17275R-10-2	CISCO SYSTEMS ORD			23.758.000	1,137,863	50.520	1, 137, 863	1, 173, 259	14,323							. 02/21/2023	
191216-10-2	COCA-COLA ORD				921,017	50.520				27,797		(71.943)		(71.943)		. 10/12/2023	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL. A ORD			18,100.000	1,367,093	75.530	1,367,093	1,203,335		28,603						. 02/17/2023	
20030N-10-1	COMCAST CL A ORD					43.850								103,738		. 02/1//2023	
205887-10-2	CONAGRA BRANDS ORD			37.600.000		43.650	1.077.616	1.317.438		34.711		(239.822)		(239, 822)		. 11/16/2023	
20825C-10-4	CONOCOPHILLIPS ORD				1,265,163	116.070	1,077,616 .	1, 191, 451		34,711				73,712		. 02/17/2023	
216648-40-2	COOPER ORD					378.440	658.107					83.072		83.072		. 10/06/2022	
22160N-10-9	COSTAR GROUP ORD				1.371.411	87.390	1.371.411	1. 160 . 797		104						. 03/24/2023	
22160N-10-9 22822V-10-1	CROWN CASTLE ORD					115.190		3.461.703		119.820		(362,765)				. 03/24/2023	
22822V-10-1	DANAHER ORD			23,231.000		115.190				119,820		(362,765)				. 12/21/2023	
253868-10-2	DIGITAL REALTY REIT ORD		l			231.340	1,113,208			1, 124				299,115		. 12/21/2023 . 06/08/2023	
253868-10-3 254687-10-6			l						39,752	125,8/0		, , ,					
254687-10-6 256677-10-5	WALT DISNEY ORD		·····			90.290	1,101,538 . 1.223.550 .		3,660	11.977		(184,477)		(184,477)		. 05/26/2023	
			·····		, .,		, .,	, .,		11,9//		, ,,,,,,		,			
256746-10-8	DOLLAR TREE ORD				1,264,245	142.050	1,264,245	1,284,932				(20,687)		(20,687)		. 11/16/2023	
260003-10-8				,		153.810	1,199,718					. , . ,		. , . ,		. 02/17/2023	
264410-20-4	DUKE ENERGY ORD			12,700.000	1,232,408	97.040	1,232,408	1,196,119		318				36,289		. 12/14/2023	
26614N-10-2	DUPONT DE NEMOURS ORD		·····	15,900.000	1,223,187	76.930	1,223,187	1,200,465		22,896		22,722		22,722		. 02/17/2023	
285512-10-9	ELECTRONIC ARTS ORD			6,286.000		136.810	859,988	511,781		4,777		91,964		91,964		. 12/17/2018	
294429-10-5	EQUIFAX ORD					247.290	817,293	669,586		4,259			•••••	153,752		. 05/19/2023	
29444U-70-0	EQUINIX REIT ORD			3,107.000	2,502,347	805.390	2,502,347			45,020		467, 169	•••••	467, 169		. 11/29/2022	
29476L-10-7	EQUITY RESIDENTIAL REIT ORD		l	18,900.000	1,155,924	61.160	1,155,924	1,238,483	12,521	36,371		(82,559)		(82,559)		. 11/16/2023	
297178-10-5	ESSEX PROPERTY REIT ORD		·····	4,623.000	1, 146, 227	247.940	1,146,227	1,093,692	10,679	16,990		100,326		100,326		. 12/18/2023	
30225T-10-2	EXIKA SPACE SICHAGE HEII OHD			12,723.000	2,039,879	160 . 330	2,039,879	1,441,408		47,147				296,596		. 09/15/2023	
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		l	19,400.000	1, 165, 358	60.070	1,165,358	1,557,842		37,856		(116,071)		(116,071)		. 11/06/2023	
36168Q-10-4	GFL ENVIRONMENTAL ORD		A	34,150.000		34.510	1, 178,517							166,509		. 03/03/2023	
42226K-10-5	HEALTHCARE REALTY TRUST CL A ORD			73,840.000	1,272,263	17.230	1,272,263	1,705,927		41,825		(109, 153)		(109, 153)		. 05/31/2023	

SCHEDULE D - PART 2 - SECTION 2 Showing All COMMON STOCKS Owned December 31 of Current Year

						Showing A	All COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue	17	18
· ·	<u>-</u>	3		-	-	7	8	·	10	11	12	13	14	15	16		NAIC
			·			'	· ·		10	• • •		10		10	10		Desig-
																	nation,
																	NAIC
																	Desig-
						Doto											nation
						Rate									T. (.) [
						Per									Total Foreign		Modifier
					5	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)		Acquired	Symbol
431284-10-8	HIGHWOODS PROP			36,681.000	842, 196	22.960		1,243,594		73,362		(184, 139)		(184, 139)		08/02/2022	
436440-10-1	HOLOGIC ORD			14,400.000		71.450	1,028,880	1,194,888				(166,008)		(166,008)		02/17/2023	
437076-10-2	HOME DEPOT ORD			638.000	221,099	346 . 550	221,099	39, 198		5,334		19,580		19,580		12/28/2012	
438516-10-6	HONEYWELL INTERNATIONAL ORD			6,100.000	1,279,231	209.710	1,279,231	1,215,391		25,437		63,840		63,840		02/17/2023	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD	l	l	21,616.000	420,864	19.470		248,752	9,727	16,644				73,927		08/12/2020	
445658-10-7	JB HUNT TRANSPORT SERVICES ORD				631,778	199.740	631,778			5,314				80,277		04/29/2019	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			9.333.000		128 . 430	1.198.637	1.015.473		14.204				222.029		11/15/2023	
461202-10-3	INTUIT ORD		1	1,947.000	1,216,933	625.030	1,216,933	516,706		5.929				442.920		10/12/2023	
46120E-60-2	INTUITIVE SURGICAL ORD		1	1.791.000	604.212	337.360	604.212					127.067		127.067		05/11/2023	
46187W-10-7	INVITATION HOMES ORD			102.592.000	3,499,413	34.110	3,499,413	3,063,128	28,726	106.696				458,586		07/15/2022	
46284V-10-1	IRON MOUNTAIN ORD			36.437.000	2,549,861	69.980	2.549.861	2.129.126	22.477	19.428		420.735		420.735		12/27/2023	
478160-10-4	JOHNSON & JOHNSON ORD			7,500.000	1, 175, 550	156.740	1,175,550	1, 190, 633	22,4//	32,411		(15,083)		(15,083)		02/17/2023	
48241A-10-5	KB FINANCIAL GROUP ADR REP ONE ORD			12.696.000	525.234	41.370	525.234			22,653						12/16/2021	
49446R-10-9	KIMCO REALTY REIT ORD		U	64,297.000			1,370,169	1,029,762								05/17/2023	
						21.310						90,309					
502441-30-6	LVMH MOET HENNESSY LOUIS VUITTON ADR		C				. ,									10/03/2023	
548661-10-7	LOWE'S COMPANIES ORD			5,600.000	1,246,280	222.550	1,246,280			21,455		96,655				02/17/2023	
58463J-30-4	MEDICAL PROPERTIES REIT ORD			31,583.000		4.910	155,073	242,654 .	4,737	13,897		(87,582)		(87,582)		05/26/2023	
58933Y-10-5	MERCK & CO ORD			11, 100.000	1,210,122	109.020	1,210,122	1,188,973 .	8,547	24,309		21,149		21, 149		02/17/2023	
594918-10-4	MICROSOFT ORD			12,892.000	4,847,908	376.040	4,847,908			35,969		1,756,148		1,756,148		09/16/2015	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD			5,751.000	773,279	134.460	773,279			32,206		(129,570)		(129,570)		10/19/2022	
620076-30-7	MOTOROLA SOLUTIONS ORD			8,201.000	2,567,651	313.090	2,567,651	1,657,272	8,037	25,348		410,313		410,313		02/17/2023	
654106-10-3	NIKE CL B ORD			3,110.000	337,653	108.570	337,653	231,596	1, 151	3, 172		(26,248)		(26, 248)		10/06/2022	
666807-10-2	NORTHROP GRUMMAN ORD			2,600.000	1,217,164	468.140	1,217,164	1,203,036		19,084		14, 128		14, 128		02/17/2023	
67066G-10-4	NVIDIA ORD			3,880.000	1,921,454	495.220	1,921,454	1,656,882		155		264,571		264,571		09/28/2023	
68389X-10-5	ORACLE ORD			11,200.000	1, 180, 816	105.430	1,180,816	980,072		13,440		200,744		200,744		02/17/2023	
74340W-10-3	PROLOGIS REIT			40,917.000	5,454,236	133.300	5,454,236			142,391		841,663		841,663		07/15/2022	
74460D-10-9	PUBLIC STORAGE REIT ORD			1,587.000	484,035	305.000		212, 101		19,044		39,373		39,373		06/06/2012	
75513E-10-1	RTX ORD			13, 198.000		84 . 140	1,110,480			28,087		(192,970)		(192,970)		11/16/2023	
756109-10-4	REALTY INCOME REIT ORD			61,293.000	3,519,444	57 . 420	3,519,444	3,835,127	15,722	174, 459		(335,567)		(335,567)		04/25/2023	
78409V-10-4	S&P GLOBAL ORD			2,101.000	925,533	440 . 520	925,533	377,461		7,496		221,672		221,672	l l (04/10/2023	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD			7,240.000	1,836,716	253.690	1,836,716	1,924,462		22,506		(87,404)		(87,404)		07/20/2023	
79466L-30-2	SALESFORCE ORD	I	l	2,945.000	774,947	263.140	774,947					346, 163		346 , 163		12/21/2023	l
796050-88-8	SAMSUNG ELECTRONICS REG S GDR		D	852.000	1.276.296	1.498.000	1.276.296	292.322		19.364	L			334.836		11/16/2021	
824596-10-0	SHINHAN FINANCIAL ADR REPSG 1 ORD		C	12,000.000		30.780				17,217		34,200		34,200		06/17/2021	
828806-10-9	SIMON PROP GRP REIT ORD			30.504.000	4,351,091	142.640	4,351,091	2,801,459		224 . 128				782.268		05/08/2023	
84860W-30-0	SPIRIT REALTY CAPITAL REIT ORD			16.672.000	728.400	43.690		707.675	11.164	43.889		63, 122		63, 122		11/22/2022	
866674-10-4	SUN COMMUNITIES REIT ORD			19.938.000	2.664.714	133.650	2.664.714	2.385.053	18.542	49,589	l	(106.417)		(106,417)		12/22/2023	
872540-10-9	TIY ORD			14,200,000	1,332,102	93.810	1.332.102	1.136.393	10,042	49,369				195.709		02/17/2023	
874039-10-0	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD		·····	9.240.000		104.000		175,739	4.423	14, 165				272,672		04/07/2023	
879360-10-5	TELEDYNE TECH ORD		·····			104.000		1,114,565	4,423	13, 15/	l			123.890		09/13/2023	
						446.290					·····						
89400J-10-7	TRANSUNION ORD									1,556						05/23/2023	
89417E-10-9	TRAVELERS COMPANIES ORD				1,074,173	190 . 490		1,045,138				29,035				12/29/2023	
898320-10-9	TRUIST FINANCIAL ORD			33,300.000	1,229,436	36.920	1,229,436	1,458,493		47,476	·····	(229,057)		(229,057)		08/03/2023	
902653-10-4	UDR REIT ORD			33,312.000	1,275,516	38.290	1,275,516			41,730	·····	(8,402)		(8,402)		12/19/2023	
902973-30-4	US BANCORP ORD			31,100.000	1,346,008	43.280	1,346,008	1,398,291	15,239	41,712	·····	(52,283)		(52, 283)		05/30/2023	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

								OCKS Owned De	ecember 31 of 0							
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends			ange in Book/Ad	justed Carrying Va	alue	17 18
		3	4			7	8		10	11	12	13	14	15	16	NAIC
																Desig-
																nation,
																NAIC
																Desig-
						Rate										nation
						Per									Total Foreign	Modifier
						Share							Current Year's		Exchange	and
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	SVO
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Admini-
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value		Date strative
fication	Description	Code		Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)		guired Symbol
91324P-10-2	UNITEDHEALTH GRP ORD	Code	cigii	3,038.000	1,599,416	526.470	1,599,416	842,255	but Oripaid	20,439	Oripaid	15,711	rtecognized	15,711		21/2023
								·		20,439				· ·		
922475-10-8	VEEVA SYSTEMS ORD					192.520						51,064	•••••	51,064		16/2023
92343E-10-2	VERISIGN ORD			6,936.000	1,428,539	205.960	1,428,539	1,219,082				5,055	•••••	5,055		10/2023
92343V-10-4	VERIZON COMMUNICATIONS ORD			30,900.000	1, 164, 930	37.700	1,164,930 .	1,232,960		60,351		(68,030)		(68,030)		26/2023
92345Y-10-6	VERISK ANALYTICS ORD		[·····			238.860		159,233	16 648	2,055		93,600		93,600		23/2023
925652-10-9	VICI PPTYS ORD		[·····	44,435.000	1,416,588	31.880	1,416,588 .	1,369,032	16,648	7, 148				47,556		29/2023
928260-83-9	VISA CL A ORD		·····	8,901.000	2,317,375	260.350	2,317,375	518,604		16,516				465,436		20/2023
92936U-10-9	W P CAREY REIT ORD		[:	10,722.000	694,893	64.810		586,526	9,221	17,187		108,367		108,367		03/2023
94106B-10-1	WASTE CONNECTIONS ORD		A	5,836.000		149.270	871,140	809,601				61,539		61,539		27/2023
95040Q-10-4	WELLTOWER ORD			53,610.000	4,834,014	90 . 170	4,834,014	3,344,958		118,928		1,224,705		1,224,705		06/2023
962166-10-4	WEYERHAEUSER REIT			11,900.000	413,763	34.770	413,763	413,081		18,742		45,875		45,875		15/2022
98978V-10-3	ZOETIS CL A ORD				419,017	197.370	419,017	142,509		3,119		105,734		105,734		17/2023
B639CJ-10-8	AB INBEV ORD		В	11,552.000	744,784	58.420	744,784	687,247		6,682		29,614		29,614		22/2021
D0712D-16-3	BAYER N ORD		В	15, 137.000	561,796	33.630	561,796	917,470		25,733		(289,622)		(289,622)		26/2023
D16212-14-0	CONTINENTAL ORD		В	7,232.000	613,917	76.920	613,917			8,833		160,808		160,808		30/2022
D1882G-11-9	DEUTSCHE BOERSE N ORD		В	4, 182.000	860,745	186.500	860,745	719,824		11,973		118,230		118,230		07/2021
D2035M-13-6	DEUTSCHE TELEKOM N ORD		В	78,035.000		21.750	1,873,098	1,255,693				337,566		337,566		26/2022
D2734Z-10-7	FRESENIUS MEDICAL CARE ORD		В	12,664.000	530,529	37.960	530,529	718,586		11,290		52, 117		52,117		14/2023
D35415-10-4	INFINEON TECHNOLOGIES N ORD		В	17,291.000	721,313	37.800	721,313			4,337		184,053		184,053		08/2022
D3R14P-10-9	HENSOLDT ORD		В	10,825.000	291,494	24.400	291,494	223,948		3,200		27,033		27,033		08/2023
D66992-10-4	SAP ORD		В	6,520.000	1,003,624	139.480	1,003,624	580,736		10,688		312,037		312,037		26/2022
E42807-11-0	REDEIA CORPORACION ORD		В	45,076.000	741,711	14.910	741,711			39,656		(67,774)		(67,774)		21/2022
F12033-13-4	DANONE ORD		В	13,657.000	884, 417	58.680	884,417	917,716		23,793		138,353		138,353		26/2022
F5433L-10-3	KERING ORD		В	780.000		399.000	343,462	338,116				(2,298)		(2,298)		07/2023
F5548N-10-1	SANOFI ORD		В	11,400.000	1,129,274	89.760	1,129,274	1,072,938		32,025		797		797		03/2023
F80343-10-0	SAINT GOBAIN ORD		В	11,015.000	810,329	66.660	810,329	570,051		17,896		254,262		254,262		26/2022
F92124-10-0	TOTALENERGIES ORD		B	25,625.000	1,742,033	61.600	1,742,033	949,936		65,783		105,942		105,942		09/2021
F9686M-10-7	VEOLIA ENVIRONNEMENT VE ORD		В	31,177.000	982,662	28.560	982,662			30,877		161,788		161,788	,	01/2021
G0398N-12-8	ANTOFAGASTA ORD		В	39, 129.000	836,514	16.795	836,514	568,043		19,242		93,806		93,806		26/2023
G0593M-10-7	ASTRAZENECA ORD		В	6,852.000	924,523	106.000	924,523			19,857		(39,030)		(39,030)		20/2021
G06940-10-3	BAE SYSTEMS ORD		В	79,715.000	1, 126,816	11.105	1, 126,816	456,015		27,845		278,921		278,921		19/2023
G08288-10-5	BARRATT DEVELOPMENTS ORD		В	64,476.000	461,734	5.626	461,734	352,967		17,893		114,300		114,300	(. , ,	03/2023
G12793-10-8	BP ORD		В	259,299.000	1,538,583	4.662	1,538,583	1,080,144		72,374		2,573		2,573		20/2021
G23296-20-8	COMPASS GROUP ORD		В	15,682.000	428,376	21.460	428,376	245,637		7, 148		52,600		52,600		05/2020
G25508-10-5	CRH ORD		B	17,229.000	1, 186, 456	54.100	1, 186, 456	712,958	23,685	16,679		453,084		453,084		22/2022
G4634U-16-9	HSBC HOLDINGS ORD		В	112,465.000	909,761	6.355	909,761			16,541		22,782		22,782		24/2023
G4705A-10-0	ICON ORD		C	3,650.000	1,033,206	283.070	1,033,206	795,300				300,445		300,445		19/2023
G5533W-24-8	LLOYDS BANKING GROUP ORD		В			0.477	1,191,702	1,263,156		61,501		55,039		55,039		06/2021
G80827-10-1	SHELL ORD		В	51,010.000	1,669,691	25.715	1,669,691	999,599		59,887		188,537		188,537	., .	14/2021
G82343-16-4	SMITH AND NEPHEW ORD		B	74,799.000	1,026,858	10.785	1,026,858			23, 107		(37,470)		(37,470)		03/2023
G8248F-10-4	SMURFIT KAPPA GROUP ORD		В	19,371.000	767,037	35.880	767,037	715,901		3,988		54,773		54,773		28/2023
G84228-15-7	STANDARD CHARTERED ORD		В	51,457.000	436,620	6.666	436,620			10,309		32,209		32,209		07/2021
G8927V-14-9	WH SMITH ORD		В	23, 121.000		13.340		495,067		4,991		(46,031)		(46,031)	., .	26/2022
G92087-16-5	UNILEVER ORD		В	16,846.000	814,844	38.000	814,844	853,719		23,631		(90,064)		(90,064)	51,190 11/	16/2023
H00392-31-8	ADECCO N ORD		В	16,524.000	810,393	41.270	810,393	743,548		19,749		186,624		186,624		24/2023
J20454-11-2	HITACHI ORD	I	В	12.900.000		10 . 170 . 000	930.051			11.391	L			295.787	(24.068)08/	18/2020

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

								OCKS Owned D	ecember 31 or		1						40
1 1	2	Cod	es	5	6	Fa	ir Value	9		Dividends	40			justed Carrying Va		17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC
																	Desig-
																	nation,
																	NAIC
																	Desig-
						Rate											nation
						Per									Total Foreign		Modifier
						Share							Current Year's		Exchange		and
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in		SVO
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		Admini-
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying [Date	strative
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)		quired	Symbol
J22302-11-1	HONDA MOTOR ORD		В	98,400.000	1,022,646	1,466.000	1,022,646	861,859		26,794				284,564	(43,752) 05/	25/2023	
J24994-11-3	ISUZU MOTORS ORD		В	62,500.000		1,816.000	804,622	652, 158		31,079		104,738		104,738	(37,569) 12/		
J31843-10-5	KDDI ORD		В	20,500.000	651,942	4,486.000	651,942	638,433		8,258		44, 143		44, 143	(30,633) 05/	08/2023	
J43873-11-6	MITSUBISHI ELEC ORD		В	67,600.000	957,978	1,999.000	957,978	852,247		7,778		137,976		137,976	(32,245) 05/	25/2023	
J58214-13-1	NITORI HOLDINGS ORD		В	4,500.000		18,880.000	602,297			3,626		51,516		51,516	(22, 175) 08/		
J76379-10-6	SONY GROUP CORP ORD		В	8,900.000		13,410.000	846,087	573,965		4,209		198,559		198,559	(33,668) 03/	08/2022	
J77712-18-0	SUMITOMO M & M ORD		В	17,200.000	517,731	4,246.000	517,731	480,413		15,210		(65,963)		(65,963)	(29,082) 12/	01/2022	
J7771X-10-9	SMFG ORD		В	31,200.000	1,521,735	6,880.000	1,521,735	1,030,441		47 , 181		321,956		321,956	(60,499) 12/	18/2020	
J8129E-10-8	TAKEDA PHARM ORD		В	29,000.000		4,054.000	833,447	925,891		15,724		(88,393)		(88,393)	(4,051) 07/	18/2023	
J86957-11-5	TOKYO ELECTRON ORD		В	3,600.000	644,534	25,255.000	644,534			9,359		313,472		313,472	(24,792) 10/	06/2022	
N3167Y-10-3	FERRARI ORD		C	2,626.000	888,717	338 . 430						326, 175		326 , 175		25/2019	
N4578E-59-5	ING GROEP ORD		В	55,777.000		13.526	832,600	811,709		42,617		129,237		129,237		06/2021	
N6596X-10-9	NXP SEMICONDUCTORS ORD		C	2,890.000		229.680	663,775		2,930	9,548		207,069		207,069		21/2022	
N7752F-14-8	SBM OFFSHORE ORD		В	28,733.000	394,786	12.450	394,786			26,546		(65,301)		(65, 301)	12,391 03/	30/2023	
X3124S-10-7	GEDEON RICHTER ORD		В	19, 128.000		8,750.000	482,654	514,072		21,957		24,700		24,700	32,524 03/	10/2022	
	KASIKORNBANK ORD F		В	97,900.000	384,760	135.000		410,694		10,296		(35,481)		(35,481)	3,013 12/	16/2021	
5019999999	9. Subtotal - Common Stock - Industrial ar	nd Misce	ellaned	ous (Unaffiliated)													
Publicly Tra	aded				187,551,421	XXX	187,551,421	147,329,440	364,374	3,821,268		20,143,089		20,143,089	637,993	XXX	XXX
000000-00-0	Wine .com			95,835.000		0.000										25/2023	
3134#1-00-1	FEDERAL HOME LOAN BANK OF DES MOINES	RF		100,000.000	10,000,000	100.000	10,000,000	10,000,000		300,001						25/2019	
	Nordic Aviation Capital		C	328,202.000		33.910		10,220,210				(459,483)		(459, 483)		22/2022	
5029999999	9. Subtotal - Common Stock - Industrial ar	nd Misce	ellaned	ous (Unaffiliated)													
Other				` '	21,129,330	XXX	21, 129, 330	20,220,210		300,001		(459,483)		(459,483)		XXX	XXX
5109999999	9. Total - Common Stock - Industrial and N	Miscella	neous	(Unaffiliated)	208,680,751	XXX	208,680,751	167,549,650	364,374	4, 121, 269		19,683,606		19,683,606	637,993	XXX	XXX
	9. Total - Common Stocks - Mutual Funds			` '		XXX			**	. ,						XXX	XXX
	D. Total - Common Stocks - Unit Investme		s			XXX										XXX	XXX
	P. Total - Common Stocks - Closed-End F					XXX										XXX	XXX
46 138E-35-4	INVESCO S&P500 LOWVL			597.000.000		62.660				915. 135		(740.280)		(740.280)		29/2022	
464286-31-9	ISHARES: EM MKTS DIV			250.000.000	6,622,500	26.490	6.622.500	9.631.659		599.363		592.500		592.500		05/2018	
	ISHARES: CORE S&P 500			16.120.000	7,699,396	477.630	7.699.396	3.915.447		111.208		1,505,930	l	1.505.930		09/2019	
464287-20-0	ISHARES:CORE S&P 500	SD		3.700.000	1.767.231	477.630	1.767.231			25.525		345.654		345.654		01/2017	
464288-44-8	ISHARES: ITL SEL DIV ETF			500,000.000		27.990				911.099		415,000	l	415.000		03/2018	
	ISHARES:CORE HIGH DIV			320,500.000		101.990		24,995,789		1.247.848		(721, 125)		(721, 125)		28/2017	
	SCHWAB STR:US DIV EQ ETF			527,000.000		76.130				1,247,040		310.930		310.930		29/2022	
	9. Subtotal - Common Stocks - Exchange	Traded	Funds		140 . 300 . 452	XXX	140,300,452	129.662.053		5 210 945		1.708.609		1.708.609		XXX	XXX
	Oakleaf			100.000		101.530	10,153	10,153		0,210,040		1,700,000		1,700,000		31/2017	
	Securian Life Insurance Co			2.500.000.000	513.455.747	206.116	513.455.747					(17.238.564)		(17,238,564)		30/2005	
	D. Subtotal - Common Stock - Parent, Sub	sidiarie	s and		513,465,900	XXX	513,465,900	475,741,367				(17,238,564)		(17,238,564)		XXX	XXX
). Total - Common Stocks - Parent, Subsi				513,465,900	XXX	513,465,900	475,741,367				(17,238,564)		(17,238,564)		XXX	XXX
	9 - Total Common Stocks - Parent, Subsi	uiai ies d	ariu Ai	illiaic3	862.447.103	XXX	862.447.103	772.953.070	364,374	9.332.214		4.153.652		4, 153, 652		XXX	XXX
	9 - Total Common Stocks 9 - Total Preferred and Common Stocks				969,864,461	XXX	960.490.758	882.616.117	364,374 949,984	9,332,214		5.772.633		4, 153, 652 5,772,633		XXX	XXX
2999999999	- Total Freieneu and Common Stocks				969,864,461	^^^	960,490,758	882,616,11/	949,984	14,029,515		5,772,633	l	5,772,633	637,993	^^^	^^^

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

Column			0.10	, willig , till E0	ng-Term Bonds and Stocks ACQUIRED During Current Year				
Company Comp	1	2	3	4	5	6	7	8	9
									Paid for Accrued
Section Sect									Interest and
DESCRIPTION Companies Co	Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
DESCRIPTION PRINCE - PRINC	8379A-QY-9	GNR 2014-026 LZ - CMO/RMBS		08/01/2023	Capitalized Interest		303,139	303, 139	
1906-1-2 Filips	0109999999.	Subtotal - Bonds - U.S. Governments					303, 139	303, 139	
1908-9-6 P. 1908 - 198	132CW-5X-8	FH SB0862 - RMBS		10/31/2023	. WELLS FARGO SECURITIES LLC		2,563,562	2,650,961	
1922-0-0 1920-0-0 1920 1921 1922 1921 1922 1921 1922	132D6-C3-2	FH SB8190 - RMBS		05/10/2023			4,492,331	4,502,885	8,443
1920-1-1-1 1920-1-1-2 1920-1-20 19	132D6-D5-6	FH SB8224 - RMBS		10/05/2023	. WELLS FARGO SECURITIES LLC		1,097,883		850
11/25/25 17 1902/35 1865 11/25/20					. WELLS FARGO SECURITIES LLC				24,893
1922-1-7 1920-1-86 19-5-22 19-5-22				10/20/2023			, , ,	, ,	7,943
1950-0-6-9 Pt 20000-85 -0.1972.00									2,904
1982-9-22 P. F. 2007-189									
1986-94 96 1985 1985 1986 1207/202 1985 1797/202 1985 1797/202 1985 1797/202 1985 1797/202 1985 1797/202 1985 1797/202 1985 1797/202 1985 1797/202 1985 1797/202 1985 1797/202 1985 1797/202 1985									18,287
\$1,000 \$							** *		
1406-84 1 1 1 1 1 1 1 1 1									
\$1,000,000 \$1,000									
\$1,000 \$							/ - /	, ,	3,683
SSSP-26-7 ST 201-2 (B) - 0.0/488									871
12010222 1807 2017 2018 1007/085 120107085 1							, ,	,	3,776
SSEP_9-3-3 SET_202-18 COUMBS 15.04 15.44 15.44 15.569 15.56									
SSSS-94-7 STI 202-18 - DUVINES 1/20/1/202 Del tal lized Interest 5, 5, 10 5, 10									
SSSSP-N-F-7 SQT 2014-NB - 00/NRS 1,201/322 Opt-1al zed Interest 5,89 6,198 5,98 5,98 5,98 5,98 5,98 5,99 5,90									
SSSP-9-10-4 SSSP-9-10-4									
11.47 1.47								, .	
15559-19-2 SST 2021-1881 - GNORRS 1201/2023 Spitalized Interest 3.8 34 3									
DS09999999 Subtotal - Bonds - U.S. Special Revenues					1 '			,	
DOTYN-IA-D AIRS 2011-970 B				12/01/2023	Capitalized interest				83,967
DOSTYN=2-1				05/24/2022	WELLS ENDOUGECIDITIES ILC				3,964
11/30/2023 ALBERNATE COPP 11/30/2023 STEEL FINANCIAL COPP 2, 266, 112 3, 200, 000									2,260
Description Control									
1031E2-DS-6 AMERIN INC		The state of the s					' '		
032861-AB-7							, ,,	, .,	90,222
AXIS 2022-2 A2 - ABS							, , ,	, ,	
03289Y-AB-1								, , , ,	
03842*-C0-6 AQUA PENSYLVANIA, INC.		AXIS 231 A2 - ABS							
04621II-AF-7	3842*-CD-6	AQUA PENNSYLVANIA. INC.			Huntington		8.100.000	8 . 100 . 000	
05379B-E8-2 AVISTA CORP 03/29/2023 J P MORGAN SECURITIES 10,000,000 0.000,000	4621W-AF-7	ASSURED GUARANTY US HOLDINGS INC			GOLDMAN SACHS			10,000,000	
D5550H-AS-3 BBCMS 2019-C3 A3 - CMBS D4/12/2023 BARCLAYS CAPITAL D4/10/2025 D4/10/2025	49560-BA-2	ATMOS ENERGY CORP		10/24/2023			14,835,150	15,000,000	41,333
D5559R-AC-4 BBOMS 23C19 A5 - OMBS D9726/2023 BARCLAYS CAPITAL D9726/2023 D9726/2023 BARCLAYS CAPITAL D9726/2023 D9726/2023 BARCLAYS CAPITAL D9726/2023 D		AVISTA CORP			J P MORGAN SECURITIES				
055587-AZ-3 BBCIMS 2023-C19 CTF - CIMBS .09/26/2023 BARCLAYS CAPITAL .16,860,000	5550M-AS-3	BBCMS 2019-C3 A3 - CMBS		04/12/2023	BARCLAYS CAPITAL		13,467,005	14,648,000	
055985-AD-7 BM0 2023-C6 A4 - CMBS				04/10/2023	BARCLAYS CAPITAL		7,724,887	7,500,000	
055988-AC-3 BM0 23C5 A4 - CMBS									57 , 477
05631#-AA-0 BSCH ISSUER II - ABS									91,497
056318-AA-2 BSCH ISSUER I - ABS									
056318-AA-2 BSCH ISSUER I - ABS		BSCH ISSUER II - ABS			· · · · · · · · · · · · · · · · · · ·				
05632*-AC-9 BSCH II ISSUER I 5,986,047 5,986,047 056328-AA-1 BSCH II ISSUER II 4,316,279 4,316,279		BSCH ISSUER I - ABS						, , ,	
056328-AA-1 BSCH II ISSUER II							., .,	., .,	
							.,,	.,.,	
7 040 054									
1,000 T 1 1000 T 1 1000 T 1 1000 T 1 1000 T 1 1 1000 T 1 1 1 1	56320-AC-7	BSCH II ISSUER II		06/15/2023	CITIGROUP GLOBAL MARKET		7,013,954	7,013,954	
065403-BC-0 BANK 2019-BINK17 A4 - CIMBS							., ,		2,224
065405-AD-4 BANK 2019-BNX16 A3 - CMBS									1,263
06541W-AX-0 BANK 2017-BNK5 A5 - CMBS									14,502
06683*-AA-9 BANTECH 13 25 - ABS		BANTECH 13 25 - ABS			Tall Tall				
073096-A#-6 BAYPORT POLYMERS LLC							' '	, ,	
073096-A*-0 BAYPORT POLYMERS LLC							' '	, ,	
07/3096-A@-8 BAYPORT POLYMERS LLC					SMBC NIKKO SECURITIES AMERICA. INC.	i l			

SCHEDULE D - PART 3

1	2	3	4	ng-Term Bonds and Stocks ACQUIRED During Current Year	6	7	8	9
'	2	3	7	3	0	'	O	Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	Везенрион	i orcigii	02/15/2023	SMBC NIKKO SECURITIES AMERICA. INC.	OF OLOCIA	6.000.000	6,000,000	Dividends
			06/21/2023	BARCLAYS CAPITAL		25.248.368	25.000.000	
			06/30/2023	Various Various		4.397.439	4.735.000	
	SUER A		09/07/2023	GOLDMAN SACHS				
							4.016.950	
	SUER A		09/07/2023	GOLDMAN SACHS		4,016,950		
	SUER B		09/07/2023	GOLDMAN SACHS		6,693,360	6,693,360	
	SUER B		09/07/2023	. GOLDMAN SACHS		4,033,050	4,033,050	
			08/15/2023	. HSBC SECURITIES			10,000,000	131,042
			10/24/2023	. Various		10,308,500	15,000,000	63,208
11043Y-AA-9 BELL ROCK LIMITED - ABS 11271L-AK-8 BROOKFIELD FINANCE INC		C	02/21/2023	. GOLDMAN SACHS J P MORGAN SECURITIES		2,540,803 10,544,100		
	A FE ILC	A	05/09/2023	J P MORGAN SECURITIES			4.300.000	
								, .
			06/21/2023	Various		7,782,560	9,000,000	
			07/12/2023	Various		., . , .	6,000,000	106,604
	38		06/01/2023	BANK OF AMERICA MERRILL LYNCH			7,735,000	3,631
	3		09/27/2023	BANK OF AMERICA MERRILL LYNCH			4,910,000	10,551
			07/20/2023	. Various		7,363,388	7,739,000	
	3		06/12/2023	. CGA		25,000,000	25,000,000	
	AY 00		11/30/2023	BANC OF AMERICA SECURITIES			4,550,000	
	/ CO	A	04/19/2023	Exchange Exchange				
13648T-AF-4 CANADIAN PACIFIC RAILWAY		A	04/19/2023	Exchange Exchange				204, 160
	/ 00	Δ	04/19/2023	Exchange		161.296	200.000	
***************************************			06/29/2023	WELLS FARGO SECURITIES LLC		, .	1,000,000	1.830
			05/11/2023	J P MORGAN SECURITIES		1.405.843		
			06/27/2023	BMO CAPITAL MARKETS			1,212,000	
			05/2//2023	MITSUBISHI UFJ SECURITIES		1, 120, 721		
						1.516.805	1.600.000	
14315F-AF-4 CARMX 2020-3 B - ABS			04/14/2023	. Various		/ - / -		
14315F-AG-2 CARMX 2020-3 C - ABS			06/22/2023			479,004		
			05/22/2023	. J P MORGAN SECURITIES		1, 147, 904		1,231
			06/30/2023	. J P MORGAN SECURITIES		513,262	550,000	
			02/22/2023	MITSUBISHI UFJ SECURITIES		705,212	785,000	245
			06/22/2023	. MITSUBISHI UFJ SECURITIES		3,530,835		4,569
			10/04/2023	. WELLS FARGO SECURITIES LLC			960,000	2,626
			12/06/2023	. Various		8,953,887	9,400,000	6,252
14687J-AE-9 CRVNA 2021-P3 A3 - ABS			07/24/2023	. DEUTSCHE BANK		15,631,617		4, 107
14687K-AD-8 CRVNA 2021-P4 A4 - ABS			06/27/2023	. DEUTSCHE BANK		2,235,254	2,500,000	2, 164
14687T-AD-9 CRVNA 2021-P2 A4 - ABS			07/07/2023	. RBC DAIN RAUSCHER		995,344	1,086,000	24
14688D-AC-5 CRVNA-22P1-A3 - ABS			06/22/2023	. RBC DAIN RAUSCHER		2.758.266		4.774
			06/29/2023	. BNP PARIBAS SECURITIES CORP.		3.428.488		
	PERATING LLC		06/01/2023	GOLDMAN SACHS			2.300.000	
	S LP		06/06/2023	MORGAN STANLEY & COMPANY			15.000.000	
) LF		06/15/2023	CITIGROUP GLOBAL MARKET			7.500.000	
			06/15/2023	BANC OF AMERICA SECURITIES		, , , , ,		
			06/22/2023	BANC OF AMERICA SECURITIES			10,000,000	
	INC		06/23/2023	GOLDMAN SACHS		25,755,910	26,000,000	92,639
			10/12/2023	BARCLAYS CAPITAL			5,900,000	70,874
			10/03/2023	MIZUHO SECURITIES USA INC		3,025,190	4,600,000	35, 190
			11/16/2023	. KEYBANC CAPITAL MARKETS			3,500,000	2, 115
			07/19/2023	BANC OF AMERICA SECURITIES			9,000,000	
			07/19/2023	. BANC OF AMERICA SECURITIES			18,000,000	
224044-CC-9 COX COMMUNICATIONS INC			08/30/2023	. J P MORGAN SECURITIES		1,504,192	1,900,000	
224044-CP-0 COX COMMUNICATIONS INC			06/22/2023	. GOLDMAN SACHS		4,738,025	6,745,000	8,769
			10/18/2023	. CITIGROUP GLOBAL MARKET		8,949,271		
24702H-AC-7 DEFT 231 A2 - ABS			03/14/2023	BANC OF AMERICA SECURITIES		1,249,959		
247109-G@-4 DELMARVA POWER & LIGHT C			03/15/2023	SCOTIA CAPITAL		23 000 000	23 000 000	

SCHEDULE D - PART 3

			wing All Lo	ong-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
260543-CR-2 DOW CHEMICAL CO	= 000.1p.10.1	. c.c.g.	06/21/2023 .	GOLDMAN SACHS		4.855.950	5.000.000	
			06/22/2023 .	BANC OF AMERICA SECURITIES		4,170,899	3.700.000	30.494
	NAS LLC		10/31/2023	BARCLAYS CAPITAL		5.036.778	5,800,000	95.676
	CO		05/18/2023 .	KEYBANC CAPITAL MARKETS		5,450,000		
29250N-AJ-4 ENBRIDGE INC	00	Δ	03/16/2023 .	J P MORGAN SECURITIES		1.504.656	1.800.000	21.600
	RTNERS LP		10/04/2023	BOBERT W. BAIRD & CO.			5.000.000	
29373M-AB-5 EFF 213 A2 - ABS .			03/15/2023 .	MITSUBISHI UFJ SECURITIES		511.377	531.970	
			12/15/2023 .	Various		3.169.945	3,369,000	3,261
	S		07/12/2023 .	Various		2.320.012	2,475,000	
			05/23/2023 .	SANTANDER INVESTMENTS		3.886.050	3.875.000	3.100
	S		07/12/2023 .	TORONTO DOMINION SECURITIES			5.051.188	1.616
	S		07/12/2023 .	Various		6,129,650		2,879
	S		12/20/2023 .	J P MORGAN SECURITIES				
	5		06/27/2023 .	HILLTOP SECURITIES			3.000.000	4.170
	S OPERATING LLC		11/30/2023 .	J P MORGAN SECURITIES				
29660N-AB-5 ESPAT BARA, FTA -		C	05/30/2023 .	GOLDMAN SACHS				96,510
29660N-AC-3 ESPAT BARA, FTA -		C	05/30/2023 .	GOLDMAN SACHS		42.000.000	42,000,000	
	RMBS		07/14/2023 .	WELLS FARGO SECURITIES LLC		9.851.383	10,400,000	
	S		07/07/2023 .	J P MORGAN SECURITIES		594.855	690.000	
	RMBS		07/25/2023 .	Various		5.501.175	6.277.899	1.830
	RMBS		08/11/2023 .	Various		8.819.172		6.218
33768E-AA-0 FKH 22SFR3 A - RMB			08/22/2023 .	CITIGROUP GLOBAL MARKET		7.607.500	8.000.000	
	NG TRUST IV		09/20/2023 .	Various		30.213.100	30.000.000	
341081-FL-6 FLORIDA POWER & LIV	GHT CO		10/20/2023 .	GOLDMAN SACHS			4.000.000	
	BS		10/20/2023 .	TORONTO DOMINION SECURITIES			725.000	2,529
	– ABS		07/12/2023 .	Various Various		3.816.924	4.047.000	4,253
	- ABS			BNP PARIBAS SECURITIES CORP.			, ,	
			01/20/2023 .			962,227	1,050,000	218
	- ABS		05/23/2023 .	BNP PARIBAS SECURITIES CORP.			9,000,000	7,975
	BS		12/01/2023 .	TORONTO DOMINION SECURITIES			3,000,000	1,983
	ABS		12/15/2023 .				4,000,000	1,/4/
	NC		06/12/2023 .	BARCLAYS CAPITAL		3,500,000		
	- CMBS		06/27/2023 .	WELLS FARGO SECURITIES LLC		640,486	695,000	2,145
	BS		07/21/2023 .	WELLS FARGO SECURITIES LLC		872,663	960,000	300
	CMBS		06/23/2023 .	BANK OF AMERICA MERRILL LYNCH		5,041,496	5,385,000	15,526
	B\$		10/04/2023 .	BMO CAPITAL MARKETS		2,001,480	2,100,000	852
	BS		12/15/2023 .	SG AMERICAS SECURITIES		951,211	1,000,000	63
	BS		05/23/2023 .	BNP PARIBAS SECURITIES CORP.		5,017,852	5,250,000	751
	BS		10/25/2023 .	INTL FCSTONE PARTNERS, LLP			10,082,684	31,475
			06/22/2023 .	WELLS FARGO SECURITIES LLC			2,520,000	986
38937L-A*-2 GRAY OAK PIPELINE,			09/13/2023 .	MITSUBISHI UFJ SECURITIES		21,000,000	21,000,000	
	FINANCE (DELAWARE) LP		10/25/2023 .	WELLS FARGO SECURITIES LLC		14,505,300	20,000,000	306,639
404119-BV-0 HCA INC			12/15/2023 .	Various		24,004,160	25,750,000	168,514
	TERPRISE CO		09/27/2023 .	Various			10,000,000	279,576
	TEXAS FIRST		11/21/2023 .	BANK OF AMERICA MERRILL LYNCH		2,200,000	2,200,000	
	TEXAS FIRST		11/21/2023 .	BANK OF AMERICA MERRILL LYNCH		14,100,000	14,100,000	
	TEXAS FIRST		11/21/2023 .	BANK OF AMERICA MERRILL LYNCH				
	ABS		05/23/2023 .	BARCLAYS CAPITAL		11,999,281	12,000,000	
43811J-AC-1 HAROT 2021-2 A3 -	ABS		05/22/2023 .	MITSUBISHI UFJ SECURITIES				
444859-BX-9 HUMANA INC			09/20/2023 .	Various		21,019,720	22,000,000	10,694
44891R-AD-2 HART 2020-C A4 - A	BS		07/20/2023 .	GOLDMAN SACHS		5,108,979	5,375,000	
	ABS		06/02/2023 .	BNP PARIBAS SECURITIES CORP.				4,663
46647P-BM-7 JPMORGAN CHASE & CI	0		07/12/2023 .	J P MORGAN SECURITIES	<u> </u>		4,600,000	32,575
46656P-AA-2 JABIL INC			04/10/2023 .	J P MORGAN SECURITIES		4,971,300	5,000,000	,
	GROUP INC		03/14/2023 .	GOLDMAN SACHS		1,483,755	1.500.000	7.375
482480-AM-2 KLA CORP			05/10/2023 .	GOLDMAN SACHS		8.276.400	8,550,000	141.075

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			wing All Lo	ong-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
10.0110.100.010		rororgii	07/12/2023 .	RBC DAIN RAUSCHER	Or Otook	2.447.523	2.700.000	
49430B-AW-1 KINDER MURGAN	INC						8.000.000	,
	DLDING CO		04/28/2023 .	J P MORGAN SECURITIES				3,014
	DODS CO		08/16/2023 .	J P MORGAN SECURITIES		9,702,600	12,000,000	
			09/14/2023 .	J P MORGAN SECURITIES		4,678,000	5,000,000	
	ABS		06/22/2023 .	MITSUBISHI UFJ SECURITIES		599,457	615,000 .	908
50117K-AC-4 KCOT 2023-1 A3	3 - ABS		06/06/2023 .	MITSUBISHI UFJ SECURITIES		4,692,319	4,705,000	
50246*-AF-6 LVNV FUNDING L	LC		10/26/2023 .	DIRECT		23,000,000	23,000,000	
50249A-AJ-2 LYB INTERNATIO	DNAL FINANCE III LLC		06/23/2023 .	BARCLAYS CAPITAL		3.948.219	5.700.000	
548661-EJ-2 LOWE'S COMPAN	ES INC		06/01/2023	GOLDMAN SACHS	L	4.953.087	6,150,000	
	IES INC		09/15/2023	Various		14.737.800	15.000.000	
	LO INO		10/31/2023	WELLS FARGO SECURITIES LLC		5. 150. 678	6.250.000	146.419
								, ,
	LIFE GLOBAL FUNDING I		10/03/2023 .	J P MORGAN SECURITIES		9,318,100	10,000,000	
	OGY INC		06/22/2023 .	SEAPORT GROUP			3,000,000	16,516
*******	.OGY INC		04/05/2023 .	WELLS FARGO SECURITIES LLC		399,528	400,000	
	F AUTHORITY		01/31/2023 .	CITIGROUP GLOBAL MARKET		25,000,000	25,000,000	
61691R-AE-6 MSC 2018-H4 A4	4 - CMBS		09/19/2023 .	CITIGROUP GLOBAL MARKET		21,347,496	22,698,115	
61692B-BP-4 MSC 2020-HR8 A	14 - CMBS		06/22/2023 .	BANK OF AMERICA MERRILL LYNCH		1,241,130		2, 190
61692C-AZ-1 MSC 2021-L6 A3	3 - CMBS		10/12/2023 .	WELLS FARGO SECURITIES LLC		1,370,953	1,800,000	
61945C-AB-9 MOSAIC CO		1	12/08/2023	Various		5.903.457	6,863,000	
61945C-AE-3 MOSAIC CO			05/10/2023	MORGAN STANLEY & COMPANY				
	ABS		11/30/2023	Capitalized Interest				
62954H-AN-8 NXP BV	ADO	C	09/27/2023 .	BANC OF AMERICA SECURITIES		3.030.550	5.000.000	53.715
	ISMISSION. LLC	· · · · · · · · · · · · · · · · · · ·	05/01/2023	CITIGROUP GLOBAL MARKET		5.000.000	5.000.000	
	ISMISSION, LLC		05/01/2023 .	CITIGROUP GLOBAL MARKET		4.000.000	4.000.000	
	3 - ABS		06/28/2023 .	CITIGROUP GLOBAL MARKET		2,002,500	2,000,000	632
	XMBS		12/08/2023 .	GOLDMAN SACHS		5,081,841	5,020,000	
	4 C - CMBS/RMBS		09/20/2023 .	WELLS FARGO SECURITIES LLC		1,814,063	2,000,000	2, 165
	- CMBS		07/24/2023 .	WELLS FARGO SECURITIES LLC		1,631,716		2,698
66982F-AB-5 AMSR 21SFR4 B	- CMBS		07/06/2023 .	CITIGROUP GLOBAL MARKET		4,826,821	5,525,000	3,338
67403A-AA-7 OAKTREE STRATE	EGIC CREDIT FUND		11/07/2023 .	SMBC NIKKO SECURITIES AMERICA, INC.		4,974,800	5,000,000	
677050-AL-0 OGLETHORPE POV	IER CORP		12/11/2023 .	Various		2.431.191		
	IER CORP		12/19/2023 .	Various	L	21,717,850	20,000,000	55, 111
			09/14/2023	WELLS FARGO SECURITIES LLC		3.704.150	5.000.000	35.000
			09/14/2023	WELLS FARGO SECURITIES LLC		7.307.600	10,000,000	
			09/14/2023 .	RBC DAIN BAUSCHER			10,000,000	260.667
								200,007
	JTILITIES CORP		02/27/2023 .	BARCLAYS CAPITAL		24,494,250	25,000,000	
	OPP		09/27/2023 .	Various		13,956,905	15,666,000 .	115,924
)RP		09/19/2023 .	J P MORGAN SECURITIES		4,659,350	5,000,000	4,500
	/STEM, INC.		12/19/2023 .	J P MORGAN SECURITIES		25,100,000	25,100,000	
72147K-AK-4 PILGRIMS PRIDE	•		04/04/2023 .	MIZUHO SECURITIES USA INC		9,931,200	10,000,000	
	RAL ELECTRIC		11/15/2023 .	BARCLAYS CAPITAL		12,000,000	12,000,000 .	
74331C-AB-4 PROG 2020-SFR	1 B - RI/BS		10/12/2023 .	CITIGROUP GLOBAL MARKET		1,405,020	1,500,000	
74331F-AC-5 PROG 2021-SFR	I B - RMBS		08/03/2023	CITIGROUP GLOBAL MARKET		3,702,070	4,200,000	912
74332Y-AC-3 PROG 22SFR5 B			07/18/2023	GOLDMAN SACHS		7.668.125	8.000.000	
	P A - RMBS		08/15/2023	WELLS FARGO SECURITIES LLC			16.279.889	
74434U-CR-3 PHMS 94A B6 -	· · · · · · · · · · · · · · · · · · ·		09/01/2023 .	Various				
775109-BB-6 ROGERS COMMUNI		Δ	06/21/2023 .	RBC DAIN RAUSCHER		2,040	3.000.000	
775109-BB-6		A	06/21/2023 .	BANC OF AMERICA SECURITIES				
78433L-AH-9 E1X 2023-A A2			04/19/2023	RBC CAPITAL MARKETS		6.999.257	7.000.000	
	- ABS SION COMPANY		10/19/2023 .	J P MORGAN SECURITIES				
						, ,		
	CIAL GROUP INC		05/09/2023 .	STIFEL FINANCIAL CORP		1,984,945		,
80282Y-AD-8 SCART 2021-A			07/25/2023 .	INTL FCSTONE PARTNERS, LLP		696,057	725,000	116
	C - ABS		03/08/2023 .	SANTANDER INVESTMENTS		1,039,085	1,079,000	967
802830-AU-3 SCART 2020-B [) - ABS		01/18/2023 .	BMO CAPITAL MARKETS			3,360,000 .	999
80286T-AD-5 SRT 2021-A A4	- ARS		07/13/2023 .	TORONTO DOMINION SECURITIES		5. 137 . 412	5.250.000	

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		Sno	wing All Lor	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
832696-AY-4	J M SMUCKER CO		10/31/2023	Various			35,250,000	23.969
832696-AZ-1	J M SMUCKER CO		10/20/2023	Various		21,024,325	21,500,000	
838515-M#-8	SOUTH JERSEY GAS CO		08/15/2023	KEYBANC CAPITAL MARKETS		18,100,000	18,100,000	
838518-K*-8	SOUTH JERSEY INDUSTRIES, INC.		10/02/2023	WELLS FARGO SECURITIES LLC		13,000,000	13,000,000	
87264A-CW-3	T-MOBILE USA INC		10/04/2023	GOLDMAN SACHS		2,225,125	2,500,000	31,781
87264A-DD-4	T-MOBILE USA INC		10/31/2023	GOLDMAN SACHS		5,038,440	5,500,000	
87612E-BR-6	TARGET CORP		10/12/2023	J P MORGAN SECURITIES		4,330,461	5,100,000	
878744-AB-7	TECK RESOURCES LTD	A	12/08/2023	J P MORGAN SECURITIES		6,041,162	6,729,000	
880812-A*-3 883556-A#-9	THERMO FISHER SCIENTIFIC INC.		11/21/2023	BANK OF AMERICA MERRILL LYNCH				
89231X-AA-9	TALNT 2019-1 A - ABS		05/22/2023				9.125.000	
89237J-AA-4	TALNT 2019-1 A - ABS			SG AMERICAS SECURITIES		851.490	9,125,000	
89613G-AB-2	TAL 2020-1 A - ADS		07/24/2023	INTL FOSTONE PARTNERS, LLP		4.269.497	4.760.000	6.773
896160-AA-9	TON 2022-SFR1 A - CMBS			BANK OF AMERICA MERRILL LYNCH		4.856.712	5.205.000	
89616Q-AA-9	TON 2022-SFR1 A - CMBS		08/17/2023					4,820
89616W-AA-6	TCN 23SFR1 A - CMBS		10/04/2023	Various		5,933,050		
89681L-AA-0	TRITON CONTAINER INTERNATIONAL LTD	C	09/27/2023	CITIGROUP GLOBAL MARKET			10,000,000	
90312#-AK-6	UNS ELECTRIC, INC.		08/03/2023	SCOTIA CAPITAL		6,325,000	6,325,000	
907818-GF-9	UNION PACIFIC CORP		06/22/2023	BARCLAYS CAPITAL		2,546,440	2,600,000	45,403
91159H-JN-1	US BANCORP		06/07/2023	US BANCORP INVESTMENTS INC		10,000,000	10,000,000	
91529Y-AJ-5	UNUM GROUP		09/19/2023	J P MORGAN SECURITIES		4,526,450	5,000,000	
92334*-AC-8	VEOLIA UTILITY RESOURCES, LLC			BANK OF AMERICA MERRILL LYNCH		5,000,000	5,000,000	
92334*-AE-4	VEOLIA UTILITY RESOURCES LLC		11/29/2023	CRAIGIE INC.		2,000,000	2,000,000	
927804-GN-8	VIRGINIA ELECTRIC AND POWER CO			BANC OF AMERICA SECURITIES		9,812,400	10,000,000	11,083
95000L-AZ-6	WFCM 2016-C33 A4 - CMBS		05/24/2023	WELLS FARGO SECURITIES LLC		3,487,395	3,700,000	
95000P-AE-4	WFCM 2016-C37 A5 - CMBS			BANK OF AMERICA MERRILL LYNCH		9,449,609	10,000,000	
95001L-AU-6	WFCM 2018-C43 A4 - CMBS		06/28/2023	BARCLAYS CAPITAL		326,020	350,000	
95001M-AF-7	WFCM 2017-C38 A5 - CMBS		06/01/2023	BANK OF AMERICA MERRILL LYNCH		5,577,058	6,013,000	2,307
95001Q-AT-8	WFCM 2018-C46 A3 - CMBS		05/23/2023	BARCLAYS CAPITAL		2,545,761	2,648,601	6,865
960413-AU-6	WESTLAKE CORP		09/22/2023	Various		3,779,020	5,000,000	
97573*-AC-7	WINSUPPLY INC		03/03/2023	US BANCORP INVESTMENTS INC.		25,600,000	25,600,000	2.317
98163C-AH-3 98163H-AD-1	WORAT 2021-A B - ARS		10/26/2023	MIZUHO SECURITIES USA INC		3,799,219		2,31/
98 163H-AD-1	WOSAT 2021-A C - ABS		,,	BNP PARIBAS SECURITIES CORP.			4.175.000	1,264
98163K-AF-9	WOART 2021-D C - ABS		06/22/2023	BNP PARIBAS SECURITIES CORP				1,284
98 163K-AF-9	WOART 2021-B A3 - ABS		==, ====	MITSURISHI UFJ SECURITIES				
98 163L-AC-4	WOSAT 2023-A B - ABS			MIZUHO SECURITIES USA INC		6.753.373		
98163W-AE-6	WOART 2020-B B - ABS			BNP PARIBAS SECURITIES CORP.		3.555.762		
	WOART 2021-C A4 - ABS		06/28/2023	BANC OF AMERICA SECURITIES		1.621.698	1,775,000	473
98164E-AE-5	WOART 2021-A B - ABS		06/02/2023	TORONTO DOMINION SECURITIES		897.887		366
	WOART 2022-A B - ABS		07/19/2023	TORONTO DOMINION SECURITIES		9.218.014	9.965.000	3.737
981944-AD-3	WOLS 2023-A A3 - ABS		05/16/2023	MITSUBISHI UFJ SECURITIES		1.999.924	2.000.000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
F3420#-AA-4	OL STADECO	В	12/04/2023	GOLDMAN SACHS		21,672,000	21,762,000	
	COSTCO WHOLESALE JAPAN			MITSUBISHI UFJ SECURITIES		19,954,769	19,990,671	
	PERFETTI VAN MELLE GROUP B.V.	C		CITIGROUP GLOBAL MARKET		1,000,000	1,000,000	
	ORICA FINANCE LIMITED	C	03/16/2023	CITIGROUP GLOBAL MARKET		7,550,000	7,550,000	
	ubtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					1,801,068,330	1,882,013,392	5,837,006
	otal - Bonds - Part 3					1,836,453,544	1,917,570,207	5,920,973
	otal - Bonds - Part 5					360,613,711	374,693,765	2,402,648
2509999999. T						2, 197, 067, 255	2,292,263,971	8,323,622
	otal - Preferred Stocks - Part 3						XXX	
	otal - Preferred Stocks - Part 5						XXX	
	otal - Preferred Stocks			<u>, </u>			XXX	
	ALLSTATE ORD		05/18/2023	Various	9,600.000	1,117,887		
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD		12/28/2023	Various		591,624		

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
026874-78-4	AMERICAN INTERNATIONAL GROUP ORD	. c. c.g.	02/17/2023	MORGAN STANLEY & CO		1,215,619		
03027X-10-0	AMERICAN TOWER REIT		10/27/2023	Various		3.394.121		
037833-10-0	APPLE ORD		09/28/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	3.388.000	573.479		
039483-10-2	ARCHER DANIELS MIDLAND ORD		02/17/2023	MORGAN STANLEY & CO	14.900.000	1.212.907		• • • • • • • • • • • • • • • • • • • •
052769-10-6	AUTODESK ORD		04/27/2023	JPMORGANCHASE/CUSTJPMCC	, · ·	9.846		•
071813-10-9	BAXTER INTERNATIONAL ORD		10/19/2023	Various	31.200.000	1.237.167		
103304-10-1	BOYD GAMING ORD		12/29/2023	Various				
125523-10-0	CIGNA ORD		04/27/2023	Various		1,299,538		
126650-10-0	CVS HEALTH ORD			Various	,			
			05/26/2023			,		
133131-10-2	CAMDEN PROPERTY REIT ORD		01/11/2023	Various		148,656		
17275R-10-2	CISCO SYSTEMS ORD		02/21/2023	Various		1,173,259		
191216-10-0	COCA-COLA ORD		10/12/2023	MORGAN STANLEY & CO		5,924		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD		02/17/2023	MORGAN STANLEY & CO				
20030N-10-1	COMCAST CL A ORD		02/16/2023	MORGAN STANLEY & CO		403, 191		
205887-10-2	CONAGRA BRANDS ORD		11/16/2023	Various				
208250-10-4	CONOCOPHILLIPS ORD		02/17/2023	MORGAN STANLEY & CO		1,191,451		
22160N-10-9	COSTAR GROUP ORD		03/24/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.	348.000			
22822V-10-1	CROWN CASTLE ORD		06/13/2023	Various		714,531		
235851-10-2	DANAHER ORD		12/21/2023	Various		814,094		
253868-10-3	DIGITAL REALTY REIT ORD		06/08/2023	Various		733,792		
254687-10-6	WALT DISNEY ORD		05/26/2023	Various		1,286,015		
256677-10-5	DOLLAR GENERAL ORD		10/02/2023	Various	9,000.000	1,643,127		
256746-10-8	DOLLAR TREE ORD		11/16/2023	Various				
260003-10-8	DOVER ORD		02/17/2023	MORGAN STANLEY & CO		1,207,150		
264410-20-4	DUKE ENERGY ORD		12/14/2023	Various		1, 196, 119		
26614N-10-2	DUPONT DE NEMOURS ORD		02/17/2023	MORGAN STANLEY & CO				
294429-10-5	EQUIFAX ORD		05/19/2023	Various				
29476L-10-7	EQUITY RESIDENTIAL REIT ORD		11/16/2023	Various				
297178-10-5	ESSEX PROPERTY REIT ORD		12/18/2023	Various	4.010.000	915.994		
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		09/15/2023	Various	9.816.000	1.315.501		
31620M-10-6	FIDELITY NATIONAL INFORMATN SVCS ORD		11/06/2023	Various		915.039		
36168Q-10-4	GFL ENVIRONMENTAL ORD	A	03/03/2023	Various				
42226K-10-5	HEALTHCARE REALTY TRUST CL A ORD		05/31/2023	Various		312.069		
436440-10-1	HOLOGIC ORD		02/17/2023	MORGAN STANLEY & CO		1. 194.888		
438516-10-6	HONEYWELL INTERNATIONAL ORD		02/17/2023	MORGAN STANLEY & CO		1.215.391		
45866F-10-4	INTERCONT INENTAL EXCHANGE ORD		11/15/2023	Various	2.975.000	324.341		
461202-10-3	INTUIT ORD		10/12/2023	Various		172,762		
46120E-60-2	INTUITIVE SURGICAL ORD		05/11/2023	Various	123.000			
46284V-10-1	IRON MOUNTAIN ORD		12/27/2023	Various	36.585.000	2.137.106		
478160-10-4	JOHNSON & JOHNSON ORD		02/17/2023	MORGAN STANLEY & CO				•••••
49446R-10-9	KINCO REALTY REIT ORD		05/17/2023	Various				•••••
502441-30-6	LVMH MOET HENNESSY LOUIS VUITTON ADR	C	10/03/2023	Various				
548661-10-7	LONE'S COMPANIES ORD	***************************************	02/17/2023	MORGAN STANLEY & CO	2.500.000	531.981		•••••
58463J-30-4	MEDICAL PROPERTIES REIT ORD		05/26/2023	Various		249.512		•••••
58933Y-10-5	MERCK & CO. INC.		03/20/2023	MORGAN STANLEY & CO				
620076-30-7	MOTOROLA SOLUTIONS ORD		02/17/2023	MORGAN STANLEY & CO		1,209,691		
666807-10-2	NORTHROP GRUMMAN ORD		02/17/2023	MORGAN STANLEY & CO	, · ·	1,209,691		
67066G-10-4	NVIDIA ORD		02/17/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC.		1,203,036		•••••
	ORACLE ORD			MERRILL LYNCH PIERCE FENNER & SMITH INC. MORGAN STANLEY & CO.		1,656,882		
68389X-10-5	OHACLE OHD		02/17/2023					
75513E-10-1			11/16/2023	Various				
756109-10-4	REALTY INCOME REIT ORD		04/25/2023	Various		925,243		
78409V-10-4	S&P GLOBAL ORD		04/10/2023	ISI Group		25,273		
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD		07/20/2023	Various				
79466L-30-2	SALESFORCE ORD		12/21/2023	Piper Jaffray Co.				
828806-10-9	SIMON PROP GRP REIT ORD		05/08/2023	Various				

SCHEDULE D - PART 3

1	0	3	willig All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year	6	7	0	0
1	2	3	4	5	6	/	8	9 Paid for Accrued
CUSIP			Date		Number of Shares			
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Interest and Dividends
	Description	Foreign					Par value	Dividends
	SUN COMMUNITIES REIT ORD		12/22/2023	Various		857,577		
	TJX ORD		02/17/2023	MORGAN STANLEY & CO				
879360-10-5	TELEDYNE TECH ORD		09/13/2023	Various				
	TRANSUNION ORD		05/23/2023	Various		21,569		
	TRAVELERS COMPANIES ORD		12/29/2023	Various				
89832Q-10-9	TRUIST FINANCIAL ORD		08/03/2023	Various				
902653-10-4	UDR REIT ORD		12/19/2023	Various				
902973-30-4	US BANCORP ORD		05/30/2023	MORGAN STANLEY & CO	31,100.000			
91324P-10-2	UNITEDHEALTH GRP ORD		12/21/2023	Various	678.000	327,736		
922475-10-8	VEEVA SYSTEMS ORD		05/16/2023	Various				
92343E-10-2	VERISIGN ORD		08/10/2023	Various	240.000			
92343V-10-4	VERIZON COMMUNICATIONS ORD		05/26/2023	Various				
92345Y-10-6	VERISK ANALYTICS ORD		05/23/2023	JPMORGANCHASE/CUSTJPMCC	142.000			
	VICI PPTYS ORD		12/29/2023	Various		1.369.032		
	VISA CL A ORD		03/20/2023	Various	,			
	W P CAREY REIT ORD		11/03/2023	Various				
	WASTE CONNECTIONS ORD	Α	10/27/2023	Various		851,324		
*	WELLTOWER ORD		09/06/2023	CITIGROUP GLOBAL MARKETS, INC				
	ZOETIS CL A ORD		07/17/2023	BARCLAYS CAPITAL LE				
	BAYER N ORD	В.	07/26/2023	Various				
	FRESENIUS MEDICAL CARE ORD	В	03/14/2023	Various		251.072		
D3R14P-10-9	HENSOLDT ORD	В	12/08/2023	MERRIL LYNCH INTL LONDON	984.000	24,291		
. 0 .002 .0 0	KERING ORD	В	12/07/2023	Various		338,116		
	SANOFI ORD	В	11/03/2023	Various		261,149		
	ANTOFAGASTA ORD	В	10/26/2023	Various		134,767		
	BAE SYSTEMS ORD	В	10/19/2023	Various		11,013		
	BARRATT DEVELOPMENTS ORD HSBC HOLDINGS ORD	В	11/03/2023	Various Various				
	ICON ORD	C	01/19/2023	ROSENBLATT SECURITIES INC.		159.723		
	SHELL ORD	В.	03/01/2023	Various				
	SMITH AND NEPHEW ORD	В	11/03/2023	Various				
G8248F-10-4	SMURFIT KAPPA GROUP ORD	В	09/28/2023	Various		715,901		
	UNILEVER ORD	В	02/24/2023	Various		853,778		
	ADECCO N ORD	В	08/24/2023	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		81,062		
	HONDA MOTOR ORD	В	05/25/2023	MORGAN STANLEY AND CO LLC				
	KDDI ORD	B	05/08/2023	Various				
	MITSUBISHI ELEC ORD	B	05/25/2023	Various				
	TAKEDA PHARM ORD	B	08/24/2023	Various		925.891		
	SBM OFFSHORE ORD	B	03/30/2023	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		49.004		
	ubtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Trad	ed			3,521.000	69.536.842	XXX	
	Securian Life Insurance Co		12/31/2023	Minnesota Life	0.000	50.000.000	7000	
	ubtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other		12/31/2023	milliosova Liic			XXX	
						50,000,000		
	otal - Common Stocks - Part 3					119,536,842	XXX	
	otal - Common Stocks - Part 5					26,645,076	XXX	
	otal - Common Stocks					146, 181, 917	XXX	
5999999999. T	otal - Preferred and Common Stocks	·				146, 181, 917	XXX	
6009999999 - 7	Cotolo					2.343.249.172	XXX	8.323.62

SCHEDULE D - PART 4

					Showing All I	Long-Term B	onds 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	9	16	17	18	19	20	21
										11	12	13	14	15						
														_Total						
												Current	Total	Foreign	DI-/				Bond	
									Prior Year		0	Year's	Change in	Exchange	Book/	Foreign			Interest/ Stock	Ctatad
									Book/	Unrealized	Current Year's	Other- Than-	Book/	Change in Book/	Adjusted Carrying	Foreign Exchange			Dividends	Stated Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Adjusted 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		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
302155-BB-1	EXPORT-IMPORT BANK OF THE UNITED STATES		12/10/2023	. Paydown			18,856	18,856	18,856						18,856				324	12/10/2025 .
36176M-PD-9	G2 770220 - RMBS		12/01/2023	. Paydown		79,660	79,660	85, 186	82,930		(3,270)		(3,270)		79,660				1,225	07/20/2031 .
36176M-PE-7	G2 770221 - RMBS		12/01/2023 .	. Paydown		25,519	25,519	27,282	26,814		(1,295)		(1,295)		25,519				337	
36176M-PF-4	G2 770222 - RMBS		12/01/2023 .	. Paydown		39,023	39,023	42,900	41,377		(2,354)		(2,354)		39,023				512	
36179M-NG-1	G2 MA0391 - RMBS		12/01/2023 .	. Paydown		28,983	28,983	28,706			291		291		28,983				465	
36179W-TZ-1 3617AA-X3-3	G2 MA7768 - RMBS		12/01/2023 .	. Paydown		2,396,734	2,396,734	2,492,823	2,488,247		(91,513)		(91,513)		2,396,734				39,678	
361/AA-X3-3 36180B-AY-7	G2 AD0023 - RMBS		12/01/2023 .	Paydown			49,983				(1,500)		(1,500)						852	
36182N-RN-5	G2 AH5893 - RMBS		12/01/2023 .	Paydown		10,631					(1,001)		(1,001)						204	
36183Q-ZB-4	GN AK7038 - RMBS		12/01/2023	Paydown			2,186	2,265	2,394		(208)		(208)						23	
36185B-QJ-8	GN AM8557 - RMBS		12/01/2023	. Paydown		4,847	4,847	4,966	5,066		(219)		(219)		4,847				51	05/15/2045 .
36193P-DW-2	G2 AS4617 - RMBS		12/01/2023	. Paydown		9,966	9,966	10,567	11,013		(1,047)		(1,047)		9,966				122	04/20/2046 .
36200M-J6-1	GN 604285 - RMBS		12/01/2023 .	. Paydown		4,088	4,088	3,870	3,915		173		173		4,088				110	05/15/2033 .
36200N-YN-5	GN 605617 - RMBS		12/01/2023 .	. Paydown		2,675	2,675	2,661	2,663		13		13						69	,, 2001
36205A-NN-0	GN 384797 - RMBS		12/01/2023	. Paydown		2,623	2,623	2,588	2,610		13		13						101	09/15/2025 .
36209R-YC-1	GN 479607 - RMBS		12/01/2023 .	. Paydown		18,771	18,771	19,907	19,996		(1,224)		(1,224)		18,771				285	
3620A6-CS-4 3620A6-DV-6	GN 720181 - RIMBS		12/01/2023 .	Paydown		59,233	59,233	58,521	58,428		805		574		59,233					
3620A6-FR-3	GN 720276 - RMRS		12/01/2023	Pavdown		112.920					(2.275)		(2.275)		112.920				2,303	
3620A9-3J-8	GN 723601 - RMBS		12/01/2023	. Paydown			31.563				(1.558)		(1.558)		31.563				569	
3620A9-YU-9	GN 723523 - RMBS		12/01/2023	. Paydown		326.778					(6.265)		(6,265)		326.778				9.110	
3620A9-ZA-2	GN 723537 - RMBS		12/01/2023	. Paydown		80, 104	80, 104	80,254	80,282		(178)		(178)		80,104				1,855	
3620AK-YQ-3	GN 732519 - RMBS		12/01/2023	. Paydown		3,611	3,611	3,875	3,977		(367)		(367)		3,611				63	07/15/2040 .
3620AR-3D-1	GN 737996 - RMBS		12/01/2023 .	. Paydown		59,026	59,026	58,749	58,763		263		263		59,026				1,335	
3620AX-6F-0	GN 743470 - RMBS		12/01/2023	. Paydown		42,699	42,699	46,382	45,915		(3,216)		(3,216)		42,699				1,416	
36230L-CT-4	GN 751882 - RMBS		12/01/2023 .	. Paydown		26,549	26,549	25, 122	25,500		1,050		1,050						456	
36241K-GU-6 36290Q-JN-6	GN 782011 - RMBS		12/01/2023 .	. Paydown		5,317	5,317 3,960	5,010 3.749	5,058		259		259		5,31/				152	
36290V-2G-8	GN 619175 - RMRS		12/01/2023 .	Paydown			3,960	3,749	3,805		(60)		(60)		3,960				107	07/15/2033 .
36296F-U6-8	GN 690105 - RMRS		12/01/2023	Pavdown		4.089	4.089	4.259	4.275		(186)		(186)		4.089				123	
36296Q-Y7-8	GN 698334 - RMBS		12/01/2023	. Pavdown		63.909	63.909				832		832		63.909				1.422	
36296T-RA-3	GN 700781 - RMBS		12/01/2023	. Paydown		24,889	24,889	26,021	25,946		(1,057)		(1,057)		24,889				502	
38378G-RM-2	GNR 2012-143 LA - CMO/RMBS		12/01/2023	. Paydown		6,746	6,746	6,496	6,479		267		267		6,746				27	12/20/2042 .
38378Y-TN-9	GNR 2013-165 LZ - CMO/RMBS		12/01/2023 .	. Paydown		1,563,509	1,563,509	1,252,128	1,389,911		173,598		173,598		1,563,509				21, 136	
38379A-QY-9	GNR 2014-026 LZ - CMO/RMBS		12/01/2023 .	. Paydown		665,733	665,733	519,517	585,472		80,261		80,261		665,733				14,912	
42328B-AE-2	HELIOS LEASING I LLC		11/16/2023	. Paydown		31,345	31,345		31,345					·	31,345				251	
911760-FH-4 911760-FZ-4	VENDE 1995-1 2 - CMO/RMBS		12/01/2023	. Paydown		11,449	11,449				137		137		11,449				484	
911/60-FZ-4 911760-GJ-9	VENDE 1995-2 1 - CMO/RMBS		12/01/2023 12/01/2023	Paydown							(99)								412	
911760-GJ-9 911760-KG-0	VENDE 1995-2 3 - CMO/RMBS		12/01/2023 .	Paydown				3.739			(11)		(11)		3,629				148	
912828-5U-0	UNITED STATES TREASURY		02/13/2023	. WELLS FARGO		1,273,894	1,300,000	1,305,540	1,301,173		(139)		(139)		1,301,034		(27,140)	(27, 140)	21,210	
912828-VB-3	UNITED STATES TREASURY		02/14/2023	. CITIGROUP GLOBAL		30,775,977	31,000,000	31, 436, 135	30,980,639		9,982		9,982		30,980,258		(204,282)	(204,282)		
912828-WE-6	UNITED STATES TREASURY		11/15/2023	. Maturity @ 100.00		125,000	125,000	129,468			(463)		(463)		125,000				3,438	
912828-ZD-5	UNITED STATES TREASURY		02/13/2023	. WELLS FARGO		1,245,845	1,250,000	1,258,160	1,250,570		(336)		(336)		1,250,234		(4,389)	(4,389)	2,607	
91282C-AP-6	UNITED STATES TREASURY		02/13/2023 .	. WELLS FARGO		726,326	750,000	747,805	749,405		89		89		749,495		(23, 169)	(23, 169)	312	
91282C-BE-0	UNITED STATES TREASURY		02/13/2023 .	. WELLS FARGO		1,435,190	1,500,000	1,469,536	1,483,723		1,844		1,844		1,485,567		(50,377)	(50,377)	1,088	
91282C-DD-0	UNITED STATES TREASURY		02/13/2023 .	. WELLS FARGO		726,238	750,000	748, 154	749,214		113		113		749,326		(23,089)	(23,089)	816	
91282C-DM-0	UNITED STATES TREASURY		02/13/2023 .	. WELLS FARGO		965,544	1,000,000	995,978	998,112		244		244		998,356		(32,812)	(32,812)		11/30/2023 .
91282C-EA-5	UNITED STATES TREASURY		02/13/2023 .	. WELLS FAHGU		3,860,768	4,000,000	3,960,170	3,976,016		2,424		2,424		3,9/8,440		(117,672)	(117,672)	27,514	02/29/2024 .

SCHEDULE D - PART 4

					Showing All	Long-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrving Value		16	17	18	19	20	21
	_		·				ŭ	· ·		11	12	13	14	15	.0	•••				
												10		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	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized		Value	Disposal		on Disposal	Disposal	Year	Date
	99. Subtotal - Bonds - U.S. Governme		Date	OI Fulcilasei	Stock		47.669.920			(Decrease)		Recognized		value		Dispusai				XXX
	ISRAEL, STATE OF (GOVERNMENT)	ents	10 /04 /0000	. Maturity @ 100.00	T	47,129,700 15,000,000	47,669,920	47,711,311 16,639,350	47,469,581 15,141,201		153, 170 (141, 201)		153, 170 (141, 201)		47,612,629 15,000,000		(482,929)	(482,929)	538,600 825,000	
	99. Subtotal - Bonds - All Other Gove	rnmor		. Maturity @ 100.00		15.000,000		16,639,350	15, 141, 201		(141,201)		(141,201)		15.000,000				825,000	
181070-DX-8	CLARK CNTY NEV WTR RECLAMATION DIST		07/06/2023 .	. RAYMOND JAMES		1,705,100	1,700,000	1.741.922	1.712.041		(141,201)		(141,201)		1,709,605		(4.505)	(4.505)	- 1	07/01/2033 .
								, , , , ,					. , . ,				(4,505)	(4,505).		
181070-DZ-3 181070-EC-3	CLARK CNTY NEV WTR RECLAMATION DIST		07/18/2023 .	. RAYMOND JAMES		5,793,080 5,954,463	5,770,000 5,950,000	5,873,918 5,988,556	5,799,915		(6,367)		(6,367)		5,793,548 5,958,684		(468)	(468).	242,981	
				MARKETAXESS							(640)								254,528	
498531-DP-4	KLEIN TEX INDPT SCH DIST		07/13/2023 .			717,300				·····	(640)		(640)		720,651		(3,351)	(3,351).		02/01/2034 .
727199-VU-2	PLANO TEX INDPT SCH DIST		02/15/2023 .	. Call @ 100.00	-		4,530,000		, .,		441		441		4,470,251		59,749	59,749		02/15/2036 .
914460-RN-2 940157-YX-2	WASHINGTON SUBURBAN SANITARY DISTRICT		04/01/2023 .	. Maturity @ 100.00 Various		430,000					(19.708)		(19.708)		11.609.628		20.058	20.058		04/01/2023 .
•	Washington Suburban Santtary District 1999 Subtotal - Bonds - U.S. Political S	Libdiy			Possesions	30,759,629	,,,,,	31, 193, 648	30,723,512		(31, 145)		(31, 145)		30.692.366		67.262	67.262	891,617	
01026C-AC-5	ALABAMA ECONOMIC SETTLEMENT AUTH	Jubuiv	09/15/2023 .	Call @ 100.00	F 055C5510115	105.000		105,617			(31, 145)		(31, 145)		105,209		(209)	(209)		09/15/2025 .
040654-YD-1	ARIZONA ST TRANSN BRD HWY REV		09/20/2023 .	TENDER		1.623.040	2.000.000	2.000.000	2.000.000		(70)		(70)		2.000.000		(209)	(203)		0.07/01/2038 .
15504R-GC-7	CENTRAL PUGET SOUND WASH REGL TRAN AUTH		05/22/2023 .	RAYMOND JAMES		2.684.722		2,747,184	2,673,837		(4.506)		(4.506)		2,669,331		15,391	15,391		11/01/2033 .
15504R-GD-5	CENTRAL PUGET SOUND WASH REGL TRAN AUTH		05/22/2023 .	RAYMOND JAMES		7,627,050		7,778,550	7,588,061		(11.722)		(11,722)		7,576,339		50.711	50,711	169, 167	
207758-UJ-0	CONNECTICUT ST SPL TAX OBLIG REV		06/27/2023 .	RAYMOND JAMES		15.067.500	15.000.000	15.616.650	15. 183.559		(33.712)		(33.712)		15 . 149 . 847		(82.347)	(82.347)	546 . 111	
231266-FD-4	CURATORS UNIV MO SYS FACS REV		09/19/2023 .	Call @ 100.00		5.000	5,000	6.405	6, 175		(41)		(41)				(1,133)	(1, 133)	149	
232287-AW-2	CUYAHOGA CNTY OHIO SALES TAX REV		08/09/2023 .	PIPER SANDLER		2,996,250	3,000,000	3, 114,870	3,025,322		(7.876)		(7,876)		3,017,447		(21, 197)	(21, 197)		
232287-AX-0	CUYAHOGA CNTY OHIO SALES TAX REV		12/05/2023 .	PIPER SANDLER		8.934.404	8.955.000	9.267.440	9,023,985		(32.957)		(32,957)		8,991,028		(56.624)	(56,624)		12/01/2037 .
232287-AY-8	CUYAHOGA CNTY OHIO SALES TAX REV		12/14/2023	PIPER SANDLER			500.000	516.175			(1.765)		(1.765)		501.811		(2.436)	(2,436)		12/01/2038 .
29270C-J7-1	ENERGY NORTHWEST WASH ELEC REV		07/21/2023 .	MARKETAXESS		5,715,928		5,894,433	5,729,423		(14.090)		(14,090)		5,715,333		595	595		07/01/2035 .
30711X-AT-1	CAS 2015-C01 1M2 - CDO/CMO/RMBS		12/26/2023	Pavdown		125.716					(9, 252)		(9,252)		125.716					02/25/2025 .
30711X-CB-8	CAS 2016-C02 1M2 - CMO/RMBS		12/26/2023 .	Pavdown		241.113		274,907			(19.380)		(19,380)		241.113					09/25/2028 .
30711X-DK-7	CAS 2016-C05 2M2 - CMO/RMBS		12/26/2023	Pavdown		311.816	311.816				(24,729)		(24,729)		311.816					01/25/2029 .
30711X-GP-3	CAS 2017-C02 2M2 - CMO/RMBS		12/26/2023	Paydown		23.370	23.370				(2.015)		(2.015)		23.370				830	
30768W-AA-6	FARM 2021-1 A - CMO/RMBS		12/01/2023 .	Pavdown		256.335					112		112		256.335					01/25/2051 .
312805-JG-0	FAYETTEVILLE N C PUB WKS COMMN REV		07/19/2023 .	PIPER SANDLER		9.503.106	9,515,000	9.817.958	9,557,987		(20.075)		(20.075)		9.537.912		(34.806)	(34.806)	338,311	
3128K7-NM-6	FH A46696 - RMBS		12/01/2023	Pavdown		12.973	12.973				1.482		1.482		12.973				328	
3128LX-AE-0	FH G01805 - RMBS		12/01/2023	Pavdown		62.425	62 . 425	60.767	61.005				1.420		62.425				1.690	04/01/2035 .
3128LX-KD-1	FH G02092 - RMBS		12/01/2023 .	Paydown			37,938		36,934		1,004		1,004		37,938				928	02/01/2036 .
3128M7-JC-1	FH G05359 - RMBS		12/01/2023 .	Paydown		149,844	149,844	147,643	148,033		1,811		1,811		149,844				4,062	
3128M9-VV-1	FH G07528 - RMBS		12/01/2023 .	Paydown		503,405	503,405		481,494		21,911		21,911		503,405			[8,017	
3128MD-RJ-4	FH G14789 - RMBS		12/01/2023 .	Paydown		46,966		49,337			(1,511)		(1,511)		46,966				744	
3128MF-QB-7	FH G16550 - RMBS		12/01/2023 .	Paydown		44,477	44,477	43,657	43,501		976		976		44,477			.	693	
3128MJ-2M-1	FH G08779 - RMBS		12/01/2023 .	Paydown		308, 103	308, 103	308,319			(654)		(654)		308, 103				5,910	09/01/2047 .
3128MJ-2S-8	FH G08784 - RMBS		12/01/2023 .	Paydown		120,085	120,085	123,568	126,019		(5,935)		(5,935)		120,085				2,256	
3128MJ-4V-9	FH G08835 - RMBS		12/01/2023 .	Paydown		75,995	75,995				(969)		(969)		75,995					09/01/2048 .
3128MJ-S3-5	FH G08537 - RMBS		12/01/2023 .	Paydown		527,856	527,856	508,474	504,863		22,993		22,993		527,856			[07/01/2043 .
3128MJ-SS-0	FH G08528 - RMBS		12/01/2023 .	Paydown		450,660					20,362		20,362		450,660			[04/01/2043 .
3128MJ-Y6-1	FH G08732 - RMBS		12/01/2023 .	Paydown		183,807		189,766	192,534		(8,727)		(8,727)		183,807				2,892	
3128MJ-ZQ-6	FH G08750 - RMBS		12/01/2023 .	Paydown		363,951	363,951	362,302	361,874		2,078		2,078		363,951			 .		03/01/2047 .
3128MM-UC-5	FH G18578 - RMBS		12/01/2023 .	Paydown		108,869	108,869	112,284	111,773		(2,905)		(2,905)		108,869					
3128MM-UG-6	FH G18582 - RMBS		12/01/2023 .	Paydown		208,332	208,332	219,082	217,939		(9,607)		(9,607)		208,332				3,323	
3128MM-UQ-4	FH G18590 - RMBS		12/01/2023 .	Paydown		73,365	73,365	75,887	75,627		(2,262)		(2,262)		73,365				966	03/01/2031 .
3128MM-VG-5	FH G18614 - RMBS		12/01/2023 .	Paydown		610,986	610,986	614,323	614,021		(3,035)		(3,035)		610,986				8 , 158	10/01/2031 .
3128MM-VZ-3	FH G18631 - RMBS		12/01/2023 .	Paydown		613,603	613,603	616,916	616,626		(3,022)		(3,022)		613,603			 .	7,877	02/01/2032 .
3128MM-W7-4	FH G18669 - RMBS		12/01/2023 .	Paydown		519,925	519,925	514,978	514,573		5,351		5,351		519,925				6,623	12/01/2032 .
3128MM-WU-3	FH G18658 - RMBS		12/01/2023 .	Paydown		509,005		508,703	508,566		440		440		509,005			[09/01/2032 .
	FH G18662 - RMBS		12/01/2023	Pavdown	.	153.357					(348)		(348)		153.357				2,033	

SCHEDULE D - PART 4

1	2	3	4	5	6	7	Bonds and Sto	9	10				Carrying Value		16	17	18	19	20	21
ı		٦	4	5	О	'	٥	9	10	11	Change in Bo	13	Carrying value	15	10	17	10	19	20	21
										11	12	13	14	Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value		Value	(Decrease)	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
3128MM-X8-1	FH G18702 - RMBS		12/01/2023	. Paydown		43,096	43,096	43, 102	43, 121		(25		(25)		43,096				808	
3128MM-XF-5	FH G18677 - RMBS		12/01/2023 .	. Paydown		41,217	41,217	41,053	41,039		178		178		41,217				367	
3128MM-XK-4	FH G18681 - RMBS		12/01/2023 .	Paydown		69,874	69,874	70,034	70,088		(213	*	(213)		69,874				812	
3128PU-CN-0	. FH J14577 - RMBS		12/01/2023 .	Paydown		114, 111		120,940	117,100		(2,989	*	(2,989)		114, 111				2, 124	
31292L-GC-3 312930-VK-3	. FH CO3795 - RIMBS		12/01/2023 .	Paydown		185,989					1,604				185,989				3,622	
312930-VN-3 312936-Y2-7	FH A89729 - RMRS		12/01/2023 .	Paydown			63.902		64.904		(2/3	*	(2/3)						1.366	
312936-YZ-7 312936-YZ-4	FH A89729 - HNBS		12/01/2023 .	Paydown				64,743	64,904		(1,002		(1,002)						1,366	
312939-JD-4	FH A91160 - RMRS		12/01/2023	Pavdown		309.652		310.489	310.610		(1,652		(1,652)		309.652					
312942-2T-1	FH A94386 - RMBS	I	12/01/2023	Pavdown		124.727					424	,	424		124.727				2,344	
312943-BR-3	FH A94548 - RMBS		12/01/2023	Pavdown		118,061					1.586		1.586		118.061				2,527	
312943-F3-2	. FH A94686 - RMBS		12/01/2023	Pavdown		606.425					7.537				606.425				13,948	
312943-F4-0	. FH A94687 - RMBS		12/01/2023	Paydown		125,797	125,797	124,402	124,450						125,797				1,541	
312945-A4-0	. FH A96327 - RMBS		12/01/2023	Paydown		578,581	578,581	573,202	572,965		5,616		5,616		578,581				14, 138	01/01/2041
31297V-7G-7	FH A39895 - RMBS		12/01/2023	Paydown		35,404	35,404	34,779	34,875		529		529		35,404				1,071	11/01/2035
3131WD-5T-9	FH ZI1758 - RMBS		12/01/2023	Paydown		12,969	12,969	12,795	12,810		158		158		12,969				387	
3131WD-7E-0	FH ZI1793 - RMBS		12/01/2023 .	. Paydown		34,780	34,780	34,314	34,386		394		394		34,780				838	
3131WD-BJ-4	FH ZI0941 - RMBS		12/01/2023 .	. Paydown		12,675	12,675	12,602	12,603		72		72		12,675				417	
3131WE-2S-2	FH Z12585 - RMBS		12/01/2023 .	. Paydown		34,901	34,901	35,006	35,017		(116)	(116)		34,901				840	
3131WF-SC-6	FH Z13215 - RMBS		12/01/2023 .	. Paydown		1,086	1,086	1,065	1,059		27		27		1,086				30	04/01/2035
3131WG-6B-0	FH Z14466 - RMBS		12/01/2023 .	Paydown			8,856	8,935	8,909		(53		(53)						266	
3131WG-FR-5	FH Z13776 - RMBS		12/01/2023 .	Paydown			4,847	5,084	5, 170		(323	*	(323)		4,847				189	
3131WG-HH-5 3131WK-VP-2	FH Z13832 - RMBS		12/01/2023 .	Paydown Paydown				1,235 2.281	1,231										34	11/01/2035
3131WM-HW-9	FH Z18345 - RMBS		12/01/2023 .	Pavdown		7.929		8.057			(144	,	(61)						116	12/01/203/
3131WN-6F-6	FH Z19870 - RMBS		12/01/2023 .	Pavdown		5.831	5.831	6.005	6.018		(186	,	(186)		5.831					
3131WN-QA-5	FH Z19449 - RMBS		12/01/2023	Pavdown			12.459	12.981			(581	,	(581)							
3131WQ-LY-1	FH ZJ0343 - RMBS		12/01/2023	Pavdown		14.282	14.282	15.062			(946	,	(946)		14.282					
3131WQ-QP-5	. FH ZJ0462 - RMBS		12/01/2023	. Paydown		99,620	99,620				(1.762)	(1,762)		99,620				1,361	
3131WQ-RU-3	. FH ZJ0499 - RMBS		12/01/2023	Paydown		18,337	18,337	19,021	19,243		(906	í)	(906)		18,337				546	
3131WQ-UC-9	. FH ZJ0579 - RMBS		12/01/2023	Paydown			7,350	7,522	7,636		(287)	(287)		7,350				160	10/01/2040
3131WQ-XU-6	FH ZJ0691 - RMBS		12/01/2023	Paydown			33,859	33,684	33,670		188		188		33,859				824	11/01/2040
3131WR-GC-3	FH ZJ1095 - RMBS		12/01/2023	Paydown		19,884	19,884	20,232	20,391		(507)	(507)		19,884				544	01/01/2041
3131WR-KD-6	FH ZJ1192 - RMBS		12/01/2023 .	Paydown		34,879	34,879	34,095	33,989		889		889		34,879				734	
3131WR-LV-5	FH ZJ1240 - RMBS		12/01/2023 .	Paydown		107,532	107,532	108, 199	108,267		(735		(735)		107,532				2, 141	
3131WR-R9-8	FH ZJ1412 - RMBS		12/01/2023 .	. Paydown		37,272	37,272	39,443			(2,377	,	(2,377)		37,272				969	,,
3131WX-D4-1	FH ZJ6423 - RMBS		12/01/2023 .	. Paydown		28,271	28,271	29, 148	28,900		(629		(629)		28,271				615	
3131XG-LC-0	FH ZL1223 - RMBS		12/01/2023	. Paydown		11,751	11,751	12, 140	12,211		(460	*	(460)		11,751				287	
3131XG-LD-8	FH ZL1224 - RMBS		12/01/2023 .	Paydown		32, 132	32, 132				(1,044	*	(1,044)		32,132				546	
3131XH-BQ-8	FH ZL1847 - RMBS		12/01/2023 .	Paydown		8,878	8,878	9,202	9,261		(383	*	(383)		8,878					08/01/2041
3131XH-SL-1	FH ZL2323 - RMBS		12/01/2023 .	Paydown		57,079	57,079	59,402			(3,011	*	(3,011)		57,079				1,227	
3131XJ-4V-1 31329H-5X-5	FH ZL3536 - RMBS FH ZA0862 - RMBS		12/01/2023 .	Paydown		22,756	22,756				(1,6/2	*	(1,6/2)							
31329H-5X-5 31329J-5Y-9	FH ZA1763 - RMBS		03/01/2023	Pavdown							(15/	,	(157)						ا ۱۶۱	03/01/2023
31329J-51-9 3132A1-BY-9	FH ZS0955 - RMBS		12/01/2023	Paydown		7.078	7.078	6.984	6.992		86		86		7.078				187	
3132A1-D1-9 3132A1-VU-5	FH ZS1527 - RMBS		12/01/2023 .	Pavdown		17.708	17.708				(365		(365)		17 .708				742	
3132A1-VU-3 3132A2-FV-9	FH ZS1980 - RMBS	I	12/01/2023	Pavdown		3,409	3,409	3.612			(188	,	(188)							09/01/2037
3132A3-NW-6	FH ZS3105 - RMBS		12/01/2023								1.016	*	1.016		66 . 183				1 291	02/01/2041
313243_00_5	FH 793152 _ BMR9	1	12/01/2023	Pavdown		58 553			58 810		(257		(257)		58 553				1 227	

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

					Showing All I	Long-Term B	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				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		tization)/	Impairment	Value		Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Increase/ (Decrease)	Accretion	Recognized		Carrying Value	Disposai		on Disposal	Disposal	Year	Date
		eign	1		Slock					(Decrease)				value		Disposai	on Disposai	Disposai		
3132A3-SL-5	FH ZS3223 - RMBS		12/01/2023 .	. Paydown		24,744		25,563	25,674		(931)		(931)		24,744				628	
3132A3-TF-7	FH ZS3250 - RMBS		12/01/2023 .	. Paydown		41, 164	41, 164	41,275	41,288		(124)		(124)		41, 164				848	,,
3132A4-UQ-9	FH ZS4191 - RMBS		12/01/2023 .	Paydown		18,735	18,735		18,372		363		363		18,735				577	
3132A4-UT-3	FH ZS4194 - RMBS		12/01/2023 .	. Paydown		4,578	4,578	4,387	4,382		196		196		4,578				116	
3132A7-ND-9	FH ZS6688 - RMBS		12/01/2023 .	. Paydown		17,976	17,976	18,533			(410)		(410)		17,976				150	
3132AC-YM-6	FH ZT0716 - RMBS		12/01/2023	. Paydown		54,845	54,845	56,242	56,708		(1,863)		(1,863)		54,845				809	
3132AD-LT-3	FH ZT1238 - RMBS		12/01/2023 .	Paydown		11,409		12, 161	12,392		(983)		(983)		11,409				153	
3132CW-5X-8	FH SB0862 - RMBS		12/01/2023 .	Paydown			33,448				1, 103		1, 103		33,448					
3132CW-ZR-8	FH SB0752 - RMBS		12/01/2023 .	. Paydown		1,217,796	1,217,796	1,209,423	1,209,475						1,217,796				32,894	
3132D5-3M-2	FH SB8004 - RMBS		12/01/2023 .	. Paydown		165,446	165,446	166,739	167,461		(2,015)		(2,015)		165,446				2, 101	
3132D5-3R-1	FH SB8008 - RMBS		12/01/2023 .	. Paydown		75,972	75,972		76,852		(880)		(880)		75,972				1,013	
3132D5-3T-7	FH SB8010 - RMBS		12/01/2023 .	. Paydown		40,589	40,589	40,922	41,045		(456)		(456)		40,589				529	
3132D5-3Y-6	FH SB8015 - RMBS		12/01/2023 .	. Paydown		506, 104	506, 104	511,010	512,843		(6,739)		(6,739)		506, 104				6,924	
3132D5-6J-6	FH SB8073 - RMBS		12/01/2023 .	. Paydown		1 , 109 , 154	1, 109, 154	1, 134,717	1, 133,917		(24,763)		(24,763)		1, 109, 154				8,959	
3132D6-AT-7	FH SB8118 - RMBS		12/01/2023 .	. Paydown		390,420	390,420	396,764	396,222		(5,802)		(5,802)		390,420				3,211	
3132D6-AX-8	FH SB8122 - RMBS		12/01/2023 .	. Paydown		269,414	269,414	272,877	272,583		(3, 168)		(3, 168)		269,414				2,204	
3132D6-C3-2	FH SB8190 - RMBS		12/01/2023 .	. Paydown		382,461	382,461	381,565			896		896		382,461				5,349	
3132D6-CV-0	FH SB8184 - RMBS		12/01/2023 .	. Paydown		185,426	185,426	183,688	183,692		1,734		1,734		185,426				3,782	
3132D6-D5-6	FH SB8224 - RMBS		12/01/2023 .	. Paydown		35,621	35,621	35, 163			458		458		35,621				232	
3132D6-DK-3	FH SB8206 - RMBS		12/01/2023 .	. Paydown		562,170	562, 170	560,589			1,581		1,581		562, 170				7,499	01/01/2038 .
3132D6-DX-5	FH SB8218 - RMBS		12/01/2023 .	. Paydown		43,620	43,620	42,625			995		995		43,620				249	
3132D6-EG-1	FH SB8235 - RMBS		12/01/2023	. Paydown		16, 107	16, 107	16,079			28		28		16, 107				74	06/01/2038 .
3132D6-ER-7	FH SB8244 - RMBS		12/01/2023	. Paydown		112,846	112,846	111,206			1,640		1,640		112,846					07/01/2038 .
3132DV-3T-0	FH SD8010 - RMBS		12/01/2023	. Paydown		16,487	16,487	16,722	16,939		(452)		(452)		16,487				266	
3132DV-4E-2	FH SD8021 - RMBS		12/01/2023 .	. Paydown		363,700	363,700	362,208	361,658		2,042		2,042		363,700				5,036	
3132DV-4H-5	FH SD8024 - RMBS		12/01/2023 .	. Paydown		457,019	457,019	466 , 159	474,235		(17,216)		(17,216)		457,019				7,472	11/01/2049 .
3132DV-5K-7	FH SD8050 - RMBS		12/01/2023 .	. Paydown		41,972	41,972	43,001	43,849		(1,878)		(1,878)		41,972				691	
3132DV-5W-1	FH SD8061 - RMBS		12/01/2023	. Paydown		801,111	801, 111	833,687			(44,880)		(44,880)		801, 111				9,698	05/01/2050 .
3132DV-6C-4	FH SD8067 - RMBS		12/01/2023 .	. Paydown		1, 158, 110	1, 158, 110	1,207,782	1,226,692		(68,582)		(68,582)		1, 158, 110				10,693	06/01/2050 .
3132DV-6R-1	FH SD8080 - RMBS		12/01/2023	. Paydown		457,915	457,915	472,046	473,857		(15,942)		(15,942)		457,915				5,097	06/01/2050 .
3132DV-6U-4	FH SD8083 - RMBS		12/01/2023	. Paydown			1,364,084	1,427,973	1,449,436		(85,352)		(85,352)		1,364,084					08/01/2050 .
3132DV-7K-5	FH SD8098 - RMBS		12/01/2023	. Paydown		1, 181,028	1,181,028	1,219,827	1,221,299		(40,271)		(40,271)		1, 181,028				12,346	
3132DV-7L-3	FH SD8099 - RMBS		12/01/2023	. Paydown		834, 144	834, 144	871,452			(46,764)		(46,764)		834, 144				11,245	10/01/2050 .
3132DW-AD-5	FH SD8104 - RMBS		12/01/2023	. Paydown		2,532,827	2,532,827	2,551,774	2,550,894		(18,068)		(18,068)		2,532,827				15,566	11/01/2050 .
3132DW-AH-6	FH SD8108 - RMBS		12/01/2023	. Paydown		744,226	744,226	779,228	791,950		(47,724)		(47,724)		744,226				11,962	11/01/2050 .
3132DW-AM-5	FH SD8112 - RMBS		12/01/2023	. Paydown		830,404	830,404		835,518		(5, 115)		(5, 115)		830,404				6,349	12/01/2050 .
3132HQ-YS-5	FH Q14321 - RMBS		12/01/2023	. Paydown		330, 114	330, 114	315,568			16,909		16,909		330, 114				5,566	12/01/2042 .
3132WH-5N-1	FH Q44452 - RMBS		12/01/2023	. Paydown		398,005	398,005	394,025			5,400		5,400		398,005				6,322	11/01/2046 .
3132WH-JU-0	FH Q43874 - RMBS		12/01/2023	. Paydown			98,265	97,528	97,407		857		857		98,265					10/01/2046 .
31335A-3T-3	FH G60810 - RMBS		12/01/2023	. Paydown		140,827	140,827	138,319	137,741		3,086		3,086		140,827				2,304	11/01/2046 .
3133AM-EP-7	FH QC2842 - RMBS	.	12/01/2023	. Paydown		249,430	249,430	258,423	258,239		(8,809)		(8,809)		249,430				3,311	06/01/2051 .
3133BP-GN-2	FH QF2005 - RMBS		12/01/2023	. Paydown		81,593	81,593	83,429			(1,836)		(1,836)		81,593				1,592	10/01/2052 .
3133KJ-6L-1	FH RA3575 - RMBS		12/01/2023	. Paydown		484,353		493,832	494 , 183		(9,830)		(9,830)		484,353				4,890	09/01/2050 .
3133KK-7E-3	FH RA4493 - RMBS	.	12/01/2023	. Paydown		1,581,471	1,581,471	1,637,378	1,634,197		(52,726)		(52,726)	·[1,581,471				15, 156	
3133T3-KF-4	FHR 1628 KZ - CMO/RMBS	.	12/15/2023	. Paydown		3,554	3,554	3,638	3,557		(3)		(3)	·[98	12/15/2023 .
3133TG-E9-6	FHR 2086 GB - CMO/RMBS	.	12/01/2023	. Paydown		662	662	706	695		(34)		(34)	·[662				14	09/15/2028 .
31359L-AH-8	FNR G949 PJ - CMO/RMBS		12/01/2023	. Paydown		30,513	30,513	27,636			336		336		30,513				842	08/17/2024 .
3136A0-AZ-0	FNR 2011-69 GB - CMO/RMBS		12/01/2023	. Paydown		318,356		314,376			2.087		2,087		318.356					07/25/2031 .
	FNR 2013-86 GY - CMO/RMBS	.]	12/01/2023			1.125.621	1.125.621	1.015.169	1.084.809		40.812		40.812		1. 125.621					08/25/2033 .
							, 120,021										1			, 20, 2000 .

SCHEDULE D - PART 4

						ong-Term E	onds 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					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	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
3136AF-KF-0	FNR 2013-78 GL - CMO/RMBS	U.g	12/01/2023	Paydown	O LO G.K	1,090,819			1,061,961	(Decircuse)	28,858	rtcoognized	28,858	Value	1,090,819	Diopood.	on Biopoodi	2.opood.	17,352	
3136AG-L2-6	FNR 2013-113 HU - CMO/RMBS		12/01/2023	Pavdown		205,551	205,551				9.283		9,283		205,551				5,876	
3136AG-WT-5	FNR 2013-107 AY - CMO/RMBS		12/01/2023	Pavdown		2,651,763	2.651.763	2.395.806	2,563,605		88 . 158				2,651,763				41,396	
3136AG-YB-2	FNR 2013-102 GM - CMO/RMBS		12/01/2023	. Paydown		568,752					12,612		12,612		568,752				9,016	
3136AH-V9-8	FNR 2013-133 BZ - CMO/RMBS		06/01/2023	Pavdown		12.800	12.800				880		880		12.800				40	01/25/2034 .
31371K-7L-9	FN 254799 - RMBS		07/01/2023	. Paydown			2,376	2.515	2,379		(4)		(4)		2.376				29	
31371L-A9-0	FN 254832 - RMRS		08/01/2023	Pavdown				1.646	1.557		(4)		(4)		1 553				23	
31371L-A9-0	FN 255075 - RMBS	1	12/01/2023	Pavdown				6.670	6.498		(5)		(5)		6.493				167	
31371L-30-4	FN 255114 - RMBS		12/01/2023 .	Pavdown			5.650	5.987	5.688		(39)		(39)		5.650					03/01/2024 .
31371L-R3-2	FN 255552 - RMBS		12/01/2023 .	Paydown		481	481	506	494		(39)		(14)		481				00	11/01/2034 .
3137 IL-ZR-3 3137A1-RG-0	FHR 3722 CU - CMO/RMBS		12/01/2023 .	Pavdown		703.783	703,783	658.064			7 .438		7 .438		703.783					
3137A1-NG-0	FHR 3779 LB - CMO/RMBS		12/01/2023 .	Pavdown			508.346	479.792											10,795	
3137A4-FE-2 3137B3-LP-1	FHR 4223 HB - CMO/RMBS		12/01/2023 .	Paydown		3.176.015	3. 176.015	2.841.541			116 .864		10, 102		3. 176.015					
	STACR 2014-DN4 M3 - CMO/RMBS		12/01/2023	,		., , ,	., , ,		.,,											
3137G0-CU-1			12/26/2023 .	Paydown		8,879	8,879		9, 143				(264)		8,879				330	
3137G0-EW-5	STACR 2015-DNA1 M3 - CD0/CM0/RMBS			Paydown		1,417,020	1,417,020	1,528,771	1,485,128		(68, 108)		(68, 108)						53,714	
3137G0-HW-2	STACR 2016-DNA1 M3 - CDO/CMO/RMBS		12/26/2023 .	Paydown			233,665	272,037			(19, 184)		(19, 184)						12,756	
3137G0-SE-0	STACR 2017-HQA3 B1 - CMO/RMBS		05/16/2023 .	TENDER		271,445		250,000	250,000						250,000				30,294	
3137G1-AA-5	FWLS 2015-SC01 1A - CMO/RMBS		12/01/2023 .	Paydown			8,450	8,590	8,553		(104)		(104)						107	
31385H-QV-7	FN 545068 - RMBS		12/01/2023 .	Paydown		12,332	12,332	12,704	12,525		(193)		(193)		12,332				465	
31385J-EL-8	FN 545639 - RMBS		12/01/2023	Paydown		14,343	14,343	14,776	14,588		(245)		(245)		14,343				514	
31385N-RA-9	FN 547781 - RMBS		12/01/2023	. Paydown		2,058	2,058	2,040	2,044		14		14						85	09/01/2030 .
31386L-6V-9	FN 567084 - RMBS		07/25/2023	. Paydown		5,952	5,952	6,042	5,979		(27)		(27)		5,952				254	
31387D-4B-2	FN 581418 - RMBS		12/01/2023	. Paydown		2,880	2,880	2,961	2,918		(38)		(38)		2,880				121	
31387D-NE-5	FN 580989 - RMBS		12/01/2023	. Paydown		897	897	919	916		(19)		(19)		897				36	05/01/2031 .
31387X-MC-6	FN 597155 - RMBS		12/01/2023	. Paydown		2, 116	2, 116	2,160	2, 146		(30)		(30)						81	09/01/2031 .
31387X-T7-0	FN 597374 - RMBS		12/01/2023 .	Paydown		5,739	5,739	5,910	5,822		(83)		(83)		5,739				182	
31388K-CX-8	FN 606786 - RMBS		12/01/2023	. Paydown		758	758	783	773		(15)		(15)		758				29	
31388K-T7-7	FN 607274 - RMBS		12/01/2023	. Paydown		4,617	4,617	4,761	4,709		(93)		(93)		4,617				177	
31388W-ZE-9	FN 617341 - RMBS		12/01/2023	. Paydown		5, 189	5, 189	5,367	5,305		(116)		(116)		5, 189				208	
31389G-ST-8	FN 625230 - RMBS		12/01/2023	. Paydown		4,071	4,071	4, 104	4,085		(14)		(14)		4,071				118	
31389G-SV-3	FN 625232 - RMBS		12/01/2023	. Paydown		11,356	11,356	11,681	11,607		(251)		(251)		11,356				146	
31389K-5Q-0	FN 628255 - RMBS		12/01/2023 .	. Paydown		10,420	10,420	10,680	10,564		(144)		(144)		10,420				399	
31389K-5S-6	FN 628257 - RMBS		12/01/2023 .	. Paydown		125,561	125,561	126,814	126,013		(452)		(452)		125,561				5,290	
31389U-HE-2	FN 635729 - RMBS		12/01/2023 .	. Paydown		129,813	129,813	133,461	131,733		(1,920)		(1,920)		129,813				4,326	
31389U-MJ-5	FN 635861 - RMBS		12/01/2023 .	. Paydown		8,801	8,801	8,902	8,843		(42)		(42)		8,801				318	
31389V-R5-8	FN 636908 - RMBS		12/01/2023 .	. Paydown		2,244	2,244	2,317	2,286		(42)		(42)		2,244				77	
3138A2-BK-4	FN AH0941 - RMBS		12/01/2023	. Paydown		246,733	246,733	244, 111	244,090		2,643		2,643		246,733				5, 119	
3138A5-6C-1	FN AH4466 - RMBS		12/01/2023 .	. Paydown		145,895	145,895	139,352	137,728		8,167				145,895				3,343	02/01/2041 .
3138A5-FU-1	FN AH3778 - RMBS		12/01/2023	Paydown		362,996	362,996	344,052	344,278		18,718		18,718		362,996				7,509	01/01/2041 .
3138AA-3C-3	FN AH8894 - RMBS		12/01/2023	. Paydown		164,687	164,687	168,598	168,314		(3,627)		(3,627)		164,687				4,461	
3138AB-MF-3	FN AH9357 - RMBS		12/01/2023	. Paydown		22,858	22,858	23,822	24, 141		(1,283)		(1,283)		22,858				672	04/01/2041 .
3138AD-V4-4	FN A10634 - RMBS		12/01/2023	Paydown		41,756	41,756	44, 176	43,870		(2, 114)		(2, 114)		41,756				893	04/01/2041 .
3138AM-VA-0	FN A17808 - RMBS		12/01/2023	Paydown		33,206	33,206	34,991	35,360		(2, 155)		(2, 155)		33,206				878	07/01/2041 .
3138AS-ZJ-4	FN AJ1644 - RMBS		12/01/2023 .	Paydown		13,000	13,000	13,549	13,666		(666)		(666)		13,000				181	11/01/2041 .
3138E0-SD-2	FN AJ7715 - RMBS		12/01/2023 .	Paydown		290,573	290,573	304,032	297,882		(7,309)		(7,309)		290,573				4,564	12/01/2026 .
3138EG-NN-0	FN AL0396 - RMBS		12/01/2023	. Paydown			2,500	2,735	2,688		(188)		(188)		2,500				69	
3138EK-G7-4	FN AL2921 - RMBS	ļ	12/01/2023	. Paydown			34,492				(356)		(356)		34,492				518	
3138EL-AF-0	FN AL3605 - RMBS	I	12/01/2023	. Paydown		40,021				l	(375)		(375)		40,021	l		L	774	05/01/2043 .
	FN AL6197 - RMBS		12/01/2023	Pavdown	1	782.617	782.617				(11, 165)		(11, 165)		782 .617	1		1		01/01/2030 .

SCHEDULE D - PART 4

1	2	3	4	5	6	7	8	9	10	or Otherwise DISPOSED OF During Current Year					16	17	18	19	20	24
		3	4	5	О	1 '	ا	9 '	10	Change In Book/Adjusted Carrying Value				16	17	18	19	∠U 	21	
										11	12	13	14	15						
												0	T.1.1	Total					Daniel	
												Current	Total	Foreign	D 1 /				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	tractua
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
3138EQ-LN-0	FN AL7532 - RMBS		12/01/2023 .	Paydown		421,526	421,526				(12,437)	(12,437)		421,526				6,619	911/01/202
3138ER-5V-8	FN AL9859 - RMBS		12/01/2023	Pavdown		947.740	947,740	915,013	902,691		45,049		45,049		947,740				9,571	
3138ER-MW-7	FN AL9372 - RMBS		12/01/2023	Pavdown		455.158					1.297		1.297		455 . 158				5.849	
3138ET-4G-8	FN AL8922 - RMBS		12/01/2023	Pavdown			43.662				(1,523		(1,523)		43.662				694	
3138M8-J6-1	FN AP4784 - RMRS		12/01/2023	Pavdown		448.981					22.881		22.881		448.981				7.134	
3138MJ-GE-3	FN A02896 - RMBS		12/01/2023	Paydown		649.005					24.059		24,059		649.005				9,974	
3138W6-GB-6	EN ADDOOR - DMDC		12/01/2023	Paydown		601.301		579.839	575.298		26.003		26.003		601.301				9.264	
3138W7-F6-6	FN AR9188 - RMBS		12/01/2023 .	Pavdown		154.714		141.950			14.172		14.172		154.714					
3138W7-GB-4	FN AR9100 - RMRS		12/01/2023	Pavdown		827.540					(954		(954)		827 .540					903/01/204
3138W9-VQ-0	FN ASO622 - RMBS		12/01/2023 .	Paydown						l	(954)	,	(954)		32.965	l			340	
3138W9-VQ-U 3138WJ-RD-2	FN ASS583 - RMBS		12/01/2023 .	Paydown			32,965				(907)		(566)		32,965					201/01/2020
3138WJ-HD-2 3138WM-FC-0	FN ATO162 - RMBS		12/01/2023 .	,								,			37,632					503/01/204
3138WM-FC-0 3138WP-A2-0	FN A10162 - RMBS		12/01/2023 12/01/2023	Paydown		2/5, /56			251, 167		24,589		24,589		2/5, /56				- , -	
	111 111 1021 111100 1111111111111111111			Paydown			10,043												82	
3138WP-GY-4	FN AT2014 - RMBS		12/01/2023	Paydown		478,390		454, 176			29,903		29,903		478,390					
3138WQ-AX-0	FN AT2721 - RMBS		12/01/2023 .	Paydown		475,711	475,711	468 , 130	467,486				8,225		475,711					205/01/204
3138WQ-QS-4	FN AT3164 - RMBS		12/01/2023 .	Paydown		696,665	696,665	681,426	679,648		17,017		17,017		696,665				10,835	
3138WQ-RY-0	FN AT3202 - RMBS		12/01/2023 .	Paydown		23,673	23,673	23,592	23,590		82		82		23,673				439	
3138WV-PE-5	FN AT7620 - RMBS		12/01/2023 .	Paydown		449,667		434,842	433, 167		16,500		16,500		449,667				,	206/01/204
3138X0-ZW-1	FN AU1656 - RMBS		12/01/2023 .	Paydown		19, 174	19, 174	19, 174	19, 169		5		5		19, 174				160	
3138XC-F3-1	FN AV1085 - RMBS		12/01/2023 .	Paydown		16,369	16,369	17,270	17,452		(1,082)	,	(1,082)		16,369				295	
3138XV-L4-0	FN AW5746 - RMBS		12/01/2023	Paydown		1,507	1,507	1,605	1,621		(114		(114)		1,507				21	108/01/204
3138YJ-US-3	FN AY5092 - RMBS		12/01/2023 .	Paydown		2,775		2,889	3,078		(303)		(303)		2,775				34	
3138YU-H7-9	FN AZ2953 - RMBS		12/01/2023	Paydown		53,950	53,950	55 , 147	54,955		(1,005		(1,005)		53,950				831	109/01/2030
31390C-CS-3	FN 641881 - RMBS		12/01/2023 .	Paydown		12,537	12,537	12,774	12,641		(105	,	(105)		12,537				481	104/01/2032
31390G-2T-3	FN 646186 - RMBS		12/01/2023 .	Paydown		27,371	27,371	27,772	27,591		(220)	(220)		27,371				532	207/01/203
31390G-ZL-4	FN 646147 - RMBS		12/01/2023	Paydown		2,775	2,775	2,855	2,819		(44)	(44)		2,775				113	306/01/203
31390Q-G8-2	FN 652823 - RMBS		12/01/2023	Paydown		1,267	1,267	1,319	1,302		(34))	(34)		1,267				45	509/01/203
31390Q-G9-0	FN 652824 - RMBS		12/01/2023	Paydown		943	943	972	958		(15)	(15)		943				32	209/01/2032
31390R-E8-2	FN 653659 - RMBS		12/01/2023	Paydown		539	539	563	555		(16)	(16)		539				17	708/01/203
31390R-EE-9	FN 653633 - RMBS		12/01/2023 .	Paydown		11,823	11,823	12,359	12, 131		(308))	(308)		11,823				461	107/01/203
31390T-KA-6	FN 655589 - RMBS		12/01/2023	Paydown		25,361	25,361	26,380	25,919		(558)	(558)		25,361				787	
31390T-UC-1	FN 655879 - RMBS		12/01/2023	Paydown		8,010	8,010	8,279	8, 137		(127)	(127)		8,010				263	
31390Y-GB-8	FN 659994 - RMBS		12/01/2023	Paydown		49,771	49,771	50,670	50,292		(522	í	(522)		49.771				1,431	
31391E-EQ-0	FN 664443 - RMBS	l	12/01/2023	Paydown		34,828	34,828				(562)		(562)		34,828					
31391E-SK-8	FN 664822 - RMBS	l	12/01/2023	Paydown		104.620			105,897		(1,277	*	(1,277)		104.620	l				
31391G-3M-6	FN 666904 - RMBS	1	12/01/2023	Pavdown		35, 132	35.132			L	(521		(521)		35.132	l		l	1.211	
31391G-JD-9	FN 666360 - RMBS	l	12/01/2023	Pavdown		57.767	57,767		58.843		(1.075	,	(1.075)		57.767				1,853	
31391K-H5-9	FN 669052 - RMBS	1	12/01/2023	Paydown		40.744	40,744			l	(903)		(903)		40.744				1,033	
31391N-DU-2	FN 671615 - RMRS	1	12/01/2023	Pavdown			53.952			l	(1.039	*	(1.039)		53.952				1.970	
31393C-MC-4	FNR 0348E TC - CMO/RMBS		06/26/2023	Pavdown		2.550	2.550	2.777			(1,039	,	(5)							
31394D-QL-7	FNR 2005-40 ZM - CMO/RMBS		12/01/2023	Pavdown		22.417	22,417	22,224			156	/	156		2,330				607	
31394D-UL-7 31395R-EZ-7	FHR 2959 DY - CMO/RMBS		12/01/2023 .	Paydown		124,434	124,434				100		100		124,434				3,437	
31395H-EZ-7 31397S-X2-5	FNR 2011-37 HJ - CMO/RMBS		12/01/2023 .	Paydown		1.24,434	1,235,361	1.088.469	1,209,560		25.802		25.802		1.235.361					
			12/01/2023 .	,		,,		, , ,												
31397U-U7-2	FNR 2011-66 BY - CMO/RMBS		12/01/2023	Paydown		766,403		723,293	758,095				8,308							807/25/202
31397U-VT-3	FNR 2011-59 CB - CMO/RMBS			Paydown		682,485	682,485	669,902	679, 145				3,340						12,356	
31397U-XH-7	FNR 2011-61 EB - CMO/RMBS		12/01/2023 .	Paydown		871,074	871,074	798,598	857,840		13, 234				871,074				13,952	
31398E-QZ-0	FHR 3552 KB - CMO/RMBS		12/01/2023 .	Paydown		307,994	307,994	290,669	305,944		2,050		2,050		307,994				6, 132	
31398F-HT-1	FNR 2009-80 GL - CMO/RMBS		12/01/2023 .	Paydown		140,731	140,731	134,970	139,668		1,063		1,063		140,731					5 10/25/202
31308 LG/LQ	FHR 3563 R = CMO/RMRS	1	12/01/2023	Pavdown	1	185 101	185 101	174 400	183 767	l	1 33/	1	1 334	1	185 101	I	1	1	2 770	0 08/15/202

	3	1 2	1 4	5	6	1 7	Bonds and Sto	9	10						16	17	10	10	20	21
1	2	3	4	5	ь	/	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
												0	Tatal	Total					Bond	
												Current	Total	Foreign	Dools!					
									D. C. W.			Year's	Change in	Exchange	Book/				Interest/	01.1.1
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP		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	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value		Value	(Decrease)	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
31398J-KR-3	. FHR 3561 B - CMO/RMBS		12/01/2023 .	. Paydown		439,651		398,502			13,395		13,395		439,651				10,020	
31398S-G7-2	FNR 2010-135 DB - CMO/RMBS	.	12/01/2023	. Paydown		1,376,710	1,376,710	1,255,387	1,356,048		20,661		20,661		1,376,710				25, 127	7 12/25/2025
31398V-FS-0	FHR 3640 AD - CMO/RMBS		12/01/2023 .	. Paydown		55,817	55,817	53,619	55,504		313		313		55,817				1,159	03/15/2025
31400D-RG-9	FN 684587 - RMBS		12/01/2023 .	. Paydown		11,892	11,892	12,429	12,378		(486)	(486)		11,892				346	303/01/2033
31400E-NB-2	FN 685386 - RMBS		12/01/2023 .	. Paydown		3,624	3,624	3,789	3,733		(109)	(109)		3,624				136	303/01/2033
31400Q-SW-4	FN 694533 - RMBS	.	12/01/2023	. Paydown		59,460	59,460	61,290	60,659		(1, 199)	(1, 199)		59,460				1,468	303/01/2033
31400Q-XK-4	FN 694682 - RMBS	1	12/01/2023	Pavdown		1.958	1.958	2.142	2.099		(141)	(141)		1.958				36	04/01/2033
31400T-GP-6	FN 696906 - RMBS		12/01/2023	. Paydown			29,926				(736)	(736)		29,926				1,060	
31401C-EK-5	FN 704038 - RMBS	l	12/01/2023	. Paydown		977		980	978						977				30	05/01/2033
31401V-6P-1	FN 720078 - RMBS	l	12/01/2023				52.958			L	368		368					l	1. 157	
31402C-4C-3	FN 725419 - BMBS	l	12/01/2023	Paydown							(18)	(18)		36.906					
31402C-4H-2	FN 725424 - BMBS		12/01/2023	Paydown			2.955	3.245	3.176		(222)	(222)		2.955				88	304/01/2034
31402C-411-2	FN 725042 - RMBS	1	12/01/2023	. Pavdown			3,307	3,245	3.287	l	20	,	20						90	501/01/2034
31402C-U7-5	FN 725206 - RMBS		12/01/2023	. Pavdown		1.474	1.474	1.464	1.465		0		9		1.474					102/01/2034
31402C-VV-9	FN 725221 - RMBS		12/01/2023			1,474	1,474	1.931	1,483		(107	١	(107)		1,474				41	
314020-VV-9	FN 725686 - RMBS		12/01/2023	Paydown		1,790	1.903	1.928	1,922		(107	,	(19)		1,790					
31402D-F3-9 31402D-MP-2	FN 725866 - RMBS		12/01/2023 .	Paydown		156.099		1,928			12.930	,	12.930		156.099				3.744	
31402J-MP-2	FN 730812 - RMBS		12/01/2023	Paydown		92.166					1,930		12,930							
31402J-3V-7 31402L-DK-5	FN 731906 - RMBS		12/01/2023 .	,				3.346			55		55						2,789	
31402L-DK-5 31402Q-S9-3			12/01/2023 .	. Paydown			3,426		3,372		55								95	511/01/2033 210/01/2034
	FN 735044 - RMBS		12/01/2023 .	. Paydown							(37)	(37)						12	
31402Q-VG-3 31402Q-Y3-9	FN 735115 - RMBS		12/01/2023 .	. Paydown			9,834	10,092	10,003		(169)		(169)		9,834				328	
	FN 735230 - RMBS			. Paydown		5,216	5,216	5,707	5,611				,						153	
31402Q-YV-7	FN 735224 - RMBS		12/01/2023 .			107,895	107,895	103,815	104,486		3,409		3,409		107,895				3,042	
31402R-JV-2	FN 735676 - RMBS		12/01/2023 .	Paydown		22,980	22,980	24,532	24,268		(1,289)	,	(1,289)		22,980				612	
31402R-N6-2	. FN 735813 - RMBS		12/01/2023 .	. Paydown		405		402	419		(14	,	(14)		405				5	07/01/2035
31402R-UW-7	FN 735997 - RMBS		12/01/2023	. Paydown		9,610	9,610	9,633	9,626		(15	,	(15)		9,610				287	
31402Y-GR-9	FN 741908 - RMBS		12/01/2023	. Paydown		18,016	18,016	17,650	17,726		290		290		18,016				500	
31403C-6L-0	FN 745275 - RMBS		12/01/2023 .	. Paydown		12,792	12,792	13,044	13,009		(217))	(217)		12,792				343	,,
31403D-BY-4	FN 745355 - RMBS		12/01/2023	. Paydown		2,234		2, 193	2, 197		37		37		2,234				59	
31403D-PP-8	. FN 745730 - RMBS		12/01/2023 .	. Paydown		4,879	4,879	5,338	5,236		(357)	'	(357)		4,879				148	
31403J-CR-5	. FN 749880 - RMBS		12/01/2023 .	. Paydown		19,004		19,883	19,517		(513)	'	(513)		19,004				527	
31403K-UP-6	FN 751290 - RMBS		12/01/2023 .	. Paydown		21,013	21,013	21,292	21,215		(202)	,	(202)		21,013				690	
31403M-UP-2	. FN 753090 - RMBS		12/01/2023 .	. Paydown		6,734		6,965	6,864		(130)	,	(130)		6,734				299	
31403R-PR-3	FN 755632 - RMBS		12/01/2023 .	. Paydown		2,239		2,207	2,210		29		29		2,239				72	
31403R-RX-8	FN 755702 - RMBS		12/01/2023 .	. Paydown		141		142	141						141				3	03/01/2034
31403V-4Q-9	. FN 759631 - RMBS		12/01/2023	. Paydown		28,670	28,670	28,782	28,710		(39))	(39)		28,670				1, 145	02/01/2034
31404L-TJ-9	FN 771953 - RMBS		12/01/2023	. Paydown		4,047	4,047	4,203	4, 162		(115)	(115)		4,047				138	02/01/2034
31404N-FX-9	FN 773382 - RMBS		12/01/2023	. Paydown		670	670	678	676		(6)	(6)		670				20	04/01/2034
31404N-NS-1	. FN 773601 - RMBS		12/01/2023 .	. Paydown		660	660	681	679		(19)	(19)		660				22	208/01/2034
31404P-QN-4	. FN 774561 - RMBS		12/01/2023	. Paydown		79	79	80	79		(1)	(1)		79				2	204/01/2034
31404Q-WU-9	. FN 775659 - RMBS		12/01/2023	. Paydown		1,359	1,359	1,361	1,360		(1)	(1)		1,359				51	105/01/2034
31404R-YN-1	FN 776617 - RMBS		12/01/2023	. Paydown			1,246		1,257		(11)	(11)		1,246					304/01/2034
31404T-ET-6	FN 777846 - RMBS	l	12/01/2023	. Paydown		360		361	361		(1)	(1)		360				10	05/01/2034
31404U-JU-5	FN 778875 - BMBS	l	12/01/2023	. Pavdown			20.552			L	(154)	(154)					l	671	
31405H-J6-6	FN 789685 - RMBS	l	12/01/2023	Paydown		2.631	2.631	2.748	2.706		(75	,	(75)		2.631				91	107/01/2034
31405J-KZ-6	FN 790612 - RMBS	l	12/01/2023			427					(28	,	(28)		427				15	509/01/2034
31405J-UE-2	FN 790881 - RMRS		12/01/2023	. Pavdown		4.838	4.838	4.918	4,898		(60	,	(60)		4.838				1/15	509/01/2034
314058-7F-7	FN 797494 - RMBS		12/01/2023				9.656	9.810	9.834		(177	'	(177)						254	
31405h-7F-7	FN 797494 - NMBS		12/01/2023	Pavdown		1 072			1 057		15	,	15		1 072				234	08/01/2033

					Showing All I	Long-Term E	Sonds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				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-		Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of								Adjusted		Value at	Gain	Realized	Total Gain		tractual
Identi-		For-	Diamonal	Name	Shares of	Con-			Adjusted Carrying	Valuation	(Amor-	Temporary	Carrying	Adjusted	Disposal	(Loss) on	Gain (Loss)		Received During	Maturity
	Description						Deallaline	A =4=1 O = =4	, ,	Increase/	tization)/	Impairment	Value	Carrying				(Loss) on		
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
31406B-ZG-8	FN 805443 - RMBS		12/01/2023	. Paydown		22,585	22,585	23,351	23,069		(484)		(484)		22,585				361	
31406E-2J-2	FN 808177 - RMBS		12/01/2023	. Paydown		83,291	83,291	83,057	83,039		253		253		83,291				2,304	
31406F-AR-2	FN 808316 - RMBS		12/01/2023	. Paydown		31,235	31,235	32,655	32,389		(1, 154))	(1,154)		31,235				975	
31406F-WK-3	FN 808950 - RMBS		12/01/2023	. Paydown		1,640	1,640	1,642	1,639		1		1		1,640				50	
31406G-YX-1	FN 809926 - RMBS		12/01/2023	. Paydown		5,072	5,072	5, 164	5, 145		(73	,	(73)		5,072				151	,,
31406K-RC-6	FN 812383 - RMBS		12/01/2023	. Paydown		2,276	2,276	2,304	2,290		(14)	,	(14)		2,276				68	
31406P-C3-1	FN 815590 - RMBS		12/01/2023			993	993	1,020	1,016		(23)		(23)		993				30	
31406P-HS-1	FN 815741 - RMBS		12/01/2023	. Paydown		10,254	10,254	10,398	10,346		(92)	,	(92)		10,254				330	
31406U-HG-6	FN 820231 - RMBS		12/01/2023	. Paydown		9,573	9,573	9,795	9,708		(135)		(135)		9,573				223	
31407D-SV-8	FN 827732 - RMBS		12/01/2023	. Paydown		1,403	1,403	1,479	1,464		(60)	,	(60)		1,403				42	
31407X-7F-2	FN 844294 - RMBS	.	12/01/2023	. Paydown		3,893	3,893	4,027	3,994		(102)		(102)		3,893				180	
31408E-G5-5	FN 849020 - RMBS		12/01/2023	. Paydown		4,043	4,043	4,436	4,352		(309)		(309)		4,043				137	01/01/2036 .
31409U-FA-8	FN 878661 - RMBS		12/01/2023	. Paydown		575	575	551	554		21		21		575				17	02/01/2036 .
3140E4-Q5-9	FN BA0475 - RMBS		12/01/2023	. Paydown		181,706	181,706	193,517	195,404		(13,698)		(13,698)		181,706				2,470	08/01/2045 .
3140F1-YF-3	FN BC6109 - RMBS		12/01/2023	. Paydown		13,801	13,801	13,601	13,597		205		205		13,801				263	06/01/2046 .
3140J8-RT-2	FN BM4097 - RMBS		12/01/2023	. Paydown		19,363	19,363	20,278	20,326		(963)		(963)		19,363				452	07/01/2047 .
3140J9-SN-2	FN BM5024 - RMBS		12/01/2023	. Paydown		319,903	319,903				(4,716)		(4,716)		319,903				5,215	11/01/2048 .
3140K1-4D-5	FN B06219 - RMBS		12/01/2023	. Paydown		571,557	571,557	601,653	618,626		(47,068)		(47,068)		571,557				9,564	12/01/2049 .
3140KD-KX-7	FN BP5709 - RMBS		12/01/2023	. Paydown		1,341,948	1,341,948	1,391,905	1,403,645		(61,697)		(61,697)		1,341,948				17,385	05/01/2050 .
3140LY-P6-4	FN BT9444 - RMBS		12/01/2023	. Paydown		840,441					(6,596		(6,596)		840,441				8,842	
314007-FX-0	FN CA0181 - RMBS		12/01/2023	. Pavdown		42.833	42.833	43.253	43.468		(635		(635)		42.833	l			827	08/01/2047 .
3140QD-XC-3	FN CA6074 - RMBS		12/01/2023	. Paydown		281.761	281,761				(19.438		(19.438)		281.761				3,982	
3140QG-D4-6	FN CA8222 - RMBS		12/01/2023			1.530.591	1.530.591	1.540.396	1.539.764		(9.173		(9, 173)		1.530.591				11,123	
3140QG-MJ-3	FN CA8460 - RMBS		12/01/2023	Pavdown		138 . 170		143.611	144.248		(6.078		(6.078)		138 . 170					
3140QN-B5-0	FN CB2759 - RMBS		12/01/2023	Pavdown		2.465.138	2,465,138	2.524.840	2,523,239		(58, 101)		(58, 101)		2,465,138					
3140X6-VF-5	FN FM3313 - RMBS		12/01/2023	. Paydown							(13.257		(13,257)		335,234				3,622	
3140X8-RQ-2	FN FM4994 - RMBS		12/01/2023	. Paydown		452.146			468,011		(15.865)		(15,865)		452.146				3,593	
3140X9-C7-8	FN FM5493 - RMBS		12/01/2023	. Pavdown		483.348		506.080			(22.751		(22,751)		483.348				4.789	
3140XA-BG-6	FN FM6338 - BMBS		12/01/2023	. Paydown		348 . 139					(540		(540)		348 . 139				3,644	
3140XB-KY-5	FN FM7510 - BMBS		12/01/2023	. Pavdown		1.362.038	1.362.038	1.415.030	1.418.417		(56.378		(56.378)		1.362.038				22,987	
3140XC-NV-6	FN FM8503 - RMBS	1	12/01/2023	. Paydown		664.750				l	(26,654		(26,654)		664.750	l		[
3140XD-QA-7	FN FM9448 - RMBS	1	12/01/2023	. Pavdown		721.753		724.882	724.706		(2.953)		(2.953)		721.753					
3140XH-X9-3	FN FS2503 - RMBS	1	12/01/2023	. Paydown		140.349				l	3.547				140.349	l		[
3140XH-YD-3	FN FS2507 - RMBS	1	12/01/2023	. Pavdown		281.613				l	(3.027		(3.027)		281.613	l			5,143	
3140XJ-3A-9	FN FS3492 - RMBS	1	12/01/2023	. Paydown		111,335		109,909	201,040		1.426		1.426		111,335					
3140XJ-HE-6	FN FS2928 - RMBS	1	12/01/2023	. Pavdown		210.200				l	7.500		7.500		210.200	l		[4.639	
3140XK-FV-7	FN FS3779 - RMBS		12/01/2023	. Paydown							(2.612		(2,612)		175,935				3.444	
31410G-BE-2	FN 888437 - RMBS		12/01/2023	. Pavdown		2.129	2.129	2.198	2,188		(59)	,	(59)		2.129				64	
31410G-EK-5	FN 888538 - RMBS		12/01/2023			8.275	8.275	8.572	8.528		(253)	,	(253)		8.275				238	
31410G-UW-1	FN 888997 - RMBS		12/01/2023	. Pavdown		8.307	8.307	8.412	8.379		(72)		(72)						227	
314100-011-1	FN 892496 - RMBS	l	12/01/2023	Pavdown			1.784	1.778	1.778		(72	,	(12)		1.784				227 50	
314100-NQ-0	FN 894199 - RMBS	1	12/01/2023	. Pavdown		723		750			(23		(23)		723				 90	110/01/2036 .
31411D-QK-8	FN 905058 - RMBS		12/01/2023	. Paydown		3.046	3.046	3.072	3.068		(23)		(23)		3.046				101	
31411H-N8-9	FN 908615 - RMBS		12/01/2023	. Paydown			8,313	7.968	8.073		240	,	240		8.313				251	
31411H-N8-9 31412J-BV-6	FN 908615 - HMBS FN 926252 - RMBS		12/01/2023	. Paydown									(461)							
31412J-BV-6 31412L-A4-2	FN 926252 - HMBS FN 928027 - RMBS		12/01/2023	*							(648)	,	(461)							
31412L-A4-2 31412N-7J-9	FN 928027 - HMBS FN 930697 - RMBS		12/01/2023	. Paydown			12,294					,								
31412N-7J-9 31412N-FD-3	FN 929964 - RMBS		12/01/2023	Paydown		48,050	48,050	47,051	47,016				(211)		48,050				1,246 106	
31412N-FD-3	FN 929964 - RMBS	1	12/01/2023	. rayuown		4,34/	4,34/	4,605	4,55/		(211	′ ·····	(211)		4,34/				106	10/01/2038 .

SCHEDULE D - PART 4

					Showing All L	Jong-Tellii D											1			· · · · · · · · · · · · · · · · · · ·
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
1		1								11	12	13	14	15						
												_		Total						
												Current	Total	Foreign	D 1 /				Bond	
									Prior Year		0	Year's	Change in	Exchange	Book/	Caraian			Interest/	Stated
									Book/	Lincolizad	Current	Other-	Book/	Change in	Adjusted Carrying	Foreign Exchange			Stock Dividends	Con-
CUSIP					Number of				Adjusted	Unrealized Valuation	Year's (Amor-	Than- Temporary	Adjusted Carrying	Book/ 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	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
	FN 931560 - RMBS	0.9	12/01/2023	. Pavdown	O LO GIN	47.916	47.916			(Decircuse)	(4)	-	(4)		47.916	2.opeca.	on Biopood.	Diopoda.		
31412Q-SU-4	FN 932131 - RMBS		12/01/2023	. Paydown		19,784	19,784	20,143	20,115		(330)		(330)		19,784					
31412U-7H-7	FN 935696 - RMBS		12/01/2023	. Paydown		200,029	200,029	203,655	203,846		(3,817)		(3,817)		200,029				5, 179	
31412X-FA-7	FN 937661 - RMBS		12/01/2023	. Paydown		12,928	12,928	13,287	13,221		(294)		(294)		12,928				402	06/01/2037 .
31413J-PA-6	FN 946917 - RMBS		12/01/2023	. Paydown		2,033	2,033	2,082	2,061		(29)		(29)		2,033				72	09/01/2037 .
31413L-TE-9	FN 948849 - RMBS		12/01/2023	. Paydown		1,515	1,515	1,613	1,613		(98)		(98)		1,515				50	
31413Y-RW-3	FN 959601 - RMBS		12/01/2023	. Paydown		1,011	1,011	1,035	1,036		(25)		(25)		1,011				37	11/01/2037 .
31414Q-AB-3	FN 972602 - RMBS		12/01/2023	. Paydown	·	8,529	8,529	8,721	8,690		(161)		(161)		8,529				263	
31416B-2Z-0	FN 995492 - RMBS		12/01/2023	. Paydown		155,470		160,872	160,044		(4,573)		(4,573)		155,470				4,020	
31416B-L8-9 31416B-RY-6	FN 995051 - RMBS FN 995203 - RMBS		12/01/2023	Paydown Paydown	·		1,068	1,143	1, 126		(59)		(59)						32	03/01/2037 .
31416L-SW-7	FN AA3232 - RMBS		12/01/2023	Paydown				243,681			4.046		4,046						6,059	
31416R-FA-6	FN AA7360 - RMBS		12/01/2023	. Pavdown		56 . 168	56 . 168		56.265		(97)		(97)		56 . 168					
31416R-M9-1	FN AA7583 - RMBS		12/01/2023	. Pavdown		4.114	4.114	4.319	4.309		(195)		(195)		4.114					
31416S-KH-3	FN AA8395 - RMBS		12/01/2023	. Paydown			10,536				(397)		(397)		10,536					
31416X-E2-2	FN AB1952 - RMBS		12/01/2023	. Paydown		19,080	19,080	19, 125	19, 126		(46)		(46)		19,080				413	12/01/2040 .
31416X-JM-3	FN AB2067 - RMBS		12/01/2023	. Paydown		244, 144	244, 144	231,594	230,259		13,885		13,885		244, 144				4,967	01/01/2041 .
31416X-SH-4	FN AB2319 - RMBS		12/01/2023	. Paydown		346,654	346,654	324,826	325,691		20,963		20,963		346,654				7,250	
31417A-CT-4	FN AB3681 - RMBS		12/01/2023	. Paydown		217,780	217,780	223,871	224,474		(6,694)		(6,694)		217,780				4,286	
31417A-JK-6	FN AB3865 - RMBS		12/01/2023	. Paydown		63,578	63,578	65,048	65, 172		(1,594)		(1,594)		63,578					11/01/2041 .
31417D-W3-3	FN AB6965 - RMBS		12/01/2023	. Paydown			48,486	47,850			377		377		48,486				340	
31417E-SS-1 31417G-EJ-1	FN AB7728 - RMBS		12/01/2023	Paydown			576,852 141,884	553,011	550,753		26,099		26,099		576,852				7,552	
31417G-EJ-1 31417G-EQ-5	FN AB9136 - HMBS		12/01/2023	Paydown							14,081		14,081						5.977	
31417J-EB-2	FN AC0129 - RMBS		12/01/2023	. Paydown		2.639	2.639	2.699	2.658		(19)		(19)		2.639					
31417J-SC-5	FN AC0514 - RMBS		12/01/2023	. Paydown			3.478	3.541	3.558		(80)		(80)							
31417M-QZ-9	FN AC3171 - RMBS		12/01/2023	. Paydown		15,726	15,726	16,807	16,420		(694)		(694)		15,726				559	
31417M-S8-7	FN AC3242 - RMBS		12/01/2023	. Paydown		822,857	822,857	820,029	820,014		2,843		2,843		822,857				18,961	09/01/2039 .
31417U-5Y-7	FN AC8062 - RMBS		12/01/2023	. Paydown		156,446	156,446	159,281	158,488		(2,042)		(2,042)		156,446				4,521	
31418A-S5-8	FN MA1439 - RMBS		12/01/2023	. Paydown		64,307	64,307	59,001	58,388		5,918		5,918		64,307				876	
31418A-VH-8	FN MA1515 - RMBS		12/01/2023	. Paydown		159,938	159,938	151,742	146,694		13,244		13,244		159,938				2,580	
31418C-5U-4	FN MA3558 - RMBS		12/01/2023	. Paydown	·	623,369	623,369	635,700	640,149		(16,780)		(16,780)		623,369					01/01/2034 .
31418C-FD-1 31418C-FJ-8	FN MA2863 - RMBS		12/01/2023	. Paydown	·	792,954			756,476		36,478		36,478		792,954 742.604					01/01/2047 .
31418C-FJ-8 31418C-G6-5	FN MA2920 - RMBS		12/01/2023	Paydown	·						784		(2,362)						4.395	
31418C-G6-5 31418C-SG-0	FN MA3218 - RMBS	1	12/01/2023	Paydown	·						/84		82						4,395	
31418C-UH-5	FN MA3283 - RMBS		12/01/2023	Paydown		108.646			111,063		(2.418)		(2,418)		108 .646					
31418C-UJ-1	FN MA3284 - RMBS		12/01/2023	. Paydown		494,683									494,683					
31418C-V9-2	FN MA3339 - RMBS		12/01/2023	. Paydown			36,450				32		32		36,450					
31418C-WS-9	FN MA3356 - RMBS		12/01/2023	. Paydown		144,541	144,541	144,519	144,749		(208)		(208)		144,541				2,702	
31418C-XW-9	FN MA3392 - RMBS		12/01/2023	. Paydown		158,540	158,540	159,482	159,819		(1,279)		(1,279)		158,540					
31418D-5C-2	FN MA4442 - RMBS		12/01/2023	. Paydown	.	403,547	403,547	417, 122	416, 173		(12,626)		(12,626)		403,547				4,342	
31418D-C5-9	FN MA3691 - RMBS		12/01/2023	. Paydown		396,955			401,008		(4,053)		(4,053)		396,955					07/01/2049 .
31418D-C9-1	FN MA3695 - RMBS		12/01/2023	. Paydown		56,866	56,866	57,981	58,476		(1,610)		(1,610)		56,866					07/01/2034 .
31418D-CG-5	FN MA3670 - RMBS		12/01/2023	. Paydown	·	48,518	48,518		47,978		540		540		48,518				840	
31418D-ES-7	FN MA3744 - RMBS		12/01/2023	. Paydown	·	275,594	275,594	278, 188	281,024		(5, 431)		(5,431)		275,594					07/01/2049 .
31418D-GF-3	FN MA3797 - RMBS		12/01/2023	. Paydown		782,792		786,966			(6, 164)		(6, 164)		782,792				10,491	
	FN MA4075 - RMBS		12/01/2023	Paydown	-						(4,331)		(4,331)		1.250.658					07/01/2035 .
101410U-UN-0	11 N NATUJO - DNDO		12/01/2023	. r ayuUWII		1 1.200.008	1	1. 303. 0 18			1	1	1	1	1 1.200.008		1			100/01/2000 .

					Showing All L	∟ong-Term E	Bonds and Sto	icks SOLD, F	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ok/Adjusted	Carrving Value	9	16	17	18	19	20	21
-	_	-					,			11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
31418D-RW-4	FN MA4100 - RMBS	cigii	12/01/2023 .		Stock		2.076.868	2.141.770	2, 150, 430	(Declease)		J	,	value	2,076,868	Disposai	оп Бізрозаі	Disposai		
	FN MA4119 - RMBS			Paydown		2,076,868		, ,			(73,562)		(73,562)						22, 133	
31418D-SH-6 31418D-SL-7	FN MA4119 - HMBS		12/01/2023 .	Paydown		3, 107, 822	3, 107,822	3,217,403	3,226,179		(118,357)		(118,357)		3,107,822					
31418D-SL-7 31418D-TL-6	FN MA4154 - RMBS			Paydown		138,544					(3,874)		(3,874)		2.883.638					
1 -			12/01/2023 .	Paydown		2,883,638	2,883,638				(35,017)		(62,544)		, ., .					
31418D-TQ-5	FN MA4158 - RMBS			Paydown			1,064,343	1,098,436	1,099,361		(35,017)		(35,017)		1,064,343				10,357	
31418D-UC-4	FN MA41/8 - HMBS		12/01/2023 .	Paydown							,		,						3,007	
31418D-UF-7	FN MA4181 - HMBS		12/01/2023 .	Paydown		1,320,015	1,320,015	1,331,153	1,330,532		(10,516)		(10,516)		1,320,015				10,819	
31418D-UG-5 31418D-VA-7	FN MA4208 - RMBS		12/01/2023 .	Paydown		1, 167, 766		1,207,087			(40,301)		(40,301)		1, 167, 766				11,497 5,310	
1 -			12/01/2023 .	Paydown			, ,	1.267.835	. ,		(18,3/9)		(18,3/9)		1.251.410					
31418D-VB-5 31418D-VW-9	FN MA4209 - RMBS		12/01/2023 .	Paydown			1,251,410		1,266,945		(15,535)		,,		1,251,410				9,599	
31418D-VW-9	FN MA4228 - HMBS FN MA4255 - RMBS		12/01/2023 .	Paydown							(9, 209)		(9,209)						2,981	01/01/2036 .
	FN MA4200 - HMBS		12/01/2023 .	Paydown							(385)		(385)						5,343	
31418D-X9-8			12/01/2023 .	Paydown					85,798		(2,662)									
31418D-Y3-0 31418D-YC-0	FN MA4329 - RMBS		12/01/2023 .	Paydown			50,242	51,840			(1,498)		(1,498)		50,242				541	
	THE THE TOTAL TH			Paydown		, , , , ,	, ,,	, .,	, , , ,		(,,		. , ,		, , , ,				22,820	
31418D-Z3-9	FN MA4361 - RMBS		12/01/2023 .	Paydown		93,860					4, 163				93,860				1,270	
31418M-UN-0 31418R-HJ-3	FN ADUS88 - HMBS		12/01/2023 .	Paydown				4.061			(845)		(845)		3.910					
31418K-HJ-3 31418W-PE-4	FN AD3832 - HMBS		12/01/2023 .	Paydown		20.070					(43)	1	(43)		20.070					
31418W-PE-4 35563P-2S-7	SCRT 2021-2 MTU - CMO/RMBS		12/01/2023 .	Paydown		1,003,157		1,046,059	1,044,656		(41,498)		(41,498)		1,003,157				438	
35563P-2U-2	SCRT 2021-2 MIU - CMO/RMBS		12/02/2023 .	Paydown							(369)		(41,498)		1,003,157					
35563P-5A-3	SCRT 2021-2 MBU - CMO/RMBS		12/02/2023 .	Paydown		151.107					(369)		(369)		151 . 107				2, 122	
35563P-5Y-1	SCRT 2021-3 MB0 - CMO/RMBS		12/02/2023 .	Paydown		176,488		180 . 145	180 . 155		(8, 525)		(8,525)		176,488					03/25/2061 .
35563P-0E-7	SCRT 2017-3 M1 - CMO/RMBS		12/01/2023 .	Paydown		419.968					640	'	640		419.968					
35563P-E3-9	SCRT 2022-2 MA - CMO/RMBS		12/01/2023 .	Pavdown							18.942		18.942		360.320					04/25/2062 .
35563P-E4-7	SCRT 2022-2 MB - CMO/RMBS		12/01/2023 .	Pavdown		25.431	25.147	19.831			5.412		5.412		25.431				470	
35563P-HG-7	SCRT 2018-4 MB - CMO/RMBS		12/02/2023	Pavdown			6. 198	5.548	5.670		528		528							
35563P-MM-8	SCRT 2019-4 MB - CMO/RMBS		12/02/2023	Pavdown		261.747					31.656		31.656		261.747				5,031	
35563P-SD-2	SCRT 2020-3 MB - CMO/RMBS		12/02/2023 .	Paydown		11.417					(130)		(130)		11,417					
35563P-VB-2	SCRT 2021-1 MBU - CMO/RMBS		12/02/2023	Pavdown			36.304				471		471		36.305				582	
485116-VK-0	KANSAS CITY MO WTR REV	1	07/13/2023 .	PIPER SANDLER		6,297,119	6,305,000	6,465,588	6,323,018		(10.456)		(10.456)		6,312,562		(15.443)	(15,443)		
544552-WH-1	LOS ANGELES CALIF HBR DEPT REV		06/30/2023	. RAYMOND JAMES		2.018.280	2,000,000	2,283,040	2,052,367		(16,450)		(16,557)		2,035,811		(17,531)	(17,531)		08/01/2036 .
544552-WJ-7	LOS ANGELES CALIF HBR DEPT REV		07/24/2023 .	BANC OF AMERICA		9.410.041	9,345,000	10,535,086	9,566,419		(77.930)		(77.930)		9.488.490		(78,448)	(78.448)		08/01/2044 .
56045T-AK-1	MAINE MUN BD BK LIQUOR OPERATION REV		06/27/2023	Call @ 100.00		2.537.562	2,500,000	2,500,000	2,500,000		(77,300)		(77,300)		2,500,000		(10,440)	(70, 440)		06/01/2024 .
576000-RC-9	MASSACHUSETTS ST SCH BLDG AUTH	1	07/20/2023	CITIGROUP GLOBAL		2,993,503	2,995,000	3,035,642	3,004,931		(2.665)		(2,665)		3,002,267		(8.764)	(8,764)		01/15/2037 .
576000-RD-7	MASSACHUSETTS ST SCH BLDG AUTH		05/22/2023 .	CITIGROUP GLOBAL		11.098.780	11,000,000	11. 122.650	11,030,055		(5,645)		(5,645)		11.024.410		74.370	74.370		01/15/2038 .
60374V-DG-5	MINNEAPOLIS MINN HEALTH CARE SYS REV		11/15/2023	Maturity @ 100.00		500.000	500,000				(11.589)		(11,589)		500.000		,.,.,	,		11/15/2023 .
60416Q-FT-6	MINNESOTA ST HSG FIN AGY	l	12/01/2023	Pavdown		73.196					(34)		(34)		73.196					09/01/2042 .
60416Q-FY-5	MINNESOTA ST HSG FIN AGY		12/01/2023	Pavdown			59.319		59.319				(* ',							07/01/2044 .
60416Q-GC-2	MINNESOTA ST HSG FIN AGY	l	12/01/2023	Pavdown		125.414		125.414							125.414					02/01/2045 .
60416Q-GD-0	MINNESOTA ST HSG FIN AGY		12/01/2023	Paydown		213,604		213,604	213,604		1		1		213,604					04/01/2045 .
60416Q-GE-8	MINNESOTA ST HSG FIN AGY	l	12/01/2023	Paydown		266,029									266,029					06/01/2045 .
60416Q-GG-3	MINNESOTA ST HSG FIN AGY		12/01/2023	Paydown		56,791	56,791	56,791	56,791						56,791				1,082	
60416Q-GX-6	MINNESOTA ST HSG FIN AGY		12/01/2023	Paydown		146, 121		146,167			(43)		(43)		146, 121					
60416Q-GZ-1	MINNESOTA ST HSG FIN AGY		12/01/2023	Paydown		253,901	253,901	253,917	253,916		(16)		(16)		253,901				3,920	
60416Q-HA-5	MINNESOTA ST HSG FIN AGY	ļ	12/01/2023	Paydown		76,574									76,574					03/01/2048 .
60416Q-HC-1	MINNESOTA ST HSG FIN AGY	ļi	12/01/2023	Paydown		254,269		254,470	254,460		(191)		(191)		254,269				5,040	
60416Q-HL-1	MINNESOTA ST HSG FIN AGY	ļi	12/01/2023	Paydown		146, 195		146,267			(70)		(70)		146, 195					03/01/2049 .
626207-V6-8	MUNICIPAL ELEC AUTH GA	.	04/03/2023	Call @ 100.00		3,000	3,000	3.940	3,892		(3)		(3)		3,889		(889)	(889)		04/01/2057 .

SCHEDULE D - PART 4

					Showing All L	.ong-renn b	unus anu Sic	JCKS SOLD, I	KLDLLIVILD	of Otherwis	SE DISPUS		ing Current	ı c ai						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ok/Adjusted (Carrying Value	9	16	17	18	19	20	21
									1	11	12	13	14	15	1					
														Total						
												Current	Total	Foreign					Bond	
												Year's		Exchange	Book/				Interest/	
									Prior Year		Current		Change in Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/			Other-			Carrying	Exchange			Dividends	Con-
CLICID					Niahaa af					Unrealized	Year's	Than-	Adjusted	Book/			Daaliaad	T-4-1 O-1-		
CUSIP			D:	Maria	Number of	0.1			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
626207-YM-0	MUNICIPAL ELEC AUTH GA		04/03/2023 .	Call @ 100.00		19,000	19,000	23,088	22,918		(10		(10)		22,907		(3,907)	(3,907)	632	
64971Q-N3-3	. NEW YORK N Y CITY TRANSITIONAL FIN AUTH		03/30/2023 .	Call @ 100.00		5,000,000	5,000,000	4,938,700	4,968,957		855		855		4,969,812		30, 188	30 , 188	62,083	
64990A-AS-4	NEW YORK STATE DORMITORY AUTHORITY		03/15/2023 .	Call @ 100.00		11,255,000	11,255,000	10,953,816	11,234,318		20,682		20,682		11,255,000				232, 134	
660043-AG-5	NORTH HUDSON SEW AUTH		06/01/2023 .	Call @ 100.00		230,000	230,000	230,000	230,000						230,000				6,033	06/01/2032
678908-4C-5	OKSDEV 2022 A1 - ABS		11/01/2023 .	Paydown		117,928	117,928	117,928	117,928						117,928				3,972	05/01/2037
679111-WQ-3	OKLAHOMA ST TPK AUTH TPK REV		08/10/2023 .	RAYMOND JAMES		2,006,000	2,000,000	2,035,940	2,013,448		(2,659)		(2,659)		2,010,789		(4,789)	(4,789)	89,556	01/01/2036
679111-WX-8	OKLAHOMA ST TPK AUTH TPK REV	. [08/02/2023 .	MARKETAXESS		2,004,440	2,000,000	2,043,540	2,016,275		(3,077		(3,077)		2,013,199		(8,759)	(8,759)	87,333	01/01/2035
812631-LK-3	SEATTLE WASH DRAIN & WASTEWATER REV	. [07/19/2023 .	CITIGROUP GLOBAL		4,082,040	4,080,000	4, 186, 488	4,096,799		(6,867		(6,867)		4,089,932		(7,892)	(7,892)	117,867	
812631-LL-1	SEATTLE WASH DRAIN & WASTEWATER REV	.[06/08/2023 .	RAYMOND JAMES		4,756,661	4,765,000	4,873,594	4,782,165		(5,653		(5,653)		4,776,512		(19,851)	(19,851)	117,007	
812631-LM-9	SEATTLE WASH DRAIN & WASTEWATER REV	.1	06/08/2023 .	RAYMOND JAMES		4.935.200	4,960,000	5.048.486	4.974.030		(4,619		(4,619)		4.969.411	l	(34,211)	(34,211)		05/01/2038
812631-LN-7	SEATTLE WASH DRAIN & WASTEWATER REV		07/19/2023 .	CITIGROUP GLOBAL		5. 133.575	5.140.000	5.214.838	5. 151.895		(4,860		(4,860)		5 . 147 . 035		(13,460)	(13,460)		
83756C-DZ-5	SOUTH DAKOTA HSG DEV AUTH	1	12/01/2023 .	Pavdown							(4,500		(4,000)				(10,400)	(10,400)	4,222	
88213A-MT-9	BOARD OF REGENTS TEXAS A & M UNIVERSITY	1	05/15/2023 .	Call @ 100.00		2.110.000	2,110,000	2. 198 . 442	2,116,566		(6.566		(6.566)		2.110.000					
88283L-JE-7	TEXAS TRANSN COMMN ST HWY FD REV		05/22/2023 .	J P MORGAN SECURITIES		5.051.700	5,000,000	5.619.100	5. 176.573		(55.019		(55,019)		5. 121.554		(69.854)	(69,854)		
88283L-JF-4	TEXAS TRANSN COMMN ST HWY FD REV		05/22/2023 .	RAYMOND JAMES		10.124.000	10,000,000	11, 193, 400	10,350,063		(109.831		(109,831)		10 . 240 . 232		(116.232)	(116,232)		
88906R-EY-2	TOHOPEKALIGA WTR AUTH FLA UTIL SYS REV		07/18/2023 .	PIPER SANDLER		5,060,000	5,000,000	5,362,550	5, 143, 737		(109,631)		(109,831)		5,123,766		(110,232)	(110,232)		
93976A-AH-5	WASHINGTON ST CONVENTION CTR		07/01/2023 .	Call @ 100.00			5,000,000	5,362,550			(19,9/1	'	(19,9/1)				(63,766)	(03,700)	1.019	
			06/06/2023 .	RAYMOND JAMES				. ,			F 750		F 750				50.862	FO 000	, .	
97712D-QQ-2	WISCONSIN ST HEALTH & EDL FACS AUTH REV			RAYMOND JAMES		4,709,729	4,700,000	4,612,486	4,653,111		5,756		5,756		4,658,867			50,862	82,821	
	99. Subtotal - Bonds - U.S. Special R	leveni				260,713,104	260,374,679	266, 265, 486	261, 124, 639		(1,204,610)	(1,204,610)		261,471,488		(440,431)	(440,431)	6,208,973	
00081T-AK-4	ACCO BRANDS CORP		09/07/2023 .	FORT WASHINGTON		219,023	261,000	260,231	260,370		62		62		260,432		(41,409)	(41,409)	10,969	
00109L-AA-1	ADT SECURITY CORP		09/08/2023 .	FORT WASHINGTON		56,415	65,000	65,000	65,000						65,000		(8,585)	(8,585)		
00164V-AF-0	AMC NETWORKS INC		04/05/2023 .	FORT WASHINGTON		72,450	115,000	114,275	114,390		24		24		114,414		(41,964)	(41,964)	3, 190	
00175P-AB-9	AMN HEALTHCARE INC		09/06/2023 .	FORT WASHINGTON		96,392	105,000	106,050	105,712		(94)		(94)		105,618		(9,226)	(9,226)	4,546	
00175P-AC-7	AMN HEALTHCARE INC		02/14/2023 .	FORT WASHINGTON			111,000	111,000	111,000						111,000		(12,765)	(12,765)	1,492	
00287Y-BC-2	ABBVIE INC		11/14/2023 .	Maturity @ 100.00		2,500,000	2,500,000	2,621,175	2,525,081		(25,081)		(25,081)		2,500,000				93,750	11/14/2023
00392#-AA-0	MICROSOFT CORP - ABS		12/15/2023 .	Paydown		790,480	790,480	790,480	790,481		(1)		(1)		790,480				17,069	08/15/2039
00404A-AP-4	ACADIA HEALTHCARE COMPANY INC		09/07/2023 .	FORT WASHINGTON		150,785	165,000	165,000	165,000						165,000		(14,215)	(14,215)	7,471	04/15/2029
00653V-AC-5	ADAPTHEALTH LLC		09/07/2023 .	FORT WASHINGTON		171,034	211,000	213,588	213,074		(192		(192)		212,881		(41,847)	(41,847)	10,843	08/01/2029
00653V-AE-1	ADAPTHEALTH LLC	. [09/07/2023 .	FORT WASHINGTON		139,400	170,000	170,549	170,477		(39		(39)		170,438		(31,038)	(31,038)	8,955	03/01/2030
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD	C	09/08/2023 .	FORT WASHINGTON		210,902	222,000	215, 175	216,292		1,012		1,012		217,304		(6,402)	(6,402)	11,634	08/15/2026
00774M-AG-0	AERCAP IRELAND CAPITAL DAC	. C	01/04/2023 .	FORT WASHINGTON		144,390	150,000	146,428	146,841		15		15		146,856		(2,466)	(2,466)	1,761	10/01/2025
00842B-AV-9	ABMT 2015-5 B3 - CMO/RMBS	.	12/01/2023 .	Paydown		30,136	30, 136	31, 109	31,201		(1,065		(1,065)		30,136				441	
00842C-AU-9	ABMT 2015-7 B3 - CMO/RMBS	.	12/01/2023 .	Paydown		323,739	323,739	321,058	321,384						323,739				5,423	10/25/2045
00842V-AU-7	ABMT 2016-3 B3 - CMO/RMBS		12/01/2023 .	Paydown		136,986		135,707	135,836		1,150		1,150		136,986				3,086	08/27/2046
008911-BK-4	AIR CANADA	Α	09/07/2023 .	FORT WASHINGTON		249,206	272,000	250,429	252,238		3,466		3,466		255,705		(6,498)	(6,498)	11,301	08/15/2026
009088-AB-1	AIR CANADA 2015-2 PASS THROUGH TRUSTS	. A	12/15/2023 .	Paydown		409,880	409,880	419,715	416,371		(6,490)		(6,490)		409,880				12,681	
009089-AA-1	AIR CANADA 2013-1 PASS THROUGH TRUST	A	11/15/2023 .	Paydown	·	842,807		870,941			(13,651)		(13,651)		842,807				26,074	
00908P-AA-5 00908P-AB-3	AIR CANADA PASS THROUGH CERTIFICATES	. I A	07/15/2023 .	Paydown		614,400		614,400	614,400						614,400					
00908P-AB-3 009090-AA-9	AIR CANADA 2015-1 PASS THROUGH TRUST	Α	07/15/2023 .	Paydown							14.087		14.087							
013092-AB-7	ALBERTSONS COMPANIES INC	Λ	05/31/2023 .	FORT WASHINGTON		380.638							(698)		396.957		(16,319)	(16,319)		02/15/2028
013092-AB-7 013092-AG-6	ALBERTSONS COMPANIES INC		09/06/2023 .	FORT WASHINGTON		92.867							82				(10,319)	(10,319)	3,672	
013092-AG-6 013817-AK-7	HOWMET AFROSPACE INC		06/12/2023 .	FORT WASHINGTON		49 429			106, 169				82				(13,385)		2,535	
1	ALLY FINANCIAL INC	1	05/02/2023 .			9 .080 .540						'	5.970				, , ,	,		
02005N-AV-2				GOLDMAN SACHS			9,250,000	9,097,413	9,217,766		5,9/0				9,223,736		(143, 196)	(143, 196)	280,487	
02005N-BR-0	ALLY FINANCIAL INC		02/09/2023 .	FORT WASHINGTON		442,724	419,000	414,802			66		66		414,960		27,764	27,764	6,512	
02007R-AD-1	ALLYA 2019–3 A4 – ABS		07/17/2023 .	Paydown	·	10,000,000	10,000,000	10,299,609	10,067,492		(67,492)		(67,492)		10,000,000					
02007T-AC-9	ALLYA 2019-4 A3 - ABS		02/15/2023 .	Paydown		108,793	108,793	108,738	108,790		2		2		108,793				227	
02154C-AF-0 02154C-AH-6	ALTICE FINANCING SA	C	09/07/2023 .	FORT WASHINGTON		166,640	200,000	200,000	200,000						200,000		(33,360)	(33,360)	11,556	
	ALTICE FINANCING SA	C	09/06/2023 .	FORT WASHINGTON			200,000	200,000	200,000		(1 147		(1.147)		200,000		(38,974)	(38,974)		08/15/2029
	ALTICE FRANCE SA	C		FORT WASHINGTON		175,010	200,000				(1,147		(1,147)				(28,606)	(28,606)		07/15/2029
01100L AI 0	METIOE TIMINOE OR	V		I OIII IIAGIIIIIGION		170, 130	200,000	200,000	200,000						200,000		(50,010)	(50,010)	, 202	10/2023

					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 Bo	ook/Adjusted	Carrying Value)	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
011015									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange		-	Dividends	Con-
CUSIP			D:	N1	Number of	0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-	Description	For-		Name	Shares of	Con-	Deal/alua	A -41 O4	Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
02156L-AH-4 022249-AU-0	ALTICE FRANCE SA	C	09/08/2023 .	FORT WASHINGTON		174,387	236,000	236,000	236,000		(1.777		(1.777)		236,000		(61,613)	(61,613)	11,790 9.594	
022249-AU-U 023761-AA-7			08/15/2023 .	Pavdown		124,870		270.750			(1,777)	(1,777)		270.750		(10,343)		9,594 7,412	
023761-AA-7 02376W-AA-9	AMERICAN AIRLINES 2017-1 CLASS AA		07/15/2023 .	Paydown		270,750		270,750			(6.408		(6.408)		270,750				8.765	
02377B-AA-4	AMERICAN AIRLINES 2015-1 PASS THROUGH		09/22/2023 .	Paydown		285,046		296,752			(0,408		(6,408)		285,046				6,765 6.397	
02377C-AA-2	AMERICAN AIRLINES 2017-2 PASS THROUGH		10/15/2023 .	Pavdown				160.712			(1.069	,	(1.069)		159.120				4,296	
02378W-AA-7	AMERICAN AIRLINES 2017-2 PASS THROUGH		08/15/2023 .	Pavdown		128,963					18.570		18.570		128.963				3. 192	
02379*-AA-7	AMERICAN AIRLINES GROUP INC - ABS		12/15/2023	Pavdown		817.500		817.500							817.500				21,643	
02380#-AA-0	AMERICAN AIRLINES GROUP INC - ABS		10/01/2023 .	Pavdown		1.388.444	1.388.444	1.388.444	1.388.444						1.388.444					
02406P-AU-4	AMERICAN AXLE & MANUFACTURING INC		07/10/2023 .	FORT WASHINGTON		252.631					2.460		2.460		244.588		8.043	8.043		
02406P-AY-6	AMERICAN AXLE & MANUFACTURING INC	l	09/06/2023 .	FORT WASHINGTON			49.000	45.876			511		511		46.844		691	691	3.003	
024747-AG-2	AMERICAN BUILDERS & CONTRACTORS		06/05/2023 .	FORT WASHINGTON		310.411					63		63		362,907		(52,496)	(52,496)		
025816-BS-7	AMERICAN EXPRESS CO		01/27/2023 .	Call @ 100.00		1,000,000	1,000,000	987,430	999,533		213		213		999,746		254	254	14, 167	
025816-BW-8	AMERICAN EXPRESS CO		07/03/2023 .	Call @ 100.00		2,500,000	2,500,000	2,474,050	2,496,540		2,956		2,956		2,499,496		504	504	84,792	08/03/2023 .
02582J-HU-7	AMXCA 2018-2 A - ABS		03/15/2023 .	Paydown		1,000,000	1,000,000	1,039,609	1,002,404		(2,404		(2,404)		1,000,000				7,525	10/15/2025 .
03027W-AJ-1	AMTT 2013-2A 2A - RMBS		03/14/2023 .	Call @ 100.00		790,000	790,000	801,211	790,428		(428		(428)		790,000				6,063	03/15/2048 .
032177-AH-0	AMSTED INDUSTRIES INC		09/07/2023 .	FORT WASHINGTON		35,786	37,000	37,000	37,000						37,000		(1,214)	(1,214)	2,486	307/01/2027 .
032177-AJ-6	AMSTED INDUSTRIES INC		09/07/2023 .	FORT WASHINGTON		273,965		299,025	299,675		1,170		1,170		300,845		(26,880)	(26,880)	11,979	
03236V-AB-7	AXIS 2022-1 A2 - ABS		12/20/2023 .	Paydown		525,668	525,668	505,085			20,583		20,583		525,668				1,982	
03236X-AB-3	AXIS 2022-2 A2 - ABS		12/20/2023 .	Paydown		1,616,718	1,616,718	1,607,064			9,654		9,654		1,616,718				27,420	
03236Y-AB-1	AXIS 231 A2 - ABS		12/20/2023 .	Paydown		4,503	4,503	4,503			1		1		4,503				131	
037680-AB-1	AEPWV 1113 A2 - ABS		08/01/2023 .	Paydown		996,756									996,756					
03938L-BF-0	ARCELORMITTAL SA	C	09/07/2023 .	FORT WASHINGTON		227,044		222,591	222,600		/1		/1		222,671		4,373	4,373	11,932	
039524-AA-1	ARCHES BUYER INC		09/07/2023 .	FORT WASHINGTON		344,804					(548	,	(548)		404, 151		(59,347)	(59,347)	13,222	
03966V-AA-5 03966V-AB-3	ARCONIC CORP (PITTSBURGH)		05/11/2023 .	FORT WASHINGTON		61.610	197,000				(6/3)	(6/3)		61.000		610	(1,65/)		
03966V-AB-3 04010L-AU-7	ARES CAPITAL CORP		05/12/2023 .	Maturity @ 100.00		6.400.000	61,000	6.331.108					1.661		6.400.000			610		005/15/2025 .
04364V-AG-8	ASCENT RESOURCES UTICA HOLDINGS LLC		09/07/2023 .	FORT WASHINGTON		17.820		6,331,108			1,001		136		17.276		544	544	1.085	
04364V-AU-7	ASCENT RESOURCES UTICA HOLDINGS LLC		09/07/2023 .	FORT WASHINGTON		318.964	351.000	316.187							319.867		(902)	(902)	21. 194	
045054-AP-8	ASHTEAD CAPITAL INC		01/06/2023 .	FORT WASHINGTON		143.534					104		104		134.207		9,327	9,327	1,843	
04621W-AC-4	ASSURED GUARANTY US HOLDINGS INC		09/25/2023 .	Call @ 100 00		14.411.000	14.411.000	14.595.506	14.451.353		(19 469		(19.469)		14.431.883		(20, 883)	(20.883)		307/01/2024 .
04685A-2M-2	ATHENE GLOBAL FUNDING		05/26/2023 .	Maturity @ 100.00		500.000	500.000				33		33		500.000		(20,000)	(20,300)	7.000	
04774#-AA-0	ATLANTA FALCONS STADIUM - ABS		09/01/2023	Pavdown		87.968					(3)	(3)						2.376	
04774#-AB-8	ATLANTA FALCONS STADIUM - ABS	l	09/01/2023 .	Paydown		62,921	62,921				(2		(2)		62,921					
04916W-AA-2	ATLANTICA SUSTAINABLE INFRASTRUCTURE	C	02/22/2023 .	FORT WASHINGTON		175,000	200,000	167,000			713		713		168,710		6,290	6,290	1,581	06/15/2028 .
04965D-A*-7	ATRESMEDIA CORPORACION DE MEDI - ABS	C	07/11/2023 .	. Maturity @ 100.00		1,600,000		1,600,000	1,600,000						1,600,000				71,680	
05352T-AB-5	AVANTOR FUNDING INC		09/07/2023 .	FORT WASHINGTON		231,088	266,000	266,000	266,000						266,000		(34,913)	(34,913)		11/01/2029 .
05368V-AA-4	AVIENT CORP		09/07/2023 .	FORT WASHINGTON		195,826	197,000	187,608	187,819		637		637		188,457		7,369	7,369	15,245	
054975-AD-9 05523#-AA-1	BBCMS 2022-C18 A4 - CMBS		03/14/2023 .	Direct		040.000	040.000		714		(714)	(714)		040.000					12/17/2055 .
	BAE SYSTEMS PLC - ABS	G	12/15/2023 .	Paydown		216,226	216,226	216,226	2.3,632		129		129		216,226				3,394 17.370	
05601X-AC-3 05605H-AB-6	BMWLT 2022-1 A3 - ABS		09/07/2023 .	Paydown			2,219,991	2,219,659	2,219,862		129		129 883		2,219,991		(24.923)	(24.923)	17,370 8.657	
05949A-HA-1	BOAMS 2004-E 2A6 - CMO/RMBS		12/01/2023 .	Pavdown							(260		(260)		72.804		(24,923)	(24,923)	1.057	
06051G-EU-9	BANK OF AMERICA CORP		01/11/2023 .	Maturity @ 100.00		250.000		256,230			(200		(35)		250.000				4, 125	
06051G-E0-9	BANK OF AMERICA CORP		03/06/2023 .	Call @ 100.00		4.900.000		4.807.586	4.878.397				3.235		4.881.633		18.367	18.367		
06540A-AC-5	BANK 2019-BNK20 A2 - CMBS		12/01/2023 .	Paydown		4,900,000					(3, 145		(3,145)		4,681,033				4. 183	
06540B-BC-2	BANK 2019-BNK21 A4 - CMBS		12/01/2023 .	Pavdown		294.614		312.003	306,517		(11.903		(11,903)		294.614				5,228	
065606-AG-0	BWSTA 2019-1 D - ABS	l	08/15/2023 .	Paydown		7,000,000		6,899,922	6,918,114		81.886		81.886		7,000,000					
073685-AH-2	BEACON ROOFING SUPPLY INC		09/13/2023 .	FORT WASHINGTON		180,263					(30		(30)		209,271		(29,008)	(29,008)		1 05/15/2029 .
	SAMI 1998-2 B - CMO/RMBS	l	12/01/2023	Pavdown		32			1	l	31		31		32	L			,	05/02/2030 .

SCHEDULE D - PART 4

					Showing All	Long-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current `	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									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		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
	SAMI 1998-2 C - CMO/RMBS	eigii			Stock	83		Actual Cost	value	(Declease)	Accretion	Recognized	82	value	83	Disposai	on Disposai	Dispusai	i cai	05/02/2030 .
073914-C3-5			12/01/2023 .	Paydown				2	2		82									
07556Q-BM-6	BEAZER HOMES USA INC		09/06/2023 .	FORT WASHINGTON		156,672	157,000	146,010	146,872		2,911		2,911		149,783		6,889	6,889	10,391	
07831C-AA-1	BELLRING BRANDS INC		01/31/2023 .	FORT WASHINGTON		342,540					26		26		344,276		(1,736)	(1,736)	8,499	
07877T-AB-7	BMIR 2018-3 M1B - CMO/RMBS		04/25/2023 .	Paydown		98,053	98,053	98,053	98,053						98,053				1, 114	
080555-AF-2	BELO CORP		09/08/2023 .	FORT WASHINGTON		229,947	237,000	254,730	245,569		(1,112)	(1,112)		244,457		(14,510)	(14,510)	17,039	
08163B-BE-0	BMARK 2020-B22 A4 - CMBS		03/14/2023 .	Direct					(76)		76		76							01/16/2054 .
084670-BR-8	BERKSHIRE HATHAWAY INC		03/15/2023	Maturity @ 100.00		2,000,000	2,000,000	2,040,720	2,000,318		(318)	(318)		2,000,000				27,500	
092174-AA-9	BLACK KNIGHT INFOSERV LLC		05/08/2023 .	FORT WASHINGTON		114, 188	126,000	126,280	126,205		(12)	(12)		126 , 194		(12,006)	(12,006)	3, 159	
093645-AJ-8	BLOCK COMMUNICATIONS INC		09/07/2023 .	FORT WASHINGTON		167,353	201,000	178,410	178,565		2,548		2,548		181,113		(13,760)	(13,760)	10,071	
095796-AE-8	BLUE RACER MIDSTREAM LLC		09/07/2023	FORT WASHINGTON		353,347	360,000	360,000	360,000						360,000		(6,653)	(6,653)	27,560	
095796-AH-1	BLUE RACER MIDSTREAM LLC		09/06/2023	FORT WASHINGTON		102,527	102,000	103,628	103,564		(546)	(546)		103,018		(490)	(490)	5,682	
097751-BT-7	BOMBARDIER INC	Α	02/27/2023 .	FORT WASHINGTON		240,480	242,000	231,810			294		294		232,724		7,756	7,756	7,091	
097793-AE-3	CIVITAS RESOURCES INC		09/07/2023	FORT WASHINGTON		324,683	345,000	346,297			(174)	(174)		345,854		(21, 171)	(21, 171)	15,621	
09951L-AB-9	BOOZ ALLEN HAMILTON INC		09/07/2023 .	FORT WASHINGTON		362,822	405,000	395,614	396,575		791		791		397,366		(34,544)	(34,544)	17,231	
10240*-AA-7	BOWIE ACQUISITIONS LLC - ABS		12/31/2023	Paydown		1, 127, 100	1, 127, 100	1, 127, 100	1, 127, 100						1, 127, 100				54,501	
11040G-AA-1	BRISTOW GROUP INC		09/07/2023 .	FORT WASHINGTON		167,891	180,000	182,663	182,074		(238)	(238)		181,835		(13,944)	(13,944)	12,719	
11042C-AA-8	BRITISH AIRWAYS PASS THROUGH		12/15/2023	Paydown		1, 196, 354	1, 196, 354	1, 125, 468	1, 124, 934		71,420		71,420		1, 196, 354				21,801	09/15/2036 .
11042T-AA-1	BRITISH AIRWAYS PASS THROUGH TRUST	C	12/20/2023 .	Paydown		1, 101, 937	1, 101, 937	1, 101, 937	1, 101,942		(4)	(4)		1, 101, 937				18,332	
11043X-AA-1	BRITISH AIRWAYS 2019-1 PASS THROUGH		12/15/2023	Paydown		269,671	269,671	269,671	269,670		1		1		269,671				5,608	
11043X-AB-9	BRITISH AIRWAYS 2019-1 PASS THROUGH		12/15/2023	Paydown		171,852	171,852	171,852	171,852						171,852				3,598	
11043Y-AA-9	BELL ROCK LIMITED - ABS	C	12/15/2023 .	Paydown		33,967	33,967	33,967	16,978						33,967				1,906	
118230-AQ-4	BUCKEYE PARTNERS LP		09/07/2023 .	FORT WASHINGTON		232,591	255,000	258,223	257,396		(428)	(428)		256,968		(24,378)	(24,378)	7,834	
118230-AR-2	BUCKEYE PARTNERS LP		09/07/2023	FORT WASHINGTON		99,011	109,000	111,316	110,822		(251)	(251)		110,571		(11,560)	(11,560)	3,497	
12008R-AR-8	BUILDERS FIRSTSOURCE INC		09/07/2023 .	FORT WASHINGTON		340,419	352,000	352,830	352,797		(44)	(44)		352,753		(12,333)	(12,333)	16,581	06/15/2032 .
124857-AQ-6	PARAMOUNT GLOBAL		11/21/2023	TENDER		10,017,072	10,400,000	10,211,552	10,336,963		17,635		17,635		10,354,599				224,073	01/15/2026 .
1248EP-CB-7	CCO HOLDINGS LLC		09/07/2023 .	FORT WASHINGTON		283,595	315,000	316,204	316,096		(102)	(102)		315,994		(32,399)	(32,399)	13, 169	06/01/2029 .
1248EP-CD-3	. CCO HOLDINGS LLC		09/07/2023 .	FORT WASHINGTON		309,060		365,000							365,000		(55,940)	(55,940)	17,819	03/01/2030 .
1248EP-CE-1	CCO HOLDINGS LLC		09/07/2023 .	FORT WASHINGTON		226,491	274,000	276,430	276, 185		(15)	(15)		276, 170		(49,679)	(49,679)	13,221	08/15/2030 .
1248EP-CK-7	CCO HOLDINGS LLC		09/13/2023	FORT WASHINGTON		442, 181	548,000	504,845	507,752		2,851		2,851		510,602		(68,421)	(68,421)	26, 137	02/01/2031 .
1248EP-CN-1	CCO HOLDINGS LLC		09/07/2023	FORT WASHINGTON		254,454	322,000		304,562		942		942		305,504		(51,050)	(51,050)	12,478	05/01/2032 .
1248EP-CS-0	CCO HOLDINGS LLC		09/07/2023	FORT WASHINGTON		181.779		195.000							195.000		(13.221)	(13.221)	13,536	09/01/2029 .
12531Y-AM-0	CFCRE 2016-C4 A3 - CMBS		10/01/2023	Paydown		345, 129		348,567			68		68		345, 129			, ,		
12532B-AC-1	CFCRE 2016-C7 A2 - CMBS	I	07/01/2023	Paydown		313,446			293,497		19,949				313,446				6,556	
12543D-BM-1	CHS/COMMUNITY HEALTH SYSTEMS INC	I	09/06/2023	FORT WASHINGTON				204.000	204,000						204.000		(45.174)	(45, 174)	8.717	
12591Y-BB-0	COMM 2014-UBS3 A3 - CMBS	I	12/01/2023	Paydown		426 . 187					85		85		426 . 187		(, ,	(, ,	12,741	,,
12592B-AK-0	CNH INDUSTRIAL CAPITAL LLC	1	07/02/2023	Maturity @ 100.00		500.000					542		542		500.000				9.750	
12596T-AC-5	CNH 2019-B A3 - ABS	1	02/15/2023	Paydown		194.983					2		2		194.983				581	
12625E-AJ-8	COMM 2013-SFS C - CMBS	1	03/14/2023	Pavdown		7.000.000	7.000.000	6.742.841	6.985.156		14 844		14.844		7.000.000					04/13/2035 .
12625E-AL-3	COMM 2013-SFS D - CMBS	1	03/14/2023	Pavdown		6.000.000	6.000.000	5.587.545	5.974.028		25.972		25.972		6.000.000				44,806	
12629N-AF-2	COMM 2015-DC1 A5 - CMBS	1	03/14/2023 .	Direct			3,000,000	0,001,040			25,312		23,372							2)02/12/2048 .
126307-BA-4	CSC HOLDINGS LLC		09/07/2023	FORT WASHINGTON		336,665	610,000	583.875	583,556		2.221				585,778		(249.112)	(249, 112)		
126307-BA-4 126307-BD-8	CSC HOLDINGS LLC		09/07/2023	FORT WASHINGTON		203.744					(448	\	(448)		400.548		(249, 112)	(249, 112)		
126307-BD-8 126307-BF-3	CSC HOLDINGS LLC		09/07/2023	FORT WASHINGTON		168,387					932	,	932		235, 181		(196,804)	(196,804)	, .	
126307-BF-3 12630B-BA-5	COMM 2013-CCRE13 A4 - CMBS		11/10/2023	1 0111 11/10111101011		4.500.000					(29.954		(29.954)		4,500,000		(66,794)	(66,794)		
			09/07/2023	Paydown	-		4,500,000	, , ,			(90	'	, ,,,,,,				(00.050)	(00.050)		
126458-AE-8	CTR PARTNERSHIP LP			FORT WASHINGTON		228,305	261,000	261,938	261,747			······	(90)		261,656		(33,352)	(33,352)		
12653C-AK-4	CNX RESOURCES CORP		08/09/2023	FORT WASHINGTON		340,560		343,625			104		104		343,780		(3,220)	(3,220)		01/15/2031 .
12657N-AA-8	COP HOLDCO LP		09/08/2023 .	FORT WASHINGTON		652,433	721,000	764,334			(3,360)	(3,360)		755, 191		(102,758)	(102,758)	29,411	
12662P-AB-4	CVR ENERGY INC		09/07/2023	FORT WASHINGTON		236,981	243,000	243,000	243,000						243,000		(6,019)	(6,019)		02/15/2025 .
126650-AW-0	CVSPAS NOTES CTF - CMBS	1	12/10/2023 .	Paydown		83.494	83.494	90.293	86.567	l	(3.074)	(3.074)		83.494	l			2.415	01/11/2027 .

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						_ong-renn =	onds 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					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
126650-BP-4	CVSPAS 06 CRT - ABS		12/10/2023	Paydown		286,374		305,506	295, 148		(8,774)		(8,774)		286,374				9,200	12/10/2028 .
126650-BQ-2	CVSPAS 2007 CTF - CMBS		12/10/2023 .	. Paydown		112,824	112,824	132,416	125, 107		(12,283)		(12,283)		112,824				4, 152	
126650-BS-8	CVSPAS 2009-B CFT - ABS		12/10/2023 .	. Paydown		151,671	151,671	188,757	176,470		(24,798)		(24,798)		151,671				5,692	
126650-BY-5	CVSPAS 2011 CTF - CMBS		12/10/2023 .	. Paydown		626,268	626,268	631,366	629, 191		(2,923)		(2,923)		626,268				20,284	
12672#-AA-6	CVS HEALTH CORP - ABS		12/10/2023 .	. Paydown		346,768	346,768	346,768	346,769		(1)		(1)		346,768				8,899	09/10/2034 .
12781*-AA-8	KIEWIT CORPORATION - ABS		12/10/2023 .	. Paydown		172,073	172,072	172,072							172,073				1,363	
13123X-AZ-5	CALLON PETROLEUM CO		08/07/2023	. FORT WASHINGTON		246,960	252,000	241,920	242, 153		1,529		1,529		243,682		3,278	3,278	17,761	
13123X-BF-8	CALLON PETROLEUM CO		05/19/2023 .	. FORT WASHINGTON		99,640	106,000	99,905	99,951		232		232		100, 183		(543)	(543)	3,489	
131347-CN-4	CALPINE CORP	ļ	03/23/2023 .	. FORT WASHINGTON		184,748	207,000	184,850	185,813		785		785		186,598		(1,850)	(1,850)	5,658	
13645R-AK-0 13805A-AA-5	CANADIAN PACIFIC RAILWAY CO	A	03/15/2023 .	. Maturity @ 100.00 FORT WASHINGTON		7,000,000		6,970,250 311.881	6,999,420		580		580		7,000,000		10.090	10,090		
13806C-AA-0	CANPACK SA	C	09/07/2023 .	FORT WASHINGTON		214.726					10,411		10,411				(51.274)	(51.274)	9,695	
14042W-AD-2	COPAR 2019-1 A4 - ABS	J	01/17/2023	Paydown				703,535			(1,260)		(1,260)		692.632		(31,2/4)	(51,2/4)		
14314Q-AC-8	CARMX 2021-2 A3 - ABS		12/15/2023	Pavdown		635.614		613.665			21.949		21.949		635.614					
14315F-AE-7	CABMX 2020-3 A4 - ABS		12/15/2023	Pavdown							5.702		5.702		148 . 499				725	
14315P-AD-7	CARMX 2019-3 A3 - ABS		05/15/2023	Pavdown		490.570		503,141			(2.175)		(2.175)		490.570					08/15/2024 .
14315P-AE-5	CABMX 2019-3 A4 - ABS		09/15/2023	Paydown		181.000					1.948		1.948		181.000					
14315P-AG-0	CARMX 2019-3 C - ARS		09/15/2023	Pavdown		3,300,000	3.300.000	3.204.996	3.210.748						3.300.000				64.350	
14315P-AH-8	CABMX 2019-3 D - ABS		09/15/2023	Pavdown		1,350,000	1,350,000	1,320,785	1,324,175		25.825		25,825		1,350,000				28,856	
14315V-AE-2	CABMX 2020-2 A4 - ABS		12/15/2023	Pavdown		704.942					9.799		9.799		704.942				10,990	
14315W-AD-2	CARMX 2019-4 A3 - ABS		08/15/2023	Pavdown			174.742				1		1							
14315W-AE-0	CABMX 2019-4 A4 - ABS		12/15/2023	Pavdown		700.000	700.000				4		4							
14315X-AC-2	CARMX 2020-1 A3 - ABS		10/16/2023	Pavdown		760 . 175		780.308			(4.506)		(4.506)		760 . 175					
14316H-AC-6	CARMX 2020-4 A3 - ABS		12/15/2023	Paydown		6,833,192	6,833,192	6,682,644	6,700,036		133 . 156		133, 156		6,833,192				17,704	
14316L-AD-5	CARMX 2019-2 A4 - ABS		05/15/2023	Paydown		2.346.246	2,346,246	2.458.151	2,366,578		(20,332)		(20,332)		2.346.246				19,990	
14317C-AB-8	CARMX 2022-1 A2 - ABS		09/15/2023	Paydown		5, 193, 068	5, 193,068	5, 128, 560	5, 142, 403		50,665		50,665		5, 193, 068				18, 128	
14317C-AC-6	CARMX 2022-1 A3 - ABS	ļi	12/15/2023	Paydown				188,986	190 , 148				5,487		195,635				2,564	
14317D-AC-4	CARMX 2021-3 A3 - ABS		12/15/2023	Paydown		835,602		829,041			3,514				835,602				2,926	
14317H-AC-5	CARMX 2022-2 A3 - ABS		12/15/2023	Paydown		65,928	65,928	64,215			1,713		1,713		65,928					02/16/2027 .
143658-BJ-0	CARNIVAL CORP		09/06/2023 .	. FORT WASHINGTON		334,409	318,000	368,484			(8,389)		(8,389)		338,674		(4,265)	(4,265)	34,630	08/01/2027 .
143658-BL-5	CARNIVAL CORP		09/08/2023 .	. FORT WASHINGTON		47,410	48,000	48,000			ļ				48,000		(590)	(590)	3,772	03/01/2026 .
143658-BQ-4	CARNIVAL CORP		09/07/2023 .	. FORT WASHINGTON		191,986	217,000	217,000	217,000						217,000		(25,014)	(25,014)	9,644	08/01/2028 .
143658-BR-2	CARNIVAL CORP		09/07/2023 .	. FORT WASHINGTON		202, 115	229,000	229,000	229,000						229,000		(26,885)	(26,885)	11,832	
143905-AP-2	CARRIAGE SERVICES INC		09/07/2023 .	. FORT WASHINGTON		222,748	259,000	259,000	259,000						259,000		(36,252)	(36,252)	9,051	
14575E-AA-3	CARS.COM INC		01/27/2023	. FORT WASHINGTON		328,375	355,000	367 , 120	363,263		(173)		(173)		363,090		(34,715)	(34,715)	5,373	11/01/2028 .
14686J-AB-6	CRVNA 2022-P2 A2 - ABS		12/11/2023	. Paydown		1,617,407	1,617,407	1,607,803	1,610,811		6,596		6,596		1,617,407				28,233	07/10/2025 .
14686J-AC-4	CRVNA 2022-P2 A3 - ABS		12/10/2023	Paydown			2, 120	2,117	2, 118		2		2						88	04/12/2027 .
14686M-AB-9	CRVNA 2022-P3 A2 - ABS		12/10/2023	. Paydown		2,095,244	2,095,244	2,090,268	2,091,489		3,755		3,755		2,095,244					12/10/2025 .
14686X-AF-6	CRVNA 193 D - ABS		11/15/2023	Paydown		10,485,177	10,485,177	10,774,748	10,572,917		(87,739)		(87,739)		10,485,177				147,599	
14687A-AN-8	CRVNA 2020-P1 A3 - ABS		09/08/2023 .	Paydown		598,694	598,694	599,419	598,918		(225)		(225)		598,694				1,012	
14687A-AP-3	CRVNA 2020-P1 A4 - ABS		12/08/2023	. Paydown		1,617,137	1,617,137	1,608,231	1,613,201		3,936		3,936		1,617,137				8,713	
14687J-AD-1	CRVNA 2021-P3 A2 - ABS		06/12/2023 .	Paydown		278,927	278,927	278,872	278,914		13		13		278,927				283	
14687J-AE-9	CRVNA 2021-P3 A3 - ABS		12/10/2023 .	. Paydown		6,627,048	6,627,048	6,420,838	2, 183, 143		204,844		204,844		6,627,048				19,730	
14687T-AC-1	CRVNA 2021-P2 A3 - ABS		12/10/2023 .	Paydown		1,475,667	1,475,667	1,475,583	1,449,025		26,642		26,642		1,475,667				3,776	
14688D-AC-5	CRVNA-22P1-A3 - ABS		12/10/2023 .	. Paydown		344,996		336,874	198,490		7,588		7,588		344,996					02/10/2027 .
14739L-AB-8	CASCADES INC	A	09/07/2023 .	. FORT WASHINGTON		172,833	185,000	167,656	168,514		1,935		1,935		170,449		2,384	2,384		01/15/2028 .
15089Q-AP-9	CELANESE US HOLDINGS LLC		09/06/2023 .	. Various		5,484,043	5,433,000	5,440,876	5,440,431		(195)		(195)		5,440,236		43,807	43,807		07/15/2032 .
156700-BC-9	LUMEN TECHNOLOGIES INC		02/08/2023 .	. FORT WASHINGTON		140,273	177,000	177,000	177,000						177,000		(36,728)	(36,728)		02/15/2027 .
161175-BQ-6	CHARTER COMMUNICATIONS OPERATING LLC		05/05/2023 .	. Various		12.510.036	12.650.000	12.636.465	12.647.383	L	622		622		12.648.004	L	(137.968)	(137.968)	387.088	02/01/2024 .

						ong-Term E	onds and Sto									r	T	, ,		
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
													-	Total					D	
												Current	Total	Foreign	D = = I./				Bond	
									Prior Year		0	Year's	Change in	Exchange	Book/	Faraian			Interest/	Ctatad
											Current	Other-	Book/	Change in	Adjusted	Foreign			Stock Dividends	Stated Con-
CUSIP					Number of				Book/ Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Carrying Value at	Exchange Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Valuation	(Amor-	Temporary	Carrying	Adjusted	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Increase/ (Decrease)	tization)/ Accretion	Impairment Recognized	Value (11+12-13)	Carrying Value	Disposai		on Disposal	Disposal	Year	Date
		eign			Stock		5.000.000	5. 168.250		(Decrease)		Recognized		value		Disposai	on Disposai	Disposai		
166754-AQ-4 17027N-AB-8	CHEVRON PHILLIPS CHEMICAL COMPANY LLC		05/01/2023 .	. Maturity @ 100.00		5,000,000		5, 168,250	5,013,051		(13,051)		(13,051)		5,000,000		(25.458)	(25.458)		
171484-AE-8	CHURCHILL DOWNS INC		09/07/2023 .	FORT WASHINGTON							1.064				396.589		(25,458)	(25,438)	22,285	
17 186H-AG-7	CIMPRESS PLC	С.	09/07/2023 .	FORT WASHINGTON		613.632					(3.528)		(3.528)		660.586		(27,088)	(27,088)		
17305E-GL-3	CCCIT 2018-A2 A2 - ABS	0	01/20/2023 .	Various		500,000	500,000				(855)		(855)		500,000		(40,004)	(40,004)		01/21/2025
17305E-GM-1	CCCIT 2018-A3 A3 - ABS		05/23/2023 .	Various		500.000	500.000		502,456		(2.456)		(2.456)		500,000					05/23/2025
17325F-AS-7	CITIBANK NA		09/07/2023 .	STIFEL FINANCIAL CORP .		4,958,750	5,000,000	5, 162, 450	5,036,353		(25.835)		(25,835)		5.010.518		(51.768)	(51.768)		01/23/2024
17329P-CL-4	CMLTI 21INV1 A7A - CMO/RMBS		12/01/2023 .	Paydown							(3,314)		(3,314)				(21,100)	(21,120)		
17329R-CN-6	CMLTI 2021-INV2 A7A - CMO/RMBS		12/01/2023 .	Paydown		219,866	219,866		225,548		(5,683)		(5,683)		219,866					
18538R-AH-6	CLEARWATER PAPER CORP		09/07/2023 .	FORT WASHINGTON		108,081	111,000	107,061	109,324		537		537		109,860		(1,780)	(1,780)	6,629	
18538R-AJ-2	CLEARWATER PAPER CORP		09/07/2023 .	FORT WASHINGTON		159,613	183,000	181, 176	181,534		160		160		181,695		(22,082)	(22,082)	9,320	
19416Q-EA-4	COLGATE-PALMOLIVE CO		02/01/2023 .	Maturity @ 100.00		372,000		366,558			48		48		372,000				3,627	02/01/2023
19416Q-EC-0	COLGATE-PALMOLIVE CO		05/01/2023 .	. Maturity @ 100.00		2,000,000	2,000,000	1,837,880	1,993,536		6,464		6,464		2,000,000				21,000	05/01/2023
20030N-CR-0	COMCAST CORP		05/10/2023 .	TENDER		2,970,510	3,000,000	2,991,480	2,997,894		570		570		2,998,463		1,537	1,537	33,718	04/15/2024 .
20268C-AA-6	CBSLT 19AGS A1 - ABS		12/25/2023 .	Paydown		342,624	351,537	351,417	351,393		(8,769)		(8,769)		342,624				4,703	01/25/2047 .
20268W-AA-2	CBSLT 2021-A-GS A - ABS		12/25/2023 .	Paydown		78,087	78,087	78,069			21		21		78,087				376	
20752T-AA-2	CONNECT FINCO SARL	C	06/20/2023 .	FORT WASHINGTON		401, 185	412,000	418,000	416,353		(613)		(613)		415,740		(14,555)	(14,555)	20 , 162	
20848V-AA-3	CONSENSUS CLOUD SOLUTIONS INC		09/06/2023 .	FORT WASHINGTON		321, 198	345,000	307,334	310,938		5,325		5,325		316,263		4,935	4,935	18,573	
210795-QB-9	UNITED AIRLINES 2012-2 PASS THROUGH		10/29/2023 .	Paydown		246, 102	246, 102	246, 102	246, 108		(6)		(6)		246, 102				7,351	
222070-AG-9	COTY INC		06/20/2023 .	FORT WASHINGTON		353,519		360,741			1,368		1,368		364,288		(10,769)	(10,769)	16,850	
22303X-AA-3	COVANTA HOLDING CORP		04/13/2023 .	FORT WASHINGTON		155,889	178,000	179,951	179,760		(61)		(61)		179,699		(23,810)	(23,810)	3, 194	
225310-AM-3	CREDIT ACCEPTANCE CORP		09/06/2023 .	FORT WASHINGTON		173,965	180,000	180,000	180,000						180,000		(6,035)	(6,035)	11,693	
225310-AN-1 225433-AC-5	CREDIT ACCEPTANCE CORP		09/07/2023 .	FORT WASHINGTON		203,847					2,909		2,909		204, 172		(325)	(325)	12,885	
	DCP MIDSTREAM OPERATING LP	· · · · · ·	03/17/2023 .	. Maturity @ 100.00			4.500.000	6,385,676	4,498,626		1.374		1.374		4,500,039		(1,910,039)	(1,910,039)	87,188	
23311V-AD-9 233293-AQ-2	DPL INC		09/08/2023 .	FORT WASHINGTON					4,498,626						4,500,000		(8.129)	(8, 129)	11,222	
235825-AH-9	DANA INC		09/06/2023 .	FORT WASHINGTON		215 .150					75		75		262 .980		(6, 129)	(47.830)		
235825-AJ-5	DANA INC		09/07/2023 .	FORT WASHINGTON		64.376		71.147			483		483		72.163		(47,630)	(47,830)		
24380@-AB-4	DEER DISTRICT LLC - ABS		06/01/2023 .	Pavdown							483		403				(1,181)	(1,101)	3,830 9,108	
243609-AB-4 24665F-AB-8	DELEK LOGISTICS PARTNERS LP		08/10/2023 .	FORT WASHINGTON							5.Q		58				(947)	(947)	4,524	
24702H-AC-7	DEFT 2023-1 A2 - ABS		12/22/2023 .	Pavdown		111.060							,		111.060		(347)	(347)	4,524	
24703T-AA-4	DELL INTERNATIONAL LLC	1	04/17/2023 .	Call @ 100.00		720.000					(2.232)		(2.232)		720.000					
24703T-AD-8	DELL INTERNATIONAL LLC	1	07/05/2023 .	TENDER		6.827.911	6.728.000	6.770.175	6.745.114		(2,543)		(2,543)		6.742.572		(14.572)	(14.572)	261.131	
247361-ZT-8	DELTA AIR LINES INC	1	01/20/2023	FORT WASHINGTON		199.778		210,795			105		105		214.490	l	(14,712)	(14,712)	2,043	
247361-ZW-1	DELTA AIR LINES INC - ABS		12/10/2023 .	Paydown		103,913	103,913	103,913	103,913						103,913					
24736X-AA-6	DELTA AIR LINES 2015-1 PASS THROUGH		07/30/2023 .	Pavdown		43.305	43.305						3.479		43.305					
24737A-AA-5	DELTA AIR LINES 2015-1 PASS THROUGH		07/31/2023 .	Paydown		638,111	638, 111	638,111	637,255		855		855		638, 111					
248790-AA-4	DENTON COUNTY ELECTRIC COOPERA - ABS		10/01/2023	Paydown		427,309					(17)		(17)		427,309					
251525-AM-3	DEUTSCHE BANK AG	C	03/20/2023 .	FORT WASHINGTON		176,308	200,000	198, 166	198,386		66		66		198,452		(22, 144)	(22, 144)	2,816	05/24/2028 .
25461L-AA-0	DIRECTV FINANCING LLC		09/06/2023 .	FORT WASHINGTON		432,718	491,000	504, 136	501,558		(1,413)		(1,413)		500 , 144		(67,426)	(67,426)		08/15/2027 .
254683-CD-5	DCENT 2018-1 A - ABS		02/15/2023 .	Various		2,700,000	2,700,000	2,778,996	2,702,718		(2,718)		(2,718)		2,700,000					08/15/2025 .
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC		02/23/2023 .	FORT WASHINGTON		181,807	202,000	170,833	171,389		554		554		171,943		9,864	9,864	2,247	
25470X-AY-1	DISH DBS CORP		03/03/2023 .	FORT WASHINGTON		132,440	172,000	169,850	170,208		81		81		170,289		(37,849)	(37,849)	9, 109	
25470X-BE-4	DISH DBS CORP		09/06/2023 .	FORT WASHINGTON		316,280	376,000	373,034	373,547		392		392		373,939		(57,659)	(57,659)	15, 189	
257375-AE-5	EASTERN ENERGY GAS HOLDINGS LLC		11/01/2023 .	. Maturity @ 100.00		2,000,000	2,000,000	1,997,810	1,999,802		198		198		2,000,000				71,000	
26138E-AW-9	KEURIG DR PEPPER INC		12/15/2023 .	. Maturity @ 100.00		5,813,000	5,813,000	5,988,262	5,849,841		(36,841)		(36,841)		5,813,000				181,947	
267475-AD-3	DYCOM INDUSTRIES INC		09/07/2023 .	FORT WASHINGTON		332,559	373,000	377,463	376,706		(362)		(362)		376,344		(43,784)	(43,784)	15,200	
26884T-AT-9	ERAC USA FINANCE LLC		11/01/2023 .	. Maturity @ 100.00		135,000	135,000	127,869	133,798		1,202		1,202		135,000					11/01/2023 .
26885B-AC-4	EQM_MIDSTREAM_PARTNERS_LP	1	09/07/2023 .	FORT WASHINGTON	1	132.008	139.000		127 .044		1.258	1	1.258	1	128.301	I	3.707	3.707	8 834	07/15/2028 .

					Showing All	Long-Term B	onds and Sto	ocks SOLD, F	REDEEMED	or Otherwis	se DISPOS	ED OF Duri	ing Current	Year						
1	2	3	4	5	6	7	8	9	10			ok/Adjusted (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	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value		Accretion		(11+12-13)		Disposal	Disposal	on Disposal	Disposal	Year	Date
		eign			Slock					(Decrease)	Accretion	Recognized	(11+12-13)	Value		Disposai		-		
26885B-AK-6	EQM MIDSTREAM PARTNERS LP		09/08/2023 .	FORT WASHINGTON		96,420	107,000	107,000	107,000						107,000		(10,580)	(10,580)	5,577	01/15/2029 .
26885B-AL-4	EQM MIDSTREAM PARTNERS LP		09/07/2023 .	FORT WASHINGTON		159,393	183,000	162,840	162,891		1,300		1,300		164, 190		(4,797)	(4,797)	10,045	
26885B-AM-2	EQM MIDSTREAM PARTNERS LP		09/08/2023 .	FORT WASHINGTON		41, 188	41,000	41,000	41,000						41,000		188	188	2,400	
269246-BQ-6	E*TRADE FINANCIAL LLC	ļ	07/28/2023 .	Call @ 100.00		9,250,000	9,250,000	9,231,273	9,240,544		1,074		1,074		9,241,618		8,382	8,382	326, 114	
26982L-AB-6	EMIR 2020-1 M1B - CMO/RMBS	C	12/27/2023 .	Paydown		2,859,412	2,859,412	2,859,412	2,859,412						2,859,412					
27034R-AA-1	EARTHSTONE ENERGY HOLDINGS LLC		09/06/2023 .	FORT WASHINGTON		197,040	192,000	192,000	192,000						192,000		5,040	5,040	13,781	
286857-B*-7	ELIZABETHTOWN GAS		04/05/2023 .	Call @ 100.00		4,450,000	4,450,000	4,450,000	4,450,000						4,450,000				151 , 133	
286857-B@-5	ELIZABETHTOWN GAS		04/05/2023 .	Call @ 100.00		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000			-		
29278N-AL-7	ENERGY TRANSFER LP		03/15/2023 .	Maturity @ 100.00		3,000,000	3,000,000	3,076,380	3,000,000						3,000,000			-	63,750	
29365P-AP-7	ENTERGY UTILITY AFFILIATES LLC		12/05/2023 .	Call @ 100.00		5,000,000	5,000,000	4,996,000	4,999,583		216		216		4,999,799		201	201	329, 189	
29373K-AB-9	EFF 2020-1 A2 - ABS		06/20/2023 .	Paydown		2,250,092	2,250,092	2,286,832	2,258,128		(8,036)		(8,036)		2,250,092				10,512	
29373K-AC-7	EFF 2020-1 A3 - ABS		10/20/2023 .	Paydown		4,000,000	4,000,000	3,916,094	3,943,745		56,255		56,255		4,000,000				56,265	
29373M-AB-5	EFF 213 A2 - ABS		12/20/2023 .	Paydown		6, 134, 517	6, 134, 517	6, 123, 341	5,873,109		10,658		10,658		6, 134, 517				24,276	08/20/2027 .
29374F-AB-9	EFF 223 A2 - ABS		12/20/2023 .	Paydown		584,707	584,707	585, 168	564,401		(443)		(443))	584,707				15,213	07/20/2029 .
29374G-AB-7	EFF 224 A2 - ABS	1	12/20/2023 .	Paydown		1,921,438	1,921,438	1,922,634	1,420,671		(1,203)		(1,203))	1,921,438				85,921	10/22/2029 .
29374W-AB-2	EFF 2019-3 A2 - ABS	1	02/21/2023 .	Paydown		262,112	262, 112	266,413	262,545		(433)		(433))	262,112				612	05/20/2025 .
29374Y-AB-8	EFF 2021-2 A2 - ABS	1	12/20/2023 .	Paydown		1,854,158	1,854,158	1,790,421			63,737		63,737		1,854,158				2,557	05/20/2027 .
29375J-AB-0	EFF 2022-1 A2 - ABS	1	12/20/2023 .	Pavdown		2,207,823	2,207,823	2 . 157 . 286	514.249		48,771		48.771		2,207,823				20,758	
29375M-AB-3	EFF 2020-2 A2 - ABS	1	12/20/2023 .	Pavdown		1 . 107 . 548	1. 107.548	1,073,889	1,078,361		29 . 186		29.186		1, 107, 548				3,327	
29425A-AE-3	CGCMT 2015-GC33 AAB - CMBS		12/01/2023	Pavdown		51.092	51.092	54.411	51.773		(680))	(680)		51.092				1.016	
30034T-AA-1	EVERI HOLDINGS INC	l	09/07/2023 .	FORT WASHINGTON			221,000				(338)	,	(338)	,	224.308		(29.273)	(29,273)	12,769	
30040W-AG-3	EVERSOURCE ENERGY	1	12/01/2023 .	Maturity @ 100.00		1.250.000	1,250,000	1,247,058	1,249,424		576		576		1.250.000		(20,270)	(20,270)		
30166N-AF-3	EART 2020-3 D = ARS	ļ	12/15/2023	Pavdown		720 . 169	720 , 169	727 . 173	723.674		(3.505)		(3.505)		720 . 169				10.394	
30231G-AR-3	EXXON MOBIL CORP		03/01/2023 .	Maturity @ 100.00		1.850.000	1.850.000	1.887.315	1.850.000		(0,000)	,	(0,000	,	1.850.000				25,216	
30288*-AA-8	FREEPORT LNG - ABS		09/30/2023 .	Pavdown		850.000									850.000				29,283	
30306V-A#-6	FLNG LIQUEFACTION 3 LLC - ABS	ļ	12/31/2023 .	Paydown		1,630,200	1,630,200	1,630,200	1,630,200						1,630,200					06/30/2039 .
30571#-AA-0	FAIRVIEW HEALTH SERVICES - ABS	· · · · · · ·	12/31/2023 .	Pavdown															16.147	
31944T-AA-8	FIRSTCASH INC		09/07/2023 .	FORT WASHINGTON		186.076		206.000	206.000						206.000		(19.924)	(10,004)	,	
							206,000	,	,		/F 000		/F 000	,	,		, . ,	(19,924)	13,841	
33766#-AA-9	FIRSTENERGY CORP - ABS	1	12/01/2023 .	Various		6,093,931	6,024,702	6,084,566	6,074,995		(5,928)		(5,928)		6,069,067		(44,365)	(44,365)	248,663	
33766Q-AC-1	FEOH 2013 A3 - ABS	1	07/15/2023 .	Paydown			648,547		648,548		(1)	/	(1)	648,547	• • • • • • • • • • • • • • • • • • • •			16,769	
33767D-AB-1	FIRSTCASH INC		09/07/2023 .	FORT WASHINGTON		174,786	198,000	198,000	198,000						198,000		(23,214)	(23,214)		09/01/2028 .
33767W-AA-1	FKH 2021-SFR1 A - CMBS	· · · · · ·	12/01/2023 .	Paydown		24,256	24,256	21,255			3,001		3,001		24,256				117	,,,,
33768E-AA-0	FKH 22SFR3 A - CMBS	·	12/17/2023 .	Paydown		12,804	12,804	12,107	4,913		686		686		12,804				284	
33829T-AA-4	FIVE CORNERS FUNDING TRUST		11/15/2023 .	Maturity @ 100.00		450,000	450,000	488,898	455,258		(5,258)		(5,258)	*	450,000				19,886	
33851G-AF-2	FSMT 2161NV A6 - CMO/RMBS		12/01/2023 .	Paydown		180,942	180,942	185,918	185,604		(4,661)		(4,661)		180,942				2,511	
33851P-AE-5	FSMT 2021-51NV A5 - CMO/RMBS		12/01/2023 .	Paydown		169,976	169,976	173,615			(3,568))	(3,568)	169,976				2,354	
33938E-AU-1	FLEX LTD	. C	05/05/2023 .	BARCLAYS CAPITAL		1,973,800	2,000,000	1,985,022	1,995,481		617		617		1,996,097		(22,297)	(22,297)		
34107@-AA-7	FLORIDA PIPELINE HOLDINGS - ABS		08/15/2023 .	Paydown		430,267	430,267								430,267			-	9,716	
34528G-AK-2	FORDO 2020-A A3 - ABS		07/17/2023 .	Paydown		443,761	443,761	447,523	444,833		(1,071))	(1,071)		443,761				1,474	
34528H-AA-2	FORDR 2018-REV2 A - ABS		07/17/2023 .	Paydown		3,525,000	3,525,000	3,572,622	3,533,006		(8,006)		(8,006)		3,525,000				71,352	
34531K-AE-2	FORDO 2019-C A4 - ABS		09/15/2023 .	Paydown		1,000,000	1,000,000	1,024,961	1,007,545		(7,545)		(7,545)	*	1,000,000			-	10,493	
34531K-AF-9	FORDO 2019-C B - ABS		09/15/2023 .	Paydown		635,000	635,000	621,903	624,878		10, 122		10,122		635,000				10,144	05/15/2025 .
34533F-AF-8	FORDO 2019-A B - ABS	 	02/15/2023 .	Paydown		5,500,000	5,500,000	5,776,719	5,566,638		(66,638)		(66,638))	5,500,000				27,683	
34533Y-AD-2	FORDO 2020-C A3 - ABS	 	12/15/2023 .	Paydown		749,852	749,852	749,789	749,835		17		17		749,852				1,586	07/15/2025 .
34535A-AB-6	FORDO 2022-C A2A - ABS	l	12/15/2023 .	Paydown		2,281,458	2,281,458	2,281,374	2,281,394		65		65		2,281,458				65,987	
345370-CQ-1	FORD MOTOR CO	 	09/13/2023 .	FORT WASHINGTON		131,282	176,000	188,088	187,674		(266)		(266)	187,407		(56, 125)	(56, 125)	9,753	
	FORD MOTOR CREDIT COMPANY LLC	J	09/07/2023	FORT WASHINGTON		373,584		364,775			4,058		4,058		383, 132		(9.547)	(9,547)		
	FORD MOTOR CREDIT COMPANY LLC	l	09/07/2023 .	FORT WASHINGTON		173.318				l	(493))	(493)		211.651		(38.333)	(38,333)		11/13/2030 .
	FORD MOTOR CREDIT COMPANY LLC	1	09/08/2023 .	FORT WASHINGTON		171.540	200,000	200.000			(400)		(400)	′	200.000		(28,460)	(28,460)		02/16/2028 .
UTUUU1 - 10 - 1	I OID MOTOR GILDTE COM ANT LLC	1		I VIII IIAUI IIAUI IIAU IIIAU IIIAU IIIAU IIIAU IIIAU IIAU IIIAU I		1/1,340		200,000	200,000						200,000		(20,400)	(20,400)	0,219	02/ 10/ 2020 .

					Showing All	Long-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current `	Year						
1	2	3	4	5	6	7	8	9	10				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	(Loss) on	Gain (Loss)	(Loss) on	Durina	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized		Value	Disposal		on Disposal	Disposal	Year	Date
		eigii			Stock					(Decrease)	Accretion	Recognized	(11+12-13)	value		Disposai				
345397-B9-3	FORD MOTOR CREDIT COMPANY LLC		09/06/2023	. FORT WASHINGTON		766,656	938,000	937,981	938,000						938,000		(171,344)	(171,344)	29,318	
345397-C3-5	FORD MOTOR CREDIT COMPANY LLC		09/13/2023	. FORT WASHINGTON		427,405	418,000	418,000	418,000						418,000		9,405	9,405	26,541	
346232-AF-8	FORESTAR GROUP INC		09/07/2023	. FORT WASHINGTON		360, 134	390,000	391,773	391,291		(253)		(253)		391,038		(30,904)	(30,904)	12,346	
34960P-AB-7	FORTRESS TRANSPORTATION AND INFRASTR		09/07/2023	. FORT WASHINGTON		265,549	270,000	279,675	273, 118		(2,888)		(2,888)		270,230		(4,681)	(4,681)	16,575	
35906A-BF-4	FRONTIER COMMUNICATIONS HOLDINGS LLC		01/31/2023	. FORT WASHINGTON		49,513	55,000	55,000	55,000						55,000		(5,487)	(5,487)	695	
35908M-AD-2	FRONTIER COMMUNICATIONS HOLDINGS LLC		01/31/2023	. FORT WASHINGTON		159,583		154,000	154,000						154,000		5,583	5,583	2,882	
361448-AQ-6	GATX CORP		03/30/2023	. Maturity @ 100.00		1,250,000	1,250,000	1,297,863	1, 252, 151		(2, 151)		(2, 151)		1,250,000				24,375	
36168Q-AM-6	GFL ENVIRONMENTAL INC	A	09/08/2023	. FORT WASHINGTON		177,674	200,000	200,000	200,000						200,000		(22,326)	(22,326)		
36197Q-AC-3	GSMS 2013-G1 A2 - CMBS		01/12/2023	. Paydown		10,470,966	10,470,966	10 , 784 , 876	10,470,966						10,470,966					
36198E-AE-5	GSMS 2013-GC13 A5 - CMBS		07/12/2023	. Paydown		10,875,000	10,875,000	11,201,007	10,952,838		(77,838)		(77,838)		10,875,000				217,641	
36228F-2Q-8	GSR 2004-6F 3A3 - CMO/RMBS		12/01/2023	. Paydown		19,553	19,553	19,782	19,639		(86)		(86)		19,553				919	
36242D-BU-6	GSR 2004-9 5A7 - CMO/RMBS		12/01/2023	. Paydown		52,530	52,530	48,420	52,547		(17)		(17)		52,530				807	
36250P-AC-9	GSMS 2015-GC32 A3 - CMBS		11/01/2023	. Paydown		2,028,082	2,028,082	2,048,212	2,029,235		(1, 152)		(1,152)		2,028,082				47 , 124	
36258M-AE-4	GMCAR 2019-4 A4 - ABS		07/17/2023	. Paydown		1,250,000	1,250,000	1,249,673	1,249,953		47		47		1,250,000				10,646	
36258V-AD-6	GMCAR 2020-2 A3 - ABS		10/16/2023	. Paydown		824,776	824,776		828,425		(3,649)		(3,649)		824,776				4,971	
362590-AC-5	GMCAR 2020-3 A3 - ABS		12/16/2023	. Paydown		2,098,671	2,098,671	2,098,191	2,098,554		117		117		2,098,671				4,868	
364760-AQ-1	GAP INC		09/06/2023	. FORT WASHINGTON		281,921	388,000	391,904	391,488		(234)		(234)		391,254		(109,333)	(109,333)	14,074	
370425-RZ-5	ALLY FINANCIAL INC		09/08/2023	. FORT WASHINGTON		80,855	78,000	87, 165	83,850		(345)		(345)		83,505		(2,650)	(2,650)	5,391	11/01/2031 .
37045X-CL-8	GENERAL MOTORS FINANCIAL COMPANY INC		06/19/2023	. Maturity @ 100.00		5,000,000	5,000,000	5,208,550	5,023,632		(23,632)		(23,632)		5,000,000				103,750	06/19/2023 .
37185L-AF-9	GENESIS ENERGY LP		01/25/2023	. TENDER		328,558	328,000	310,603	322,483		241		241		322,725		5,275	5,275	2,608	06/15/2024 .
37185L-AK-8	GENESIS ENERGY LP		09/07/2023	. FORT WASHINGTON		181,898	188,000	188,000	188,000						188,000		(6, 102)	(6, 102)	9,661	05/15/2026 .
37954F-AG-9	GLOBAL PARTNERS LP		09/07/2023	. FORT WASHINGTON		72,720	74,000	74,000	74,000						74,000		(1,280)	(1,280)	5,756	08/01/2027 .
37954F-AJ-3	GLOBAL PARTNERS LP		09/06/2023	. FORT WASHINGTON		53,099	56,000	56,000	56,000						56,000		(2,901)	(2,901)	4,417	01/15/2029 .
380146-AC-4	GMCAR 2022-1 A3 - ABS		12/16/2023	. Paydown				332,066			18		18		332,094				3,791	11/16/2026 .
38016L-AC-9	GO DADDY OPERATING COMPANY LLC		09/07/2023	. FORT WASHINGTON		399,017		453, 111			1,312		1,312		456,011		(56,994)	(56,994)	16,835	
380355-AD-9	GOEASY LTD	A	09/07/2023	. FORT WASHINGTON		243,438	247,000	247,000	247,000						247,000		(3,562)	(3,562)	10,326	
380355-AF-4	GOEASY LTD	Α	09/07/2023	. FORT WASHINGTON		115,998	126,000	126,000	126,000						126,000		(10,002)	(10,002)	4,747	
38141G-RD-8	GOLDMAN SACHS GROUP INC		01/22/2023	. Maturity @ 100.00		5,000,000	5,000,000	4,984,200	4,999,896		104		104		5,000,000					01/22/2023 .
382550-BG-5	GOODYEAR TIRE & RUBBER CO		01/27/2023	. FORT WASHINGTON		163,275	174,000	179,220	177,639		(63)		(63)		177,577		(14,302)	(14,302)	3, 132	
389284-AA-8	GRAY TELEVISION INC		09/08/2023	. FORT WASHINGTON		112,345	133,000	137,884			(838)		(838)		136,425		(24,080)	(24,080)	7,681	05/15/2027 .
389286-AA-3	GRAY ESCROW II INC		09/08/2023	. FORT WASHINGTON		266,249	404,000	374,069	375,459		1,627		1,627		377,086		(110,837)	(110,837)	13,710	11/15/2031 .
39121J-A@-9	GREAT RIVER ENERGY - ABS		07/01/2023	. Paydown		1,685,185	1,685,185	1,685,185	1,685,185						1,685,185					07/01/2026 .
39121J-AH-3	GREAT RIVER ENERGY		07/03/2023	. Call @ 100.00		786,000	786,000	786,000	786,000						786,000				35, 197	07/01/2030 .
39154T-BQ-0	GALC 2021-2 A3 - ABS		12/15/2023	. Paydown		1,015,013	1,015,013	1,014,883	1,014,247		765		765		1,015,013				6,098	07/15/2025 .
39154T-BV-9	GALC 221 A2 - ABS		12/15/2023	. Paydown		1,387,138	1,387,138	1,387,094	1,387,099		39		39		1,387,138				56,754	05/15/2025 .
39808C-A*-6	GRIDIRON FUNDING LLC - ABS		09/11/2023	. Call @ 100.00		73,275	73,275	73,275	73,275						73,275				2,070	06/30/2027 .
40390D-AC-9	HLF FINANCING SARL LLC		09/07/2023	. FORT WASHINGTON		169,514	231,000	231,000	231,000						231,000		(61,486)	(61,486)	6,424	06/01/2029 .
403949-AA-8	HF SINCLAIR CORP		10/01/2023	. Maturity @ 100.00		1,500,000	1,500,000	1,500,749	1,500,322		(406)		(406)		1,500,000			L		10/01/2023 .
404030-AJ-7	H&E EQUIPMENT SERVICES INC		09/07/2023	. FORT WASHINGTON		320,915					328		328		368, 150	ļ	(47,235)	(47,235)	10,622	
404119-BN-8	HCA INC		05/03/2023	. WELLS FARGO		6,959,820	7,000,000	7,000,000	7,000,000						7,000,000		(40, 180)	(40, 180)	222,639	
404280-BS-7	HSBC HOLDINGS PLC	C	05/18/2023	. Call @ 100.00	.	5,000,000	5,000,000	4,972,550	4,978,506		5,907		5,907		4,984,413		15,587	15,587		05/18/2024 .
42704L-AA-2	HERC HOLDINGS INC		09/06/2023	. FORT WASHINGTON		339,864	357,000	359,562	358,688		(231)		(231)		358,457		(18,593)	(18,593)	22,526	
42704M-AA-0	HERBALIFE LTD		09/07/2023	. FORT WASHINGTON		87,237	91,000	91,000	91,000						91,000		(3,763)	(3,763)	7,365	09/01/2025 .
428102-AF-4	HESS MIDSTREAM OPERATIONS LP		09/07/2023	. FORT WASHINGTON		114, 175	123,000	123,000	123,000						123,000		(8,825)	(8,825)	6, 126	
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO	ļi	05/05/2023	. J P MORGAN SECURITIES		14,935,650	15,000,000	14,962,925	14,987,574		1,473		1,473		14,989,047		(53,397)	(53,397)	416,500	
431318-AS-3	HILCORP ENERGY I LP	l	09/07/2023	. FORT WASHINGTON		313,725					(384)		(384)		333,071		(19,346)	(19,346)	17,653	
431318-AU-8	HILCORP ENERGY I LP		09/07/2023	. FORT WASHINGTON		219.704					(268)		(268)		238.442		(18.738)	(18.738)		02/01/2029 .
431318-AY-0	HILCORP ENERGY I LP		09/07/2023	. FORT WASHINGTON		113,701		123,000							123,000	L	(9,299)	(9,299)		04/15/2030 .
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY INC		03/14/2023			174.918		215.000	215.000		[[215.000	l	(40.082)	(40.082)		02/15/2032 .
														1						,,

1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
							_													
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	Value	Disposal		on Disposal	Disposal	Year	Date
		eign			Slock	sideration	Par value	Actual Cost	value	(Decrease)	Accretion	Recognized	(11+12-13)	value	Date	Disposai	on Disposai	Disposai		
	HOLLY ENERGY PARTNERS LP		12/04/2023 .	Direct															(1,450	
	HOLLY ENERGY PARTNERS LP		09/07/2023 .	FORT WASHINGTON		163,249	164,000	164,000	164,000						164,000		(751)	(751)	9,468	
437300-AA-4	HPA 211 A - CMBS		04/01/2023 .	Paydown		251,541	251,541	226,563	227,097		24,444		24,444		251,541				765	
437300-AA-4	HPA 211 A - CMBS		12/01/2023 .	Paydown		293,440	293,440	264,301	260,926		28,363		28,363		293,440					509/19/2041
43730X-AB-0	HPA 2021-3 B - CMBS		04/01/2023 .	Paydown		49,863	49,863	45,637	45,738		4, 126		4, 126		49,863				161	101/18/2041
43730X-AB-0	HPA 2021-3 B - CMBS		12/01/2023 .	Paydown		114,645	114,645	104,928	102,206		9,402		9,402		114,645				1,539	901/18/2041
43811J-AC-1	HAROT 2021-2 A3 - ABS		12/15/2023 .	Paydown		2,423,278	2,423,278	2,360,263	470,811		63,004		63,004		2,423,278				2,845	508/15/2025
43813K-AC-6	HAROT 2020-3 A3 - ABS		12/18/2023 .	Paydown		8,303,174	8,303,174	8,326,202	8,309,309		(6,136		(6, 136)		8,303,174				15,370	0 10/18/2024
43815E-AB-0	HAROT 2021-3 A2 - ABS		04/18/2023 .	Paydown		444,853	444,853	444,809	444,847		6		6		444,853				160	002/20/2024
43815E-AC-8	HAROT 2021-3 A3 - ABS		12/18/2023 .	Paydown		1,018,001	1,018,001	1,017,987	1,017,995		7		7		1,018,001				2,757	7 11/18/2025
43815P-AB-5	HAROT 2022-2 A2 - ABS	ļi	12/18/2023 .	Paydown		891,554					29		29		891,554				22,855	
44106M-AS-1	SERVICE PROPERTIES TRUST	l	12/11/2023 .	Call @ 100.00		1.750.000	1.750.000	1.668.926	1.632.969						1.632.969		117.031	117.031		303/15/2024
44267D-AF-4	HOWARD HUGHES CORP	l	03/21/2023 .	FORT WASHINGTON							(0		(9)		188 . 124		(37.524)	(37.524)	5,270	002/01/2031
443201-AB-4	HOWMET AEROSPACE INC		09/07/2023 .	FORT WASHINGTON		238.617	276.000	276.000	276.000			,	(0)		276.000		(37,383)	(37,383)	5,220	
443628-AJ-1	HUDBAY MINERALS INC	Α	02/24/2023 .	FORT WASHINGTON		126.209	140.000	141.213	140.809		(33		(33)		140.775		(14.566)	(14.566)	2.497	
44891W-AC-3	HALST 2022-A A3 - ABS		12/15/2023 .	Paydown		582.608						,			582.608		(11,000)	(11,000)	5,589	
44933F-AC-0	HART 2020-B A3 - ABS		09/15/2023 .	Pavdown							(308		(308)		334 .638				593	
44933F-AD-8	HART 2020-B A4 - ABS		12/15/2023 .	Pavdown		268.547		270.057			(479	,	(479)		268.547					
44935F-AD-6	HART 2021-C A3 - ABS		12/15/2023 .	Pavdown		154.743		154.708			(4/9	,	19		154.743					
44935F-AD-6 45082#-AA-0	IBERIA LINEAS AEREAS DE ESPANA	C	12/15/2023 .	Paydown		542.853					19		19		542.853					
451102-BZ-9	ICAHN ENTERPRISES LP	0	09/07/2023 .	FORT WASHINGTON		311.565					(1.530		(1.530)		364.638		(53.074)	(53,074)	.,	105/15/2027
451102-B2-9 45258L-AA-5	IMOLA MERGER CORP		09/07/2023 .	FORT WASHINGTON		427.411	491,000				191		191		489, 153		(61.742)	(61,742)		6 05/15/2029
45236L-AA-5 45344L-AA-1	CRESCENT ENERGY FINANCE LLC		08/02/2023 .	FORT WASHINGTON				357.580			272		272				(61,742)	(61,742)	19, 176	
	INGLES MARKETS INC		09/02/2023 .	FORT WASHINGTON							(65		(65)		237 , 367		(5,019)	(5,019)		
457030-AK-0 460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC		03/09/2023 .	FORT WASHINGTON				238,050	237,913		(65				237,848		(41,491)	(41,491)		106/15/2031
46132F-AB-6	INVESCO FINANCE PLC	C	09/07/2023 .	WELLS FARGO		5,431,036	5,475,000	5,463,580	5,472,566		1.559				5 . 474 . 125		(43,089)	(43,089)	243,942	
46284V-AC-5	IRON MOUNTAIN INC	0	09/06/2023 .	FORT WASHINGTON		216.646		242.611			(1.298		(1.298)		236.823		(20, 177)	(20, 177)		
46284V-AE-1	IRON MOUNTAIN INC		09/06/2023 .	FORT WASHINGTON		146.324					(1,230	,	(1,298)		158.381		(12.057)	(12,057)	8,082	
46284V-AF-8	IRON MOUNTAIN INC		09/00/2023 .	FORT WASHINGTON				370.298			1.005	,	1.005		372.332		(33.014)	(33,014)		
46284V-AJ-0	IRON MOUNTAIN INC		09/07/2023 .	FORT WASHINGTON		284,213		321.000			1,003		1,003		321.000		(36.787)	(36.787)		
	ICOT 2013-IRV A2 - CMBS		05/17/2023 .			10.000.000		10. 192.710	10.002.559		(2.559		(2.559)		10.000.000		(30,787)	(30,787)		
46361T-AC-6			12/01/2023 .	Paydown			10,000,000				(2,559				588.894					105/15/2048
46590M-AS-9	JPMCC 2016-JP2 ASB - CMBS			Paydown					590,991		(2,098	/	(2,098)						8,768	
46590X-AB-2	JBS USA LUX SA		03/06/2023 .	FORT WASHINGTON		89,419	95,000	95,026	95,018				·····		95,018		(5,599)	(5,599)	3,382	
46590X-AL-0	JBS USA LUX SA		09/06/2023 .	FORT WASHINGTON		104,095	109,000	109,000	109,000				····		109,000		(4,905)	(4,905)	6,878	
46591H-AW-0	CACLN 2020-2 C - ABS		12/25/2023 .	Paydown		498,229	498,229								498,229					202/25/2028
46592X-AF-1	JPMMT 2021-13 A4 - CMO/RMBS		12/01/2023 .	Paydown		335,533	335,533	340,357	340,216		(4,683)	(4,683)		335,533				4,327	
466247-L2-7	JPMMT 2006-A2 5A4 - CMO/RMBS		12/01/2023 .	Paydown		24,953	24,953	12,548	12,552		12,401		12,401		24,953				469	
466313-A@-2	JABIL INC - ABS		07/14/2023 .	Maturity @ 100.00		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000					007/14/2023
46637T-AA-8	JPMCC 2012-WLDN A - CMBS		12/01/2023 .	Paydown		314, 188	314, 188	318,898	314,318		(130	,	(130)		314, 188					205/07/2030
46639N-AP-6	JPMBB 2013-C12 A4 - CMBS		02/17/2023 .	Paydown		199,062	199,062	201,052	198,862		200		200		199,062				1,059	907/17/2045
46639N-AQ-4	JPMBB 2013-C12 A5 - CMBS		05/17/2023 .	Paydown		9,000,000	9,000,000	9,269,964	8,999,140		860		860		9,000,000				108,715	507/17/2045
46640J-AR-8	JPMCC 2013-C13 A4 - CMBS		06/16/2023 .	Paydown		8 , 736 , 538	8,736,538	8,823,895	8,726,236		10,303		10,303		8,736,538				111,050	001/18/2046
46641B-AE-3	JPMCC 2013-C16 ASB - CMBS		07/17/2023 .	Paydown		270,378	270,378	292,642	271,546		(1,168		(1, 168)		270,378				3,464	4 12/17/2046
46644U-AZ-1	JPMBB 2015-C30 A4 - CMBS	l	07/01/2023 .	Paydown		1,144,681	1, 144, 681	1, 156, 126	1,146,908		(2,227		(2,227)		1,144,681					307/17/2048
46645L-AZ-0	JPMBB 2016-C1 ASB - CMBS	I	12/01/2023 .	Pavdown		73.987					(936		(936)		73.987					003/17/2049
46648H-BB-8	JPMMT 2017-2 B4 - CMO/RMBS	l	12/01/2023 .	Pavdown		120.904	120,904				(3,427	,	(3.427)		120.904					
47077W-AA-6	JANE STREET GROUP LLC		09/08/2023 .	FORT WASHINGTON		324.700		377.483			(427		(427)		376.381		(51,681)	(51,681)		
47216F-AA-5	JAZZ SECURITIES DAC	C	09/07/2023 .	FORT WASHINGTON		355.080	400.000				(33		(33)		404 .418		(49.338)	(49.338)	20,222	
	JOHNSON CONTROLS INTERNATIONAL PLC	C	08/22/2023 .	TENDER		174,908		200,079	198,793		(162		(162)		198,631					4)09/14/2045
	JRD HOLDINGS LLC	l	03/27/2023 .	Paydown		429,000			. ,				,		429,000					903/27/2024

SCHEDULE D - PART 4

	T					Long-Tenn L	onds 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					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
48123V-AF-9	ZIFF DAVIS INC		09/07/2023 .	. FORT WASHINGTON		179,951	209,000	209,000	209,000						209,000		(29,049)	(29,049)	8,753	
48255K-AA-4	KKR CORE HOLDING CO. LLC - ABS	C	12/14/2023 .	. Redemption @ 100.00		243,497	243,497	243,497	243,497						243,497				9,491	
48259*-AA-5	KEURIG DR PEPPER INC - ABS		12/15/2023 .	Paydown		205,580	205,580	205,580	205,580						205,580				3,491	
482590-AA-3	VEYRON/KDP BLUE STAR LEASING LLC - ABS		12/10/2023 .	. Paydown		273,402	273,402	273,402	273,402						273,402				3,924	
483007-AJ-9	KAISER ALUMINUM CORP		09/13/2023 .	. FORT WASHINGTON			98,000	101,675	100,374		(713)		(713)		99,661		(13,528)	(13,528)	4,709	
483007-AL-4	KAISER ALUMINUM CORP		09/08/2023 .	. FORT WASHINGTON		205,667	257,000	257,000	257,000						257,000		(51,333)	(51,333)		
485170-AQ-7	KANSAS CITY SOUTHERN		04/19/2023 .	Exchange			10,000,000	9,963,663	9,969,706		278		278		9,969,985		(1, 144, 139)	(1,144,139)	367,889	
485170-AR-5	KANSAS CITY SOUTHERN		11/15/2023 .	. Maturity @ 100.00		2,500,000	2,500,000	2,520,475	2,502,221		(2,221)		(2,221)		2,500,000				96,250	
485170-AS-3	KANSAS CITY SOUTHERN		04/19/2023 .	Exchange		22,543,356	23,200,000	23, 143,850	23, 155, 835		302		302		23, 156, 137		(612,781)	(612,781)		08/15/2045 .
485170-BB-9	KANSAS CITY SOUTHERN		04/19/2023 .	Exchange		689,049	725,000	846,388	840,371		(883)		(883)		839,982		(150,933)	(150,933).		
485170-BC-7	KANSAS CITY SOUTHERN		04/19/2023 .	Exchange		161,496	200,000	199,004			2		2		199,037		(37,541)	(37,541)		
48666K-AZ-2	KB HOME		09/07/2023 .	FORT WASHINGTON		154,938		188,100			(204)		(204)		187,485		(32,547)	(32,547)	5,468	
49338L-AB-9	KEYSIGHT TECHNOLOGIES INC		05/11/2023 .	. GOLDMAN SACHS		6,735,808	6,800,000	6,803,717	6,801,088		(218)		(218)		6,800,870		(65,062)	(65,062)		10/30/2024 .
49461M-AA-8	KINETIK HOLDINGS LP						350,000	349,119			63		63				(13,611)	(13,611)		06/15/2030 .
497266-B*-6	KIRBY CORP		02/27/2023 .	. Maturity @ 100.00		13,750,000	13,750,000	13,750,000	13,750,000						13,750,000				226, 188	
50116Y-AD-3	KCOT 2020-2 A4 - ABS		06/15/2023 .	Paydown							(3.131)		(3, 131)						4,629	
50117W-AC-8 50117W-AD-6	KCOT 2020-1 A3 - ABS		06/15/2023 .	Paydown		2,750,000		2.705.420	2.719.660		(3, 131)		(3, 131)		2,750,000					03/15/2024 .
501797-AN-4	BATH & BODY WORKS INC		06/06/2023 .	FORT WASHINGTON		2,750,000	2,750,000		2,719,660		(993)		(993)		2,750,000		(22.560)	(22,560)		
501797-AN-4 50201D-AA-1	LCPR SENIOR SECURED FINANCING DAC		01/06/2023 .	. FORT WASHINGTON		173.700					(993)		(993)				(22,560)	(22,560)		
50201D-AA-1	LCPR SENIOR SECURED FINANCING DAC	C	02/06/2023 .	FORT WASHINGTON				207.030			(11)		(11)		206.822		(23.997)	(23.997)	5,953	
50247@-AA-4	LAS VEGAS RAIDERS ALLEGIANT ST - ABS		06/30/2023 .	Pavdown							,		,		150 . 483		,			06/30/2045 .
50540R-AN-2	LABORATORY CORPORATION OF AMERICA		11/01/2023	. Maturity @ 100.00		2,000,000	2,000,000	1,974,520	1,997,493		2,507		2,507		2,000,000					11/01/2023 .
52532X-AB-1	LEIDOS INC		02/28/2023 .	. Various		2,240,483	2,250,000	2,240,955	2,248,854		496		496		2,249,350)05/15/2023 .
527298-BN-2	LEVEL 3 FINANCING INC		02/08/2023 .	. FORT WASHINGTON		233,600	292,000	292,000	292,000						292,000		(58,400)	(58,400)	5,440	09/15/2027 .
527298-BS-1	LEVEL 3 FINANCING INC		03/17/2023 .	. FORT WASHINGTON		85,410	156,000	156,000	156,000						156,000		(70,590)	(70,590)	1,508	01/15/2029 .
541056-AA-5	GOTO GROUP INC		06/29/2023 .	. FORT WASHINGTON		132,028	229,000	235,338	234,056		(294)		(294)		233,762		(101,735)	(101,735)	10,355	09/01/2027 .
552848-AG-8	MGIC INVESTMENT CORP		05/23/2023 .	. FORT WASHINGTON		200,753	213,000	218,088	216,663		(227)		(227)		216,435		(15,683)	(15,683)	8,698	
55300R-AE-1	MGM CHINA HOLDINGS LTD	C	09/06/2023 .	. FORT WASHINGTON		192,020	200,000	198,500	198,918		288		288		199,206		(7, 186)	(7, 186)	7,583	
553514-AC-4	MSBAM 2012-CKSV A2 - CMBS		12/01/2023 .	. Paydown		901,552	901,552	925,743	903,917		(2,366)		(2,366)		901,552				19,502	
55354G-AH-3	MSCI INC		04/25/2023 .	. FORT WASHINGTON		128,898	142,000	148,300	146,775		(323)		(323)		146,452		(17,554)	(17,554)	2,556	
55617L-AP-7	MACY'S RETAIL HOLDINGS LLC		06/02/2023 .	. FORT WASHINGTON		166,430	187,000	189, 149	188,752		(102)		(102)		188,651		(22,221)	(22,221)	7,477	
55916A-AA-2	MICHAELS COMPANIES INC		09/07/2023 .	. FORT WASHINGTON		51,229	62,000	49,995	49,997		1,237		1,237		51,234		(5)	(5)	2,803	
56035L-AD-6	MAIN STREET CAPITAL CORP		05/11/2023 .	. GOLDMAN SACHS		9,824,750	10,000,000	9,912,500	9,974,896		6,396		6,396		9,981,292		(156,542)	(156,542)	269,389	
56540#-AA-3	MAPLELEAF MIDSTREAM - ABS		10/06/2023 .	. Various		11,452,615	12,349,665	11,794,660	12,502,297		14,786	734,952	(720, 166)		11,782,131		(194,276)	(194,276)	472,955	
571748-AU-6	MARSH & MCLENNAN COMPANIES INC		10/15/2023 .	. Maturity @ 100.00		468,000	468,000	474,351	468,779		(779)		(779)		468,000				18,954	
58502B-AE-6	PEDIATRIX MEDICAL GROUP INC		09/07/2023 .	. FORT WASHINGTON		336,130	371,000	371,000	371,000						371,000		(34,870)	(34,870)	21,381	
585525-BJ-6	MRFC 1998-2 B1 - CMO/RMBS		12/01/2023 .	Paydown		700	700	681	694		6		6		700				16	, ==, ====
58769T-AE-5	MBART 2019-1 A4 - ABS		09/15/2023 .	Paydown		4,329,347	4,329,347	4,487,470	4,361,896		(32,549)		(32,549)		4,329,347					01/15/2026 .
58770G-AC-4	MBALT 2021-A A3 - ABS		06/15/2023 .	Paydown		900,052	900,052	900,580			(79)		(79)		900,052				586	
58772W-AC-7	MBART 2021-1 A3 - ABS		12/15/2023 .	Paydown		661,413	661,413	661,326	661,371		42		42		661,413					
59001A-BD-3	MERITAGE HOMES CORP		09/07/2023 .	FORT WASHINGTON		346,073		351,616	354,616		3,947		3,947		358,562		(12,489)	(12,489)	13,966	
59217G-AX-7	METROPOLITAN LIFE GLOBAL FUNDING I		01/10/2023 .	. Maturity @ 100.00		2,500,000	2,500,000	2,550,400	2,500,251		(251)		(251)		2,500,000					
595620-AK-1	MIDAMERICAN ENERGY CO		09/15/2023 .	. Maturity @ 100.00		1,000,000	1,000,000	1,060,060	1,005,172		(5, 172)		(5, 172)		1,000,000		(07.000)	(07.000)		
59565J-AA-9	MIDAS OPCO HOLDINGS LLC		09/07/2023 . 12/30/2023 .	FORT WASHINGTON		483, 195		570,999	570,736				(155)		570,581		(87,386)	(87,386)	34,318	
60040#-AA-0 603051-AA-1	MILLENNIUM PIPELINE COMPANY - ABS		12/30/2023 .	Paydown		363,760		363,760			53		53		363,760		(4.616)	(4,616)		
603051-AC-7	MINERAL RESOURCES LTD	C	09/07/2023 .	. FORT WASHINGTON		120,092					(1,614)		(1,814)		182.786		(1,289)	(4,616)		
60783X-AA-2	MODIVCARE ESCROW ISSUER INC		05/23/2023 .	FORT WASHINGTON		30,447									39.000		(8,553)	(8,553)		
	MOLINA HEALTHCARE INC		09/07/2023 .	FORT WASHINGTON		309.143		378.954			3		3		378.960		(69.817)	(69.817)		05/15/2032 .

					Showing All I	Long-Term B	onds and Sto	ocks SOLD, f	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						i
														Total						1
												Current	Total	Foreign					Bond	i
												Year's	Change in	Exchange	Book/				Interest/	1
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
-	MOOG INC	J.3	09/07/2023 .	FORT WASHINGTON		319.475	352.000	358 . 128		(200:000)	(540)		(540)		355,647		(36, 172)	(36, 172)	11,054	
	MSC 2017-HR2 A3 - CMBS		12/01/2023 .	Pavdown		10,761	10,761	10,868			(42		(42)		10,761		(00, 1/2)	(00, 1/2)	196	12/16/2050 .
	MORGAN STANLEY		12/26/2023 .	. Call @ 100.00		3,850,000	3,850,000	3,850,000	3,850,000		(12)	,	(42)		3,850,000				207,843	
	MORGAN STANLEY		02/25/2023 .	. Maturity @ 100.00		5,500,000	5,500,000	5,467,310	5,498,998		1.002		1,002		5,500,000					
	MSBAM 2013-C10 A4 - CMBS		06/16/2023 .	Pavdown		20.000.000	20,000,000	20,343,652	20.067.493		(67.494		(67,494)		20,000,000					07/17/2046 .
	MSBAM 2016-C30 A4 - CMBS		07/01/2023 .	Pavdown		43,981	43,981				(1.773		(1,773)		43,981				667	
62480@-AA-5	MRS GERRY'S KITC _ ARS		10/03/2023 .	. Call @ 100.00		704,348		704,348	704,348		(1,775	,	(1,773)		704,348			•••••		
62482B-AA-0	MEDI INE RORROWER I P		09/07/2023 .	FORT WASHINGTON		350.569		407.000	407.000						407.000		(56.431)	(56.431)	14,895	
	MURPHY OIL CORP	1	09/07/2023 .	FORT WASHINGTON		224.651		210.600	213,021		767		767		213,788				12,581	
626717-AN-2	MURPHY OIL CORP		04/27/2023 .	FORT WASHINGTON		124,575					(319))	(319)		130.249		(5.674)	(5.674)		
	MURPHY OIL USA INC		06/07/2023 .	FORT WASHINGTON		124,373		219,000				,			219, 183		(37.897)	(37,897)		
	MYLAN INC		01/15/2023 .	. Maturity @ 100.00		4.000.000	4,000,000	4.039.520	4.000.485		(485)		(485)		4,000,000		(51,091)	(31,091)		01/15/2023 .
62877C-AA-1	NAC AVIATION 29 DAC - ABS	C	11/20/2023 .	. Call @ 100.00				4,039,520			(485)	,	(483)							
	NOR CORP	0	06/13/2023 .	FORT WASHINGTON											152.000		(1.710)	(1.710)		09/01/2027 .
	NCR CORP		09/07/2023 .	FORT WASHINGTON		140 . 138		157.000							157.000		(16, 862)	(16.862)		04/15/2029 .
	NFL VENTURES - ABS		10/15/2023 .	Pavdown		843.683					(2.645)	(2.645)		843.683		(10,002)	(10,002)	17,949	
-	NFL VENTURES - ABS		10/15/2023 .	Pavdown		593.633	593.632				(19)	'	(19)		593.633				15,941	
	NFL VENTURES - ABS		10/15/2023 .	Pavdown		573.151	573.151	573.151	573, 151		(13	,	(19)		573.151					
-	NFL VENTURES - ABS		10/15/2023 .	Pavdown		824.207									824.207					04/15/2035 .
	NABORS INDUSTRIES INC		09/07/2023 .	FORT WASHINGTON		251.354		253.391	253,449		470		470		253.919		(2.566)	(2.566)	15,584	
	NATIONAL BASKETBALL ASSOCIATION - ABS		12/16/2023 .	. Maturity @ 100.00		5.500.000	5,500,000	5,500,000	5,500,000		470		470		5,500,000		(2,300)	(2,300)		
	NAVSL 2020-H A - ABS		12/15/2023 .	Pavdown				5,500,000	5,500,000		23		23							
	NAVIENT CORP		09/07/2023 .	FORT WASHINGTON		350.824	357,000				2.188		2.188		353,237		(2,413)	(2,413)	18,410	
	NAVIENT CORP		09/07/2023 .	FORT WASHINGTON							511		2, 100				1 592			
000000 /111 1 11	NAVSL 2021-F A - ABS		12/15/2023 .	Pavdown		124,533		121,920			511		31		122,940		1,592	1,592	2,756	
			12/15/2023 .	,				132.115			30		30		132.145				548	,,
	NAVSL 21C A - ABS		12/15/2023 .	Paydown							30		30						• • • • • • • • • • • • • • • • • • • •	
			12/15/2023 .	,			, ,	,	,										, .	
	NAVSL 2022-A A - ABS			Paydown		185,696		185,693	185,694		2		2		185,696				,	
	NEW ENTERPRISE STONE & LIME CO INC		04/06/2023 .	FORT WASHINGTON		310,130	350,000	352,520	352,110		(85)	(85)		352,026		(41,896)	(41,896)	13,261	
	NEW MOUNTAIN FINANCE CORP		01/30/2023 .	. Maturity @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000			······································	223,208	
	NEWELL BRANDS INC		09/07/2023 .	. FORT WASHINGTON		245,056	253,000	253,160	253, 154		(18))	(18)		253, 136		(8,081)	(8,081)	15,994	
	NEWELL BRANDS INC		12/20/2023 .	. Various		7,376,000	7,400,000	7,433,000	7,428,797		(3,906))	(3,906)		7,427,909		(51,909)	(51,909)		09/15/2029 .
	NEXSTAR MEDIA INC		01/31/2023 .	. FORT WASHINGTON		55,966	62,000	62,000	62,000						62,000		(6,034)	(6,034)	744	
	NISSAN MOTOR ACCEPTANCE COMPANY LLC		09/07/2023 .	. FORT WASHINGTON		11,552	13,000	11,278	11,293		341		341		11,634		(82)	(82)	261	
00 11 00 115 0 111	NAROT 2019-C A3 - ABS		04/17/2023 .	Paydown		107,515	107,515	109,552	107,880		(365)	,	(365)		107,515				415	
00 17 OK AL 0	NAROT 2019-A A4 - ABS		05/15/2023 .	Paydown		593,552	593,552	625,618	597,035		(3,483	,	(3,483)		593,552				,	
	NAROT 2020-A A3 - ABS		11/15/2023 .	. Paydown		1,018,183	1,018,183	1,028,921	1,023,045		(4,862)	(4,862)		1,018,183				6,578	
	NISSAN MOTOR ACCEPTANCE COMPANY LLC		09/07/2023 .	. FORT WASHINGTON		104, 115	128,000	99,856	100 , 129		2,817		2,817		102,946		1,169	1, 169	3, 101	
00 1000 115 0 11	NAROT 2022-B A2 - ABS		12/15/2023 .	. Paydown		670,368	670,368	670,344	670,348		19		19		670,368				21,801	
	NOVA CHEMICALS CORP	Α	02/23/2023 .	. FORT WASHINGTON		355,745	411,000	411,228	411, 188		(2)	(2)		411, 185		(55,440)	(55,440)	3,901	
	NOVELIS CORP		09/08/2023 .	. FORT WASHINGTON		13,373	15,000		15,618		(86))	(86)		15,532		(2, 159)	(2, 159)	796	
	NOVELIS CORP		09/07/2023 .	. FORT WASHINGTON		174,741	195,000	195,000	195,000						195,000		(20,259)	(20,259)	5,211	
67059T-AE-5	NUSTAR LOGISTICS LP		09/13/2023 .	. FORT WASHINGTON		280,575	290,000	300 , 150	296,319		(999))	(999)		295,320		(14,745)	(14,745)	14,364	
	NUSTAR LOGISTICS LP		09/07/2023 .	. FORT WASHINGTON		171,941	176,000	176,000	176,000						176,000		(4,059)	(4,059)	8,213	
	OCCIDENTAL PETROLEUM CORP		09/07/2023 .	. FORT WASHINGTON		181,586	164,000	178,555	178,522		(337))	(337)		178, 185		3,401	3,401	9,634	
	OCCIDENTAL PETROLEUM CORP		01/20/2023 .	. FORT WASHINGTON		263,498	253,000	246,354	247,866		42		42		247,908		15,589	15,589		
	OCCIDENTAL PETROLEUM CORP		01/18/2023 .	. FORT WASHINGTON		170,950	163,000	163,000	163,000						163,000		7,950	7,950		
	01 EUROPEAN GROUP BV	C	05/03/2023 .	. FORT WASHINGTON		112,853	123,000	123,000							123,000		(10,148)	(10,148)	4,220	
	1011778 BC UNLIMITED LIABILITY CO	Α	06/07/2023 .	. FORT WASHINGTON											40,000		(3,071)	(3,071)		01/15/2028 . 10/15/2030 .
∪0243Λ-AM-I	IVIII/O DO UNLIMITED LIABILITI OU	Α	00/10/2023 .	. I OUI INVOLLINGION		283,049	331,000	331,000	331,000		·····				331,000		(47,952)	(47,902)	5,902	10/ 10/2030 .

					Showing All I	Long-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				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	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
68245X-AP-4	1011778 BC UNLIMITED LIABILITY CO	Δ.g.i	06/13/2023 .	FORT WASHINGTON	Otook	161,040			183,000	(Decircuse)	Acciction	recognized	(111.12.10)	value	183,000	Biopodai	(21,960)	(21,960)	5,329	
68268N-AL-7	ONEOK PARTNERS LP	/	02/24/2023 .	Call @ 100.00		5.500.000	5.500.000	5.497.800	5,499,923		17		17		5,499,940		60	60		
682691-AA-8	ONEMAIN FINANCE CORP		09/07/2023 .	FORT WASHINGTON											130.000		(30.862)	(30.862)	5.142	
682691-AC-4	ONEMAIN FINANCE CORP		09/07/2023 .	FORT WASHINGTON		149.014									184.000		(34.986)	(34,986)		
683715-AC-0	OPEN TEXT CORP	Α	09/07/2023 .	FORT WASHINGTON		257.349	291,000	291.000	291,000						291.000		(33.651)	(33,651)	12,091	
683715-AD-8	OPEN TEXT CORP	Α	09/13/2023 .	FORT WASHINGTON		208,712	248,000	248,000	248,000						248,000		(39,288)	(39,288)	7,581	12/01/2029 .
683715-AF-3	OPEN TEXT CORP	Α	09/07/2023 .	FORT WASHINGTON		136,701	135,000	135,000	135,000						135,000		1,701	1,701	7,245	
68404L-AA-0	OPTION CARE HEALTH INC		09/08/2023 .	FORT WASHINGTON		250,289	285,000	285,610	285,520		(46)		(46)		285,474		(35, 185)	(35, 185)	10,788	
69007T-AE-4	OUTFRONT MEDIA CAPITAL LLC		09/07/2023 .	FORT WASHINGTON		326,994	404,000	343,693	345,029		5,589		5,589		350,618		(23,625)	(23,625)	19,841	
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER INC		04/26/2023 .	FORT WASHINGTON		430,461	431,000	420,753	420,982		630		630		421,612		8,849	8,849	12,929	
69121D-AA-8	BLUE OWL CAPITAL CORPORATION II		11/16/2023 .	. Call @ 100.00		7,776,000	7,776,000	7,737,975	7,760,676		7,512		7,512		7,768,188		7,812	7,812		11/26/2024 .
69121K-AA-2	OWL ROCK CAPITAL CORP		05/02/2023 .	Various		5,520,370	5,600,000	5,554,024	5,587,254		2,136		2, 136		5,589,390		(69,020)	(69,020)	127,575	
69327R-AG-6	PDC ENERGY INC		05/16/2023 .	FORT WASHINGTON		157,809	159,000	160 , 182	159,000						159,000		(1,191)	(1,191)	6,574	09/15/2024 .
69327R-AJ-0	PDC ENERGY INC		08/04/2023 .	FORT WASHINGTON		130,488	130,000	130,000	130,000						130,000		488	488 .	5,461	
69349L-AM-0	PNC BANK NA		07/25/2023 .	Maturity @ 100.00		6,000,000	6,000,000	5,983,200	5,998,901		1,099		1,099		6,000,000					07/25/2023 .
69359Y-AJ-6	PMTLT 2021-INV1 A9 - CMO/RMBS		12/01/2023 .	Paydown		269,783	269,783	274,842	274,484		(4,700)		(4,700)		269,783				3,468	07/25/2051 .
69371V-AM-9	PSMC 2018-1 A12 - CMO/RMBS		12/01/2023 .	Paydown		10,012	10,012	9,653	9,942		70		70		10,012				149	02/25/2048 .
694308-KA-4	PACIFIC GAS AND ELECTRIC CO		12/15/2023 .	Call @ 100.00		3,350,000	3,350,000	3,348,794	3,349,575		558		558		3,349,925		75	75	144,864	
70137W-AG-3	PARKLAND CORP	Α	09/07/2023 .	FORT WASHINGTON		477,684	546,000	550,994	550, 161		(374)		(374)		549,787		(72, 103)	(72, 103)	23,205	
70932M-AA-5	PENNYMAC FINANCIAL SERVICES INC		09/08/2023 .	FORT WASHINGTON		148,048		154,000	154,000						154,000		(5,952)	(5,952)	7,519	
70932M-AB-3	PENNYMAC FINANCIAL SERVICES INC		09/07/2023 .	FORT WASHINGTON		43,581	53,000	53,000	53,000						53,000		(9,419)	(9,419)		02/15/2029 .
70932M-AC-1	PENNYMAC FINANCIAL SERVICES INC		09/07/2023 .	FORT WASHINGTON		95,296	114,000	114,000	114,000						114,000		(18,704)	(18,704)	6,482	
713448-CG-1	PEPSICO INC		03/01/2023 .	Maturity @ 100.00		7,250,000	7,250,000	7,243,040	7,249,883		117		117		7,250,000				99,688	
71710T-AA-6	PCG 2021-A A1 - ABS		07/15/2023 .	Paydown		158,239	158,239	158,237	158,239						158,239				1,155	
719245-AD-4	SHUTTERFLY LLC		05/25/2023 .	FORT WASHINGTON		106,015	182,000	171,755	175,736		581		581		176,317		(70,302)	(70,302)		10/01/2026 .
720198-AC-4	PIEDMONT OPERATING PARTNERSHIP LP		06/01/2023 .	. Maturity @ 100.00		7,000,000	7,000,000	6,901,920	6,992,587		7,413		7,413		7,000,000					06/01/2023 .
72147K-AF-5	PILGRIMS PRIDE CORP		01/26/2023 .	FORT WASHINGTON		75,250	86,000	85, 135	85,260		6		6		85,266		(10,016)	(10,016)	1,066	
730481-AJ-7	J B POINDEXTER & CO INC		09/07/2023 .	FORT WASHINGTON		299,053	308,000	318, 195			(2, 113)		(2, 113)		310,072		(11,019)	(11,019)		04/15/2026 .
737446-AQ-7	POST HOLDINGS INC		09/07/2023 .	FORT WASHINGTON		219,063	250,000	254,785	253,433		(418)		(418)		253,016		(33,953)	(33,953)		04/15/2030 .
740212-AM-7	PRECISION DRILLING CORP	A	09/08/2023 .	FORT WASHINGTON		366,569	379,000	366,704			1,050		1,050		368,464		(1,895)	(1,895)		01/15/2029 .
74166M-AC-0	PRIME SECURITY SERVICES BORROWER LLC		09/07/2023 .	FORT WASHINGTON		574,334	589,000	598,942	594,959		(1,160)		(1,160)		593,799		(19,465)	(19,465)		04/15/2026 .
74168L-AA-4	PRIMO WATER HOLDINGS INC		09/07/2023 .	FORT WASHINGTON		371,451	426,000	426,000							426,000		(54,549)	(54,549)		04/30/2029 .
742718-EB-1	PROCTER & GAMBLE CO		08/15/2023 .	Maturity @ 100.00		2,000,000	2,000,000	2,000,440	2,000,047		(47)		(47)		2,000,000			-	62,000	
74332X-AA-9	PROG 22SFR4 A - CMBS		12/17/2023 .	Paydown		7,405	7,405	7,402	7,402		3		3		7,405				161	,,
74332Y-AA-7	PROG 22SFR5 A - CMBS		11/17/2023 .	Paydown		15,916	15,916	15,759	15,771		145		145		15,916			-	278	
74333C-AA-4	PROG 22SFR7 A - RMBS		10/01/2023 .	Paydown		21,567	21,567	21,331	21,339		228		228		21,567				653	
74333H-AA-3	PROG 2021-SFR6 A - RMBS		06/01/2023 .	Paydown			1,997	1,783	1,788		210		210						15	,, 2000 .
74333L-AA-4	PROG 2020-SFR2 A - CMBS		11/01/2023 .	Paydown			17,327	16, 155			1,1/1		1,1/1		17,326				90	,,
74334D-AA-1	PROG 22SFR6 A - RMBS		07/19/2023 .	Paydown		4,354	4,354	4,354	4,354						4,354				113	
74338*-AA-6	AMAZON COM INC - ABS		12/15/2023 .	Paydown		702,110		702,110	702, 110						702,110				15,472	
74352*-AA-7	AMAZON.COM INC - ABS		12/10/2023 .	Paydown		124,624	124,626	124,626			(1)		(1)		124,624				1,810	
743815-AE-2	MODIVCARE INC		09/07/2023 .	FORT WASHINGTON		271,328	289,000	295,385	292,824		(873)		(873)		291,951		(20,623)	(20,623)	13,960	
74434U-CQ-5	PHMS 94A B5 - CMO/RMBS		09/01/2023 .	Paydown		35	38	34	37		(2)		(2)		35			·····	1	04/29/2024 .
74434U-CR-3	PHMS 94A B6 - CMO/RMBS		12/14/2023 .	Paydown			22, 171	22, 151	22, 166		(19,920)		(19,920)						22,043	
745867-AT-8	PULTEGROUP INC		02/02/2023 .	FORT WASHINGTON		228,557	222,000	220,038	220,079		J11		11		220,090		8,467	8,467	6,305	
746246-AA-5	PUREW 221 A1 - ABS		12/05/2023 .	Paydown		7,082,146	7,082,146	7,082,146	7,082,146						7,082,146				187,818	
747262-AY-9	QVC INC		09/06/2023 .	FORT WASHINGTON		179,828	277,000	278, 150	277,702		(115)		(115)		277,587		(97,759)	(97,759).	13,998	
747262-AZ-6	QVC INC		09/08/2023 .	FORT WASHINGTON		128,238		232,000	232,000						232,000		(103,762)	(103,762).	10,460	
74841C-AB-7	ROCKET MORTGAGE LLC		08/23/2023 .	FORT WASHINGTON		148,718	185,000	185,000	185,000						185,000		(36,283)	(36,283)		03/01/2031 .
749571-AG-0	RHP HOTEL PROPERTIES LP	. 1	03/17/2023 .	FORT WASHINGTON	l	228.039				l	(57)		(57)		262.883	l	(34.844)	(34.844)	6.951	02/15/2029 .

					Showing All I	Long-Term E	Bonds and Sto													
1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
1										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
75049S-AB-9	RMIR 191 M1B - CMO/RMBS	cigii	05/23/2023 .	TENDER	Olock	1,561,252	1.548.431	1.548.431	1,548,431	(Declease)	Accietion	Recognized	(11+12-13)	value	1,548,431	Disposai	on Disposar	Disposai	54,398	
759351-AL-3	REINSURANCE GROUP OF AMERICA INC	0	09/15/2023 .	Maturity @ 100.00		2.000.000	2,000,000	2.176.860	2,033,952		(33.952)		(33.952)		2,000,000				94,000	
76174L-AA-1	PACTIV EVERGREEN GROUP ISSUER LLC		09/15/2023 .	FORT WASHINGTON		2,000,000						'	372		2,000,000		(26.393)	(26.393)	94,000	
77313L-AA-1	ROCKET MORTGAGE LLC		09/06/2023 .	FORT WASHINGTON		243, 138		233,000			312		3/2		209,531		(26,393)	(26,393).	6,066	
77340R-AR-8	ROCKIES EXPRESS PIPELINE LLC		09/07/2023 .	FORT WASHINGTON							(268)		(268)				(26,490)	(26,490).		07/15/2029
				FORT WASHINGTON					,		(200)	1			,			,,		
77340R-AT-4 775109-AY-7	ROCKIES EXPRESS PIPELINE LLC		09/06/2023 .	Maturity @ 100.00							451 1 410		451 1 410		9,250,000		38	38		
780153-AG-7	ROYAL CARIBBEAN CRUISES LTD	۸	09/08/2023 .	FORT WASHINGTON		9,250,000	9,250,000	9,232,703			1,410		1,410		9,250,000		920	920		
780153-AG-7 780153-AZ-5	ROYAL CARIBBEAN CRUISES LID		05/11/2023 .	FORT WASHINGTON					63,647				310		63,691		920	920 .		
780153-AZ-5 780153-BK-7	ROYAL CARIBBEAN CRUISES LID		05/11/2023 .	FORT WASHINGTON							310		310						12,842	
				FORT WASHINGTON							(703)		(703)							07/15/2027
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD		09/07/2023 .				524,000	530,428	530,413		(/03)		(703)		529,709		39,721	39,721	64,807	
780153-BR-2	ROYAL CARIBBEAN CRUISES LTD		09/07/2023 .	FORT WASHINGTON		47,733	45,000	45,000	45,000						45,000		2,733	2,733		01/15/2029
780153-BS-0	ROYAL CARIBBEAN CRUISES LTD		09/07/2023 .	FORT WASHINGTON				83,000							83,000		3,404	3,404		01/15/2029
78391Y-A#-5 78391Y-A@-7	RYMAN HEALTHCARE LTD	C	03/10/2023 .	. Call @ 100.00		12,300,000	12,300,000	12,300,000	12,300,000						12,300,000					202/16/2036 02/16/2033
78391Y-B#-4	RYMAN HEALTHCARE LTD	C	03/10/2023 .	Call @ 100.00		10.515.234	9.500,000	9.500,000	9.500.000						9.500.000				1,226,961	
78391Y-B#-4	RYMAN HEALTHCARE LTD - ABS	C	03/23/2023 .	Call @ 100.00		10,010,204			3,300,000											
78397K-AA-0	SEG HOLDING LLC	0111111	09/07/2023 .	FORT WASHINGTON		36.267					339		339				2.382	2,382		
78403D-AZ-3	SBATOW 221 1C - RMBS		01/20/2023 .	FORT WASHINGTON		372 544	358,000	358.000							358.000		14.544	14.544	2,691	
78442F-EQ-7	NAVIENT CORP		01/25/2023	Maturity @ 100.00		117.000									117.000					
78466C-AC-0	SS&C TECHNOLOGIES INC		09/08/2023 .	FORT WASHINGTON		172.030					1.075		1.075		172.643		(613)	(613)	9.405	
78471C-AB-5	SOFI 2017-D 2FX - ABS		12/25/2023 .	Pavdown							(1 154)		(1,154)		85.083		(013)	(013)	861	
78471H-AB-4	SOFI 2019-A A2X - ABS		12/25/2023 .	Paydown		253.579					24	'	24		253.579				4.748	
784860-AE-1	SVB FINANCIAL GROUP		11/09/2023 .	BARCLAYS CAPITAL		6.184.500	10.850.000	6.293.000	9.409.975		39.586	3. 156. 561	(3, 116, 975)		6.293.000		(108.500)	(108.500)	4,740	06/05/2030
80007R-AE-5	SANDS CHINA LTD		09/07/2023 .	FORT WASHINGTON		6, 184,500		6,293,000			9, 38, 386	3, 100,001	(3, 116,975)		5,293,000					
80007R-AF-2	SANDS CHINA LTD	C	09/07/2023 .	FORT WASHINGTON									6.544		179, 126		14,214	14.214		08/08/2025 .
802830-AN-9	SCART 2020-B B - ABS	0111111	10/16/2023 .	Pavdown		150.000					4.623		4.623		150.000			,2	730	
802830-AR-0	SCART 2020-B C - ABS		12/15/2023	Pavdown		390.321							14 .439		390.321				3.859	
80285W-AF-4	SDART 2020-3 C - ABS		06/15/2023	Pavdown		918.584			919.844		(1.521)		(1.521)		918.584					
80286T-AD-5	SRT 2021-A A4 - ABS		12/20/2023 .	Pavdown		4.245.513	4.245.513	4. 154. 467	313,044						4.245.513					03/20/2026
80290C-AE-4	SBCLN 2021-1 B - ABS		12/20/2023 .	Pavdown		4,245,513		4, 154, 467							4,245,515				, ,	12/15/2031 .
80290C-RE-4 80290C-BD-5	SBCLN 2021-1 B - ABS		12/15/2023 .	Paydown		1.328.451	1.328.451	1.328.451	1.328.451						1.328.451					
806854-AH-8	SCHLUMBERGER INVESTMENT SA	C	12/15/2023 .	Maturity @ 100.00		3.000.000		1,328,451			4 .568		4.568		3.000.000					112/01/2023
81211K-AY-6	SEALED AIR CORP	1	05/11/2023 .	FORT WASHINGTON		143.941					7,000		7,000		154.000		(10.059)	(10,059)	2.716	
81254U-AK-2	SEASPAN CORP	C	03/11/2023 .	FORT WASHINGTON		212.546	279.000	280.910			(46)		(46)		280.580		(68,034)	(68.034)	9,853	
81618T-AC-4	OFFICE PROPERTIES INCOME TRUST		12/20/2023	Various		13.064.893	16.750.000	13.735.000	16.666.535		29.129	2.960.664	(2.931.535)		13.735.000		(670.108)	(670 . 108)		02/01/2025
81721M-AM-1	DIVERSIFIED HEALTHCARE TRUST		02/01/2023 .	FORT WASHINGTON							32		32		305.692		(117,042)	(117,042)	6,827	
81725W-AK-9	SENSATA TECHNOLOGIES BV	C	06/30/2023 .	FORT WASHINGTON		251,870		283,000							283,000		(31, 130)	(31, 130)		04/15/2029
81744Y-AH-9	SEMT 2013-4 B3 - CMO/RMBS		12/01/2023 .	Paydown		125,389		128,041	127,832		(2,444)		(2,444)		125,389					04/27/2043
81745A-AG-2	SEMT 2013-5 B3 - CMO/RMBS	l	12/01/2023	Pavdown		90.829	90.829			l	(1.729)		(1.729)		90.829				1.076	
81746L-CB-6	SEMT 2015-3 B1 - CMO/RMBS		12/01/2023	Pavdown		28.386					(324)		(324)		28.386				473	
81746M-CC-2	SEMT 2015-4 B2 - CMO/RMBS		12/01/2023 .	Pavdown		203.418		200 . 112	201.641		1 777		1 777		203.418				1.736	
81746T-CD-5	SEMT 2017-1 B3 - CMO/PMBS		12/01/2023 .	Pavdown		47 .656	47 656		49.255		(1.599)		(1.599)		47.656				540	
82280R-CE-7	SCOT 2017-1 B4 - CMO/RMBS	1	12/01/2023 .	Pavdown		11.941	11.941				(198)		(1,399)		11.941				161	,,
82436@-AA-8	SHERWIN-WILLIAMS CO/THE - ABS		12/01/2023 .	Pavdown		421,875		421.875			/11		/11		421.875					
82922T-AA-7	SINAI HEALTH SYSTEM	1	06/21/2023 .	Call @ 100.00		110.000		421,875			[(1)		[(1)						860	
829221-AA-7 830867-AA-5	SKYMILES IP LTD		10/20/2023 .	Call @ 100.00							· · · · · · · · · · · · · · · · · · ·				110,000					
830867-AA-5 83390U-AF-4	SOFI 2020-C AFX - ABS		10/20/2023 .										17							
				Paydown															668	
83401B-AB-2	SOFI 2017-F A2F - ABS		12/25/2023 .	Paydown		249,045	249,045	249,736	249,375		(329)		(329)		249,045				3,719	
83404F-AD-6	SOFI 2017-A B - ABS		12/27/2023 .	Paydown		1,612,000	1,612,000	1,546,513	1,584,339		27,661		27,661		1,612,000				52,933	
83404W-AB-3	SOFT 2019-B A2X - ABS	1	12/15/2023	Pavdown	1	100 000	492 863	492 835	492 843	•	21	1	21	1	492 863		1		7 070	08/17/2048

SCHEDULE D - PART 4

	T					Long-Term E	onds 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					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
ldenti-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
83405N-AA-4	SOFI 21B AFX - ABS		12/15/2023 .	Pavdown		739.088	739.088				88		88		739.088				4.434	02/15/2047
83406T-AB-8	S0F1 2020-A A2X - ABS		12/15/2023	Pavdown		418.774	418.774	418.571			140		140		418.774				4,708	
83413U-B*-0	SOLAR CAPITAL LIMITED		01/06/2023 .	Maturity @ 100.00		*	,	**	,						,				225,000	
83545G-BD-3	SONIC AUTOMOTIVE INC		05/03/2023 .	FORT WASHINGTON		144.822									175.000		(30, 178)	(30.178)	3,822	
838518-E#-1	SOUTH JERSEY INDUSTRIES INC		03/23/2023 .	Call @ 100.00		3.000.000	3.000.000	3.000.000	3.000.000						3.000.000		(00, 110)			
838518-E@-3	SOUTH JERSEY INDUSTRIES INC	1	03/23/2023 .	Call @ 100.00		5.000.000	5.000.000	5.000,000	5.000,000						5.000.000				53,136	
84055*-AA-6	SOUTH TEXAS ELECTRIC	1	01/01/2023	Pavdown		458.824					l		[458.824					
84611#-AF-8	LIFE STORAGE INC - ABS	l	07/20/2023	TENDER		8.500.000	8.500.000	8.500.000	8,500,000						8.500.000				311,083	
84756N-AD-1	SPECTRA ENERGY PARTNERS LP	1	02/14/2023 .	BARCLAYS CAPITAL		9,940,100	10,000,000	9,976,500	9,996,932		308		308		9,997,240		(57.140)	(57, 140)	197,917	
84779M-AA-2	SPEEDWAY MOTORSPORTS LLC		09/13/2023 .	FORT WASHINGTON		420.946					2 554				441.984		(21.038)	(21.038)	19,560	
84858@-AA-3	SPIRIT AIRLINES INC - ABS		04/01/2023 .	Various		5.533.333	5.533.333	5.533.333	5.533.389		(56)		(56)		5,533,333		(21,000)	(21,000)		
84859B-AA-9	SPIRIT IP CAYMAN LTD	C	10/26/2023 .	BANC OF AMERICA							260		260				(16.614)	(16.614)	12,333	
85172F-AN-9	ONEMAIN FINANCE CORP		09/07/2023 .	FORT WASHINGTON		48.056	49,000								49.000		(944)	(944)		03/15/2026 .
85172F-AQ-2	ONEMAIN FINANCE CORP		09/07/2023 .	FORT WASHINGTON		180.511					1.211		1.211		183.649		(3.138)	(3, 138)		01/15/2028 .
852060-AD-4	SPRINT CAPITAL CORP	l	08/03/2023 .	FORT WASHINGTON		238 . 139					(391		(391)		230.983		7.156	7.156	11,585	
85207U-AK-1	SPRINT LLC		06/06/2023 .	FORT WASHINGTON		96.012	92,000	92.000			(001)		(001)		92.000		4,012	4,012	5,490	
853496-AC-1	STANDARD BUILDING SOLUTIONS INC		09/07/2023 .	FORT WASHINGTON		101.865					(235		(235)		108.380		(6,516)	(6,516)	5,790	
853496-AH-0	STANDARD BUILDING SOLUTIONS INC		09/06/2023 .	FORT WASHINGTON		170.685		216.000	216.000		(200	'	(200)		216.000		(45.315)	(45.315)	8,363	
857691-AH-2	STATION CASINOS LLC		09/07/2023	FORT WASHINGTON		216.879					37		37		263.463		(46,585)	(46,585)	9.497	
858912-AG-3	STERION CASINOS ELC		09/07/2023 .	FORT WASHINGTON		277.923		312.505			676		676		314.036		(36, 113)	(36, 113)		
862121-A#-7	STORE CAPITAL CORP		03/09/2023 .	Call @ 100.00		5.500.000	5.500.000	5.500.000	5.500.000						5.500.000		(00,110)	(00,110)		
862121-A@-9	STORE CAPITAL CORP		03/09/2023 .	Call @ 100.00		1.200.000	1.200.000	1.287.204	1.232.267		(3.073		(3.073)		1.229.194		(29.194)	(29.194)		
86359A-K4-4	SASC 2003–25XS A6 - RMBS		12/01/2023 .	Paydown		4.643	4.643	4.641	2.872		1 771	'	1 771		1,223,194		(23, 134)	(25, 154)		
87164K-AH-7	SYNGENTA FINANCE NV	С.	04/24/2023 .	Maturity @ 100.00		500.000		500.000	500.000						500.000					04/24/2023 .
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP	0	09/07/2023 .	FORT WASHINGTON			97.000	97.000	97.000						97.000		(7.498)	(7.498)		
87470L-AJ-0	TALLGRASS ENERGY PARTNERS LP		09/07/2023 .	FORT WASHINGTON		144 .944									163.000		(18.056)	(18.056)	11.709	
877249-AD-4	TAYLOR MORRISON COMMUNITIES INC		07/25/2023 .	FORT WASHINGTON		17.910					50		50				(35)	(35)	917	
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC		09/07/2023 .	FORT WASHINGTON		129,987		142,106	142, 182		62		62		142,244		(12,257)	(12,257)		
87901J-AH-8	TEGNA INC		05/26/2023 .	FORT WASHINGTON		274.733					160		160		316.022		(41,290)	(41,290)		
87927V-AF-5	TELECOM ITALIA CAPITAL SA	C	05/17/2023 .	FORT WASHINGTON		117,705		149,984	146, 106		(346)		(346)		145,760		(28,055)	(28,055)	4,334	
87927V-AM-0	TELECOM ITALIA CAPITAL SA	C	05/22/2023 .	FORT WASHINGTON		93,656	111,000	117,600	116,275		(128		(128)		116,147		(22,491)	(22,491)	4,329	
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC		06/13/2023 .	FORT WASHINGTON		194,205	242,000	243,322	243, 184		(51		(51)		243, 133		(48,928)	(48,928)	6,219	
88033G-DM-9	TENET HEALTHCARE CORP		02/01/2023 .	FORT WASHINGTON		229,620	258,000	258,000	258,000				ļ		258,000		(28,380)	(28,380)	1,888	06/01/2029 .
88033G-DP-2	TENET HEALTHCARE CORP		02/01/2023 .	FORT WASHINGTON		159,285	164,000	164,000	164,000				ļ		164,000		(4,715)	(4,715)	1,339	06/15/2030 .
88033G-DR-8	TENET HEALTHCARE CORP		03/09/2023 .	FORT WASHINGTON		356,519		406,000	406,000				ļ		406,000		(49,481)	(49,481)		01/15/2030 .
88033G-DS-6	TENET HEALTHCARE CORP		09/07/2023 .	FORT WASHINGTON		82,018	84,000	84,000	84,000						84,000		(1,982)	(1,982)	5,833	
88089J-A*-8	TERRA ABS I LLC - ABS		12/20/2023 .	Paydown		7,931,560	7,931,559	7,931,559	7,931,559		1		1		7,931,560		. , , , , , , , , , , , , , , , , , , ,	. , , , = ,		12/20/2042
88104L-AE-3	TERRAFORM POWER OPERATING LLC		04/24/2023 .	FORT WASHINGTON		142,294	148,000				(143		(143)		150 , 125		(7,832)	(7,832)		01/31/2028 .
88104L-AG-8	TERRAFORM POWER OPERATING LLC	ļi	09/07/2023 .	FORT WASHINGTON		310,009		361,000					L		361,000		(50,991)	(50,991)		01/15/2030 .
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	C	09/13/2023 .	FORT WASHINGTON		306,518		329,311			1,523		1,523		334,904		(28,387)	(28,387)		10/01/2026 .
88307*-AA-3	TEXOMA WIND LLC - ABS		12/31/2023 .	Paydown		636,726	636,726	636,726	636,659		67		67		636,726				31,912	06/30/2034 .
885160-AA-9	THOR INDUSTRIES INC		09/07/2023 .	FORT WASHINGTON		213,330	256,000	255,838	255,859		13		13		255,872		(42,542)	(42,542)		10/15/2029 .
88579Y-AR-2	3M CO		07/26/2023 .	WELLS FARGO		6, 133, 456	6,440,000	6,770,243	6,593,213		(33,047)		(33,047)		6,560,166		(426,710)	(426,710)		08/07/2025 .
88579Y-BD-2	3M CO		07/28/2023 .	Various		10,331,890	12,000,000	11,857,320	11,869,390		1,683		1,683		11,871,073		(1,539,183)	(1,539,183)	421,000	09/14/2048 .
89147L-E@-5	TORTOISE ENERGY INFRASTRUCTURE - ABS	ļi	09/27/2023 .	Maturity @ 100.00		661,467		661,467	661,467				ļ		661,467					
89153U-AF-8	TOTALENERGIES CAPITAL CANADA LTD	Α	07/15/2023 .	Maturity @ 100.00		14,000,000	14,000,000	13,974,660	13,998,536		1,464		1,464		14,000,000				385,000	
89175T-AA-6	TPMT 2018-4 A1 - CMO/RMBS		12/01/2023 .	Paydown		122,737	122,737	119,803	120,754		1,983		1,983		122,737				1,963	06/25/2058 .
89232H-AC-9	TAOT 2020-A A3 - ABS		06/15/2023 .	Paydown		97,775	97,775	99,936	98,043		(268		(268)		97,775				404	05/15/2024 .
89233M-AD-5	TAOT 2019-D A3 - ABS		03/15/2023 .	Paydown		431,445	431,445	440,731			(705		(705)		431,445				1,143	01/16/2024 .
89236T-HA-6	TOYOTA MOTOR CREDIT CORP		08/25/2023 .	Maturity @ 100.00		5,900,000	5,900,000	6,049,978	5,938,115		(38, 115		(38, 115)		5,900,000					08/25/2023 .
								,010,010			(55,710		(00, .10)		,000,000					

					Showing All I	Long-Term B	onds and Sto	ocks SOLD, F	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted (Carrying Value	е	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
89236X-AC-0	TAOT 2020-D A3 - ABS	o.g.	12/15/2023 .	Pavdown	Otook	1.807.536	1.807.536	1.809.976	1.808.120	(Decircuse)	(585	J	(585)		1,807,536	Diopodai	on Biopodai	Бюроса	3,083	
89236X-AD-8	TAOT 2020-D A4 - ABS		12/15/2023 .	Pavdown		65,793	65,793	1,809,976			397		397						309	01/15/2025 .
	TLOT 2021-A A3 - ABS		08/21/2023 .	Pavdown		1.585.327	1.585.327	1.588.114	1,522,745		62.582		62.582		1.585.327				2. 132	
	TAOT 2021-D A2 - ABS		07/17/2023 .	Pavdown									194							
	TLOT 21B A3 - ABS		12/20/2023 .	Pavdown		7.000.000		6,973,750	6,991,629				8.371		7.000.000					
89239K-AC-5	TAOT 2022-A A3 - ABS		12/20/2023 .	Paydown				6,973,750			8,3/1		70							
89239K-AU-5 89346D-AH-0	TRANSALTA CORP	Δ	03/03/2023 .	FORT WASHINGTON							/0		/0				3.336			11/15/2029 .
893647-BE-6	TRANSDIGM INC	//	09/07/2023 .	FORT WASHINGTON		418.864		441.770			(3.130)	(3.130)				(7.460)	(7.460)	21,903	
893647-BE-0	TRANSDIGM INC	1	04/08/2023 .	. Call @ 100.00		47.940		47,770			(0, 100	,	(0, 100)		47.000		(1,400)	(1,400)	21,903	
89616Q-AA-9	TCN 2022-SFR1 A - CMBS		12/01/2023 .	Pavdown		5.349	5.349	4,000	47,000		364		364						2,093 R1	04/19/2039 .
89616W-AA-6	TCN 23SFR1 A - CMBS	1	12/01/2023 .	Paydown		5,349		5.473			200		200		5,349				65	
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV	. C.	09/07/2023 .	FORT WASHINGTON		187.002		212.750			(1.921		(1.921)		202.550		(15.548)	(15.548)	11,794	
897051-AC-2	TRONOX INC	1	03/21/2023 .	FORT WASHINGTON		149.600					27	,	27		186 . 146		(36.546)	(36,546)	4.517	
90041L-AF-2	TURNING POINT BRANDS INC		09/06/2023 .	FORT WASHINGTON		305.771					(2.765		(2,765)		334.639		(28.867)	(28,867)		
90327Q-D4-8	IISAA CAPITAI CORP		05/01/2023 .	Maturity @ 100.00		1.250.000	1.250.000	1.248.450	1.249.912		173		173		1.250.000		(20,007)	(20,007)	9.375	
90345K-AA-8	AMERICAN AIRLINES 2010-1 PASS THROUGH		04/22/2023 .	Maturity @ 100.00		2.060.551	2,060,551	2,060,551	2,060,591		(40		(40)		2.060.551				64,392	
90346W-AA-1	AMERICAN AIRLINES 2013-1 PASS THROUGH		09/07/2023 .	Various		281.702		272.530			6.091	,	6.091		278.701		3.001	3.001	9.406	
	UBSCM 2018-C13 A3 - CMBS		10/01/2023 .	Paydown		168, 139		190,903			(12,291		(12,291)		168.139				5,702	
	US ACUTE CARE SOLUTIONS LLC		05/17/2023 .	FORT WASHINGTON		87 465					(134		(134)				(15.618)	(15.618)	4.660	
909318-AA-5	UNITED AIRLINES 2018-1AA PASS THROUGH		09/01/2023 .	Pavdown		262.398					38 .467	,	38.467		262.398		(15,010)	(13,010)	6,888	
	UNITED AIRLINES PASS THROUGH TRUST		08/15/2023 .	Pavdown		334.035							(9)		334.035				10,773	
	UNITED AIRLINES 2016-2 PASS THROUGH		10/07/2023 .	Pavdown		837,201					(976	,	(976)		837 .201				10,773	
	UNITED AIRLINES 2016-2 PASS THROUGH		10/07/2023 .	Paydown			99.029					,							18,784	
90932E-AA-1	UNITED AIRLINES 2010-2 PASS THROUGH		11/01/2023 .	,		201.670	,				(277		(277)						,	
	UNITED AIRLINES INC		09/06/2023 .	Paydown		163.773	201,670				918		918		175.967		(12.193)	(12.193)		
90932L-AH-U	UNITED AIRLINES CLASS B PASS THROUGH		09/06/2023 .	Pavdown		548.296		548.296					(23)				(12, 193)	(12, 193)	18.916	04/15/2029 .
	UNITED AIRLINES CLASS B PASS THROUGH		09/01/2023 .	Paydown							(11	,	(23)		348,290				10.744	
90932V-AA-3	UNITED AIRLINES PASS THROUGH		10/15/2023 .	Paydown							(11)	(11)						10,744	
			07/07/2023 .			342.593									342,593				,	
	UNITED AIRLINES CLASS B PASS THROUGH UNITED PARCEL SERVICE INC	1	05/05/2023 .	Paydown					6,996,740		(1	/	490	'	6.997.230		(55.400)	(55,400)	9,378	
		1	05/05/2023 .	FORT WASHINGTON				6,992,650			490		490		6,997,230		(55,400)			
911365-BP-8	UNITED RENTALS (NORTH AMERICA) INC	1	03/16/2023 .	. FORT WASHINGTON		. ,	. ,				(51	/					(63,331)	(63,331).	9,224	
913017-CY-3	RAYTHEON TECHNOLOGIES CORP					4,451,265	4,500,000	4,498,380	4,498,982		56				4,499,038		(47,773)	(47,773)		
91324P-BZ-4 91845#-AA-2	UNITEDHEALTH GROUP INC		02/15/2023 .	. Maturity @ 100.00			2,500,000	2,496,050	2,499,948		52		52		2,500,000					
	VZ SECIRED FINANCING RV	ļ	12/15/2023 .	Paydown		196,986					20		20		196,986		(32,223)	(32,223)		05/15/2035 .
	VERIZON COMMUNICATIONS INC	0	08/09/2023 .	TENDER		1.781.840	2.000,000	2.096.440	2.072.796		(2.632	,	(2.632)		2.070.163		(32,223)	(32,223)		01/15/2032 .
923725-AD-7	VERMILION ENERGY INC	Α	09/07/2023 .	FORT WASHINGTON							(2,632		(2,632)				(8,039)	(8,039)		05/01/2030 .
	TK ELEVATOR US NEWCO INC	//	09/08/2023 .	FORT WASHINGTON		372,280		401,000			(117		(117)		400.703		(28,423)	(28,423)		07/15/2027 .
925524-AV-2	PARAMOUNT GLOBAL		12/20/2023	UBS FINANCIAL SERVICES		4.031.852	4.300.000	4.621.425	4.525.851		(16.726	,	(16.726)		4.509.125		(477,273)	(477.273)	260,807	
92556H-AD-9	PARAMOINT GLOBAL		09/07/2023 .	FORT WASHINGTON			4,300,000					*	4.248				(4/7,2/3)	(4/7,2/3)		05/19/2032 .
92564R-AH-8	VICI PROPERTIES LP		09/13/2023 .	FORT WASHINGTON				301,634			(1.822		(1,822)		292,526		(24, 192)	(24, 192)		
92660F-AK-0	VIDEOTRON LTD	Α	01/24/2023 .	FORT WASHINGTON							(1,622	,			140.241		(24, 192)	(24, 192)		
92769V-AJ-8	VIRGIN MEDIA FINANCE PLC	C	09/07/2023 .	FORT WASHINGTON		168,116		208,000							208,000		(39,884)	(39,884)		07/15/2030 .
92838@-AA-1	VISTA RIDGE LLC - ABS		12/31/2023 .	Paydown			232, 159	232 , 159	232, 159						232 , 159			L	5,242	
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC	.	09/13/2023 .	FORT WASHINGTON		268 , 179					78		78		306,312		(38, 132)	(38, 132)	11,391	
92857W-BL-3	VODAFONE GROUP PLC	C	02/15/2023 .	TENDER		12,847,816	13,265,000	16,215,005	16,078,679		(17,628)	(17,628)		16,061,051				(3,075,058	05/30/2038 .
92857W-BM-1	VODAFONE GROUP PLC	C	02/15/2023 .	TENDER		12,419,420	13,000,000	13,066,040	13,065,552		(157)	(157)		13,065,396			-		05/30/2048 .
92858R-AA-8	VMED 02 UK FINANCING I PLC	. C	09/13/2023 .	FORT WASHINGTON		162,250	200,000	200,000	200,000				ļ		200,000		(37,750)	(37,750)		01/31/2031 .
	WFRBS 2014-C20 ASB - CMBS		12/01/2023 .	Paydown		79,395	79,395	85,945	80, 119		(725		(725)		79,395				1,729	
92938C-AD-9	WFRBS 2013-C15 A4 - CMBS		08/17/2023 .	Paydown		14,250,000	14,250,000	14,676,403	14,255,336		(5,336)	(5,336)		14,250,000				269,969	08/17/2046 .

					Showing All I	_ong-Term B	onds and Sto	cks SOLD, F	REDEEMED	or Otherwis	se DISPOS	ED OF Duri	ing Current	Year						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted (Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
											_	Year's	Change in	Exchange	Book/				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-	Description	For-		Name	Shares of	Con-	Dan Value	A -41 O4	Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
	WFRBS 2014-C23 ASB - CMBS		12/01/2023 .			116,831	116,831	126,958	118,110		(1,279)		(1,279)		116,831				2,281	
92966*-AA-7	WABASH VALLEY POWER ASSOCIATIO - ABS		10/30/2023 .	Paydown		755, 153		756, 196	755, 178		(25)		(25)		755, 153				24, 127	04/30/2024 .
92980*-AB-7 93141*-AA-3	W2W FINANCE LLC - ABS		12/31/2023 12/15/2023	Paydown		108,635	108,635	108,635	108,635						108,635				4,997	
94989J-BA-3	WFCM 2015-C28 ASB - CMBS		12/15/2023	Paydown				219.925			(1,951)		(1)						3,629	
94989J-BA-3 94989T-BA-1	WFCM 2015-LC22 ASB - CMBS		12/01/2023 .	Paydown		208,274	208,274	307,720	210,225		(1,951)		(1,951)		208,274				5,742	
94989U-AE-1	WFMBS 2018-1 A5 - CMO/RMBS		12/01/2023	Pavdown		14.975	14,975				773		773		14.975					
95001N-AX-6	WFCM 2018-C45 A3 - CMBS	1	11/01/2023	Paydown		521,942	521,942				36,034		36,034		521,942					
95002D-BD-0	WFCM 2018-C47 A3 - CMBS		12/01/2023	Pavdown		878.954					(4,622)		(4,622)		878.954				27.827	
957638-AD-1	WESTERN ALLIANCE BANCORP	I	05/03/2023	Various		3.300.000	5.000.000	5.000.000	5.000.000				(,,022)		5.000.000		(1.700.000)	(1.700.000)	58.333	
96221T-AE-7	WFRBS 2014-LC14 A5 - CMBS	. [12/01/2023	Paydown		2,346,142	2,346,142	2,416,390	2,351,297		(5, 155)		(5, 155)		2,346,142					
96928*-CJ-4	WALGREENS BOOTS ALLIANCE INC - ABS		12/15/2023	Paydown		453,593	453,593		453,594		(1)		(1)		453,593				15,552	
97651L-CD-1	WIN 154 B3 - CMO/RMBS		12/01/2023	Paydown		169,999	169,999	177, 104	176,376		(6,378)		(6,378)		169,999				4,571	06/20/2045 .
97652T-BE-2	WIN 2015-1 B4 - CMO/RMBS		12/01/2023	Paydown		24,363	24,363	25,018	24,931		(568)		(568)		24,363				441	01/20/2045 .
98162R-AE-8	WOART 2019-C A4 - ABS		10/16/2023	Paydown		9,305,000	9,305,000	9,058,039	9,082,530		222,470		222,470		9,305,000				151,052	12/15/2025 .
98162V-AG-4	WOART 2019-B C - ABS		05/15/2023	Paydown		1,275,000	1,275,000	1,264,641	1,266,210		8,790		8,790		1,275,000				16,097	01/15/2026 .
98163D-AE-8	WOSAT 2020-A B - ABS		12/15/2023 .	Paydown		2,559,752	2,559,752	2,479,760	2,502,153		57,599		57,599		2,559,752				16,070	06/15/2026 .
98163H-AC-3	WOSAT 2021-A A3 - ABS		12/15/2023	Paydown		477,427	477 , 427	457,659	459,749		17,678		17,678		477,427				1,462	
98163J-AC-9	WOLS 2021-A A3 - ABS		11/15/2023 .	Paydown		1,590,000	1,590,000	1,536,524	1,555,315		34,685		34,685		1,590,000				4, 178	
98163K-AC-6	WOART 2021-D A3 - ABS		12/15/2023	Paydown		2,820,494	2,820,494	2,724,838	2,756,377		64,117		64, 117		2,820,494				18,013	
98163L-AB-6	WOART 2021-B A2 - ABS		01/17/2023	Paydown		67,938	67,938	67,947	67,939						67,938				11	07/15/2024 .
98163L-AC-4	WOART 2021-B A3 - ABS		12/15/2023	Paydown		534,386	534,386	514,514			19,872		19,872		534,386				547	
98163M-AD-0	WOART 2020-A A3 - ABS		10/16/2023	Paydown		748,483	748,483	757,605	750,942		(2,459)		(2,459)		748,483					
98163T-AB-9	WOART 2022-C A2 - ABS		12/15/2023 .	Paydown		870,161	870, 161	870,070	870,098		63		63		870, 161 416.047				20,114	
98163W-AC-0 981811-AE-2	WOART 2020-B A3 - ABS		12/15/202307/27/2023	Paydown		416,047		418,306	416,819		(1/2)		(772)		13.000.078		(78)	(78)		
98313R-AC-0	WYNN MACAU LTD		09/06/2023	FORT WASHINGTON					13,000,094		5.056		5.056		325.627		(331)	(331)		
98313R-AD-8	WYNN MACAU LTD	C	09/08/2023	FORT WASHINGTON		179,624	200,000	153, 108					5, 127		160,329		19,295	19,295	10,419	
98421M-AA-4	XEROX HOLDINGS CORP		09/07/2023	FORT WASHINGTON		308,568		326,388	325,768		(199)		(199)		325,569		(17,001)	(17,001)	17,424	
984851-AH-8	YARA INTERNATIONAL ASA	. C	02/07/2023 .	FORT WASHINGTON		459,388	418,000	418,694	418,688		(4)		(4)		418,684		40,704	40,704	6,637	
A3158#-AH-2 C1466#-AA-6	HOFER FINANCIAL SERVICES GMBH - ABS	. I C	09/26/2023 .	. Maturity @ 100.00		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				947,500	
C1466#-AA-6 P4368#-AA-5	FORTIS TOLLIMITED - ABS	A	12/18/2023 .	Paydown				1,000,000			(5)	'	(5)		131,390	·····				
Q0458*-AF-6	AQUASURE - ABS	C	07/12/2023	Paydown		536,451	536,451	536,451	536,457		(6)		(6)		536,451				17,381	01/12/2034 .
Q3974*-AA-6	GIP CAPRICORN FINCO PTY LTD - ABS	. C	03/31/2023 .	. Call @ 100.00		10,154	10, 154	10 , 154	10, 154						10,154				158	
	9. Subtotal - Bonds - Industrial and I	Misce				1,082,455,347	1,108,685,247	1,105,118,865	1,089,458,860		1,225,395	6,852,177	(5,626,782)		1,102,665,299		(16,726,266)	(16,726,266)	25,571,762	
020002-BB-6	ALLSTATE CORP		09/07/2023 .	FORT WASHINGTON		548,704	558,000	513,360	513,534		217		217		513,751		34,953	34,953	26,557	
125896-BU-3	CMS ENERGY CORP		05/03/2023 .	FORT WASHINGTON		59,114	67,000	56,506	56,521		53		53		56,575		2,539	2,539	1,361	
15189T-AS-6	CENTERPOINT ENERGY INC	. [09/01/2023 .	. Call @ 100.00		300,000	300,000	300,000	300,000						300,000				18,375	
	DCP MIDSTREAM OPERATING LP		05/22/2023 .	. Call @ 100.00 TENDER		679,000					222		222		656,528		22,472	22,472	19,861	
		i	10/ 18/2023	. IENDER		4,390,562	4,600,000	, ,	4,600,000		400		400		4,600,000		FO 004	FO 004	98,684	
	9. Subtotal - Bonds - Hybrid Securiti 7. Total - Bonds - Part 4	ies				5,977,380	6,204,000	6, 125, 832	6, 126, 361	-	492	_	492		6,126,854		59,964 (17,522,400)	59,964 (17,522,400)	164,838	
	17. Total - Bonds - Part 4 18. Total - Bonds - Part 5					1,442,035,159 361,232,149	1,468,588,846 374,693,765	1,473,054,491 360,613,711	1,450,044,154		2,101 613,583	6,852,177	(6,850,075) 613,583	-	1,463,568,637 361,227,294		(17,522,400) 4,855	(17,522,400) 4.855	34,200,791 3,338,002	
	9. Total - Bonds - Part 5					1.803.267.309	1.843.282.611	1.833.668.202	1 450 044 351		613,583	6.852.177	(6,236,492)		1.824.795.931		(17.517.545)	4,855	3,338,002	
		1	00 /07 /0000	FORT WASHINGTON	404 000 000	, ., ,	1,843,282,611	,,	1,450,044,154	00.540	615,684	6,852,1//	(6,236,492)		1,824,795,931		. , . , ,	(, , , , , , , , , , , , , , , , , , ,		
	EDISON INTERNATIONAL		09/07/202301/01/2023	FORT WASHINGTON	491,000.000	431,611	0.00	440,465	406,916	33,548			33,548		440,465		(8,854)	(8,854)	12,275	
	19. Subtotal - Preferred Stocks - Indu	lotric!					0.00													
Preferred		เรแาลเ	anu wiscell	aneous (onamiliated)	, rerpetuai	431,611	XXX	440,465	406 046	22 540			33.548		440.465		(8,854)	(8,854)	19,843	XXX
	7. Total - Preferred Stocks - Part 4					431,611	XXX	440,465	406,916 406,916	33,548 33,548			33,548		440,465		(8,854)	(8,854)	19,843	
450999999	i. Total - Preferred Stocks - Part 4					431,611	XXX	440,465	406,916	33,548			33,548		440,465		(8,854)	(8,854)	19,843	XXX

SCHEDULE D - PART 4

					Showing All L	₋ong-Term B	onds and Sto	ocks SOLD, F	KEDEEMED	or Otherwis	se DISPOS	SED OF Duri	ng Current	Year						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted (Carrying Value	0	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/	l lana alima d	Year's				Carrying	Exchange			Dividends	Con-
CUSIP					Number of					Unrealized		Than-	Adjusted	Book/	, ,	0	Dealized	Total Cain		tractual
			Diamanal	Na.		0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	
Identi-	D	For-		Name	Shares of	Con-	D. W.	A . () O (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	on Disposal	Disposal	Year	Date
	98. Total - Preferred Stocks - Part 5						XXX													XXX
	9. Total - Preferred Stocks					431,611	XXX	440,465	406,916	33,548			33,548		440,465		(8,854)	(8,854)	19,843	XXX
	AGNC INVESTMENT REIT ORD		02/17/2023 .	MORGAN STANLEY	119,700.000	1,360,419		1,379,331	1,238,895	140,436			140,436		1,379,331		(18,912)	(18,912)	28,728	
00206R-10-2	AT&T ORD		02/17/2023 .	MORGAN STANLEY	41,400.000	791, 146		819,793	762, 174	57,619			57,619		819,793		(28,647)	(28,647)	11,489	
00724F-10-1	ADOBE ORD		12/21/2023 .	Various	805.000	371,536		363,248	270,907	92,342			92,342		363,248		8,288	8,288		
020002-10-1	ALLSTATE ORD		02/17/2023 .	MORGAN STANLEY	8,800.000	1,202,924		1,075,424	1, 193, 280	(117,856)			(117,856)		1,075,424		127,499	127,499	7,480	
02079K-10-7	ALPHABET CL C ORD		09/28/2023 .	MERRILL LYNCH	41.000	5,405		4,618	3,638	980			980		4,618		788	788		
02079K-30-5	ALPHABET CL A ORD		09/28/2023 .	Various	2, 123.000	244,599		248,048	187,312	60,736			60,736		248,048		(3,450)	(3,450)		
023135-10-6	AMAZON COM ORD		09/28/2023 .	MERRILL LYNCH	935.000	116,058		131,206		52,666			52,666		131,206		(15, 148)	(15,148)		
025537-10-1	AMERICAN ELECTRIC POWER ORD		02/17/2023 .	MORGAN STANLEY	10,900.000	983,486		1, 118,945	1,034,955				83,990		1, 118, 945		(135,459)	(135,459)	9,047	
02665T-30-6	AMERICAN HOMES 4 RENT CL A REIT ORD	 	08/15/2023 .	Various	4,085.000	148,115				11,806			11,806		134,928		13, 187	13, 187		
	AMERICAN TOWER REIT	ļi	02/22/2023 .	Various	8,279.000	1,815,100		2, 134, 287	1,753,989	380,298			380,298		2,134,287		(319, 187)	(319, 187)		ļ
03064D-10-8	AMERICOLD REALTY ORD		12/08/2023 .	Various	3.830.000	114.737		125.688		11,492			11,492		125.688		(10,951)	(10,951)	2.971	
03076C-10-6	AMERIPRISE FINANCE ORD		02/17/2023 .	MORGAN STANLEY	3.100.000	1.080.825		454.821		(510.426)			(510,426)		454 .821		626.004	626.004	3.875	
036752-10-3	ELEVANCE HEALTH ORD	1	02/17/2023 .	MORGAN STANLEY	2.300.000	1. 121.857		749.911	1, 179,831	(429.920)			(429.920)		749.911		371,946	371.946		
	APA ORD		02/17/2023 .	MORGAN STANLEY	11.300.000				527,484	24,147			24,147		551,631		(95,832)	(95,832)	2.825	
	APARTMENT INCOME REIT ORD		07/27/2023 .	Various	8.748.000	316 . 189				65,503			65,503		365,647		(49,459)	(49,459)		
	APPLE ORD		09/20/2023 .	Various	8.269.000	1.435.496			1.074.391	(948.860)			(948,860)		125.531		1.309.965	1.309.965	1 722	
	AUTODESK ORD		09/28/2023 .	MERRILL LYNCH		31,249			28,591	16,061			16,061		44,652		(13,403)	(13,403)		
	AUTOZONE ORD		02/17/2023 .	MORGAN STANLEY	390.000	1.002.057			961,810	(326.587)			(326.587)		635.223		366.834	366.834		
	BANK OF AMERICA ORD		02/11/2023 .	Various	41.400.000	1,002,037		1.387.682	1,371,168						1.387.682			69.347		
	BAXTER INTERNATIONAL ORD		04/27/2023 .	GOLDMAN SACHS				1,387,682	1,3/1,108	10,314			10,314				8.421			
	BOOKING HOLDINGS ORD		09/28/2023 .	Various					54,413	(16.415)			(16,415)		37,926		45.603	45.603	3//	
	BOYD GAMING ORD		05/16/2023 .	Various	1.115.000	70,885		57,843	60,801	(16,415)			(16,415)		57,997					
	BROADRIDGE FINANCIAL SOLUTIONS ORD		05/16/2023 .						47.884	(2,958)			(2,958)				13,042	13,042	346	
				Various		, ,		,	,						,			,	1,018	
	BROADCOM ORD		09/13/2023 .	Various	2,100.000	1,762,189		587,113	1, 174, 173	(587,060)			(587,060)		587,113	•••••	1,175,076	1,175,076	16, 100	
			02/17/2023 .	MORGAN STANLEY	10,900.000	964,962		964,912	838,864	126,048			126,048		964,912	•••••				
	CIGNA ORD		11/06/2023 .	MORGAN STANLEY	100.000	31, 198		30,091							30,091		1,107	1, 107	369	
	CAMDEN PROPERTY REIT ORD		12/19/2023 .	Various	6,284.000	609,894			714,728	179, 184			179, 184		895,415		(285,521)	(285,521)	17,533	
	CAPITAL ONE FINANCIAL ORD		02/17/2023 .	MORGAN STANLEY	3,900.000	440,250		259,041	362,544	(103,503)			(103,503)		259,041		181,210	181,210	2,340	
	CELANESE ORD		02/17/2023 .	MORGAN STANLEY	9,100.000	1,096,875		1,342,347	930,384	411,963			411,963		1,342,347		(245,472)	(245,472)	4,268	
	COCA-COLA ORD		09/28/2023 .	MERRILL LYNCH	614.000	34,314		36,010		(3,046)			(3,046)		36,010		(1,697)	(1,697)	847	
	COMCAST CL A ORD	· ······	12/29/2023 .	Various	6,253.000	274,785		244,345							244,345		30,439	30,439	5,440	
	COOPER ORD		09/28/2023 .	MERRILL LYNCH	124.000	39,482		37,081	41,003	(3,922)			(3,922)		37,081		2,401	2,401	7	
	COSTAR GROUP ORD		09/28/2023 .	Various	1,419.000	108,613		120 , 158	109,660	10,498			10,498		120 , 158		(11,545)	(11,545)		
	CROWN CASTLE ORD	.	08/05/2023 .	Return of Capital	0.000	16,662		16,662	12,378						16,662					
	DANAHER ORD		10/02/2023 .	MERRILL LYNCH	1,766.000	162,738		164,060		(304,672)			(304,672)		164,060		(1,322)	(1,322)	1,395	
	DIGITAL REALTY REIT ORD		08/09/2023 .	Various	10,864.000	1,224,954		1,517,991	1,100,282	414,469			414,469		1,517,991		(293,036)	(293,036)	35,994	
	DISCOVER FINANCIAL SERVICES ORD		02/17/2023 .	MORGAN STANLEY	3,300.000	373,016		353,650	322,839	30,811			30,811		353,650		19,366	19,366		
	ELECTRONIC ARTS ORD		09/28/2023 .	Various	1,505.000	184,356		127,078	183,881	(56,803)			(56,803)		127,078		57,278	57,278	603	
	EQUIFAX ORD		09/28/2023 .	MERRILL LYNCH	60.000	10,911		12,777							12,777		(1,866)	(1,866)	47	
297178-10-5	ESSEX PROPERTY REIT ORD	.	10/16/2023 .	Various	698.000	153, 147		202,998		55,078			55,078		202,998		(49,851)	(49,851)	6,373	
30161N-10-1	EXELON ORD		02/17/2023 .	MORGAN STANLEY	23,200.000	983,813		954,895	1,002,936	(48,041)			(48,041)		954,895		28,918	28,918		
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		04/25/2023 .	Various	1,932.000	284,532		112,677	282,438	(171,745)			(171,745)		112,677		171,855	171,855	21	
	EXXON MOBIL ORD		02/17/2023 .	MORGAN STANLEY	18,600.000	2, 131,970		1,643,847	2,051,580	(407,733)			(407,733)		1,643,847		488 , 123	488, 123	16,926	
	META PLATFORMS CL A ORD	l	02/17/2023 .	MORGAN STANLEY	8.700.000	1,505,116		1,333,864	1,046,958	286,906			286,906		1.333.864		171,253	171,253	,	
	HCA HEALTHCARE ORD	l	02/17/2023 .	Various	4.100.000	1.058.035				(821.916)			(821.916)		161.920		896 . 114	896 . 114		
	HEALTHCARE REALTY TRUST CL A ORD	l	08/05/2023 .	Return of Capital	0.000										46.269			500,		
	HEALTHPEAK PROPERTIES ORD			Various	29.198.000	741 .197		709.396		(22.598)			(22.598)		709.396		31.802	31.802	7.317	
744001 - 10-0	THERE IT EARLY THUS ENTITED UND	1		141 I UUO		141, 19/		103,030	101,334	(22,330)			(44,590)						1,011	

					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	ook/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign	D I /				Bond	
									D. C. W.			Year's	Change in	Exchange	Book/	-			Interest/	01.1.1
									Prior Year Book/		Current	Other-	Book/	Change in	Adjusted	Foreign Exchange			Stock Dividends	Stated Con-
CUSIP					Number of				Adjusted	Unrealized Valuation	Year's (Amor-	Than- Temporary	Adjusted Carrying	Book/ Adjusted	Carrying 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	Durina	Maturity
fication	Description	eian	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
437076-10-2	HOME DEPOT ORD	Olgii	09/28/2023 .	Various	636.000	192,439	i di valdo		200,887	(156,935)	71001011	recognized	(156,935)	Value	43.952	Вюрова	148.487	148,487	1,578	
44107P-10-4	HOST HOTELS & RESORTS REIT ORD		09/15/2023	Various	55,483.000	973,472				(82,998)			(82,998)		807,504		165,968	165,968		
445658-10-7	JB HUNT TRANSPORT SERVICES ORD		09/28/2023	MERRILL LYNCH	145.000					(5,324)			(5,324)		19,958		6,987	6,987		
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		09/28/2023 .	MERRILL LYNCH	691.000	76,111		92,799	70,890	21,909			21,909		92,799		(16,688)	(16,688)	871	
461202-10-3	INTUIT ORD		09/28/2023 .	Various	245.000	111,911		112,069	59,940	11,168			11, 168		112,069		(158)	(158)	191	
46120E-60-2	INTUITIVE SURGICAL ORD		09/28/2023 .	MERRILL LYNCH	58.000	17,093		17,567							17,567		(475)	(475)		
46187W-10-7	INVITATION HOMES ORD		07/26/2023 .	Various	9,397.000	322,248		364, 172	278,527	85,645			85,645		364, 172		(41,924)	(41,924)	4,886	
46284V-10-1	IRON MOUNTAIN ORD		08/15/2023 .	GOLDMAN	148.000	8,837									7,980		857	857	183	
480200-10-7	JONES LANG LASALLE ORD		10/26/2023 .	Various	6,700.000	904,743		1,178,204	1,067,779	110,425			110,425		1,178,204		(273,460)	(273,460)		
49446R-10-9 502441-30-6	KIMCO REALTY REIT ORD		08/16/2023 .	. Various BMO Capital Markets	15,311.000				304, 113	(7,163)			(7, 163)						1,440	
518439-10-4	ESTEE LAUDER CL A ORD	·	09/28/2023 .	. BMU Capital Markets Various	286.000	54,974		37,034		(33,925)			(33,925)		37,034		(10,376)	(10,376).	270	
539830-10-9	LOCKHEED MARTIN ORD		02/17/2023	MORGAN STANLEY	286.000	951.214	• • • • • • • • • • • • • • • • • • • •		972.980	(33,925)			(33,925)		828 884		17,940	122.329		
56585A-10-2	MARATHON PETROLEUM ORD		02/03/2023	TRANSFER	9.900.000	1, 187,010			1, 152, 261	(837,995)			(837,995)		314,266		872,744	872,744		
581550-10-3	MCKESSON ORD		02/17/2023	MORGAN STANLEY	3.000.000	1.090.026		397.474	1, 125, 360	(727,886)			(727.886)		397.474		692,552	692.552	1.620	
58463J-30-4	MEDICAL PROPERTIES REIT ORD		11/03/2023 .	J.P. MORGAN		4,719		6,858							6,858		(2, 139)	(2,139)	381	
59522J-10-3	MID AMERICA APT COMMUNITI REIT ORD		12/13/2023	Various	4,952.000	622,737		770,538	777,414	(6,877)			(6,877)		770,538		(147,800)	(147,800)	27,731	
620076-30-7	MOTOROLA SOLUTIONS ORD		11/16/2023	. Various	2,080.000	598,501		383,878	407, 182	(158,296)			(158,296)		383,878		214,623	214,623	4,707	
654106-10-3	NIKE CL B ORD		09/28/2023 .	Various	1,753.000	185, 192		217,542	205, 119	12,423			12,423		217,542		(32,349)	(32,349)	1,274	
655844-10-8	NORFOLK SOUTHERN ORD		02/17/2023 .	. MORGAN STANLEY	4,500.000	1,051,191		1,004,272	1, 108,890	(104,618)			(104,618)		1,004,272		46,919	46,919	6,075	
67066G-10-4	NVIDIA ORD		09/20/2023 .	. Various	5,580.000	2,247,241		254,274	815,461	(561, 187)			(561, 187)		254,274		1,992,967	1,992,967	562	
68389X-10-5	ORACLE ORD		06/21/2023 .	Various	2,500.000	281,584		220,797							220,797		60,787	60,787		
701094-10-4 70450Y-10-3	PARKER HANNIFIN ORD		02/17/2023 .	MORGAN STANLEY	2,200.000	780,641 317.107	•••••	598,071		(42, 129)			(42, 129)		598,071		182,570	182,570 .	2,926	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		02/10/2023 .	MORGAN STANLEY	14,000.000	1,401,840		1.170.673	1.416.940	(06,045)			(00,045)		1.170.673		231.167	231.167		
74340W-10-3	PROLOGIS REIT		11/03/2023	Various	9.619.000	1,401,840		1, 170,073	1,084,350	71.216			71.216		1, 170,073		(42.600)	(42.600)	19.071	
74460D-10-9	PUBLIC STORAGE REIT ORD		11/20/2023	Various	11.598.000			2.796.917	3,249,644	(452,727)			(452.727)		2.796.917		568.749	568.749		
75886F-10-7	REGENERON PHARMACEUTICALS ORD		02/17/2023	MORGAN STANLEY	1.350.000	1,005,300			974.012	(215,665)			(215,665)		758.346		246,954	246,954		
78409V-10-4	S&P GLOBAL ORD		11/15/2023	Various	272.000	103,847			91, 104				15,402		106,506		(2,658)	(2,658)	734	
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD		12/29/2023 .	Various	1,616.000	389,462			400,002	43,920			43,920		499,673		(110,211)	(110,211)	4,089	
79466L-30-2	SALESFORCE ORD		09/28/2023 .	Various	297.000	55,497		60,873	39,379	21,493			21,493		60,873		(5,376)	(5,376)		
828806-10-9	SIMON PROP GRP REIT ORD		09/27/2023 .	Various	1, 105.000	120,851		155,743	129,815	25,927			25,927		155,743		(34,892)	(34,892)	6, 133	
82981J-10-9	SITE CENTERS ORD		04/21/2023 .	Various	28,500.000	329,521		379, 198		(10, 112)			(10,112)		379, 198		(49,677)	(49,677)		
84860W-30-0	SPIRIT REALTY CAPITAL REIT ORD		10/04/2023 .	Various	7,603.000	259,020			304,023	61,460			61,460		365,482		(106,463)	(106,463)	17 , 150	
866674-10-4 87165B-10-3	SUN COMMUNITIES REIT ORD		08/05/2023 .	. Return of Capital MORGAN STANLEY	21.600.000	7,651 774.716			5,441	(80.794)			(80.794)		7,651		145.734	145,734		
87165B-10-3 872540-10-9	TJX ORD		11/16/2023	. MOHGAN STANLEY	21,600.000	70,179			/09,776	(80,794)			(80,794)		628,982					
872540-10-9 87612E-10-6	TARGET ORD		02/17/2023	MORGAN STANLEY	5.500.000			64,569		(276.150)			(276 . 150)				412.969	412.969		
89400J-10-7	TRANSUNION ORD		12/19/2023 .	Various	6.669.000					254.278			254.278		632.744		(199.509)	(199,509)	549	
902653-10-4	UDR REIT ORD		11/27/2023	Various	17 . 402 . 000	692, 151		723,277		49,298			49.298		723,277		(31, 126)	(31, 126)		
907818-10-8	UNION PACIFIC ORD		09/28/2023	Various	740.000	162,637			153,232	(107,883)			(107,883)		45,349		117,288	117,288		
909218-40-6	UNIT ORD		08/07/2023	FORT WASHINGTON	5,403.000	289,253				(244,258)			(244,258)		20,220		269,034	269,034		
91324P-10-2	UNITEDHEALTH GRP ORD		09/28/2023 .	MERRILL LYNCH	118.000	60,467		57,415	16,436	(402)			(402)		57,415		3,053	3,053	638	
922475-10-8	VEEVA SYSTEMS ORD		09/28/2023 .	MERRILL LYNCH		6,450		5,620							5,620		830	830		
92343E-10-2	VERISIGN ORD		09/28/2023 .	. MERRILL LYNCH	469.000	94,479		111,316	96,351	14,965			14,965		111,316		(16,837)	(16,837)		
92345Y-10-6	VERISK ANALYTICS ORD		09/28/2023 .	. MERRILL LYNCH	111.000	26,742		24,045							24,045		2,697	2,697	75	
92532F-10-0	VERTEX PHARMACEUTICALS ORD		02/17/2023 .	. MORGAN STANLEY	2,900.000	852, 102		570,433		(267,029)			(267,029)		570,433		281,669	281,669		
928260-83-9	VISA CL A ORD		09/28/2023 .	. BMO Capital Markets	183.000	42,274			22,438						40,931		1,344		213	
931142-10-3	WALMART ORD		02/17/2023 .	MORGAN STANLEY	9,000.000	1,308,444		724,859	1,276,110	(551,251)			(551,251)		724,859		583,585	583,585	5,040	

SCHEDULE D - PART 4

					Showing All L	_ong-Term B	Sonds and Sto	ocks SOLD, I	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						1
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
94106B-10-1	. WASTE CONNECTIONS ORD	Α	09/28/2023 .	MERRILL LYNCH	292.000	40,064		41,723							41,723		(1,659)	(1,659)	56	
949746-10-1	WELLS FARGO ORD		02/17/2023 .	MORGAN STANLEY	27,500.000			1,271,438		135,963			135,963		1,271,438		35,029	35,029	8,250	
950400-10-4	WELLTOWER ORD		07/25/2023	Various	13,916.000	1,073,301		1, 180,770	912, 194	268,577			268,577		1, 180, 770		(107,470)	(107,470)	11,208	
962166-10-4	. WEYERHAEUSER REIT		08/05/2023	Various	26,200.000	853,064		1,007,858		194,646			194,646		1,007,858		(154,794)	(154,794)	23,580	
98978V-10-3	ZOETIS CL A ORD		09/28/2023	MERRILL LYNCH	99.000	17,296		16,935							16,935		362	362	37	
D16212-14-0	. CONTINENTAL ORD	В	02/27/2023 .	Various		103,278		189,929	86,989	80,456			80,456	22,484	189,929	(15,338)	(71,313)	(86,651)		
D2035M-13-6	DEUTSCHE TELEKOM N ORD	В	04/06/2023 .	Return of Capital	0.000	59,650		61,292	61,292						61,292	(1,642)		(1,642)		
D2734Z-10-7	. FRESENIUS MEDICAL CARE ORD	В	07/26/2023 .	JOH BERENBERG GOSSLER .	3,971.000	208,093		404,041	129,915	231,014			231,014	43,111	404,041	(16,921)	, ,	(195,948)	3,540	
D35415-10-4	. INFINEON TECHNOLOGIES N ORD	В	02/23/2023 .	. CITIGROUP GLOBAL	1,896.000	69,600		63,559	57,687	3,792			3,792	2,080	63,559	(3,081)		6,040	476	
D3R14P-10-9	HENSOLDT ORD	В	03/03/2023	Various	6,321.000	193,795		131,391	149,501	(6,002)			(6,002)	(12,108)	131,391	16,279	46,126	62,404		
D66992-10-4	SAP ORD	В	04/27/2023 .	. JP Morgan Securities	726.000	97,025		64,012	74,892	(6, 117)			(6, 117)	(4,762)	64,012	9,380	23,633	33,013		
F2924U-10-6	. EIFFAGE ORD	В	07/21/2023 .	. Various	6,953.000	758,229		691,217	683,986	(68,419)			(68,419)	75,650	691,217	(61,443)	128,456	67,013	15,682	
F92124-10-0	. TOTALENERGIES ORD	В	10/26/2023 .	Various	3,713.000	243,791		189,528	233,055	(40,702)			(40,702)	(2,825)	189,528	303	53,960	54,263	9,464	
F9686M-10-7	. VEOLIA ENVIRONNEMENT VE ORD	В	04/27/2023 .	. Various	3,398.000	107,306		85,412	87,277	(658)			(658)	(1,207)	85,412	4,458	17,436	21,894	327	
G0398N-12-8	. ANTOFAGASTA ORD	В	02/09/2023 .	. Various	9,414.000	196, 129		131,951	176,003	(40, 121)			(40, 121)	(3,931)	131,951	6,067	58,111	64, 179		
G06940-10-3	. BAE SYSTEMS ORD	В	10/19/2023 .	Adjustment	0.450	6		6							6					
G08288-10-5	. BARRATT DEVELOPMENTS ORD	В	09/28/2023 .	. Adjustment	0.500	3		3							3					
G12793-10-8	BP ORD	В	10/26/2023 .	Various	47,859.000	312,289		245,910	274,944	(78,580)			(78,580)	49,547	245,910	(77,482)		66,379	9,863	
G2848Q-12-3	. SMITH DS ORD	В	07/18/2023	. Various	147,089.000	554,644		695,491	572,056	61,426			61,426	62,009	695,491	(16, 196)	. , . ,	(140,847)	10,873	
G4232K-10-0	. HALEON ORD	В	06/16/2023	. Various	173,346.000	714,216		653,878	686,442	(52,733)			(52,733)	20,169	653,878	15,215	45, 123	60,338	5, 195	
G4770L-10-6	. INFORMA ORD	В	01/03/2023 .	Various		61,655		42,462	61,529	(21,673)			(21,673)	2,606	42,462	(4,790)		19, 193		
G5480U-12-0	. LIBERTY GLOBAL CL C ORD	C	02/17/2023 .	. MORGAN STANLEY	53,700.000	1 , 151 , 276		1, 129,086	1,043,391	85,695			85,695		1, 129, 086		22, 191	22,191		
G7690A-11-8	. SHELL CLASS B ORD	В	06/01/2023	Direct	0.000														11,955	
G7997R-10-3	. SEAGATE TECHNOLOGY HOLDINGS ORD	C	02/17/2023 .	. MORGAN STANLEY	18,300.000			1,261,369	962,763	298,606			298,606		1,261,369		38,297	38,297	12,810	
G80827-10-1	. SHELL ORD	В	10/26/2023 .	. JP Morgan Securities	10,421.000	343,398		236,004	308,862	(92,856)			(92,856)		236,004	(30,936)		107,394	9,381	
G8927V-14-9	. WH SMITH ORD	В	02/24/2023 .	Various	4,513.000	86,658		105,282	81,044	12,239			12,239	11,999	105,282	(11,922)	(6,703)	(18,625)	509	
G92087-16-5	. UNILEVER ORD	В	11/16/2023	TENDER	1.170	64		59							59	2	3	5	1	
H00392-31-8	ADECCO N ORD	B	04/18/2023 .	Various	5,500.000	210,562		310,779		115,073			115,073	4,318	310,779	(1,683)	, ,	(100,217)		
J20454-11-2	HITACHI ORD	B	05/25/2023 .	. CITIGROUP GLOBAL	3,500.000	199,119		115,915	178,617	(84,291)			(84,291)	21,589	115,915	(63, 156)		83,204		
J35759-12-5	KOMATSU ORD	B	04/28/2023 .	. CITIGROUP GLOBAL	28,400.000	695,374		505,995	622,976	(209, 377)			(209,377)	92,396	505,995	(175,596)		189,379	12,604	
J7771X-10-9	SMFG ORD	R	02/24/2023 .	. GOLDMAN SACHS	5,700.000	244,797		219,422	230,243	(16,535)			(16,535)	5,713	219,422	(18,962)	44,337	25,375		
K0514G-10-1	. A P MOLLER MAERSK ORD	g	08/28/2023 .	various	418.000	105 004		67,544		(00,000)			(00,000)		67.544		E7 007	57.687	9/1	
N3167Y-10-3 N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD	C	09/28/2023 .	. Various MORGAN STANLEY	11.700.000	125,231		1,051,186		(22,000)			(22,000)		1.051.186		57,687		612	
N6596X-10-0	NXP SEMICONDUCTORS ORD	٥	02/17/2023 .	. MORGAN STANLEY				1,051,186	971,451	(163,091)			(163,091)						2,729	
N6596X-10-9 Y9T10P-10-5	UNITED OVERSEAS BANK ORD	D	02/1//2023 .	. MORGAN STANLEY	3,800.000	725,977				(163,091)			(163,091)	(9.817)			288,555	288,555		
	99. Subtotal - Common Stocks - Indu	etrial a				/04,014				(110,364)			(110,064)	(9,81/)	113,084	8,342	41,788		33,082	
Traded	99. Gubiolai - Common Stocks - Muus	ou ial à	and Miscelli	ancous (Onamilateu	Fublicly	68.850.241	xxx	57, 152, 719	61,982,927	(6.387.806)	I		(6.387.806)	399.019	57,153,307	(438.904)	12.135.838	11.696.935	685,111	XXX
	FHLB Des Moines - Activity Stock		12/19/2023	Direct	48.000.000	4,800,000	^^^	4,800,000	4,800,000	(0,307,800)			(0,307,800)	389,019	4,800,000	(430,904)	12, 130, 838	11,080,933	302,806	^^^
	99. Subtotal - Common Stocks - Indus	etrial a				4,800,000	XXX	4,800,000	4,800,000						4,800,000				302,806	XXX
		Suial a		, , , , , , , , , , , , , , , , , , , ,			^^^			44.000	-		44.000				(070)	(070)		
46143U-75-7 46143U-77-3	SECURIAN AM EQ STAB INST		02/22/2023 .	Direct	913,972.750	9,440,173		9,440,448	9,395,640	(9.082.004)			(9.082.004)		9,440,448		(276)		230,997	
		I				- / - /				(, , ,			1-7 7							······
	99. Subtotal - Common Stocks - Mutu	ıdı Fül				44,406,344	XXX	43,527,351	52,564,547	(9,037,196)	1	1	(9,037,196)		43,527,351		878,994	878,994	10,924,689	XXX
46138E-35-4	. INVESCO S&P500 LOWVL		05/23/2023 .		465,021.000	28,749,647		25,609,966	29,714,842	(4, 104, 876)			(4, 104, 876)		25,609,966		3, 139, 681	3,139,681	277,683	
46429B-68-9	I SHARES: MSCI MV EAFE MVF		05/24/2023 .	. Various	55,933.000	3,853,570		3,478,464	3,556,500	(78,036)			(78,036)		3,478,464		375, 106	375, 106	407 440	
808524-79-7	SCHWAB STR:US DIV EQ ETF		05/23/2023 .	. INSTINET CORPORATION	331,000.000	23,451,990		23,947,924	25,003,740	(1,055,816)			(1,055,816)		23,947,924		(495,934)	(495,934)	197 , 442	······
	99. Subtotal - Common Stocks - Exch	ıange	rraded Ful	nus		56,055,207	XXX	53,036,354	58,275,082	(5,238,728)	-		(5,238,728)		53,036,354	,	3,018,853	3,018,853	475, 125	XXX
598999999	97. Total - Common Stocks - Part 4					174.111.793	XXX	158.516.424	177,622,556	(20.663.731)	1		(20,663,731)	399.019	158,517,011	(438.904)	16.033.685	15.594.781	12.387.731	XXX

E1.

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

SCHEDULE D - PART 4

1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted (Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	- Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eigr	n Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
598999999	98. Total - Common Stocks - Part !	5				26, 183, 396	XXX	26,645,076							26,645,076		(461,680)	(461,680)	265,571	XXX
598999999	99. Total - Common Stocks					200,295,188	XXX	185, 161, 499	177,622,556	(20,663,731)			(20,663,731)	399,019	185, 162, 087	(438,904)	15,572,005	15, 133, 101	12,653,302	XXX
59999999	99. Total - Preferred and Common	Stocks		•	•	200,726,799	XXX	185,601,964	178,029,472	(20,630,182)			(20,630,182)	399,019	185,602,552	(438,904)	15,563,151	15, 124, 248	12,673,145	XXX
600999999	99 - Totals			•	•	2,003,994,108	XXX	2,019,270,166	1,628,073,626	(20,630,182)	615,684	6,852,177	(26,866,675)	399,019	2,010,398,483	(438,904)	(1,954,393)	(2,393,297)	50,211,938	XXX

				S	Showing Al	II Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11		Change in Bo	ok/Adjusted C	Carrying Value	е	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	_ Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP		_	. .				Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-	5	For-			Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
912810-TL-2 912810-TN-8	UNITED STATES TREASURY		05/10/2023	. Various	05/11/2023	. Various	16,700,000		17,324,398	17,291,821							32,577	32,577	82,608	
912810-TN-8 912810-TR-9	UNITED STATES TREASURY		07/11/2023	. Various	10/31/2023	Various	23,700,000	22,729,716	22,683,226	22,729,733		1/		1/					312,381	
912810-TR-9 912810-TS-7	UNITED STATES TREASURY		10/30/2023	. Various	06/23/2023	Various		15,531,113	19,024,242	15,531,113							(52,275)	(52,275)	73,204	
912810-TT-5	UNITED STATES TREASURY		12/15/2023	Various	12/15/2023	Various	29,500,000	28,862,476	28,872,678	28,862,581		105		105					389,241	
912810-TU-2	UNITED STATES TREASURY		10/30/2023	J P MORGAN SECURITIES	10/31/2023	Various	16,400,000	14,660,862	14,697,074	14,660,862							36,212	36,212	155,550	
912810-TW-8	UNITED STATES TREASURY		11/30/2023	GOLDMAN SACHS	11/30/2023	Various	6.100.000		6, 165, 093	6.160.540		(8)		(8)			4.553	4.553		
91282C-GM-7	UNITED STATES TREASURY	ļi	05/09/2023	. GOLDMAN SACHS	05/11/2023	. Various		, , , ,	5, 117, 785	5,088,271		5		5			29,514	29,514		, .
91282C-GP-0	UNITED STATES TREASURY		03/14/2023	. GOLDMAN SACHS	03/15/2023	. Various	6,350,000		6,421,800	6,407,049		(2)		(2)			14,751	14,751	11,098	
91282C-HA-2	. UNITED STATES TREASURY		05/10/2023	. J P MORGAN SECURITIES	05/16/2023	. Various	6,200,000	6,235,622	6,222,636	6,235,611		(11)		(11)			(12,975)	(12,975)	9,224	8,845
91282C-HB-0	UNITED STATES TREASURY		06/28/2023	. BARCLAYS CAPITAL	06/30/2023	. Various	10,200,000	9,996,797	9,953,609	9,997,003		206		206			(43,394)	(43,394)	47,290	
91282C-HC-8	. UNITED STATES TREASURY		07/11/2023	. Various	07/13/2023	. Various	54,300,000	52,619,640	52,576,745	52,619,835		195		195			(43,090)	(43,090)	215,001	
91282C-HD-6	. UNITED STATES TREASURY		06/21/2023	. GOLDMAN SACHS	06/22/2023	. NOMURA SECURITIES	2,200,000	2, 181, 781	2,179,910	2, 181, 781							(1,871)	(1,871)	7, 153	
91282C-HE-4	. UNITED STATES TREASURY		06/21/2023	. Various	06/22/2023	. Various	18,200,000	18,002,248	17,959,608	18,002,259		11		11			(42,651)	(42,651)	36,745	
91282C-HH-7	. UNITED STATES TREASURY		07/11/2023	. J P MORGAN SECURITIES	07/13/2023	. Various	5,800,000	5,733,183	5,766,417	5,733,310		126		126			33, 107	33, 107	19,681	
91282C-HT-1 91282C-HX-2	UNITED STATES TREASURY		10/30/2023	. Various	10/31/2023	. Various	30,300,000	28,307,078	28,257,231	28,307,078							(49,847)	(49,847)	207,449	, ,
91282C-HX-2 91282C-HY-0	UNITED STATES TREASURY		10/11/2023	Various	10/16/2023	. Various		8.744.420	8.741.913	8.744.430		10		10			(1,041)	(1,041)		
91282C-JA-0	UNITED STATES TREASURY		10/20/2023	J P MORGAN SECURITIES	10/20/2023	Various	5,500,000	5,444,159	5, 443, 053	5,444,159							(1,106)	(1,106)		
91282C-JJ-1	UNITED STATES TREASURY		11/29/2023	Various	11/30/2023	Various	7,400,000	7,492,733	7,479,093								(13,639)	(13,639)		
91282C-JL-6	UNITED STATES TREASURY		12/15/2023	Various	12/15/2023	Various	10,300,000	10,371,543	10,370,086	10,371,543							(1,457)	(1,457)	20,552	
91282C-JM-4	. UNITED STATES TREASURY		12/15/2023	. Various	12/15/2023	. Various	11,050,000	11,241,913	11,225,371	11,241,913							(16,542)	(16,542)	15,414	
010999999	99. Subtotal - Bonds - U.S. Govern	nment	ts				314,700,000	303,032,374	302,949,971	303,033,039		664		664			(83,068)	(83,068)	2,103,259	2,091,488
00164V-AD-5	AMC NETWORKS INC		01/26/2023	. FORT WASHINGTON	05/08/2023		50,000		49,235	48,752		377		377			483	483	1,521	
00164V-AE-3	AMC NETWORKS INC		06/14/2023	FORT WASHINGTON	09/07/2023		281,000		260,934	251,373		3,391		3,391			9,560	9,560	8 , 157	
00175P-AB-9	AMN HEALTHCARE INC		02/14/2023	FORT WASHINGTON	09/06/2023	. FORT WASHINGTON	157,000		144, 129	145,783		1,343		1,343			(1,654)	(1,654)	6,797	
01309Q-AA-6	ALBERTSONS COMPANIES INC		02/06/2023	. FORT WASHINGTON	05/30/2023		84,000		83,726	84,000							(274)	(274)	1,638	
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC		03/30/2023	FORT WASHINGTON		FORT WASHINGTON	182,000		171,879	173,832							(1,953)	(1,953)	7,904	
019579-AA-9 02156L-AA-9	ALLIED UNIVERSAL HOLDCO LLCALTICE FRANCE SA	C	06/05/2023	. FORT WASHINGTON	09/08/2023	. FORT WASHINGTON	200,000		169,422			1,436						986 (17,137)		
030981-AM-6	AMERIGAS PARTNERS LP		05/22/2023	. FORT WASHINGTON	09/12/2023	FORT WASHINGTON	344,000		346,580	344,000										
031652-BK-5	AMKOR TECHNOLOGY INC		03/28/2023	FORT WASHINGTON	09/08/2023	FORT WASHINGTON	319,000		316,946	318,252		87		87			(1,306)	(1,306)	20,229	
05366D-AA-6	AVIATION CAPITAL GROUP LLC		07/06/2023	. FORT WASHINGTON	09/08/2023	. FORT WASHINGTON	368,000		362,325	364,686		96		96			(2,361)	(2,361)		
07317Q-AJ-4	BAYTEX ENERGY CORP	Α	04/20/2023	. FORT WASHINGTON	09/07/2023	. FORT WASHINGTON	385,000	380,735	389,585	380,909		174		174			8,676	8,676	12, 181	
080555-AF-2	BELO CORP		05/26/2023	. FORT WASHINGTON	09/08/2023	. FORT WASHINGTON	457,000		443,400	433, 114		1,805		1,805			10,286	10,286	16,290	
093645-AJ-8	BLOCK COMMUNICATIONS INC		05/15/2023	. FORT WASHINGTON	09/07/2023	. FORT WASHINGTON	235,000		195,661	205,830		2,355					(10,169)	(10,169)	7,948	
095796-AE-8	BLUE RACER MIDSTREAM LLC		03/03/2023	. FORT WASHINGTON	09/07/2023	FORT WASHINGTON	180,000		176,674	176,982		522		522			(308)	(308)	7,818	
09624H-AA-7	BLUELINX HOLDINGS INC		05/17/2023	FORT WASHINGTON	09/07/2023	FORT WASHINGTON	419,000		373,748	354,471		2,511		2,511			19,277	19,277	14,851	
09951L-AC-7 1248EP-CT-8	BOOZ ALLEN HAMILTON INC		08/01/2023	. FORT WASHINGTON	09/07/2023	FORT WASHINGTON	229,000		228,089	226,828		1/		1/				1,261 (4.804)		
1248EP-C1-8 12657N-AA-8	CQP HOLDINGS LLC		01/30/2023	. FORT WASHINGTON	09/07/2023	FORT WASHINGTON	211,000		206, 196	211,000		1 460		1 460			(4,804)	(4,804)	10 . 198	
12769G-AB-6	CAESARS ENTERTAINMENT INC		02/28/2023	FORT WASHINGTON	01/24/2023	FORT WASHINGTON	42,000					1,409		1,409			263	263	10, 198	2,941
13123X-BD-3	CALLON PETROLEUM CO		02/10/2023	FORT WASHINGTON	08/07/2023	FORT WASHINGTON	208,000		206,988			4n		4∩			(535)	(535)		2,391
14315P-AG-0	CARMX 2019-3 C - ABS		02/02/2023	. MITSUBISHI UFJ SECURITIES	09/15/2023	Paydown	2, 125,000	2,087,979	2,125,000			37,021		37,021						
14315P-AH-8	CARMX 2019-3 D - ABS		01/20/2023	. J P MORGAN SECURITIES	09/15/2023	Paydown	974,000	951,819	974,000	974,000		22,181		22,181					18,506	
143658-BG-6	CARNIVAL CORP		01/19/2023	. FORT WASHINGTON	06/28/2023	FORT WASHINGTON	147,000	152,880	154,534			(748)		(748)			2,402	2,402	14, 106	
143658-BL-5	CARNIVAL CORP		06/28/2023	. FORT WASHINGTON	09/08/2023	. FORT WASHINGTON	506,000	481,031	499,776	484, 254				3,223			15,522	15,522	20,470	7,577
143658-BN-1	CARNIVAL CORP		05/22/2023	. FORT WASHINGTON	09/08/2023		206,000		190 , 190	178, 146		2,016		2,016			12,043	12,043	6,284	
15089Q-AY-0	CELANESE US HOLDINGS LLC		08/10/2023	Various	09/13/2023	FORT WASHINGTON	368.000	368.857	364.979	368.840	L	(16)	l	(16)	l		(3.861)	(3.861)	1.438	I

						II Long-Term Bond	s and Stocks	ACQUIRED	During Yea	ar and Fully										
1	2	3	4	5	6	7	8	9	10	11		hange in Boo	ok/Adjusted C	arrying Value	е	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	_	Acquired	Name of Vendor	Disposai	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
		eigii					(/				(Decrease)	Accietion	Recognized	13 - 14)	value	Disposai				Dividends
	CIVITAS RESOURCES INC		06/22/2023	. FORT WASHINGTON	09/13/2023	FORT WASHINGTON	330,000	330 , 139	339,521			(5)		(5)			9,386	9,386	5,835	
184496-AQ-0	CLEAN HARBORS INC		01/18/2023	. FORT WASHINGTON	02/22/2023		210,000	212,864	212,248	212,853	•••••	(11)		(11)			(605)	(605)	647	
20848V-AA-3	CONSENSUS CLOUD SOLUTIONS INC		06/22/2023	. FORT WASHINGTON	09/06/2023	. FORT WASHINGTON	162,000	148,635	150,824	149,370		735		735			1,454	1,454	3,861	1,902
22207A-AA-0	COTY INC		07/19/2023	FORT WASHINGTON	09/08/2023	. FORT WASHINGTON	115,000	115,000	114,777	115,000							(223)	(223)	974	
251526-CS-6	DEUTSCHE BANK AG		01/10/2023	FORT WASHINGTON	03/14/2023	. FORT WASHINGTON	210,000	210,000	212,205	210,000							2,205	2,205	2,274	
25470M-AG-4	DISH NETWORK CORP		01/17/2023	FORT WASHINGTON	09/07/2023	. FORT WASHINGTON	126,000	128,520	127,222	128,303		(217)		(217)			(1,081)	(1,081)	12, 173	2,920
25470X-AY-1	DISH DBS CORP		02/13/2023	. FORT WASHINGTON	07/28/2023	. FORT WASHINGTON	173,000	140,779	109,855	144,375							(34,520)	(34,520)	7,821	1,639
26885B-AK-6	EQM MIDSTREAM PARTNERS LP		06/12/2023	. FORT WASHINGTON	09/08/2023	. FORT WASHINGTON	275,000	249,280	247,808	250,272		992		992			(2,464)	(2,464)		5,053
29103C-AA-6	EMERALD DEBT MERGER SUB LLC		05/04/2023	. FORT WASHINGTON	09/06/2023	. FORT WASHINGTON	422,000	422,000	411,851	422,000							(10,149)	(10,149)		
345397-WW-9	FORD MOTOR CREDIT COMPANY LLC		03/15/2023	. FORT WASHINGTON	09/07/2023	. FORT WASHINGTON	308,000	294,525	298,822	298,798		4,273		4,273			24	24	5,737	282
34960P-AB-7	FORTRESS TRANSPORTATION		05/23/2023	. FORT WASHINGTON	09/07/2023	. FORT WASHINGTON	184,000	180,550	181, 185	180,970		420		420			215	215	5,316	1,794
34960P-AD-3	FORTRESS TRANSPORTATION		02/24/2023	. FORT WASHINGTON	09/07/2023	. FORT WASHINGTON	100,000		91,964	89,611		986		986				2,353	4,736	1,788
34965K-AA-5	FORTREA HOLDINGS INC		08/17/2023	. FORT WASHINGTON	09/13/2023	. FORT WASHINGTON	207,000	205,045	201,401	205,064		19		19			(3,663)	(3,663)		1,265
364760-AP-3	GAP INC		08/25/2023	FORT WASHINGTON	09/08/2023	FORT WASHINGTON	224.000	166,828	170,247	167 . 101		273		273				3, 146	3,631	3,338
364760-AQ-1	GAP INC		06/07/2023	FORT WASHINGTON	09/06/2023	FORT WASHINGTON	116,000	82,043	84,286	82,752		709		709				1,534	1,960	849
37185L-AN-2	GENESIS ENERGY LP		01/19/2023	FORT WASHINGTON	09/07/2023	FORT WASHINGTON	294,000	294,525	291, 178	294,530		5		5			(3,353)	(3,353)	16,380	
380355-AD-9	GOEASY LTD	Α	05/17/2023	FORT WASHINGTON	09/07/2023	FORT WASHINGTON	355,000	341,309	349,881								5,340	5,340	14,841	7, 191
389284-AA-8	GRAY TELEVISION INC		07/25/2023	FORT WASHINGTON	09/08/2023	FORT WASHINGTON	286,000	244,549	241,584	246,302		1.754		1.754			(4,718)	(4,718)	6,507	2,659
410345-AL-6	HANESBRANDS INC		06/06/2023	FORT WASHINGTON	09/07/2023	FORT WASHINGTON	384.000	353.371	357 . 197	357.512		4 . 142		4 142			(316)	(316)		4,096
418751-AB-9	HAT HOLDINGS I LLC		05/16/2023	FORT WASHINGTON	09/07/2023	FORT WASHINGTON	707,000	689,310	693,708	692,901		3,591					807	807	28,004	
418751-AD-5	HAT HOLDINGS LILC		08/29/2023	FORT WASHINGTON	09/07/2023	FORT WASHINGTON	461.000	369,343	363.153			410		/110			(6.600)	(6.600)		581
432891-AK-5	HILTON DOMESTIC OPERATING COMP		03/15/2023	FORT WASHINGTON	04/26/2023	FORT WASHINGTON	195,000	185,749	191,831			248		2/0			5,834	5,834	5,466	4,328
435765-AJ-1	HOLLY ENERGY PARTNERS LP		08/21/2023	FORT WASHINGTON	09/07/2023	FORT WASHINGTON		55,440	55,744	55,449				240			294	294	1.448	
44267D-AD-9	HOWARD HUGHES CORP		03/13/2023	FORT WASHINGTON	04/18/2023	FORT WASHINGTON	89.000	79,415	80.400			141		141			844	844		585
44891V-AE-1	HALST 2021-B B - ABS		07/13/2023	TORONTO DOMINION	12/15/2023	Pavdown	8,970,000	8,769,577	8,970,000	8,970,000		200 . 423		200.423			044	044	1,036	309
44984W-AH-0	INEOS FINANCE PLC	C	02/09/2023	FORT WASHINGTON	09/07/2023	FORT WASHINGTON	400.000	399.000	377.120			147		147			(22.027)	(22.027)	15,375	
451102-BW-6	ICAHN ENTERPRISES LP	0	06/07/2023	FORT WASHINGTON	09/07/2023	FORT WASHINGTON	112,000	106,931	108, 106			992					183	183	2,601	1,241
45258L-AA-5	IMOLA MERGER CORP		06/06/2023	FORT WASHINGTON	09/07/2023	FORT WASHINGTON	87.000	76, 192	75,733			386		386			(845)	(845)	1.332	264
45344L-AA-1	CRESCENT ENERGY FINANCE LLC		01/24/2023	FORT WASHINGTON	08/02/2023	FORT WASHINGTON	67,000	64,922	65,744	65,231		308		308			513	513		
45344L-AC-7	CRESCENT ENERGY FINANCE LLC		08/02/2023	FORT WASHINGTON	09/02/2023	FORT WASHINGTON	405.000	410,216	414.072					308				3,937		
47077W-AA-6	JANE STREET GROUP LLC		01/06/2023	FORT WASHINGTON	09/08/2023	FORT WASHINGTON	140,000	122,500						1 402			(1,703)	(1,703)	5, 198	
47077W-AA-6 475795-AC-4	JELD-WEN INC		01/06/2023	FORT WASHINGTON	09/08/2023	Verious		122,500						1,402			(1,703)	(1,703)	5, 198	
				FORT WASHINGTON		FORT WACHINGTON	. ,					1,225		1,225				. , .	9,64/	5,009
498894-AA-2	KNIFE RIVER HOLDING CO		04/11/2023	. FORT WASHINGTON	04/11/2023	FORT WASHINGTON	85,000	85,000	86,063	85,000									4 000	
53219L-AV-1	LIFEPOINT HEALTH INC		07/31/2023	. FORT WASHINGTON	09/07/2023	FORT WASHINGTON	229,000	229,000	223,584	229,000				847			(5,416)	(5,416)		4 075
536797-AE-3 55300R-AA-9	LITHIA MOTORS INC		01/31/2023	FORT WASHINGTON	06/15/2023	FORT WASHINGTON	180,000	167,625	167,013								(1,460)	(1,460)		1,075
55300R-AA-9 55300R-AG-6	MGM CHINA HOLDINGS LID	C	04/20/2023	FORT WASHINGTON	09/07/2023	. FORT WASHINGTON		316,400	315,363			1,286 548		1,286			(2,323)	(2,323)	14,142	7,597 4,671
55916A-AA-2	MICHAELS COMPANIES INC	·····	06/08/2023	FORT WASHINGTON	09/07/2023	FORT WASHINGTON	165.000	132.411						1.341			(1,606)	(1,606)		931
57665R-AN-6	MATCH GROUP HOLDINGS II LLC		02/15/2023	FORT WASHINGTON	06/01/2023	FORT WASHINGTON	386,000	352,555	353,353								(841)	(841)		
57763R-AB-3	MAUSER PACKAGING SOLUTIONS		06/07/2023	. FORT WASHINGTON	06/01/2023	FORT WASHINGTON	345,000	352,555	333,353			1,639		1,639			(841)	(841)	15,924	
							· ·		,.			/9		/9			, . ,	(- , - ,		
59565J-AA-9	MIDAS OPCO HOLDINGS LLC		07/26/2023	. FORT WASHINGTON	09/07/2023	FORT WASHINGTON	37,000	31,728	31,420	31,811		84		84			(391)	(391)	1, 191	942
626738-AD-0	MURPHY OIL USA INC		03/14/2023	. FURI WASHINGTON	06/07/2023	. FORT WASHINGTON	90,000	86 , 175	88,502			196		196					3,066	1,898
629377-CE-0	NRG ENERGY INC		02/24/2023	FORT WASHINGTON	04/13/2023	. FORT WASHINGTON	294,000	276,990	286,088	277,391		401		401			8,697		4, 176	1,878
629377-CT-7	NRG ENERGY INC		03/02/2023	. FORT WASHINGTON	04/11/2023	. FORT WASHINGTON	211,000	208,360	219,440	208,379		18		18			11,061	11,061		
63938C-AK-4	NAVIENT CORP		04/14/2023	FORT WASHINGTON	09/06/2023	. FORT WASHINGTON	239,000	213,308	215,459	215,535		2,227		2,227			(76)	(76)	5,743	1,095
651229-BB-1	NEWELL BRANDS INC		06/07/2023	. FORT WASHINGTON	09/07/2023	. FORT WASHINGTON	225,000	215,658	217,643	216,815		1 , 157		1, 157			828	828		225
65336Y-AN-3	NEXSTAR MEDIA INC		08/16/2023	. FORT WASHINGTON	09/08/2023	. FORT WASHINGTON	207,000	179,055	174,335	179, 359		304		304			(5,024)	(5,024)	3,578	2,922
65480C-AD-7	NISSAN MOTOR ACCEPTANCE		03/07/2023	. FORT WASHINGTON	09/07/2023	. FORT WASHINGTON	225,000	178,425	183,015	181,997		3,572		3,572			1,018	1,018	5,451	2,664
65505P-AA-5	NOBLE FINANCE 2 LLC	1	04/05/2023	FORT WASHINGTON	09/07/2023	FORT WASHINGTON	259.000	260 .070	266 . 148	260 .021		(49)	l	(49)	ı		6. 127	6. 127	8.230	

SCHEDULE D - PART 5

			Sr	nowing All	I Long-Term Bonds	s and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3 4	5	6	7	8	9	10	11	С	hange in Bo	ok/Adjusted C	arrying Value	е	17	18	19	20	21
										12	13	14	15	16					
														Total					
												Current	Total	Foreign					
						Par Value						Year's	Change in	Exchange				Interest	
						(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
						or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP						Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For- Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign Acquire	d Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
682695-AA-9	ONEMAIN FINANCE CORP	06/20/20		09/07/2023 .	FORT WASHINGTON	321,000	321,000	321,305	321,000							305	305	6,340	
69073T-AU-7	. OWENS-BROCKWAY GLASS CONTAINER	05/12/20	3 . FORT WASHINGTON	06/08/2023 .	FORT WASHINGTON	135,000	135,000	137,700	135,000							2,700	2,700	462	
69354N-AC-0	PRA GROUP INC	08/08/20	3 . FORT WASHINGTON	09/07/2023 .	FORT WASHINGTON	483,000	472,042	472,954	472,905		862		862			49	49	27,023	15,254
69354N-AE-6	PRA GROUP INC	01/23/20	3 . FORT WASHINGTON	09/07/2023 .	FORT WASHINGTON	90,000	90,000 .	82,101	90,000							(7,899)	(7,899)		
70052L-AB-9	. PARK INTERMEDIATE HOLDINGS LLC	02/01/20	3 . FORT WASHINGTON	06/01/2023 .	FORT WASHINGTON	376,000	348,740 .	345,595	350, 104		1,364		1,364			(4,509)	(4,509)	14,632	7,219
72147K-AK-4	. PILGRIMS PRIDE CORP	04/04/20	3 . FORT WASHINGTON	09/13/2023 .	FORT WASHINGTON	452,000	449,143	437,902			149		149			(11,390)	(11,390)	11,457	
730481-AJ-7	. J B POINDEXTER & CO INC	06/01/20		09/07/2023 .	FORT WASHINGTON	101,000	97,086 .	98,066	97,425		339		339			641	641	2,918	
740212-AL-9	PRECISION DRILLING CORP	A 06/22/20		09/07/2023 .	FORT WASHINGTON	99,000	98,010 .	98,190	98,091	·····	81		81			99	99	4,624	3, 155
743815-AE-2	MODIVCARE INC	05/23/20		09/07/2023 .	FORT WASHINGTON	84,000	79,541	78,863			492		492			(1,170)	(1,170)		137
749571-AF-2	RHP HOTEL PROPERTIES LP	03/28/20		09/07/2023 .	FORT WASHINGTON	244,000	224,760	225,236	226,506		1,746		1,746			(1,270)	(1,270)	10,495	5,039
749571-AJ-4	RHP HOTEL PROPERTIES LP	06/07/20		09/07/2023 .	FORT WASHINGTON	46,000	46,000 .	45,973								(27)	(27)	732	
758750-AE-3	. REGAL REXNORD CORP	01/09/20		03/22/2023 .	FORT WASHINGTON	294,000	293,75042.000	291,414	293,759		9		9			(2,345)	(2,345)	2,913	
76774L-AB-3 . 76774L-AC-1 .	RITCHIE BROS HOLDINGS INC	03/01/20		03/02/2023 .	FORT WASHINGTON	42,000	42,000									420			
775631-AD-6 .	ROLLER BEARING COMPANY	07/21/20		09/08/2023 .	FORT WASHINGTON	281.000	251.495	248.469	252.026		F21		531			(3.557)	(3.557)	5.020	
780153-BJ-0	ROYAL CARIBBEAN CRUISES LTD	05/15/20		09/06/2023 .	FORT WASHINGTON	112.000	105,980	106.854			512		512			362	362		
780153-BT-8 .	ROYAL CARIBBEAN CRUISES LTD	02/08/20		09/07/2023 .	FORT WASHINGTON	10.000	10.000	10.,034								72	72	419	1,002
78397K-AA-0 .	SEG HOLDING LLC	08/16/20		09/07/2023 .	FORT WASHINGTON	237.000	225.746	232.307			760		760			5.801	5.801	9.878	3,834
80007R-AL-9 .	SANDS CHINA LTD	C 07/24/20		09/06/2023 .	FORT WASHINGTON	204,000	181,560	178,806	181,874		314		314			(3,068)	(3,068)		
81104P-AA-7 .	E W SCRIPPS CO	09/01/20	3 . FORT WASHINGTON	09/13/2023 .	FORT WASHINGTON	380,000	300,917	306,653	303,557		2,640		2,640				3,095		3,411
81180W-BH-3 .	. SEAGATE HDD CAYMAN	C 05/24/20		09/08/2023 .	FORT WASHINGTON	254,000	256,392	264,922	256,318		(74		(74))				5,937	
812127-AA-6 .	. SEALED AIR CORP	01/17/20		01/18/2023 .	FORT WASHINGTON	42,000	42,000	42,287	42,000							287	287		
82873M-AA-1 .	. SIMMONS FOODS INC	08/16/20		09/07/2023 .	FORT WASHINGTON	68,000	54,373	56,061	54,497		124		124				1,564		
82967N-BJ-6	. SIRIUS XM RADIO INC	08/01/20		09/07/2023 .	FORT WASHINGTON	630,000	543,507	540,055	546 , 194		2,687		2,687			(6,139)	(6, 139)	12,400	
82967N-BL-1	SIRIUS XM RADIO INC	03/27/20		07/10/2023 .	FORT WASHINGTON	792,000	699,739 .	707,675	705, 135		5,396		5,396			2,540	2,540	9,510	3,993
838518-AA-6 .	SOUTH JERSEY INDUSTRIES INC	07/14/20		09/06/2023 .	FORT WASHINGTON	734,000	588,777	560,042	594,438		5,661		5,661		•••••	(34,396)	(34,396)	27,462	
84779M-AA-2 85172F-AM-1	. SPEEDWAY MOTORSPORTS LLC	03/16/20		09/13/2023 .	FORT WASHINGTON	274,000	253,10888.302	250,737	255,041		1,933				•••••	(4,303)	(4,303)		5, 157
85205T-AL-4	SPIRIT AEROSYSTEMS INC	03/30/20		09/07/2023 .	FORT WASHINGTON	170,000	169,575	167,450			/83					(2,212)	(2,212)	10,606	
86745G-AF-0 .	SUNNOVA ENERGY CORP	08/03/20		08/11/2023 .	FORT WASHINGTON	574,000	503,013	505,413	509,973							(2,212)	(2,212)	18,215	
87422V-AK-4	TALEN ENERGY SUPPLY LLC	06/07/20		09/06/2023 .	FORT WASHINGTON	517.000	526.965	532.706	526.686		(279		(279)			(4,560)	(4,360)	14,740	
88033G-DK-3	TENET HEALTHCARE CORP	06/06/20		09/07/2023 .	FORT WASHINGTON	373.000	356,681	353.906	357,383		701		701	,		(3.476)	(3.476)	10, 154	
88033G-DS-6	TENET HEALTHCARE CORP	03/30/20		09/07/2023 .	FORT WASHINGTON	274,000	269,205	267,536	269,726		521		521			(2, 189)	(2, 189)	10,465	
88104L-AG-8 .	. TERRAFORM POWER OPERATING LLC	03/01/20		09/07/2023 .	FORT WASHINGTON	90,000	78,168	77,288			724		724			(1,605)	(1,605)		570
893647-BE-6 .	TRANSDIGM INC	03/28/20	3 . FORT WASHINGTON	09/07/2023 .	FORT WASHINGTON	286,000	283,498	282,339	283,855		358		358			(1,516)	(1,516)		
893830-BX-6 .	TRANSOCEAN INC	C01/17/20		04/18/2023 .	FORT WASHINGTON	42,000	42,000 .	42,850	42,000							850	850	817	
896522-AJ-8	TRINITY INDUSTRIES INC	08/02/20		09/08/2023 .	FORT WASHINGTON	388,000	391,300	395,644	391,246		(54		(54)			4,398	4,398	6,014	1,208
90346W-AA-1 .	. AMERICAN AIRLINES 2013-1	04/12/20		09/07/2023 .	Various	250,765		236,847	237,599		2,659					(751)	(751)	7,908	
911365-BF-0 .	. UNITED RENTALS	03/16/20		08/11/2023 .	FORT WASHINGTON	321,000	314,580 .	314,639	315, 164		584		584			(525)	(525)		
914906-AY-8	. UNIVISION COMMUNICATIONS INC	07/24/20		08/16/2023 .	FORT WASHINGTON	184,000	184,000	184,000	184,000	·····								450	
91838P-AA-9	VT TOPCO INC	08/03/20		09/07/2023 .	FORT WASHINGTON	115,000	115,000 .	115,000	115,000									842	
92328M-AE-3	VENTURE GLOBAL CALCASIEU	01/10/20		09/06/2023 .	FORT WASHINGTON	210,000	210,000	203,263	210,000		440 400		440 400			(6,737)	(6,737)		
98162R-AF-5 98162R-AG-3	. WOART 2019-C B - ABS	03/13/20		10/16/2023 . 10/16/2023 .	Paydown	5,500,000 8,100,000	5,389,570	5,500,000	5,500,000 7,981,586		110,430		110,430			118 . 414	440 444	70,583	
98162H-AG-3 98163B-AE-2	. WOAHT 2019-C C - ABS	03/06/20		10/16/2023 . 11/15/2023 .	Call @ 100.00	2.579.000	7,935,4692.535.479	8,100,000	2,579,000							118,414	118,414		
98 163B-AE-2 98 163B-AF-9	WOSAT 2019-A C - ABS	03/02/20		11/15/2023 .	Paydown		2,535,479	2,5/9,000	2,5/9,000										
98313R-AC-0	WYNN MACAU LTD	C 01/23/20		09/06/2023 .	FORT WASHINGTON		327,311	2, 100,000								(2,566)	(2,566)	42,075	
98372M-AA-3	XHR LP	02/10/20		09/07/2023 .	FORT WASHINGTON	174.000	172,436	171,773	172,798		362		362			(1,025)	(1,025)		5,048
98372M-AC-9	XHR LP	01/19/20			FORT WASHINGTON	84,000	73,315	72,674	74, 187		872		872			(1,513)	(1,513)		
98421M-AA-4 .		06/06/20			FORT WASHINGTON	163.000	154.324	154.759	155,301	1 "	977		977	1	· [(542)	(542)	4.664	

				S	Showing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		ie	17	18	19	20	21
											12	13	14	15	16					ı
															Total					i
													Current	Total	Foreign					i
							Par Value						Year's	Change in	Exchange				Interest	i
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-			Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
-	ZF NORTH AMERICA CAPITAL INC		04/04/2023	. FORT WASHINGTON		FORT WASHINGTON	150,000	149,532	147,902	149,565		33		33			(1,663)	(1,663)	4,211	
	ZF NORTH AMERICA CAPITAL INC		04/04/2023	. FORT WASHINGTON	09/06/2023	FORT WASHINGTON	150,000	149,390	150 , 143	149,417		28		28			725	725	4,275	
	99. Subtotal - Bonds - Industrial ar	nd Mis		1	_	T	59,414,765	57,071,574	57,736,314	57,684,391		612,817		612,817			51,923	51,923	1,212,261	303,279
020002-BB-6	ALLSTATE CORP		04/20/2023	. FORT WASHINGTON		FORT WASHINGTON	271,000	264,903	267,233	264,958		55		55			2,275	2,275	9,532	2,987
976657-AH-9	WEC ENERGY GROUP INC		05/04/2023	. FORT WASHINGTON	09/07/2023	FORT WASHINGTON	308,000	244,860	278,632	244,906		46		46			33,726	33,726	12,951	4,894
	99. Subtotal - Bonds - Hybrid Secu	ırities	1				579,000	509,763	545,865	509,864		102		102			36,001	36,001	22,483	7,881
	98. Total - Bonds						374,693,765	360,613,711	361,232,149	361,227,294		613,583		613,583			4,855	4,855	3,338,002	2,402,648
	98. Total - Preferred Stocks	1		T		T									1					
03064D-10-8	AMERICOLD REALTY ORD		08/10/2023	. CITIGROUP GLOBAL MARKETS	12/05/2023		5,201.000	164,040	148, 147	164,040							(15,892)	(15,892)	1,144	 I
10576N-10-2	BRAZE CL A ORD		12/05/2023	. TRANSFER	12/06/2023		19, 193.000	1,080,566	1,101,855	1,080,566							21,289	21,289		 I
191216-10-0 20030N-10-1	COCA-COLA ORD		03/01/2023	MERRILL LYNCH	12/26/2023	MERRILL LYNCH	411.000	24,142	22,969	24, 142							(1,173)	(1, 173) 86, 461		 I
216648-40-2	COOPER ORD		06/23/2023		09/28/2023		20,482.000		896,719									(1.504)	17,413	 I
235851-10-2	DANAHER ORD		07/13/2023	. Various	10/02/2023	Various	2.732.000	681.432	675.952	681.432							(1,504)	(1,504)	1.121	 I
253868-10-3	DIGITAL REALTY REIT ORD		02/17/2023	Various	08/09/2023	Various	2,732.000	260,561	274.581	260.561							14.020	14.020	4.882	I
281020-10-7	EDISON INTERNATIONAL ORD		02/17/2023	MORGAN STANLEY	12/12/2023	Various	18.000.000	1.208.266	1.208.412	1.208.266							145	14,020	39.825	I
294429-10-5	EQUIFAX ORD		07/13/2023	Various	09/28/2023	MERRILL LYNCH	214.000	47.030	38.916	47.030							(8.114)	(8. 114)	191	I
30225T-10-2	EXTRA SPACE STORAGE REIT ORD		04/03/2023	Various	04/25/2023		1.848.000	284,356	282,309	284.356							(2,047)	(2,047)	543	I
461202-10-3	INTUIT ORD		07/13/2023	BTIG LLC		MERRILL LYNCH	62.000	29,841	31,352	29,841										
46120E-60-2	INTUITIVE SURGICAL ORD		07/17/2023	Various	09/28/2023	MERRILL LYNCH	89.000	30,526	26,228	30,526							(4,298)	(4,298)		
46284V-10-1	IRON MOUNTAIN ORD		05/03/2023	Various	08/15/2023	Various		272,239	303,959	272,239							31,720	31,720	4,031	
58463J-30-4	MEDICAL PROPERTIES REIT ORD		06/27/2023	. Various	11/03/2023	Various	36,233.000	325,393	232,333	325,393							(93,059)	(93,059)	10,653	
59156R-10-8	METLIFE ORD		02/17/2023	. MORGAN STANLEY	05/10/2023	. Various	16,800.000	1,213,546	906,840	1,213,546							(306,706)	(306,706)	4,425	
59522J-10-3	MID AMERICA APT COMMUNITI REIT		02/01/2023	. Various	11/30/2023		2,519.000	404,810	308,533	404,810							(96,278)	(96,278)	10,580	
64110Y-10-8	NET LEASE OFFICE PROPERTIES		11/01/2023	. Various	11/14/2023	. Various	643.860	11,010	6,960	11,010							(4,049)	(4,049)		
654106-10-3	NIKE CL B ORD		04/27/2023	. MERRILL LYNCH	08/09/2023	Various	154.000	18,982	16,646	18,982							(2,336)	(2,336)	52	
78410G-10-4	SBA COMMUNICATIONS		02/06/2023	. Various	12/28/2023	Various	1,504.000	454,500	368,071	454,500							(86,430)	(86,430)	4,859	
870430-10-8	SWEETGREEN CL A ORD		12/15/2023	. TRANSFER		. BANK OF AMERICA ML	55, 204.000	663,706	674,843	663,706							11, 138	11, 138		
91324P-10-2	UNITEDHEALTH GRP ORD		06/09/2023	. Various	09/28/2023		107.000	52,953	54,831	52,953								1,877	477	 I
922475-10-8 92338C-10-3	VEEVA SYSTEMS ORD		06/29/2023	. CORPORATE ACTION	10/24/2023	MERRILL LYNCH		21,065	23, 181	21,065								2, 116		 I
92338C-10-3 92343E-10-2	VERISIGN ORD		10/02/2023	Various	10/24/2023	. Warious			100, 195								(1.331)			 I
92826C-83-9	VISA CL. A ORD		06/09/2023	Various	09/28/2023		532.000	119.682	122.896	119.682								3.214	421	 I
94106B-10-1	WASTE CONNECTIONS ORD	Α	07/26/2023	Various	09/28/2023	. MERRILL LYNCH		19,727	18,934	19,727							(792)	(792)	26	
98978V-10-3	ZOETIS CL A ORD		04/27/2023	. CITIGROUP GLOBAL MARKET	09/28/2023	MERRILL LYNCH	81.000	13,913	14, 152	13,913							238	238	30	
H8088L-10-3	SPORTRADAR GROUP CL A ORD	C	08/18/2023	TRANSFER	08/21/2023	BANK OF AMERICA ML	22,858.000	323,669	299,933	323,669							(23,736)	(23,736)	(15)	
N3167Y-10-3	FERRARI ORD	C	03/20/2023	. CITIGROUP GLOBAL MARKET		CIBC WORLD MARKETS	98.000	25,772	30 , 108	25,772							4,337	4,337	143	
	99. Subtotal - Common Stocks - In	ndustr					1	8,704,522	8,241,485	8,704,522			ļ		_		(463,037)	(463,037)	101,369	
	FHLB Des Moines - Activity Stk	ļ	12/15/2023			. Various	46,000.000	4,600,000	4,600,000	4,600,000									164,212	
	9. Subtotal - Common Stocks - In	ndustr				1	ı	4,600,000	4,600,000	4,600,000					_				164,212	
46143U-75-7	SECURIAN AM EQ STAB INST		02/21/2023	. Various	02/22/2023		344,430.730	2,646,847	2,647,122	2,646,847							276	276	(5)	
46143U-77-3	SECURIAN AM BAL STA INST		02/21/2023	. Various	02/22/2023	Various	983, 148.530	10,693,707	10,694,788	10,693,707							1,081	1,081	(5)	
	99. Subtotal - Common Stocks - M	<u>lutual</u>	Funds - Do	esignations Not Assigned b	by the SVO			13,340,553	13,341,910	13,340,553					_		1,357	1,357	(10)	
	98. Total - Common Stocks							26,645,076	26,183,396	26,645,076					1	1	(461,680)	(461,680)	265,571	
	99. Total - Preferred and Common	Stoc	ks					26,645,076	26, 183, 396	26,645,076					1		(461,680)	(461,680)	265,571	
600999999	99 - Totals							387,258,787	387,415,545	387,872,370		613,583		613,583	1		(456,825)	(456,825)	3,603,573	2,402,648

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

	vaic	adion of onard	o or caporaiai	y, Controlled of	, annuaced eeing	oarnoo				
1	2	3	4	5	6	7	8	9	Stock of	
									Company	Owned by
									Insurer on Sta	
	Description,						Total Amount of		10	11
	Name of Subsidiary		NAIC		NAIC		Goodwill Included in		10	
CUSIP	Name of Subsidiary, Controlled			ID	_	Dook/Adjusted		Nonadmittad	Niconala	0/ - f
	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	referred Stocks								XXX	XXX
60367@-10-9	Securian Life Insurance Company		93742	41-1412669	8B1	513,455,747				
1299999. Subtotal	I - Common Stock - U.S. Life Insurer					513,455,747			XXX	XXX
67221*-10-2	Oakleaf			41-1412668	8BIII	10,153		10,153		
1799999. Subtotal	I - Common Stock - Other Affiliates					10,153		10,153	XXX	XXX
1899999. Total Co	ommon Stocks					513,465,900		10,153	XXX	XXX
							•••••			•••••
1999999 - Totals						513,465,900		10, 153	XXX	XXX

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

SCHEDULE DA - PART 1

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

1	Code	es	4	5	6	7 All SHORT-			usted Carrying		12	13			Intere	est			20
	2	3					8	9	10	_11			14	15	16	17	18	19	
						Book/	Unrealized	Current Year's	Current Year's Other- Than-	Total Foreign Exchange Change in Book/			Amount Due and Accrued Dec. 31 of Current Year	Non-				Amount	
		_				Adjusted	Valuation	(Amor-	Temporary	Adjusted			on Bond	Admitted		Effective		Received	Paid for
Description	Codo	For-	Date	Name of Vander	Maturity Date	Carrying	Increase/	tization)/	Impairment	Carrying	Par Value	Astual Cost	Not	Due and	Rate	Rate	When	During	Accrued
Description 01099999999. Total - U.S. Government		eign	Acquired	Name of Vendor	Date	Value	(Decrease)	Accretion	Recognized	Value	Pai value	Actual Cost	in Default	Accrued	of XXX	XXX	Paid XXX	Year	Interest
0309999999. Total - All Other Government		do													XXX	XXX	XXX		
0509999999. Total - U.S. States. Territ			esione Rono	de											XXX	XXX	XXX		
0709999999. Total - U.S. Political Subo			3310113 130110	us											XXX	XXX	XXX		
0909999999. Total - U.S. Special Reve															XXX	XXX	XXX		
DISCOVER BANK			. 12/01/2023 .	KEYBANC CAPITAL MARKETS	09/12/2024 .	9,721,051		29,351			10,000,000	9,691,700	74, 181		2.450	6.619	MS		56,486
1019999999. Subtotal - Bonds - Industr	rial and M	/liscella	neous (Una	ffiliated) - Issuer Obligations	"	9,721,051		29,351			10,000,000	9,691,700	74, 181		XXX	XXX	XXX		56,486
1109999999. Total - Industrial and Misc	cellaneou	ıs (Unat	ffiliated) Bor	nds		9,721,051		29,351			10,000,000	9,691,700	74, 181		XXX	XXX	XXX		56,486
1309999999. Total - Hybrid Securities															XXX	XXX	XXX		
1509999999. Total - Parent, Subsidiari			Bonds												XXX	XXX	XXX		
1909999999. Subtotal - Unaffiliated Ba		3													XXX	XXX	XXX		ļ
2419999999. Total - Issuer Obligations						9,721,051		29,351			10,000,000	9,691,700	74, 181		XXX	XXX	XXX		56,486
2429999999. Total - Residential Mortga	. J														XXX	XXX	XXX		ļ
2439999999. Total - Commercial Morto 2449999999. Total - Other Loan-Backe	J- J														XXX	XXX	XXX		ļ
24499999999999999999999999999999999999		ructure	u securiles						-						XXX	XXX	XXX		\vdash
2469999999. Total - Affiliated Bank Loa								1							XXX	XXX	XXX		
2479999999. Total - Unaffiliated Bank I															XXX	XXX	XXX		
2509999999. Total Bonds						9.721.051		29.351			10.000.000	9,691,700	74.181		XXX	XXX	XXX		56.486
7109999999. Total - Parent, Subsidiario	es and Af	ffiliates				3,121,001		20,001			XXX	3,001,100	71,101		XXX	XXX	XXX		55, 155
7709999999 - Totals						9,721,051		29,351			XXX	9,691,700	74, 181		XXX	XXX	XXX		56,486

1. Line	Book/Adjusted Carrying	Value by NAIC Designati	on Category Footnote:				
Number							
1A	1A\$	1B\$	1C\$	1D\$	1E\$	1F\$	1G\$
1B	2A\$	2B\$9,721,051	2C\$				
1C	3A\$	3B\$	3C\$				
1D	4A\$	4B\$	4C\$				
1E	5A\$	5B\$	5C\$				
1F	6\$						

SCHEDULE DB - PART A - SECTION 1

Description of Item(s) Hedged, Used for Generation Description of Risk(s) Exchange, Counterparty Trade Date of Mahurty Number of Generation Gener	1
Description of ten(s) Perged (Quality of Effectivene at Inceptio and at Year-end (b)
Description of tentrs Hedged, Used for income (a) Used for income (a) Used for income (a) Used for income (b) Hedged, Used for income (a) Used for income (b) Used	Quality of Effectivene at Inceptio and at Year-end (b)
Of Item(e) Hedged, Used for Income Central Description Descripti	Quality of Effectivene at Inceptio and at Year-end (b)
Hedged Used for Schedule Used for Schedule Used for Schedule Used for Schedule Exhibit Risks Risks R	Quality of Effectivene at Inceptio and at Year-end (b)
Used for Income Schedule Filt Hedge Enhibit 5 Equity/ridex Filt Hedge Enhibit 5 Equity/ridex Filt Hedge Enhibit 5 Equity/ridex Filt Hedge Enhibit 5 Equity/ridex Filt Hedge Enhibit 5 Equity/ridex Filt Medge Enhibit 5 Equi	of Reference Entity (b) XXX XXX XXX XXX
Income Ceneration Exchange Contract Carring Contract Carring Contract Carring Contract Carring	Reference and at Year-end (b) XXX
Generation Centrolled Description Centrolled Description Centrolled C	Entity (b) XXX X
DOT9999999-Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No. 108	XXX XXX XXX XXX 0004
October Column	XXX XXX 0004 0004
Basket Ortion Call Ort/18/2024 FUL Hedge Exhibit 5 Equity/Index FUL Hedge Exhibit	0004
10/13/2024 FILL hedge	0004
Basket Option Call Option	0004
Basket Option Call OxforDiam Call OxforDiam Cal	
	0004
Basket Option Call 02/15/2024 FiUL Hedge	
202/15/2024 FIUL Hedge Exhibit 5 Equity/Index Exhibit 5 Equit	
FIUL Hedge	0004
Basket Option Call 03/14/2024 FIUL Hedge Exhibit 5 Equity/Index Basket Option Call 04/18/2024 FIUL Hedge Exhibit 5 Equity/Index Basket Option Call 06/20/2024 FIUL Hedge Exhibit 5 Equity/Inde	0004
Say Control	0004
04/18/2024 FlUL Hedge Exhibit 5 Equity/Index N.A. B4TYDEBGGKMZ0031MB27 04/20/2023 04/18/2024 200,000 .20,000,000 .100,000 .1,237,000 .1,760,619 .523,619 04/18/2024 FlUL Hedge Exhibit 5 Equity/Index Exhibit 5 Equity/Index Sasket Option Call .05/16/2024 FlUL Hedge Exhibit 5 Equity/Index Exhibit 5 Equity/Index .05/18/2023 .04/18/2024 .1,110,000 .100,000	0004
Basket Option Call 04/18/2024 Basket Option Call 05/16/2024 Basket Option Call 05/16/2024 Basket Option Call 05/16/2024 Basket Option Call 05/16/2024 Basket Option Call 05/16/2024 Basket Option Call 05/16/2024 Basket Option Call 05/16/2024 Basket Option Call 05/16/2024 Basket Option Call 06/20/2024 Basket	
04/18/2024 FIUL Hedge	0004
Basket Option Call 05/16/2024	0004
Basket Option Call 06/16/2024	
06/16/2024	0004
Basket Option Call 06/20/2024	0004
Basket Option Call 06/20/2024 FIUL Hedge Exhibit 5 Equity/Index BNP Paribas ROMUNISFPUBMPROBK5P83 .06/15/2023 .06/20/2024	
06/20/2024 FIUL Hedge Exhibit 5 Equity/Index BNP Paribas	0004
Basket Option Call Bank of America,	0004
07/18/2024 FIJI Hedge Fybibit 5 Feguity/Index N A RATYNERSKWIZTORSHIRPZ 07/20/2024 17/1000 17/100 000 1 000 000 1 000 000 1 000 000	
	0004
Basket Option Call Bank of America, Bank of Ame	0004
07/10/2024 101 Hedge Littlet 3 Lightly Floor all 101 Hedge 103-000 100 100 100 100 100 100 100 100 100	
08/15/2024 FIUL Hedge Exhibit 5 Equity/Index Canada ES7 P3U3RHIGC71XBU11 08/17/2023 08/15/2024 100.000	0004
Basket Option Call Royal Bank of Royal Ban	0004
08/15/2024 FIUL Hedge FIUL Hedge Exhibit 5 Equity/Index Canada ES7IP3U3RHIGC71XBU11 .08/17/2023 .08/15/2024 1,020,000	
09/19/2024 FIUL Hedge Exhibit 5 Equity/Index BNP Paribas RONUNISFPUBNPROBK5P83 .09/19/2024	0004
Basket Option Call 09/19/2024	0004
09/19/2024 FIUL Hedge FIUL Hedge Exhibit 5 Equity/Index BNP Paribas ROMUNSFPUBMPR08K5P83 .09/14/2023 .09/19/2024	
10/17/2024 FIUL Hedge Exhibit 5 Equity/Index BNP Paribas RONUNISFPUBNPROBK5P83 10/19/2023 10/17/2024140,00014,000,000	0004
Basket Option Call	0004
10/17/2024	0004
1/1/4/2024	0004
Basket Option Call	
11/14/2024 FIUL Hedge Exhibit 5 Equity/Index BNP Paribas ROMUNISFPUBMPR08KSP83 11/16/2023 11/14/2024	
Basket Option Call Co. International	
12/19/2024 FIUL Hedge Exhibit 5 Equity/Index plc 4PQLHN3JPFGFNF38B653 12/14/2023 12/19/2024 1155,00015,500,000100.000	3337
Basket Option Call Co. International	0004
Basket Option Call Co. International Co. I	
BXIITAC5 Call 158.09	
10/28/2024	0004
BXIITAC5 Call 158.83 10/22/2024	0004

						owing all (Options, (Caps, Floo	<u>rs, Collar</u> s,	Swaps and	Forwards		f Decemb	er 31 of Cu	rrent Year							
1	2	3	4		5	6	7	8	9	10	11 Cumulative	12	13	14	15 16	17	18	19	20	21	22	23
											Prior											1
	Description of Item(s)									Strike	Year(s) Initial Cost	Current Year Initial									Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-					Total	Current	Adjustment		Quality	Effectiveness
	Used for Income	Schedule/	Type(s)				Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted		Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception 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 BXIITAC5 Call 160.28	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Valu	e (Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
10/07/2024	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 10/11/2023	. 10/07/2024	83,766	13,426,013	160.280		383,648		548,362	548,	62164,714						0010
BXIITAC5 Call 160.33 11/04/2024	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 11/08/2023	. 11/04/2024	71,981	11,540,778	160.330		298,723		474,809	474,	09 176,086						0010
BXIITAC5 Call 160.43 11/11/2024	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 11/15/2023	. 11/11/2024	63,022	10,110,621	160 . 430		290,531		412,689	412,	89122, 158						0010
BXIITAC5 Call 160.61 10/15/2024	FIA Hedge	Exhibit 5			G5GSEF7VJP5170UK5573	. 10/18/2023	. 10/15/2024	65, 137	10,461,679	160.610		220,815		412,829	412,							0010
BXIITAC5 Call 161.41	rix neuge		' '									·										
09/27/2024 BXIITAC5 Call 162.0	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 10/04/2023	. 09/27/2024	63,828	10,302,536	161.410		215, 102		366, 117	366,	17151,015						0010
11/18/2024 BXIITAC5 Call 162.07	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 11/22/2023	. 11/18/2024	81,190	13, 152, 746	162.000		334,502		450,249	450,	49115,747						0010
09/24/2024	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 09/27/2023	. 09/24/2024	50,742	8,223,743	162.070		181, 149		268,576	268,	7687,427						0010
BXIITAC5 Call 162.22 11/25/2024	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 11/29/2023	. 11/25/2024	53,392	8,661,208	162.220		226,915		290 , 197	290,	9763,282						0010
BXIITAC5 Call 163.22 12/02/2024	FIA Hedge	Exhibit 5	Equity/Index	Parolave Bank PLC	G5GSEF7VJP5170UK5573	. 12/06/2023	. 12/02/2024	70,797	11,555,481	163.220		295,931		344,917	344,	1748,986						0010
BXIITAC5 Call 163.53																						
12/09/2024 BXIITAC5 Call 164.86	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 12/13/2023	. 12/09/2024	71,980	11,770,199	163.520		340,466		340 , 106	340,	06(360)					0010
09/10/2024 BXIITAC5 Call 164.96	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 09/13/2023	. 09/10/2024	41,774	6,886,832	164.860		165,007		150,552	150,	52(14,454)					0010
09/18/2024	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 09/20/2023	. 09/16/2024	42,802	7,034,881	164.360		154,514		167,084	167,	8412,570						0010
BXIITAC5 Call 165.56 12/13/2024	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 12/20/2023	. 12/13/2024	72,795	12,051,877	165.560		298,458		269,816	269,	16(28,642)					0010
BXIITAC5 Call 165.95 12/23/2024	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 12/27/2023	. 12/23/2024	57,243	9,499,479	165.950		249,580		204,226	204	26(45,354)					0010
BXIITAC5 Call 166.55 08/30/2024			' '				. 08/30/2024					174.657										
BXIITAC5 Call 167.09	FIA Hedge	Exhibit 5	Equity/Index		G5GSEF7VJP5170UK5573	. 09/06/2023		51,827	8,631,799			, ,		141,901	141,							0010
08/12/2024 BXIITAC5 Call 167.24	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 08/16/2023	. 08/12/2024	71,011	11,865,165	167.090		237 , 175		170,943	170,	43(66,232)					0010
05/24/2024 BXIITAC5 Call 167.57	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 05/31/2023	. 05/24/2024	48,266	8,072,003	167.240		203,682		88,068	88,	68 (115,614)					0010
07/08/2024	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 07/12/2023	. 07/08/2024	52,604	8,814,857	167.570		264,072		105,437	105,	37 (158,635)					0010
BXIITAC5 Call 167.97 06/24/2024	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 06/28/2023	. 06/24/2024	71,350	11,984,634	167.970		315,366		125,891	125,	91 (189,475)					0010
BXIITAC5 Call 168.24 06/03/2024	FIA Hedge	Exhibit 5	Equity/Index		G5GSEF7VJP5170UK5573	. 06/07/2023	. 06/03/2024	57.603	9,691,188	168.240		252.303			87,							0010
BXIITAC5 Call 168.45								,				. ,										
03/01/2024 BXIITAC5 Call 168.49	FIA Hedge	Exhibit 5	Equity/Index		G5GSEF7VJP5170UK5573	. 03/08/2023	. 03/01/2024	69,693	11,739,762	168.450		279,468		47,013	47,							0010
06/28/2024 BXIITAC5 Call 168.52	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 07/05/2023	. 06/28/2024	53,201	8,963,810	168.490		198,971		85,579	85,	79 (113,392)					0010
02/23/2024	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 03/01/2023	. 02/23/2024	57,551	9,698,461	168.520		222,722		33,572	33,	72 (189, 150)					0010
BXIITAC5 Call 168.7 06/10/2024	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 06/14/2023	. 06/10/2024	47,440	8,003,179	168.700		190,236		67,451	67,	51 (122,785)					0010
BXIITAC5 Call 168.8 06/17/2024	FIA Hedge	Exhibit 5			G5GSEF7VJP5170UK5573	. 06/21/2023	. 06/17/2024	53,319	9,000,251	168.800		214,876		76,609	76,	09 (138,266)					0010
BXIITAC5 Call 168.89																						
03/11/2024 BXIITAC5 Call 168.91	FIA Hedge	Exhibit 5	Equity/Index		G5GSEF7VJP5170UK5573	. 03/15/2023	. 03/11/2024	80,694	13,628,440	168.890		380,877		53,213	53,							0010
07/29/2024 BXIITAC5 Call 169.45	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 08/02/2023	. 07/29/2024	80,375	13,576,183	168.910		297 , 388		133, 197	133,	97 (164,192)					0010
07/22/2024	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 07/26/2023	. 07/22/2024	51,230	8,680,971	169.450		214,655		74,274	74,	74 (140,381)					0010
BXIITAC5 Call 169.59 07/15/2024	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 07/19/2023	. 07/15/2024	57 .578	9.764.602			259 .675		78.816	78	16 (180.860)					0010

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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,		Cost of Un-						Total	Current	Adjustment		Quality	
	Used for Income	Schedule/	Type(s)				Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception 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)		Clearinghouse	Date	Expiration	-	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair	Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
BXIITAC5 Call 169.74	F14 11 4	F 1 11 14 F	F 14 // 1	D 1 D 1 D 0	05005571/ IDE LZ011//5570	00 (00 (0000	00/40/0004	40.044	0 404 470	400 740		400 570		40.700		40 700	(400,000)						0040
02/16/2024 BXIITAC5 Call 169.83	FIA Hedge	Exhibit 5	Equity/Index	Barciays Bank PLC	G5GSEF7VJP5170UK5573	. 02/22/2023	. 02/16/2024	49,614	8,421,470	169.740		183,572		13,763		. 13,763	(169,808)						0010
05/13/2024	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 05/17/2023	. 05/13/2024	44,357	7,533,092	169.830		173,878		39,977		. 39,977	(133,902)						0010
BXIITAC5 Call 169.93 01/05/2024	FIA III-d	FLILIA F	F 4 / Ladan	Daniel and Danie DLO	0500557V IDE L70LIVE570	04 /44 /0000	. 01/05/2024	40 400	6 000 766	169.930		180,223		24		24	(400, 400)						0010
BXIITAC5 Call 170.06	FIA Hedge	Exhibit 5	Equity/Index	Barciays Bank PLC	G5GSEF7VJP5170UK5573	. 01/11/2023	. 0 1/05/2024	40 , 139	6,820,766	169.930		180 , 223		34		34	(180,188)						0010
03/18/2024	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 03/23/2023	. 03/18/2024	86,569	14,721,863	170.060		376,574		40,611		.40,611	(335,963)			 			0010
BXIITAC5 Call 170.37 05/06/2024	FIA Hedge	Exhibit 5	Equity/Index	Barolayo Bank Di C	G5GSEF7VJP5170UK5573	. 05/10/2023	. 05/06/2024	65,972	11,239,595	170.370		272.463		49.112		. 49, 112	(223,351)						0010
BXIITAC5 Call 170.38	i in neuge	LAHIDIL 3	Equity/Index	Dai Clays Dalik PLC	GOGGET / VOTO 1 / UUNOO / 3	. 03/ 10/ 2023	. 03/00/2024	00,9/2	11,203,090	1/0.3/0		212,403		48,112		.48,112	(220,331)			[0010
03/25/2024	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 03/29/2023	. 03/25/2024	68,342	11,644,067	170.380		282,935		31,616		.31,616	(251,319)						0010
BXIITAC5 Call 170.5 02/09/2024	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PIC	G5GSEF7VJP5170UK5573	. 02/15/2023	. 02/09/2024	56,490	9,631,543	170.500		228,784		7,793		7,793	(220,992)						0010
BXIITAC5 Call 170.57	•											•											
04/29/2024	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 05/03/2023	. 04/29/2024	61,258	10,448,820	170.570		270,761		40,346		. 40 , 346	(230,415)			[0010
BXIITAC5 Call 170.68 04/22/2024	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 04/27/2023	. 04/22/2024	55,934	9.546.887	170.680		223,738		33, 179		. 33 , 179	(190,558)						0010
BXIITAC5 Call 170.85				,																			
01/19/2024 BXIITAC5 Call 170.88	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 01/25/2023	. 01/19/2024	54,049	9,234,285	170.850		234,033		979		979	(233,054)						0010
01/12/2024	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 01/18/2023	. 01/12/2024	43,699	7,467,265	170.880		186, 157		165		165	(185,992)						0010
BXIITAC5 Call 171.06					05005571/ ID517011/5570	0.4.440.400.00	04/40/0004	50.040	40.004.000	474 000		201 212		07.450		07.450	(000,000)						
04/12/2024BXIITAC5 Call 171.14	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 04/19/2023	. 04/12/2024	59,010	10,094,222	171.060		231,319		27,450		. 27 , 450	(203,868)		•••••				0010
04/01/2024	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 04/05/2023	. 04/01/2024	45,744	7,828,558	171.140		206,304		17,702		. 17,702	(188,601)						0010
BXIITAC5 Call 171.16 01/26/2024	FIA Hedge	Exhibit 5	Equity/Index	Paralous Ponk DIC	G5GSEF7VJP5170UK5573	. 02/01/2023	. 01/26/2024	60,395	10,337,201	171 . 160		279,025		1,925		1,925	(277, 100)						0010
BXIITAC5 Call 171.47	The Heage	LAIIIDIT J	Lqui ty/ muex	Daiciays Daik FLO	USUSEI / VOF ST / OUNSS/ S	. 02/01/2020	. 0 1/20/2024		10,337,201			219,023		1,925		1,323	(211, 100)						0010
02/02/2024	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 02/08/2023	. 02/02/2024	41,287	7,079,549	171.470		163,498		1,881		1,881	(161,617)						0010
BXIITAC5 Call 171.6 04/08/2024	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 04/12/2023	. 04/08/2024	70,039	12,018,696	171.600		285,759		25,415		. 25, 415	(260,344)						0010
BXIITAC5 Call 172.28	nougo	ZAMIDIC O III	Equity/ maox	Barorayo Barin 120	3332177010170010010	1 0 17 127 2020			12,010,000								(200,011)						
08/19/2024 BXIITAC5 Call 172.93	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 08/23/2023	. 08/19/2024	82,896	13,674,471	164.960		370,544		284,907		284,907	(85,636)			[0010
08/26/2024	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 08/30/2023	. 08/26/2024	66,744	11,052,094	165.590		307,689		210,857		210,857	(96,832)			[0010
BXIITAC5 Call 175.04												·]			
05/21/2024 BXIITAC5 Call 175.04	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 05/24/2023	. 05/21/2024	54,459	9, 172, 612	168 . 430		198,233		74,671		.74,671	(123,562)			[····			0010
08/06/2024	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 08/09/2023	. 08/06/2024	53,515	8,990,454	168.000		216,734		107,977		107,977	(108,757)						0010
Rainbow Option Call	FILE II-d	FLILIA F	Food Au (I ad	Royal Bank of	ECT I DOLLODI I LOCTA VIDUA	04 /40 /0000	04/40/0004	150,000	4F 000 000	100.000		1 771 500		0 405 000		105 000	404 000						0000
01/18/2024 Rainbow Option Call	FIUL Hedge	Exhibit 5	Equity/Index	Canada	ES71P3U3RH1GC71XBU11	. 01/19/2023	. 01/18/2024	150,000	15,000,000	100.000		1,771,500	•••••	2, 195, 868	2,	195,868	424,368		•••••				0008
02/15/2024	FIUL Hedge	Exhibit 5	Equity/Index	International	W22LROWP21HZNBB6K528	. 02/16/2023	. 02/15/2024	72,000	7,200,000	100.000		810,720		752,836		752,836	(57,884)						0008
Rainbow Option Call 03/14/2024	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	. 03/16/2023	. 03/14/2024	95,000	9,500,000	100.000		1, 111,500		1,392,630	1	392,630	281, 130						0008
Rainbow Option Call	TIOL Houge	EMILDIE V	Equity/ IIIdex	Goldman Sachs	"ELLIVIII E II ILINDUON JEO	. 55/ 10/ 2020	. 50/ 17/ 2024		0,000,000			1, 111, 300	• • • • • • • • • • • • • • • • • • • •	1,002,000		002,000							
04/18/2024	FIUL Hedge	Exhibit 5	Equity/Index		W22LR0WP21HZNBB6K528	. 04/20/2023	. 04/18/2024	87,000	8,700,000	100.000		972,660		879,257		879,257	(93,403)						0008
Rainbow Option Call 05/16/2024	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America, N.A	B4TYDEB6GKMZ0031MB27	. 05/18/2023	. 05/16/2024	73,000	7,300,000	100.000		800,810		727,586		727,586	(73,224)						0008
			,=,,	Morgan Stanley &		.,,			,,			, , , ,				,							
Rainbow Option Call	EIII Hadaa	Evhibi+ E	Eastitu/Ind	Co. International	ADOLUNG IDECENEODROSO	06 /15 /0000	06/00/0004	117 000	11 700 000	100.000		1 050 000		925,327		005 207	(222 F00)						0000
06/20/2024 Rainbow Option Call	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs	4PQUHN3JPFGFNF3BB653	. 06/15/2023	. 06/20/2024	117,000	11,700,000	100.000		1,258,920		920,327		925,327	(333,593)			[0008
07/18/2024	FIUL Hedge	Exhibit 5	Equity/Index	International	W22LR0WP21HZNBB6K528	. 07/20/2023	. 07/18/2024	97,000	9,700,000	100.000		1,031,110		685,580		685,580	(345,530)						0008
Rainbow Option Call 08/15/2024	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America,	B4TYDEB6GKMZ0031MB27	. 08/17/2023	. 08/15/2024	82.000	8.200.000	100.000		1 . 155 . 380		892.832		892.832	(262.548)						0008

					Sho	owing all	Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as o	f December	er 31 of Cu	irrent Ye	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												
	Description										Prior Year(s)	Current											
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedae
	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 Generation	Schedule/ Exhibit	of Risk(s)	Evolung	e, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
,				Morgan Stanley &	9					, , , , ,							,						
Rainbow Option Call 09/19/2024	. FIUL Hedge	Exhibit 5	Equity/Index	Co. International	. 4PQUHN3JPFGFNF3BB653	. 09/14/2023	. 09/19/2024	81,000	8, 100,000	100.000		891.810		793, 127		793 , 127	(98,683)						0008
Rainbow Option Call	. FIOL neage	EXIIIDIL 3	Equity/ index	Royal Bank of	. 4FQUINOUFFUFNFODD000	. 09/ 14/ 2023	. 09/ 19/ 2024	61,000	6, 100,000	100.000		091,010		193, 127		193, 121	(90,003)						3000
10/17/2024	. FIUL Hedge	Exhibit 5	Equity/Index		. ES71P3U3RH1GC71XBU11	. 10/19/2023	. 10/17/2024	90,000	9,000,000	100.000		1,034,100		1,341,676		1,341,676	307,576						0008
Rainbow Option Call 11/14/2024	. FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada	. ES71P3U3RHIGC71XBU11	. 11/16/2023	. 11/14/2024	151,000	15, 100,000	100.000		1,552,280		1,665,396		1,665,396	113, 116						0008
Rainbow Option Call	. If for neage	LAIIIDIL J	Lqui ty/ illuex	Goldman Sachs	. Lorir Joonii dor ixboti	. 11/10/2020	. 11/14/2024	131,000	13, 100,000	100.000		1,332,200		1,000,000		1,000,090	113,110						3000
12/19/2024	. FIUL Hedge	Exhibit 5	Equity/Index	International	. W22LROWP21HZNBB6K528	. 12/14/2023	. 12/19/2024	84,000	8,400,000	100.000		661,920		673, 114		673, 114	11, 194						0008
SGIXECP Call 203.51 10/21/2024	. FIA Hedge	Exhibit 5	Fauity/Index	Societe Generale	. 02RNE81BXP4R0TD8PU41	. 11/01/2023	. 10/21/2024	4,388	893,058	203.506		19,360		60,638		60,638	41,278						0014
SGIXECP Call 205.83	. IT In Houge	LAIIIDIT J	Lqui ty/ illucx	occiete dellerare .	. OZINEOTDAI HIOTDOI OFT	. 11/01/2020	. 10/21/2024			200.000		13,000											5014
11/01/2024	. FIA Hedge	Exhibit 5	Equity/Index	Societe Generale .	. 02RNE81BXP4R0TD8PU41	. 11/08/2023	. 11/01/2024	4,604	947 , 739	205.833		24, 195		55, 165		55, 165	30,969						0014
SGIXECP Call 206.03 10/08/2024	. FIA Hedge	Exhibit 5	Equity/Index	Societe Generale .	. 02RNE81BXP4R0TD8PU41	. 10/11/2023	. 10/08/2024	7,813	1,609,739	206.029		43.751		91.910		91,910	48 , 159						0014
SGIXECP Call 206.08																							
11/08/2024 SGIXECP Call 208.31	. FIA Hedge	Exhibit 5	Equity/Index	Societe Generale .	. 02RNE81BXP4R0TD8PU41	. 11/15/2023	. 11/08/2024	3,566	734,778	206.075		23,013		42, 181		42, 181	19, 169						0014
09/25/2024	. FIA Hedge	Exhibit 5	Equity/Index	Societe Generale .	. 02RNE81BXP4R0TD8PU41	. 10/04/2023	. 09/25/2024	4,955	1,032,236	208.312		18,214		49,418		49,418	31,204						0014
SGIXECP Call 209.93			L																				
11/18/2024 SGIXECP Call 210.65	. FIA Hedge	Exhibit 5	Equity/Index	Societe Generale .	. 02RNE81BXP4R0TD8PU41	. 11/22/2023	. 11/18/2024	9,023	1,894,176	209.928		47,854		82, 155		82 , 155	34,301						0014
11/22/2024	. FIA Hedge	Exhibit 5	Equity/Index	Societe Generale .	. 02RNE81BXP4R0TD8PU41	. 11/29/2023	. 11/22/2024	3,581	754,321	210.652		20,027		31,001		31,001	10,974						0014
SGIXECP Call 212.89 11/29/2024	. FIA Hedge	FLILIA F	F / I = d	0	OODNEO LDVD ADOTDODI IA 4	10 /00 /0000	. 11/29/2024	2,621	EE0 000	212.892		13.754		19, 245		19,245	E 400						0014
SGIXECP Call 213.14	. FIA meage	Exhibit 5	Equity/Index	Societe Generale .	. 02RNE81BXP4R0TD8PU41	. 12/06/2023	. 11/29/2024	2,021	558,036			13,734		19,240		19,240	5,492						3014
12/06/2024	. FIA Hedge	Exhibit 5	Equity/Index	Societe Generale .	. 02RNE81BXP4R0TD8PU41	. 12/13/2023	. 12/06/2024	3,420	729,036	213.142		20,835		24,796		24,796	3,961						0014
SGIXECP Call 213.3 09/05/2024	. FIA Hedge	Exhibit 5	Equity/Index	Societe Generale .	. 02RNE81BXP4R0TD8PU41	. 09/20/2023	. 09/05/2024	2,873	612,728	213.303		12,091		18,797		18,797	6,705						0014
SGIXECP Call 214.75	. ITA Heage	LAIIIDIL J	Lqui ty/ illuex	Societe dellerate .	. OZNINEO I DAF 4NO I DOFO4 I	. 03/20/2023	. 03/03/2024	2,0/3	012,720	213.303		12,091		10,797		10,737							3014
03/08/2024	. FIA Hedge	Exhibit 5	Equity/Index	Societe Generale .	. 02RNE81BXP4R0TD8PU41	. 03/29/2023	. 03/08/2024	2,341	502,787	214.745		16,522		9,206		9,206	(7,316)						0014
SGIXECP Call 215.9 05/28/2024	. FIA Hedge	Exhibit 5	Equity/Index	Societe Generale	. 02RNE81BXP4R0TD8PU41	. 06/07/2023	. 05/28/2024	2,236	482,806	215.898		13,211		9.438		9 . 438	(3,773)						0014
SGIXECP Call 217.11		ZAMIDIC O III			. CENTECTON MOTOR CT			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				·		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			(0,110)						
12/17/2024 SGIXECP Call 218.09	. FIA Hedge	Exhibit 5	Equity/Index	Societe Generale .	. 02RNE81BXP4R0TD8PU41	. 12/20/2023	. 12/17/2024	3,418	742 , 127	217 . 113		17,041		18,216		18,216	1, 175						0014
02/15/2024	. FIA Hedge	Exhibit 5	Equity/Index	Societe Generale .	. 02RNE81BXP4R0TD8PU41	. 02/22/2023	. 02/15/2024	4,768	1,039,919	218.087		20,038					(11,945)						0014
SGIXECP Call 218.18																							2011
06/12/2024 SGIXECP Call 218.28	. FIA Hedge	Exhibit 5	Equity/Index	Societe Generale .	. 02RNE81BXP4R0TD8PU41	. 06/21/2023	. 06/12/2024	6,762	1,475,431	218.184		35,749		22,215		22,215	(13,534)						0014
07/02/2024	. FIA Hedge	Exhibit 5	Equity/Index	Societe Generale .	. 02RNE81BXP4R0TD8PU41	. 07/12/2023	. 07/02/2024	3,200	698 , 489	218.275		18,505		11,064		11,064	(7,440)						0014
SGIXECP Call 218.53	EIA III-d	FLILIA F	F	0	OODNEG LDVD/DOTDODUA/	00 /00 /0000	07/00/0004	11 507	0 540 055	040 500		E0 444		44 000		44 000	(44.404)						0014
07/26/2024 SGIXECP Call 219.69	. FIA Hedge	Exhibit 5	Equity/index	societe Generale .	. 02RNE81BXP4R0TD8PU41	. 08/02/2023	. 07/26/2024	11,527	2,518,955	218.529		52,414	•••••	41,222		41,222	(11, 191)		•••••				0014
01/18/2024	. FIA Hedge	Exhibit 5	Equity/Index	Societe Generale .	. 02RNE81BXP4R0TD8PU41	. 01/25/2023	. 01/18/2024	3,532	775,954	219.687		19,638		1,763		1,763	(17,875)						0014
SGIXECP Call 219.97 04/30/2024	. FIA Hedge	Exhibit 5	Equity/Index	Societe Generals	. 02RNE8 BXP4R0TD8PU41	. 05/10/2023	. 04/30/2024	4,399	967,662	219.970		22.917		9.237		9,237	(13,680)					L	0014
SGIXECP Call 220.2	. I I I I I I I I I I I I I I I I I I I	LAIIIDIL J	Equity/ muex	ouclete dellerate .	. VZNNEO IDAN'4NV IDOPU4 I	. 00/ 10/2023				218.8/0		,-		3,23/			(10,060)						JU 14
04/04/2024	. FIA Hedge	Exhibit 5	Equity/Index	Societe Generale .	. 02RNE81BXP4R0TD8PU41	. 04/12/2023	. 04/04/2024	2,467	543,260	220.200		12,786		4, 174		4, 174	(8,612)						0014
SGIXECP Call 220.73 07/12/2024	. FIA Hedge	Exhibit 5	Equity/Index	Societe Generale .	. 02RNE81BXP4R0TD8PU41	. 07/12/2023	. 07/12/2024	2,456	542, 133	220.730		13,658		6,472		6,472	(7, 186)						0014
SGIXECP Call 226.69												·											
08/12/2024 SGIXECP Call 229.21	. FIA Hedge	Exhibit 5	Equity/Index	Societe Generale .	. 02RNE81BXP4R0TD8PU41	. 08/23/2023	. 08/12/2024	3,276	707,022	215.845		14, 127		16,248		16,248	2, 121						0014
08/05/2024	. FIA Hedge	Exhibit 5	Equity/Index	Societe Generale .	. 02RNE81BXP4R0TD8PU41	. 08/09/2023	. 08/05/2024	8,743	1,894,546	216.698		48,931		39,210		39,210	(9,720)						0014
SGIXECP Call 231.73									, . , .			0.5==											
05/14/2024	. FIA Hedge	Exhibit 5	Equity/Index	Societe Generale .	. 02RNE81BXP4R0TD8PU41	. 05/24/2023	. 05/14/2024	2,526	554,023	219.315		9,678		6,312		6,312	(3,366)						0014

					Showi	ing all (Options, C	Caps, Floor	s, Collars,	Swaps and	d Forwards	Open as o	f Decembe	er 31 of Cu	rrent Ye	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												
	Description										Prior	Current											
	Description of Item(s)									Strike	Year(s) Initial Cost	Current Year Initial										Credit	Hedae
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted			Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Count		Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description SP5LVI Call 10003.69	or Replicated	Identifier	(a)	or Central Clearin	nghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
05/16/2024	. FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSF	FPU8MPR08K5P83 . 05	5/18/2023	. 05/16/2024	1,332	13,320,000	10003.690		1.096.236		562,696		562.696	(533,540)						0002
SP5LVI Call 10035.13	· ·			Wells Fargo Bank,								, , , ,											
12/19/2024	. FIUL Hedge	Exhibit 5	Equity/Index		SPRFMYMCUFXT09 . 12	2/14/2023	. 12/19/2024	973	9,765,000	10035 . 130		726,516		744,455		744,455	17,939						0002
SP5LVI Call 10046.56 01/18/2024	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America, N.A B4TYDEE	B6GKMZ0031MB27 . 01	1/19/2023	. 01/18/2024	1.639	16.470.000	10046.560		1.497.123		206 . 157		206 . 157	(1.290.966)						0002
SP5LVI Call 10049.26	. IT TOLL Houge	EXIIIDIT O	Equity/ muox	Wells Fargo Bank,	DOG/(IIIEOGO IIIIDE)	17 107 2020	. 01/10/2024			10040.000		1,407,120		, ,		, ,	(1,200,000)						0002
06/20/2024		Exhibit 5	Equity/Index	N.A KB1H1DS	SPRFMYMCUFXT09 . 06	6/15/2023	. 06/20/2024	1,209	12, 150,000	10049.260		970,785		547,880		547,880	(422,905)						0002
SP5LVI Call 10076.72 02/15/2024		Exhibit 5	Equity/Index	BNP Paribas ROMUWSF	FPU8MPR08K5P83 . 02	2/16/2023	. 02/15/2024	1.300	13.095.000	10076.720		1 . 120 . 932		238.038		238.038	(882.894)						0002
SP5LVI Call 10225.35	. IT TOL Heage	LAIIIDIL J	Equity/ muex	Bank of America,	roomrnookoroo . 02	2/ 10/ 2023	. 02/ 13/ 2024		13,093,000	10070.720		1, 120, 902		230,030		200,000	(002,034)						0002
04/18/2024	. FIUL Hedge	Exhibit 5	Equity/Index		B6GKMZ0031MB27 . 04	4/20/2023	. 04/18/2024	1,395 .	14,264,902	10225.350		1, 193, 981		329,585		329,585	(864,395)						0002
SP5LVI Call 10233.91 07/17/2024	FILE Under	Fubility F	F (1 - d	Wells Fargo Bank,	SPRFMYMCUFXT09 . 07	7 (00 (0000	07/40/0004	3.118	24 005 000	10000 010		2.456.685		1 010 707		1 010 707	(4 000 050)					l .	0002
SP5LVI Call 9398.81	FIUL Hedge	Exhibit 5	Equity/Index	N.A KB1H1DS	SPHEMINICUEXTU9 . U7	7/20/2023	. 07/18/2024		31,905,000	10233.910		2,430,083		1,219,727		1,219,727	(1,236,958)						0002
10/17/2024	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSF	FPU8MPR08K5P83 . 10	0/19/2023	. 10/17/2024	1,044 .	9,810,000	9398.810		832,869		1, 177, 107		1, 177, 107	344,237						0002
SP5LVI Call 9736.23				DUD D 11	EDIJOUDDOOU/EDOO	4 /40 /0000	44/44/0004	000	0.540.000	0700 000		740.000		200 704		202 724	404 400						
11/14/2024 SP5LVI Call 9803.88	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSF Wells Fargo Bank,	FPU8MPR08K5P83 . 11	1/16/2023	. 11/14/2024	980	9,540,000	9736.230		718,362		899,784		899,784	181,422		•				0002
08/14/2024	FIUL Hedge	Exhibit 5	Equity/Index		SPRFMYMCUFXT09 . 08	8/17/2023	. 08/15/2024	796 .	7,805,000	9803.880		651,718		579,999		579,999	(71,718)						0002
SP5LVI Call 9807.51				Bank of America,																			
03/14/2024 SP5LVI Call 9897.13	FIUL Hedge	Exhibit 5	Equity/Index	N.A B4TYDEE Royal Bank of	B6GKMZ0031MB27 . 03	3/16/2023	. 03/14/2024	1,675	16,425,000	9807.510		1,470,034		721, 150		721 , 150	(748,884)						0002
09/19/2024	. FIUL Hedge	Exhibit 5	Equity/Index		J3RHIGC71XBU11 . 09	9/14/2023	. 09/19/2024	878 .	8,685,000	9897 . 130		679, 167		637,751		637 , 751	(41,416)						0002
SPPRISME Call 5409.32																							
10/17/2024		Exhibit 5	Equity/Index		FPU8MPR08K5P83 . 10	0/19/2023	. 10/17/2024	29, 190	157,900,000	5409.320		3,805,390		6,655,697		6,655,697	2,850,307		•				0007
SPPRISME Call 5409.32 10/17/2024		Exhibit 5	Equity/Index	Goldman Sachs International W22LROW	WP21HZNBB6K528 . 11	1/03/2023	. 10/17/2024	17.119	92,600,000	5409.320		2,152,817		3,903,214		3,903,214	1,750,398						0007
	,			Morgan Stanley &				,	,,					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,									
SPPRISME Call 5456.12				Co. International	IDEOENEODDOSO 44	4 (07 (00 00	44/44/0004	0.040	50 000 000	5450 400		4 057 450		4 050 000		4 050 000							
11/14/2024	FIUL Hedge	Exhibit 5	Equity/Index	plc	3JPFGFNF3BB653 . 11	1/27/2023	. 11/14/2024	9,219	50,300,000	5456 . 120		1,257,152		1,859,390		1,859,390	602,237						0007
SPPRISME Call 5456.12	!			Co. International																			
11/14/2024	. FIUL Hedge	Exhibit 5	Equity/Index		SJPFGFNF3BB653 . 11	1/16/2023	. 11/14/2024	16,953	92,500,000	5456 . 120		2,257,000		3,419,355		3,419,355	1, 162, 355			ļ			0007
SPPRISME Call 5565.71 03/14/2024		Exhibit 5	Equity/Index	Goldman Sachs International W22LROW	WP21HZNBB6K528 . 03	3/16/2023	. 03/14/2024	6,810	37,900,000	5565.710		970,240		516,365		516,365	(453,875)						0007
	· ·		_quity/illu6x	Morgan Stanley &		S, 10, 2020	. 50/ 1-// 2027		01,000,000								(+00,0/0/						
SPPRISME Call 5565.71				Co. International	INCOCKED CO.	0.100.15===	00/44::					,					,,,			1			
03/14/2024 SPPRISME Call 5574.13		Exhibit 5	Equity/Index	plc 4PQUHN3 Goldman Sachs	3JPFGFNF3BB653 . 03	3/23/2023	. 03/14/2024	12,290	68,400,000	5565.710		1,783,636		931,909		931,909	(851,727)			-			0007
12/19/2024		Exhibit 5	Equity/Index		WP21HZNBB6K528 . 12	2/26/2023	. 12/19/2024	7,230	40,300,000	5574 . 130		1,069,060		1,025,933		1,025,933	(43, 128)			<u> </u>			0007
SPPRISME Call 5574.13	3			Royal Bank of] [
12/19/2024	FIUL Hedge	Exhibit 5	Equity/Index		U3RHIGC71XBU11 . 12	2/14/2023	. 12/19/2024	21,295	118,700,000	5574.130		2,920,020		3,021,791		3,021,791	101,771			-			0007
SPPRISME Call 5588.98				Morgan Stanley & Co. International																			
05/16/2024		Exhibit 5	Equity/Index	plc 4PQUHN3	3JPFGFNF3BB653 . 05	5/25/2023	. 05/16/2024	8,767	49,000,000	5588.980		1, 130, 592		751, 178		751, 178	(379,414)						0007
ODDDIONE O II ESCO CO				Morgan Stanley &																1			,
SPPRISME Call 5588.98 05/16/2024	FIUL Hedge	Exhibit 5	Equity/Index	Co. International	3JPFGFNF3BB653 . 05	5/18/2023	. 05/16/2024	12,382	69,200,000	5588.980		1,702,300		1,060,847		1,060,847	(641,453)			1			0007
30/ 10/ EULT			_quity/illu6x	Morgan Stanley &	. 00	J, 10/ LULU	. 30/ 10/ 2024	12,002	50,200,000			1,102,000		1,000,047		1,000,047	(571,755)						
SPPRISME Call 5595.28				Co. International								,											
01/18/2024	FIUL Hedge	Exhibit 5	Equity/Index	plc 4PQUHN3 Morgan Stanley &	BJPFGFNF3BB653 . 01	1/25/2023	. 01/18/2024	6,631	37, 100, 008	5595.280		958,322		197 , 428		197 , 428	(760,893)			-			0007
SPPRISME Call 5595.28				Co. International																			
01/18/2024	FIUL Hedge	Exhibit 5	Equity/Index		3JPFGFNF3BB653 . 01	1/19/2023	. 01/18/2024	9,097	50,900,000	5595.280		1,282,680		270,865		270,865	(1,011,815)						0007
SPPRISME Call 5601.84		5 1 11 14 5	F 14 (1 1	DND D 11	EDI IOMEDIO (EDO)	4 (00 (0000	04/40/0003	7 404	40,000,000	5004 040		004 000		500 040		500 640	(400,007)			1			0007
04/18/2024	. FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSF	FPU8MPR08K5P83 . 04	4/20/2023	. 04/18/2024	7, 194	40,300,000	5601.840		991,380		508,013		508,013	(483,367)						0007

	Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year																				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative Prior											l
	Description									Year(s)	Current										l
	of Item(s)								Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-				l	Total	Current	Adjustment		Quality	Effectiveness
	Used for	Schedule/	Type(s)			Date of Maturity	Number		Rate or	discounted Premium	discounted Premium	Current	Book/ Adjusted		Unrealized Valuation	Foreign Exchange	Year's	to Carrying Value of		of Refer-	at Inception
	Income Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Index Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	(Amorti- zation)/	Hedged	Potential	ence	and at Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	-	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPPRISME Call 5601.84	EUI U 4	F 1 11 14 F	5 14 /1 4	Goldman Sachs	05 (00 (0000	04/40/0004	7 400	40,000,000	5004 040		004 000		500 440	500 440	(454.704)						0007
04/18/2024	FIUL Hedge	Exhibit 5	Equity/Index	International W22LROWP21HZNBB6K528 Morgan Stanley &	. 05/02/2023	. 04/18/2024	7,498	42,000,000	5601.840		984,238		529,443	529,443	(454,794))					0007
SPPRISME Call 5615.79				Co. International																	ı
08/15/2024	FIUL Hedge	Exhibit 5	Equity/Index		. 08/17/2023	. 08/15/2024	16,062	90,200,000	5615.790		2, 191,860		1,557,665	1,557,665	(634, 195))					0007
SPPRISME Call 5634.6				Morgan Stanley & Co. International																	ı
02/15/2024	FIUL Hedge	Exhibit 5	Equity/Index	plc 4PQUHN3JPFGFNF3BB653	. 02/16/2023	. 02/15/2024	4,898	27,600,000	5634.600		702,420		153,513	153,513	(548,907))		-			0007
SPPRISME Call 5634.6				Morgan Stanley & Co. International																	
02/15/2024	FIUL Hedge	Exhibit 5	Equity/Index		. 02/22/2023	. 02/15/2024	11,891	67,000,000	5634.600		1,360,482		372,658	372,658	(987,824)						0007
SPPRISME Call 5671.18	•		' '	Goldman Sachs																	
09/19/2024	FIUL Hedge	Exhibit 5	Equity/Index	International W22LROWP21HZNBB6K528 Morgan Stanley &	. 09/20/2023	. 09/19/2024	10,351	58,700,000	5671.180		1, 125, 470		849, 126	849 , 126	(276,344))					0007
SPPRISME Call 5671.18				Co. International																	i
09/19/2024	FIUL Hedge	Exhibit 5	Equity/Index	plc	. 09/14/2023	. 09/19/2024	16,381	92,900,000	5671.180		2,266,760		1,343,847	1,343,847	(922,913))					0007
SPPRISME Call 5709.72 06/20/2024	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP21HZNBB6K528	. 06/26/2023	. 06/20/2024	12,558	71,700,000	5709.720		1.502.555		608,481	608,481	(894,075))					0007
SPPRISME Call 5709.72	. roz nougo minimi			Goldman Sachs							, , , , , , , , , , , , , , , , , , , ,										1
06/20/2024 SPPRISME Call 5734.28	FIUL Hedge	Exhibit 5	Equity/Index	International W22LROWP21HZNBB6K528	. 06/15/2023	. 06/20/2024	14,589	83,300,000	5709.720		2,040,850		706,924	706,924	(1,333,926))					0007
07/18/2024	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	. 07/20/2023	. 07/18/2024	9,783	56, 100,000	5734.280		1,363,230		467,419	467 , 419	(895,811))					0007
SPPRISME Call 5734.28	-			Goldman Sachs																	
07/18/2024 SPPRISME Call 5873.03	FIUL Hedge	Exhibit 5	Equity/Index	International W22LROWP21HZNBB6K528 Goldman Sachs	. 07/26/2023	. 07/18/2024	7,516	43, 100,000	5734.280		1,073,411		359, 104	359, 104	(714,307))					0007
08/15/2024	FIUL Hedge	Exhibit 5	Equity/Index	International W22LROWP21HZNBB6K528	. 08/30/2023	. 08/15/2024	14,655	82,300,000	5615.790		2,588,487		1,421,240	1,421,240	(1, 167, 247))					0007
SPX Call 3898.85																					l
01/18/2024 SPX Call 3898.85	FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	. 01/19/2023	. 01/18/2024	2,308	9,000,000	3898.850		887,400		2,027,247	2,027,247	1, 139,847						0001
01/18/2024	FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	. 01/19/2023	. 01/18/2024	14, 107	55,000,000	3898.850		5,423,000		12,388,734	12,388,734	6,965,734						0001
SPX Call 3898.85	FILL U.J.	F.L. L. L. L. E.	F 1 - d	DI D DI O 0500557V IDE 1701W5570	04 /40 /0000	04 /40 /0004	00 514	240 000 000	2000 050		04 411 400		70 010 140	70 010 140	44 000 740						0004
01/18/2024 SPX Call 3898.85	FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	. 01/19/2023	. 01/18/2024	89,514	349,000,000	3898.850		34,411,400		78,612,146	78,612,146	44,200,746						0001
01/18/2024	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	. 01/19/2023	. 01/18/2024	15,389	60,000,000	3898.850		6,027,000		13,514,982	13,514,982	7,487,982						0001
SPX CALL 3941.78 06/20/2024	FIUL Hedge	Exhibit 5	Fauity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	. 10/12/2022	. 06/20/2024	1,268	5,000,000	3941.780	474.786			1,169,786	1,169,786	609,742						0001
SPX Call 3960.28	I TOL Heage	LAHIDIL 3	Equity/Index	TIODO DATIR FLO TIEOVINOUGEQVITAH804	. 10/ 12/ 2022	. 00/20/2024	1,208	5,000,000	3941.780	4/4,/80			1, 109, 780		009,742						0001
03/14/2024	FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	. 03/16/2023	. 03/14/2024	60,349	239,000,000	3960.280		23,661,000		51, 116, 916	51,116,916	27,455,916						0001
SPX Call 3960.28 03/14/2024	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	. 03/16/2023	. 03/14/2024	18.433	73,000,000	3960.280		7,270,800		15,613,117	15,613,117	8,342,317						0001
SPX Call 3960.28	TIOL Houge	LAIIIDIL J	Equity/ muex	TILOVINOUOLLA ITHOU	. 00/ 10/ 2020	. 00/ 14/2024	10,400	10,000,000			, 210,000	•••••	10,010,11/	13,013,117	0,042,011						
03/14/2024	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWD171265Z06	. 03/16/2023	. 03/14/2024	2,525	10,000,000	3960.280		997,000		2, 138, 783	2,138,783	1, 141,783						0001
SPX Call 3960.28 03/14/2024	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	. 03/16/2023	. 03/14/2024	15,908	63,000,000	3960.280		6,281,100		13 , 474 , 334	13,474,334	7, 193, 234			<u> </u>			0001
SPX Call 4020.81	v			Wells Fargo Bank,																	
05/16/2024	FIUL Hedge	Exhibit 5	Equity/Index	N.A. KB1H1DSPRFMYMCUFXTOS	. 10/11/2022	. 05/16/2024	995	4,000,000	4020.810	329,665			824,805	824,805	444,522			-			0001
SPX CALL 4074.66 07/18/2024	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	. 10/12/2022	. 07/18/2024	1,227	5,000,000	4074.660	405,236			1,003,475	1,003,475	528,824						0001
SPX Call 4090.41										,200									*********		
02/15/2024 SPX Call 4090.41	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 11E8VN30JCEQV1H4R804	. 02/16/2023	. 02/15/2024	14,913	61,000,000	4090.410		5,860,575		10,524,890	10,524,890	4,664,315			-			0001
02/15/2024	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	. 02/16/2023	. 02/15/2024	66,253	271,000,000	4090.410		26,002,450		46,758,119	46,758,119	20,755,669						0001
SPX Call 4090.41		F 1 11 14 F			00 (40 (0000	00 (45 (000 4	40.405	00 000 000	4000 440		0 000 000		44 007 500	44 007 500	F 004 500						0004
02/15/2024 SPX Call 4090.41	FIUL Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	. 02/16/2023	. 02/15/2024	16,135	66,000,000	4090.410		6,303,000		11,387,586	11,387,586	5,084,586			-			0001
02/15/2024	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWD171265Z06	. 02/16/2023	. 02/15/2024	2,445	10,000,000	4090.410		961,000		1,725,392	1,725,392	764,392			ļ			0001
SPX Call 4129.79	EUR 11 4	F 1 11 14 F	5 14 /I 1	LIGHO D. I. DI O	04/00/0000	04/40/0004	45 407	04 000 000	4400 700		E 04E 000		40 004 004	40.004.004	E 000 004						10004
04/18/2024	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	. 04/20/2023	. 04/18/2024	15,497	64,000,000	4129.790		5,945,600		10,981,894	10,981,894	5,036,294	L					0001

				Sh	owing all	Options, (Caps, Floor	s, Collars,	Swaps and	d Forwards	Open as o	f Decembe	er 31 of Cu	rrent Ye	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 Income	Schedule/	Type(s)			Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	and at Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX Call 4129.79	EUL U.A	E 1 11 14 E	5 14 /L 1	11000 D 1 D10 41501/100 10501/41/40004	04 (00 (0000	04/40/0004	40, 400	400 000 000	4400 700		40 407 400		04 440 000		04 440 000	45 050 700						0004
04/18/2024 SPX Call 4129.79	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	. 04/20/2023	. 04/18/2024	48 , 186	199,000,000	4129.790		18,487,100		34, 146, 826		34, 146, 826	15,659,726						0001
04/18/2024	. FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWD171265Z06	. 04/20/2023	. 04/18/2024	1,937	8,000,000	4129.790		749,600		1,372,737		1,372,737	623, 137						0001
SPX Call 4129.79 04/18/2024	. FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	. 04/20/2023	. 04/18/2024	10.654	44.000.000	4129.790		4.122.800		7,550,052		7,550,052	3,427,252					(0001
SPX Call 4193.35			Equity/ mucx	Wells Fargo Bank,			, ,				4, 122,000											
05/16/2024 SPX Call 4198.05	. FIUL Hedge	Exhibit 5	Equity/Index	N.A. KB1H1DSPRFMYMCUFXT09	. 10/11/2022	. 05/16/2024	1, 192	5,000,000	4193.350	312,292			798 , 177		798 , 177	443, 161					(0001
05/16/2024	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	. 05/18/2023	. 05/16/2024	2,382	10,000,000	4198.050		918,500		1,584,353		1,584,353	665,853					(0001
SPX Call 4198.05	FIII II.d.	FLILIA F	F 11 - d	11000 DI. DI 0 1100/N00 1000/41/40004	. 05/18/2023	05/10/0004	10.040	40,000,000	4198.050		0.040.400		0.010.710		0.010.710	0.000.010						0001
05/16/2024 SPX Call 4198.05	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	. 05/ 18/2023	. 05/16/2024	10,243	43,000,000	4 198 . 050		3,943,100		6,812,719		6,812,719	2,869,619						3001
05/16/2024	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	. 05/18/2023	. 05/16/2024	14,292	60,000,000	4198.050		5,517,000		9,506,119		9,506,119	3,989,119						0001
SPX Call 4198.05 05/16/2024	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	. 05/18/2023	. 05/16/2024	37 . 160	156,000,000	4198.050		14,348,100		24,715,910		24,715,910	10,367,810					(0001
SPX Call 4235.75																						
09/19/2024 SPX Call 4278.0	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	. 10/13/2022	. 09/19/2024	708	3,000,012	4235.750	191,286			507, 292		507, 292	267, 112						0001
10/17/2024	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	. 10/19/2023	. 10/17/2024	23,375	100,000,000	4278.000		9,535,000		16,370,636		16,370,636	6,835,636					(0001
SPX Call 4278.0	F	E 1 11 14 E	F 14 (1 4	11000 D 1 D10 41501/100 10501/41/40004	40 (40 (0000	40 (47 (0004	70 740	044 000 000	4070 000		00 440 450		FF 000 000		FF 000 000	00 077 740						0004
10/17/2024 SPX Call 4278.0	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	. 10/19/2023	. 10/17/2024	79,710	341,000,000	4278.000		32,446,150		55,823,868		55,823,868	23,377,718						0001
10/17/2024	. FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	. 10/19/2023	. 10/17/2024	9,584	41,000,000	4278.000		3,923,700		6,711,961		6,711,961	2,788,261						0001
SPX Call 4278.0 10/17/2024	. FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	. 10/19/2023	. 10/17/2024	17,765	76,000,000	4278.000		7,273,200		12,441,683		12,441,683	5, 168, 483					(0001
SPX Call 4370.36	, and the second																					
08/15/2024 SPX Call 4370.36	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	. 08/17/2023	. 08/15/2024	46,678	204,000,000	4370.360		18,982,200		27,084,903		27,084,903	8, 102, 703						0001
08/15/2024	. FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	. 08/17/2023	. 08/15/2024	2,059	9,000,000	4370.360		838,800		1, 194, 922		1, 194, 922	356, 122					(0001
SPX Call 4370.36 08/15/2024	. FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWD171265Z06	. 08/17/2023	. 08/15/2024	10,068	44,000,000	4370.360		4,100,800		5,841,842		5,841,842	1,741,042						0001
SPX Call 4370.36	. IT TOLL Heage	LAIIIDIT J	Equity/ muex	Truist bank Joneszine mb1/1203200	. 00/ 1// 2023	. 00/ 13/ 2024	10,000	44,000,000	4370.300		4, 100,000		3,041,042		3,041,042	1,741,042						3001
08/15/2024	. FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWD171265Z06	. 08/17/2023	. 08/15/2024	13,729	60,000,000	4370.360		5,592,000		7,966,148		7,966,148	2, 374, 148						0001
SPX Call 4425.84 06/20/2024	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	. 06/15/2023	. 06/20/2024	2,034	9,000,000	4425.840		800,550		997,720		997,720	197, 170						0001
	, and the second			Morgan Stanley &											•							
SPX Call 4425.84 06/20/2024	. FIUL Hedge	Exhibit 5	Equity/Index	Co. International plc	. 11/02/2023	. 06/20/2024	100	442,584	4425.840		20,883		49,083		49,083	28,200						0001
SPX Call 4425.84				Royal Bank of							·									***************************************		
06/20/2024 SPX Call 4425.84	. FIUL Hedge	Exhibit 5	Equity/Index	Canada ES71P3U3RH1GC71XBU11 Royal Bank of	. 06/15/2023	. 06/20/2024	8,586	38,000,000	4425.840		3,344,000		4,212,596		4,212,596	868,596			·····			0001
06/20/2024	. FIUL Hedge	Exhibit 5	Equity/Index	Canada ES71P3U3RH1GC71XBU11	. 06/15/2023	. 06/20/2024	14,686	65,000,000	4425.840		5,720,000		7,205,756		7,205,756	1,485,756						0001
SPX Call 4425.84 06/20/2024	. FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	. 06/15/2023	. 06/20/2024	50 , 160	222,000,000	4425.840		19,536,000		24,610,427		24,610,427	5,074,427						0001
SPX Call 4482.73	, and the second	LAIIIDIL J	Equity/ IIIdex	Royal Bank of							10,000,000							•••••				
01/16/2025	. FIUL Hedge	Exhibit 5	Equity/Index	Canada ES71P3U3RH1GC71XBU11	. 10/13/2022	. 01/16/2025	3,346	15,000,000	4482.730	785,616			2,018,858		2,018,858	1,055,780					(0001
SPX Call 4505.1 09/19/2024	. FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	. 09/14/2023	. 09/19/2024	15,538	70,000,000	4505 . 100		6,139,000		7,737,198		7,737,198	1,598,198						0001
SPX Call 4505.1	, and the second			,																		
09/19/2024 SPX Call 4505.1	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804 Royal Bank of	. 09/14/2023	. 09/19/2024	52,829	238,000,000	4505.100		21,217,700		26,306,473		26,306,473	5,088,773			·····			0001
09/19/2024	. FIUL Hedge	Exhibit 5	Equity/Index		. 09/14/2023	. 09/19/2024	13,540	61,000,000	4505 . 100		5,398,500		6,742,415		6,742,415	1,343,915			[0001
SPX Call 4505.1 09/19/2024	. FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWD171265Z06	. 09/14/2023	. 09/19/2024	7,991	36,000,000	4505 . 100		3,213,000		3,979,130		3,979,130	766, 130						0001
SPX Call 4508.24	. IT TOL House																					
11/14/2024	. FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	. 11/16/2023	. 11/14/2024	9,094	41,000,000	4508.240		3,510,010		4,900,029		4,900,029	1,390,019						0001

					Showing	all Opt	itions, C	Caps, Floor	s, Collars,	Swaps and	forwards	Open as o	f Decembe	er 31 of Cu	rrent Ye	ear							
1	2	3	4	5	6	i	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
	Description										Prior Year(s)	Current											
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality E	Effectiveness
	Used for		Type(s)			_ C	Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				∕laturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s)	Exchange, Counter or Central Clearing			or	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)
SPX Call 4508.24	Oi Replicated	identifie	(a)	Or Certifial Cleaning	griouse Da	ie Ex	xpiration	Contracts	Amount	(Faiu)	Faiu	Faiu	income	value	Code	raii value	(Decrease)	B./A.C.V.	Accretion	пеш	Exposure	Littly	(D)
11/14/2024	. FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7	7VJP5170UK5573 . 11/16/	2023 . 11.	1/14/2024	15,971	72,000,000	4508.240		6 , 163 , 920		8,604,928		8,604,928	2,441,008						0001
SPX Call 4508.24	F. 11 . 1	E 1 11 14 E	F 14 /1 1	11000 D 1 D10 41501/100	00 1050141140004	(0000	4 /44 /0004	75 400	000 000 000	4500 040		00 040 000		40 544 070		40 544 070	44 005 070					,	0004
11/14/2024 SPX Call 4508.24	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN3	30JCEQV1H4R804 . 11/16/	2023 . 11,	1/14/2024	75, 196	339,000,000	4508.240		28,848,900		40,514,870		40,514,870	11,665,970						0001
11/14/2024	. FIUL Hedge	Exhibit 5	Equity/Index		SPRFMYMCUFXT09 . 11/16/	2023 . 11.	1/14/2024	20,407	92,000,000	4508.240		7,838,400		10,995,186		10,995,186	3, 156, 786						0001
SPX Call 4527.75 04/18/2024	. FIUL Hedge	Fubility F	F 4 / I - d	Royal Bank of	J3RHIGC71XBU11 . 10/11/	(0000 04	4/18/2024	883	4 000 000	4527.750	127,463			310,856		310,856	175,467					,	0001
SPX Call 4529.32	. FIOL neage	Exhibit 5	Equity/Index	Canada ES71P3U Royal Bank of	JOHNIGO INDUIT	2022 . 04,	4/ 10/ 2024	003	4,000,000	4327.730	127,403						175,407						
03/14/2024	. FIUL Hedge	Exhibit 5	Equity/Index		J3RHIGC71XBU11 . 10/11/	2022 . 03	3/14/2024	883	4,000,000	4529.320	115,487			276,591		276,591	155,996						0001
SPX Call 4534.87 07/18/2024	. FIUL Hedge	Evhibi+ E	Earlity/Index	Paralous Park DLC CECCET	7VJP5170UK5573 . 07/20/	(2022 07	7/18/2024	11 006	E0 000 000	4534.870		4,265,000		4,690,596		4,690,596	425,596					,	0001
SPX Call 4534.87	. FIOL neage	Exhibit 5	Equity/ muex	Barclays Bank PLC G5GSEF7	7VJP5170UK5573 . 07/20/	2023 . 07.	1/10/2024	11,026	50,000,000	4334.670		4,205,000		4,090,390		4,090,390	420,090						
07/18/2024	. FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7	7VJP5170UK5573 . 07/20/	2023 . 07.	7/18/2024	13,672	62,000,000	4534.870		5,288,599		5,816,340		5,816,340	527,740						0001
SPX Call 4534.87 07/18/2024	. FIUL Hedge	Evhibi+ E	Earlity/Index	HCDC Book DLC 11E0/MO	30JCEQV1H4R804 . 07/20/	(2022 07	7/18/2024	1,985	9,000,000	4534 . 870		766,800		844,307		844,307	77,507					,	0001
SPX Call 4534.87	. FIOL neage	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN3	00JUEQV IN4NOU4 . 07/20/	2023 . 07.	1/10/2024		9,000,000	4334.670		766,600		044, 307		044,307							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
07/18/2024	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN3	30JCEQV1H4R804 . 10/31/	2023 . 07.	7/18/2024	15,436	70,000,000	4534.870		1,957,904		6,566,835		6,566,835	4,608,931					(0001
SPX Call 4534.87 07/18/2024	. FIUL Hedge	Exhibit 5	Earlity/Index	HSBC Bank PLC 1IE8VN3	30JCEQV1H4R804 . 07/20/	(2022 07	7/18/2024	38,810	176,000,000	4534.870		15,012,800		16,510,899		16,510,899	1,498,099					,	0001
SPX CALL 4650.92	. FIOL neage	EXIIIDIL 3	Equity/Index	Wells Fargo Bank,	00JUEQV IN4NOU4 . 07/20/	2023 . 07.	1/10/2024	30,010	170,000,000	4334.670		13,012,600		10,510,699		10,510,689	1,490,099						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
08/15/2024	. FIUL Hedge	Exhibit 5	Equity/Index		SPRFMYMCUFXT09 . 10/12/	2022 . 08	8/15/2024	1,290	6,000,000	4650.920	199,831			464,886		464,886	251, 165						0001
SPX Call 4719.55 12/19/2024	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN3	30JCEQV1H4R804 . 12/14/	2023 12	2/19/2024	9,959	47,000,000	4719.550		3,872,800		4, 106, 529		4, 106, 529	233,729					(0001
SPX Call 4719.55	. IT TOL Houge	LXIIIDIT J	Equity/ mucx	TIODO DATIR FEO TIEOVINO	. 12/ 14/	2020 . 12.	E/ 13/ 2024		47,000,000	13.550		0,072,000				4, 100,020							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
12/19/2024	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN3	30JCEQV1H4R804 . 12/14/	2023 . 12	2/19/2024	18,010	85,000,000	4719.550		7,038,000		7,426,701		7,426,701	388,701						0001
SPX Call 4719.55 12/19/2024	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN3	30JCEQV1H4R804 . 12/14/	2023 12	2/19/2024	18,434	87,000,000	4719.550		7, 151, 400		7,601,447		7,601,447	450,047						0001
SPX Call 4719.55			Equity/ maox	TODO DAIN TEO TITTI TIEOTIO		2020 12	2, 10, 2021									,001,111							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
12/19/2024	. FIUL Hedge	Exhibit 5	Equity/Index		30JCEQV1H4R804 . 12/14/	2023 . 12	2/19/2024	81,364	384,000,000	4719.550		31,814,400		33,551,212		33,551,212	1,736,812						0001
SPX Call 4719.55				Morgan Stanley & Co. International																			
12/19/2024	. FIUL Hedge	Exhibit 5	Equity/Index	plc 4PQUHN3.	JPFGFNF3BB653 . 12/14/	2023 . 12	2/19/2024	100	471,955	4719.550		37 , 429		41,236		41,236	3,807					(0001
SX5E Call 4090.33	FIII II.dea	FLILIA F	F 4 / I - d	Royal Bank of	IODI II 0074 VDI 144 40 /40	(0000 10	0/17/0004	644	0 500 000	4000 220		177 F00		201 720		201 700	104 000					,	0000
10/17/2024 SX5E Call 4090.33	. FIUL Hedge	Exhibit 5	Equity/Index	Canada ES71P3U Royal Bank of	J3RHIGC71XBU11 . 10/19/	2020 . 10	0/17/2024	611	2,500,000	4090.330		177,500		301,729		301,729	124,229			[0003
10/17/2024	. FIUL Hedge	Exhibit 5	Equity/Index		J3RHIGC71XBU11 . 10/19/	2023 . 10	0/17/2024	2,909	11,900,000	4090.330		844,900		1,436,231		1,436,231	591,331						0003
SX5E Call 4094.28 01/18/2024	. FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFI	FPU8MPR08K5P83 . 01/19/	2023 01	1/18/2024	733	3,000,000	4094.280		210,300		317,774		317,774	107,474						0003
SX5E Call 4094.28	. IT TOL Houge	LAIIDIL V	Equity/ IIIuex	Dia raribas Nomonori	1 0011/10/	2020 . 01	1, 10, 2024		0,000,000								101 ,4/4						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
01/18/2024	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN3	30JCEQV1H4R804 . 01/19/	2023 . 01	1/18/2024	3, 126	12,800,000	4094.280		922,880		1,355,834		1,355,834	432,954			[0003
SX5E Call 4116.98 03/14/2024	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN3	30JCEQV1H4R804 . 03/16/	2023 03	3/14/2024	607	2,500,000	4116.980		194.750		268,517		268,517	73,767						0003
SX5E Call 4116.98	-		=qu1 t y / 11/46X									. , .											
03/14/2024	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN3	30JCEQV1H4R804 . 03/16/	2023 . 03	3/14/2024	2,793	11,500,000	4116.980		895,850		1,235, 177		1,235,177	339,327						0003
SX5E Call 4227.83 08/15/2024	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN3	30JCEQV1H4R804 . 08/17/	2023 08	8/15/2024	591	2,500,000	4227.830		173.750		208,680		208,680	34,930					(0003
SX5E Call 4227.83	, and the second											-, -				·							
08/15/2024 SX5E Call 4279.75	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN3	30JCEQV1H4R804 . 08/17/	2023 . 08	8/15/2024	2,436	10,300,000	4227.830		715,850		859,761		859,761	143,911			[0003
09/19/2024	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN3	30JCEQV1H4R804 . 09/14/	2023 . 09	9/19/2024	584	2,500,000	4279.750		168,750		199, 139		199 , 139	30,389					[0003
SX5E Call 4279.75	, and the second											•				-							
09/19/2024 SX5E Call 4297.24	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN3	30JCEQV1H4R804 . 09/14/	2023 . 09	9/19/2024	2,290	9,800,000	4279.750		661,500		780,624		780,624	119, 124			[0003
02/15/2024	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN3	30JCEQV1H4R804 . 02/16/	2023 . 02	2/15/2024	698	3,000,000	4297.240		203,700		177,716		177,716	(25,984)			[0003
SX5E Call 4297.24	, and the second											·	•			·				[**		
02/15/2024	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 11E8VN3	30JCEQV1H4R804 . 02/16/	2023 . 02	2/15/2024	2,676	11,500,000	4297.240		780,850		681,244		681,244	(99,606)						0003

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

					Sho	owing all (Options, (Caps, Floo	rs, Collars,	Swaps and	l Forwards	Open as o	of Decemb	er 31 of Cu	rrent Yea	ar							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												1
											Prior												ı
	Description										Year(s)	Current											1
	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		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code I	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SX5E Call 4302.45 11/14/2024	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	. 11/16/2023	. 11/14/2024	581	2,500,000	4302.450		156,000		207,434		207,434	51,434						0003
SX5E Call 4302.45	I TOL Heage	LXIIIDIT J	Lqui ty/ illuex	Royal Bank of	LOT IT JOONITIOUT INDUIT	. 11/10/2023	. 11/14/2024		2,300,000	4302.430		130,000		207, 404		201,404							0003
11/14/2024	FIUL Hedge	Exhibit 5	Equity/Index		ES71P3U3RH1GC71XBU11	. 11/16/2023	. 11/14/2024	2,766	11,900,000	4302.450		742,560		987,384		987,384	244,824						0003
SX5E Call 4365.12			1,.	Royal Bank of				,				, .		, ,			,						ı
06/20/2024	FIUL Hedge	Exhibit 5	Equity/Index	Canada	ES71P3U3RH1GC71XBU11	. 06/15/2023	. 06/20/2024	573	2,500,000	4365 . 120		162,250		129,270		129,270	(32,980)						0003
SX5E Call 4365.12	EUR U. 4	E 1 11 14 E	F 14 (1 1	Royal Bank of	EOZ I DOLIODI II OOZ 4 VOLIA 4	00 (45 (0000	00 (00 (000)	4 000	0.700.000	4005 400		F04 000		440 000		440.000	(444 770)						0000
06/20/2024 SX5E Call 4367.45	FIUL Hedge	Exhibit 5	Equity/Index	Canada	ES71P3U3RH1GC71XBU11	. 06/15/2023	. 06/20/2024	1,993	8,700,000	4365 . 120	• • • • • • • • • • • • • • • • • • • •	564,630		449,860		449,860	(114,770)		• • • • • • • • • • • • • • • • • • • •	-			0003
05/16/2024	FIUL Hedge	Exhibit 5	Equity/Index	RNP Paribas	ROMUWSFPU8MPR08K5P83	. 05/18/2023	. 05/16/2024	572	2,500,000	4367 . 450		169.250		122,691		122,691	(46,559)						0003
SX5E Call 4367.45	JL Houge		_quity/illucx	2.4 1 41 1040		. 30, 10, 2020	. 00, 10, 2024	5,2	2,000,000					122,031		122,001	(40,000)						
05/16/2024	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas	ROMUWSFPU8MPR08K5P83	. 05/18/2023	. 05/16/2024	2,450	10,700,000	4367.450		723,855		525, 115		525 , 115	(198,740)						0003
SX5E Call 4373.73		L																					₁
07/18/2024	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC	11E8VN30JCEQV1H4R804	. 07/20/2023	. 07/18/2024	572	2,500,000	4373.730		161,750		135,757		135,757	(25,993)			-			0003
SX5E Call 4373.73 07/18/2024	FIUL Hedge	Exhibit 5	Equity/Index	HODO Bank DIO	1 E8VN30JCEQV1H4R804	. 07/20/2023	. 07/18/2024	2.584	11.300.000	4373.730		731 . 110		613.624		613.624	(117,486)						0003
SX5E Call 4384.86	T TOL Heage	LAIIIDIT J	Lqui ty/ illuex	TIODO DATIK FLO	TILOVINOUGOLQV III4NOU4	. 01/20/2023	. 077 107 2024	2,304	11,300,000	4373.730		731,110		013,024		010,024	(117,400)						0003
04/18/2024	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC	11E8VN30JCEQV1H4R804	. 04/20/2023	. 04/18/2024	570	2,500,000	4384.860		177, 250		131,517		131,517	(45,733)						0003
SX5E Call 4384.86	· ·											·											i
04/18/2024	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC	11E8VN30JCEQV1H4R804	. 04/20/2023	. 04/18/2024	2,623	11,500,000	4384.860		815,350		604,976		604,976	(210,374)						0003
SX5E Call 4539.16	FILL U.J.	Fubible F	F / l	LICEC Danie DL C	1 I E8VN30JCEQV 1H4R804	10/14/0000	. 12/19/2024	554	0 500 000	4500 400		155.500		129.034		100 004	(00, 400)						0000
12/19/2024 SX5E Call 4539.16	FIUL Hedge	Exhibit 5	Equity/Index	HODE BANK PLC	TTE6 VINSUUCEUV TH4H6U4	. 12/14/2023	. 12/ 19/ 2024	551	2,500,000	4539 . 160		100,000		129,034		129,034	(26,466)						0003
12/19/2024	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC	11E8VN30JCEQV1H4R804	. 12/14/2023	. 12/19/2024	3,216	14,600,000	4539 . 160		908, 120		753,558		753,558	(154,562)						0003
01599999999. Subt	total - Purchased Op	otions - Hedo	ing Other - 0	Call Options and V	Narrants					•	2,941,662	636,871,388		949, 104, 935	XXX	949, 104, 935	308,790,590					XXX	XXX
0219999999. Subt	total - Purchased Op	otions - Hedg	ing Other								2,941,662	636,871,388		949, 104, 935	XXX	949, 104, 935	308,790,590					XXX	XXX
0289999999. Subt	total - Purchased Op	otions - Repli	cations												XXX							XXX	XXX
0359999999. Subt	total - Purchased Op	otions - Incor	ne Generation	n											XXX							XXX	XXX
0429999999. Subt	total - Purchased Op	otions - Othe	r												XXX							XXX	XXX
	I Purchased Options			rants							2,941,662	636,871,388		949, 104, 935	XXX	949, 104, 935	308,790,590					XXX	XXX
	I Purchased Options		ns												XXX							XXX	XXX
	I Purchased Options														XXX							XXX	XXX
	I Purchased Options													1	XXX							XXX	XXX
	I Purchased Options														XXX							XXX	XXX
	I Purchased Options													1	XXX							XXX	XXX
	I Purchased Options		·· -				D.N				2,941,662	636,871,388		949, 104, 935	XXX	949, 104, 935	308,790,590					XXX	XXX
					Annuity Guarantees		P No.108							1	XXX							XXX	XXX
D639999999. Subt	total - Written Option	ns - Hedging	∟πective Va	iriable Annuity Gu Bank of America.	arantees Under SSA	NO.108	1							1	XXX							XXX	XXX
01/18/2024	FIUL Hedge	Exhibit 5	Equity/Index	N.A	B4TYDEB6GKMZ0031MB27	. 01/19/2023	. 01/18/2024	165,000	17,655,000	107.000		(419, 100)		(644,951)		(644,951)	(225,851)						0004
Basket Option Call	I IOL Houge	LAIIIDIL J	Equity/ Hidex	Goldman Sachs	D-11 I DEDOURNIEUUU IMDZI	. 01/ 10/2020	. 01/10/2024	105,000	17,000,000	107 .000		(+13, 100)		(044, 501)		(074,531)	(223,031)						UUUT
01/18/2024	FIUL Hedge	Exhibit 5	Equity/Index	International	W22LROWP21HZNBB6K528	. 01/19/2023	. 01/18/2024	1,190,000	129,412,500	108.750		(2,320,500)		(2,786,308)		(2,786,308)	(465,808)						0004
Basket Option Call		L	L	Bank of America,																			1
02/15/2024	FIUL Hedge	Exhibit 5	Equity/Index	N.A	B4TYDEB6GKMZ0031MB27	. 02/16/2023	. 02/15/2024	150,000	16,050,000	107.000		(346,500)		(346, 131)		(346, 131)	369			-			0004
Basket Option Call 02/15/2024	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America, N.A	B4TYDEB6GKMZ0031MB27	. 02/16/2023	. 02/15/2024	1,110,000	120,712,500	108.750		(1,920,300)		(1,410,691)		(1,410,691)	509,609						0004
Basket Option Call	TOL Houge	LAIIIDIL J	Equity/ Hidex	Bank of America,	D-11 IDEDUGNIIEUUU IIIDE!	. 32/ 13/ 2023	. 02/ 13/2024	1, 110,000	120,7 12,300	100.730		(1,320,300)		(1,410,091)		(1,710,031)							0007
03/14/2024	FIUL Hedge	Exhibit 5	Equity/Index	N.A	B4TYDEB6GKMZ0031MB27	. 03/16/2023	. 03/14/2024	125,000	13,375,000	107.000		(545,000)		(648,680)		(648,680)	(103,680)						0004
Basket Option Call		L		Bank of America,																			i l
03/14/2024	FIUL Hedge	Exhibit 5	Equity/Index		B4TYDEB6GKMZ0031MB27	. 03/16/2023	. 03/14/2024	980,000	106,575,000	108.750		(3,567,200)		(3,734,636)		(3,734,636)	(167,436)			-			0004
Basket Option Call 04/18/2024	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	. 04/20/2023	. 04/18/2024	200,000	21,400,000	107.000		(444.000)		(648,925)		(648,925)	(204,925)						0004
Basket Option Call	i rot ricuge	LAIIIDIL 3	Equity/ Index	Bank of America,	DTTTDUUNNILUUS INDZ/	. 04/20/2023	. 04/ 10/2024	200,000	41,400,000	107.000		(444,000)		(040, 923)		(040,920)	(204,825)		• • • • • • • • • • • • • • • • • • • •				0004
04/18/2024	FIUL Hedge	Exhibit 5	Equity/Index	N.A	B4TYDEB6GKMZ0031MB27	. 04/20/2023	. 04/18/2024	1,110,000	120,712,500	108.750		(1,820,400)		(2,464,869)		(2,464,869)	(644,469)						0004

					Sho	owing all (Options, C	Caps, Flooi	rs, 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	6	17	18	19	20	21	22	23
											Cumulative Prior												l
	Description										Year(s)	Current											l
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-				1.		Total	Current	Adjustment		Quality	Effectiveness
	Used for	Schedule/	Type(s)				Date of	Nivershaa		Rate or Index	discounted Premium	discounted Premium	C	Book/			Unrealized Valuation	Foreign	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception
	Income Generation	Exhibit	Risk(s)	Evchange	Counterparty	Trade	Maturity or	Number of	Notional	Received	(Received)	(Received)	Current Year	Adjusted Carrying			Increase/	Exchange Change in	zation)/	Hedged	Potential	ence	and at Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair		(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Basket Option Call				Bank of America,	<u> </u>												,						1
05/16/2024 Basket Option Call	FIUL Hedge	Exhibit 5	Equity/Index	N.A Bank of America.	B4TYDEB6GKMZ0031MB27	. 05/18/2023	. 05/16/2024	175,000	18,681,250	106.750		(381,500)		(626,069)	(626,069)	(244,569)						0004
05/16/2024	FIUL Hedge	Exhibit 5	Equity/Index		B4TYDEB6GKMZ0031MB27	. 05/18/2023	. 05/16/2024	1,060,000	114,215,000	107.750		(1,939,800)		(3, 151, 332)	(3.	151,332)	(1,211,532)						0004
Basket Option Call	•																						1
06/20/2024 Basket Option Call	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas	ROMUWSFPU8MPR08K5P83	. 06/15/2023	. 06/20/2024	210,000	22,417,500	106.750		(430,500)		(509, 689)	(509,689)	(79, 189)						0004
06/20/2024	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas	ROMUWSFPU8MPR08K5P83	. 06/15/2023	. 06/20/2024	1,010,000	108 , 827 , 500	107.750		(1,727,100)		(1,998,720)	(1,	998,720)	(271,620)						0004
Basket Option Call				Bank of America,						==.													1
07/18/2024 Basket Option Call	FIUL Hedge	Exhibit 5	Equity/Index	N.A Bank of America,	B4TYDEB6GKMZ0031MB27	. 07/20/2023	. 07/18/2024	170,000	18 , 147 , 500	106.750		(329,800)		(396, 295)		396,295)	(66,495)						0004
07/18/2024	FIUL Hedge	Exhibit 5	Equity/Index		B4TYDEB6GKMZ0031MB27	. 07/20/2023	. 07/18/2024	900,000	96,975,000	107.750		(1,440,000)		(1,735,889)	(1,	735,889)	(295,889)						0004
Basket Option Call	·		,, .	Royal Bank of	FOZ I DOLLODI I LOCA VETT	00 (47 (00	00 (45 (005 :	040.0	00 447	400		(407.5					/F./F. 6						l
08/15/2024 Basket Option Call	FIUL Hedge	Exhibit 5	Equity/Index	Canada Royal Bank of	ES71P3U3RH1GC71XBU11	. 08/17/2023	. 08/15/2024	210,000	22,417,500	106.750		(487,200)		(1,032,420)	(1,	032,420)	(545,220)			-			0004
08/15/2024	FIUL Hedge	Exhibit 5	Equity/Index		ES71P3U3RH1GC71XBU11	. 08/17/2023	. 08/15/2024	1,020,000	109, 905, 000	107.750		(2,070,600)		(4,410,491)	(4,	410,491)	(2,339,891)						0004
Basket Option Call			- · · · · ·	n.n.n	DOLUME THE PROPERTY OF THE PRO	00/44/0000	00/40/0004	450.000	45 005 000	405 500		(004 500)		(770.004)		770 004)	(000 004)						l
09/19/2024 Basket Option Call	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas	ROMUWSFPU8MPR08K5P83	. 09/14/2023	. 09/19/2024	150,000	15,825,000	105.500		(394,500)		(776,864)	(776,864)	(382,364)						0004
09/19/2024	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas	ROMUWSFPU8MPR08K5P83	. 09/14/2023	. 09/19/2024	980,000	104,370,000	106.500		(2,175,600)		(4,508,300)	(4,	508,300)	(2,332,700)						0004
Basket Option Call	FIII II 4	F 1 11 14 F	5 14 /L I	DND D 11	DOM INOEDI IOMBDOOKEDOO	40 (40 (0000	40 (47 (0004	440,000	44 770 000	405 500		(400,000)		(4.050.040)		050 040)	(000, 040)						0004
10/17/2024 Basket Option Call	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas	ROMUWSFPU8MPR08K5P83	. 10/19/2023	. 10/17/2024	140,000	14,770,000	105.500		(420,000)		(1,352,646)	(1,	352,646)	(932,646)						0004
10/17/2024	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas	ROMUWSFPU8MPR08K5P83	. 10/19/2023	. 10/17/2024	1,380,000	146,970,000	106.500		(3,546,600)		(12,335,979)	(12,	335,979)	(8,789,379)						0004
Basket Option Call	FILE U.d.	FLILIA F	F (1 - d	DND Dawikas	DOM INCEDITION DOOR EDGG	11 /10 /0000	11/14/0004	170 000	17 OOF OOO	105.500		(F00, 000)		(1 100 170)	(4	100 170)	(500, 070)						0004
11/14/2024 Basket Option Call	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas	ROMUWSFPU8MPR08K5P83	. 11/16/2023	. 11/14/2024	170,000	17,935,000	105.500		(503, 200)		(1, 103, 179)	(1,	103, 179)	(599,979)						0004
11/14/2024	FIUL Hedge	Exhibit 5	Equity/Index		ROMUWSFPU8MPR08K5P83	. 11/16/2023	. 11/14/2024	1,250,000	133, 125,000	106.500		(2,462,500)		(7,366,106)	(7,	366, 106)	(4,903,606)						0004
Basket Option Call				Morgan Stanley & Co. International																			i
12/19/2024	FIUL Hedge	Exhibit 5	Equity/Index		4PQUHN3JPFGFNF3BB653	. 12/14/2023	. 12/19/2024	155,000	16,352,500	105.500		(350,300)		(564,682)	(564,682)	(214,382)						0004
			' '	Morgan Stanley &				·															i
Basket Option Call 12/19/2024	FIUL Hedge	Exhibit 5	Fauity/Index	Co. International	4PQUHN3JPFGFNF3BB653	. 12/14/2023	. 12/19/2024	1,390,000	148.035.000	106.500		(2.627.100)		(4,483,099)	(4	483,099)	(1.855.999)						0004
Rainbow Option Call	TIOL Houge	EXIIIDIL J	Equity/Index	Royal Bank of	-11 A'OLEMON I OLIMI ODDONO	. 12/ 17/ 2020	. 12/ 13/ 2024	1,000,000	170,000,000	100.500		(2,021,100)		(+,400,099)	(4,	100,000)	(1,000,000)						0007
01/18/2024	FIUL Hedge	Exhibit 5	Equity/Index		ES71P3U3RH1GC71XBU11	. 01/19/2023	. 01/18/2024	150,000	16,237,500	108.250		(1,075,500)		(965, 157)	(965, 157)	110,343			-			0008
Rainbow Option Call 02/15/2024	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	. 02/16/2023	. 02/15/2024	72,000	7,794,000	108.250		(479,520)		(205, 333)		205,333)	274, 187						0008
Rainbow Option Call	, and the second		_quity/illucx	Goldman Sachs													·						
03/14/2024	FIUL Hedge	Exhibit 5	Equity/Index		W22LROWP21HZNBB6K528	. 03/16/2023	. 03/14/2024	95,000	10,283,750	108.250		(665,000)		(655, 366)	(655,366)	9,634						0008
Rainbow Option Call 04/18/2024	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International	W22LR0WP21HZNBB6K528	. 04/20/2023	. 04/18/2024	87,000	9,417,750	108.250		(568,980)		(298, 915)		298,915)	270,065						0008
Rainbow Option Call	· ·			Bank of America,													·						
05/16/2024	FIUL Hedge	Exhibit 5	Equity/Index		B4TYDEB6GKMZ0031MB27	. 05/18/2023	. 05/16/2024	73,000	7,902,250	108.250		(454,790)		(261, 324)	(261,324)	193,466			-			0008
Rainbow Option Call				Morgan Stanley & Co. International																			1
06/20/2024	FIUL Hedge	Exhibit 5	Equity/Index	plc	4PQUHN3JPFGFNF3BB653	. 06/15/2023	. 06/20/2024	117,000	12,665,250	108.250		(696, 150)		(287,922)	(287,922)	408,228						0008
Rainbow Option Call	EIII Hadaa	Evhibi+ E	Emitu/Ind	Goldman Sachs International	W22LROWP21HZNBB6K528	07/20/2002	. 07/18/2024	07 000	10 500 050	108.250		(560.660)		(200, 457)	,	200 457	251 000						0008
07/18/2024 Rainbow Option Call	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America,	WZZLKUWYZ I TZNBBOK 528	. 07/20/2023	. 07/18/2024	97,000	10,500,250	108.250		(000,000)		(209, 457)	······ (209,457)	351,203			·			0008
08/15/2024	FIUL Hedge	Exhibit 5	Equity/Index	N.A	B4TYDEB6GKMZ0031MB27	. 08/17/2023	. 08/15/2024	82,000	8,876,500	108.250		(756,860)		(400,512)	(400,512)	356,348						0008
Delichen Oction O. II				Morgan Stanley &												1							l
Rainbow Option Call 09/19/2024	FIUL Hedge	Exhibit 5	Equity/Index	Co. International	4PQUHN3JPFGFNF3BB653	. 09/14/2023	. 09/19/2024	81,000	8,748,000	108.000		(505,440)		(357, 309)	(357,309)	148, 131					,	0008
Rainbow Option Call	g			Royal Bank of																			
10/17/2024	FIUL Hedge	Exhibit 5	Equity/Index		ES71P3U3RH1GC71XBU11	. 10/19/2023	. 10/17/2024	90,000	9,720,000	108.000		(611, 100)		(779, 422)	(779,422)	(168,322)			-			0008
Rainbow Option Call 11/14/2024	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	. 11/16/2023	. 11/14/2024	151.000	16.308.000	108.000		(845.600)		(847,651)	(347 . 651)	(2.051)						0008

					Sho	owing all (Options, (Caps, Floor	s, Collars,	Swaps and	forwards	Open as o	f Decembe	er 31 of Cu	irrent Ye	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, Used for		Type(s)				Date of			Price, Rate or	of Un- discounted	Cost of Un- discounted		Book/			Unrealized	Total Foreign	Current Year's	Adjustment to Carrying			Effectiveness 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 Rainbow Option Call	or Replicated	Identifier	(a)	Goldman Sachs	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
12/19/2024	. FIUL Hedge	Exhibit 5	Equity/Index		W22LROWP21HZNBB6K528	. 12/14/2023	. 12/19/2024	84,000	9,072,000	108.000		(267, 120)		(299, 806)		(299,806)	(32,686)						0008
SPX Call 4097.69 01/18/2024	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC	11E8VN30JCEQV1H4R804	. 01/19/2023	. 01/18/2024	15,389	63,060,001	4097.691		(4,233,000)		(10,468,282)		(10,468,282)	(6,235,282)						0001
SPX Call 4162.25	-																						
03/14/2024 SPX Call 4171.77	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC	11E8VN30JCEQV1H4R804	. 03/16/2023	. 03/14/2024	18,433	76,723,000	4162.254		(5,066,200)		(12,014,847)		(12,014,847)	(6,948,647)						0001
01/18/2024	. FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 01/19/2023	. 01/18/2024	14, 107	58,850,000	4171.770		(3,234,000)		(8,556,195)		(8,556,195)	(5,322,195)					(0001
SPX Call 4201.01 01/18/2024	. FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 01/19/2023	. 01/18/2024	2.308	9.697.500	4201.011		(495,000)		(1,332,980)		(1,332,980)	(837,980)						0001
SPX Call 4210.76	FILE II I	F 1 11 14 F				04 (40 (0000	04 (40 (0004	00 544	070 000 000	4040 750													0004
01/18/2024 SPX Call 4237.5	. FIUL Hedge	Exhibit 5	Equity/index	Barciays Bank PLC	G5GSEF7VJP5170UK5573	. 01/19/2023	. 01/18/2024	89,514	376, 920, 000	4210.758		(18,793,650)		(50,822,594)	,	(50,822,594)	(32,028,944)						0001
03/14/2024 SPX Call 4267.2	. FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank	JJKC32MCHWD171265Z06	. 03/16/2023	. 03/14/2024	15,908	67,410,000	4237.500		(3,754,800)		(9,227,578)		(9,227,578)	(5,472,778)						0001
03/14/2024	. FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank	JJKC32MCHWD171265Z06	. 03/16/2023	. 03/14/2024	2,525	10,775,000	4267.202		(559,000)		(1,393,723)		(1,393,723)	(834,723)					(0001
SPX Call 4277.1 03/14/2024	. FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 03/16/2023	. 03/14/2024	60,349	258 , 120 , 000	4277 . 102		(12,906,000)		(32,746,497)		(32,746,497)	(19,840,497)						0001
SPX Call 4299.02																							
02/15/2024 SPX Call 4340.41	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC	11E8VN30JCEQV1H4R804	. 02/16/2023	. 02/15/2024	14,913	64, 111,000	4299.021		(3,990,925)		(7,486,700))	(7,486,700)	(3,495,775)						0001
04/18/2024	. FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank	JJKC32MCHWD171265Z06	. 04/20/2023	. 04/18/2024	10,654	46,244,000	4340 . 409		(2,741,200)		(5,484,179)		(5,484,179)	(2,742,979)						0001
SPX Call 4376.74 02/15/2024	. FIUL Hedge	Exhibit 5	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	. 02/16/2023	. 02/15/2024	16,135	70,620,000	4376.739		(3,597,000)		(6,894,113)		(6,894,113)	(3,297,113)					(0001
SPX Call 4407.42 02/15/2024	. FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank	JJKC32MCHWD171265Z06	. 02/16/2023	. 02/15/2024	2,445	10,775,000	4407 . 417		(516,000)		(973, 161)		(973, 161)	(457, 161)						0001
SPX Call 4412.15	, and the second														,								
05/16/2024 SPX Call 4417.64	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC	1 I E8 VN30 JCEQV 1H4R804	. 05/18/2023	. 05/16/2024	10,243	45, 193,000	4412.151		(2,592,900)		(4,863,184))	(4,863,184)	(2,270,284)						0001
02/15/2024 SPX Call 4418.88	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC	1 I E8 VN30 JCEQV 1H4R804	. 02/16/2023	. 02/15/2024	66,253	292,680,000	4417.643		(13,563,550)		(25,730,892)		(25,730,892)	(12, 167, 342)						0001
04/18/2024	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC	11E8VN30JCEQV1H4R804	. 04/20/2023	. 04/18/2024	15,497	68,480,000	4418.875		(3,270,400)		(6,896,950)		(6,896,950)	(3,626,550)					(0001
SPX Call 4449.85 04/18/2024	. FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank	JJKC32MCHWD171265Z06	. 04/20/2023	. 04/18/2024	1,937	8,620,000	4449.849		(385,600)		(809,863)		(809,863)	(424,263)						0001
SPX Call 4460.17	-]								
04/18/2024 SPX Call 4466.23	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC	1 I E8 VN30 JCEQV 1H4R804	. 04/20/2023	. 04/18/2024	48 , 186 .	214,920,000	4460 . 173		(9, 173, 900)		(19,715,730)		(19,715,730)	(10,541,830)						0001
10/17/2024	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC	11E8VN30JCEQV1H4R804	. 10/19/2023	. 10/17/2024	23,375	104,400,000	4466.232		(6,815,000)		(12,846,898)		(12,846,898)	(6,031,898)			-			0001
SPX Call 4491.91 05/16/2024	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC	11E8VN30JCEQV1H4R804	. 05/18/2023	. 05/16/2024	14,292	64,200,000	4491.914		(3,003,000)		(5,820,018)		(5,820,018)	(2,817,018)						0001
SPX Call 4523.4 05/16/2024	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC	11E8VN30JCEQV1H4R804	. 05/18/2023	. 05/16/2024	2,382	10,775,000	4523.399		(461,500)		(908,062)		(908,062)	(446,562)					[0001
SPX Call 4533.89	, and the second																						
05/16/2024 SPX Call 4534.68	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC	11E8VN30JCEQV1H4R804	. 05/18/2023	. 05/16/2024	37,160	168, 479, 852	4533.890		(7,023,900)		(13,846,994)		(13,846,994)	(6,823,094)						0001
10/17/2024	. FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank	JJKC32MCHWD171265Z06	. 10/19/2023	. 10/17/2024	17,765	80,560,000	4534 . 680		(4,529,600)		(8,831,564)		(8,831,564)	(4,301,964)					(0001
SPX Call 4588.15 10/17/2024	. FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC	11E8VN30JCEQV1H4R804	. 10/19/2023	. 10/17/2024	79,710	365,722,500	4588 . 155		(17,851,350)		(36,433,905)		(36,433,905)	(18,582,555)						0001
SPX Call 4593.25 08/15/2024	. FIUL Hedge	Exhibit 5	Equity/Index		JJKC32MCHWD171265Z06	. 08/17/2023	. 08/15/2024	10,068	46,244,000	4593.248		(2,710,400)		(4,059,839)	,	(4,059,839)	(1,349,439)						0001
SPX Call 4620.24																							
10/17/2024 SPX Call 4651.56	. FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank Royal Bank of	JJKC32MCHWD171265Z06	. 10/19/2023	. 10/17/2024	9,584	44,280,000	4620.240		(2,017,200)		(4, 154, 936)		(4, 154, 936)	(2, 137, 736)						0001
06/20/2024	. FIUL Hedge	Exhibit 5	Equity/Index	Canada	ES71P3U3RHIGC71XBU11	. 06/15/2023	. 06/20/2024	8,586	39,937,999	4651.558		(2, 131,800)		(2,674,255)		(2,674,255)	(542,455)						0001
SPX Call 4651.56				Morgan Stanley & Co. International																			
06/20/2024	. FIUL Hedge	Exhibit 5	Equity/Index		4PQUHN3JPFGFNF3BB653	. 11/02/2023	. 06/20/2024	100 .	465 , 156	4651.560		(9,927)		(31, 159)		(31, 159)	(21,232)						0001

					owing all	Options, (Caps, Flooi	rs, Collars,	Swaps and	<u>l Forwar</u> ds		of Decemb	er 31 of Cu	rrent Year							
1	2	3	4	5	6	7	8	9	10	11 Cumulative	12	13	14	15 16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for	Schedule/	Type(s)			Date of	Number		Strike Price, Rate or		Current Year Initial Cost of Un- discounted	Current	Book/		Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		Credit Quality of	Hedge Effectiveness at Inception
	Income Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	_	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX Call 4676.29	500 U.J	F 1 11 14 F	5 14 (L.)	T : + D	00 (47 (0000	00 /45 /0004	40.700	04 000 000	4070 005		(0.070.000)		(4.005.440)	(4.005.440)	(4.047.440)						2004
08/15/2024 SPX Call 4703.32 09/19/2024	FIUL Hedge	Exhibit 5	Equity/Index Equity/Index	Truist Bank JJKC32MCHWD171265Z06 Royal Bank of Canada ES71P3U3RHIGC71XBU11	. 08/17/2023	. 08/15/2024	13,72913,540	64,200,000	4676 . 285		(3,078,000)		(4,695,146)	(4,695,146))(1,617,146))(1,054,810)						0001
SPX Call 4706.6	, and the second		Lqui ty/ illuex	Wells Fargo Bank,			·														
11/14/2024 SPX Call 4709.06	FIUL Hedge	Exhibit 5	Equity/Index		. 11/16/2023	. 11/14/2024	20,407	96,048,001	4706.603		(5,299,200)		(8,063,716)	(8,063,716)	(2,764,516)						0001
08/15/2024 SPX Call 4719.99	FIUL Hedge	Exhibit 5	' '		. 08/17/2023	. 08/15/2024	2,059	9,697,500			(426,600)		(656,415)	(656,415)	(229,815)						0001
08/15/2024 SPX Call 4735.65	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804 Royal Bank of	. 08/17/2023	. 08/15/2024	46,678	220 , 320 , 000			(9,373,800)		(14,523,263)	(14,523,263)	(5, 149, 463)						0001
06/20/2024 SPX Call 4766.15	FIUL Hedge	Exhibit 5	Equity/Index	Canada ES71P3U3RH1GC71XBU11	. 06/15/2023	. 06/20/2024	14,686	69,550,000	4735.649		(2,977,000)		(3,692,393)	(3,692,393)	(715,393)			[·····			0001
07/18/2024 SPX Call 4768.84	FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	. 07/20/2023	. 07/18/2024	11,026	52,550,000	4766 . 148		(2,645,000)		(2,820,848)	(2,820,848)	(175,848)						0001
06/20/2024 SPX Call 4775.41	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	. 06/15/2023	. 06/20/2024	2,034	9,697,500	4768.843		(387, 450)		(465,852)	(465,852)	(78,402)						0001
09/19/2024 SPX Call 4778.73	FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	. 09/14/2023	. 09/19/2024	15,538	74,200,000	4775.406		(3,570,000)		(4,698,411)	(4,698,411)	(1, 128, 411)						0001
11/14/2024 SPX Call 4779.91	FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573 Royal Bank of	. 11/16/2023	. 11/14/2024	15,971	76,320,000	4778.734		(3,546,000)		(5,536,553)	(5,536,553)	(1,990,553)						0001
06/20/2024 SPX Call 4831.72	FIUL Hedge	Exhibit 5	Equity/Index		. 06/15/2023	. 06/20/2024	50,160	239,760,000	4779.907		(9,102,000)		(11, 127, 242)	(11, 127, 242)	(2,025,242)						0001
09/19/2024 SPX Call 4835.09	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	. 09/14/2023	. 09/19/2024	52,829	255, 255, 003	4831.720		(10,912,300)		(14,059,708)		(3, 147, 408)						0001
11/14/2024 SPX Call 4852.31	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	. 11/16/2023	. 11/14/2024	75, 196	363,577,500	4835.087		(14,373,600)		(23,341,675)	(23,341,675)	(8,968,075)						0001
07/18/2024 SPX Call 4865.51	FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	. 07/20/2023	. 07/18/2024	13,672	66,340,000	4852.311		(2,641,200)		(2,752,640)	(2,752,640)	(111,440)						0001
09/19/2024 SPX Call 4868.9	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWD171265Z06	. 09/14/2023	. 09/19/2024	7,991	38,880,000	4865.508		(1,521,000)		(1,960,515)	(1,960,515)	(439,515)						0001
11/14/2024 SPX Call 4886.32	FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	. 11/16/2023	. 11/14/2024	9,094	44,280,000	4868.899		(1,608,020)		(2,632,375)	(2,632,375)	(1,024,355)						0001
07/18/2024 SPX Call 4897.66	FIUL Hedge	Exhibit 5			. 07/20/2023	. 07/18/2024	1,985	9,697,500			(349,200)		(360,213)	(360,213)	(11,013)						0001
07/18/2024 SPX Call 4927.21	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	. 07/20/2023	. 07/18/2024	38,810	190 , 080 , 000			(6,635,200)		(6,796,488)	(6,796,488)	(161,288)						0001
12/19/2024 SPX Call 5002.72	FIUL Hedge	Exhibit 5	Equity/Index		. 12/14/2023	. 12/19/2024	18,434	90,828,000			(4,767,600)		(5, 184, 966)	(5, 184, 966)	(417,366)						0001
12/19/2024 SPX Call 5061.72	FIUL Hedge	Exhibit 5	Equity/Index		. 12/14/2023	. 12/19/2024	18,010 .	90, 100,000	5002.723		(3,969,500)		(4,304,203)	(4,304,203)	(334,703)						0001
12/19/2024	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley &	. 12/14/2023	. 12/19/2024	81,364 .	411,840,002	5061.717		(15,609,600)		(16,954,102)	(16,954,102)	(1,344,502)						0001
SPX Call 5061.72 12/19/2024 SPX Call 5097.11	FIUL Hedge	Exhibit 5	Equity/Index	Co. International plc 4PQUHN3JPFGFNF3BB653	. 12/14/2023	. 12/19/2024	100	506 , 172	5061.720		(17,648)		(20,837)	(20,837)	(3, 189)						0001
12/19/2024	FIUL Hedge	Exhibit 5	Equity/Index		. 12/14/2023	. 12/19/2024	9,959	50,760,000	5097 . 114		(1,720,200)		(1,902,994)	(1,902,994)	(182,794)						0001
SX5E Call 4345.98 10/17/2024	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	. 10/19/2023	. 10/17/2024	611	2,656,250	4345.976		(100,500)		(192, 253)	(192,253)	(91,753)						0003
SX5E Call 4380.88 01/18/2024	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	. 01/19/2023	. 01/18/2024	733	3,210,000	4380.880		(109,800)		(115,743)	(115,743)	(5,943)						0003
SX5E Call 4405.17 03/14/2024 SX5E Call 4407.33	FIUL Hedge	Exhibit 5	Equity/Index		. 03/16/2023	. 03/14/2024	607	2,675,000	4405.169		(108,500)		(119,600)	(119,600)	(11, 100)						0003
10/17/2024	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	. 10/19/2023	. 10/17/2024	2,909	12,822,250	4407.331		(409,360)		(804, 575)	(804,575)	(395,215)						0003
SX5E Call 4442.29 01/18/2024	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	. 01/19/2023	. 01/18/2024	3. 126	13.888.000	4442.294		(422,400)		(331,765)	(331,765)				l			0003

SCHEDULE DB - PART A - SECTION 1

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

						wing an c	options, c	2aps, 1 100	is, Collais,	Swaps and				er 31 of Cu									
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												1
											Prior												1
	Description										Year(s)	Current											i
	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)		Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central C	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fa	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SX5E Call 4466.92																							1
03/14/2024 SX5E Call 4523.78	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC	1 I E8 VN30 JCEQV 1H4R804	. 03/16/2023	. 03/14/2024	2,793	12,477,500	4466.923		(432,400)		(427,540)		(427,540)	4,860						0003
08/15/2024	FIUL Hedge	Exhibit 5	Equity/Index	HCDC Donk DLC	1 I E8 VN30 JCEQV 1H4R804	. 08/17/2023	. 08/15/2024	591	2,675,000	4523.778		(88,500)		(100,216)		(100,216)	(11,716)						0003
SX5E Call 4547.23	FIUL neage	EXIIIDIL 5	Equity/ index	NODU DAIIK FLU	TIEOVINOUJUEUV INANOU4	. 00/1//2023	. 00/ 13/ 2024	391	2,0/3,000	4020.770		(60,500)		(100,210)		(100,210)	(11,710)						0003
09/19/2024	FIUL Hedge	Exhibit 5	Fauity/Index	HSBC Bank PLC	11E8VN30JCEQV1H4R804	. 09/14/2023	. 09/19/2024	584	2,656,250	4547 . 234		(91.250)		(106,272)		(106,272)	(15,022)						0003
SX5E Call 4571.35		Exilibrit o III	Equity/ Indox	Royal Bank of	1120110000241 11111001	. 007 1 17 2020	1 007 107 202 1		, 000, 200			(01,200)		(100,212)		(100,212)							
11/14/2024	FIUL Hedge	Exhibit 5	Equity/Index		ES71P3U3RH1GC71XBU11	. 11/16/2023	. 11/14/2024	581	2,656,250	4571.353		(80,750)		(117,532)		(117,532)	(36,782)						0003
SX5E Call 4587.2																							1
08/15/2024	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC	11E8VN30JCEQV1H4R804	. 08/17/2023	. 08/15/2024	2,436	11, 175,500	4587 . 196		(307,970)		(339, 306)		(339,306)	(31,336)						0003
SX5E Call 4598.05																							1
02/15/2024	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC	1 I E8 VN30 JCEQV 1H4R804	. 02/16/2023	. 02/15/2024	698	3,210,002	4598.050		(103, 200)	·····	(34,039)		(34,039)	69, 161						0003
SX5E Call 4611.43 09/19/2024	FIUL Hedge	Evhibi+ E	Emilitu/Index	HCDC Donle DLC	1 I E8VN30JCEQV1H4R804	. 09/14/2023	. 09/19/2024	2 200	10,559,500	4611.431		(301,840)		(347,563)		(347,563)	(AE 700)						10003
SX5E Call 4635.89	FIUL neage	Exhibit 5	Equity/Index	Royal Bank of	TTE6VN30JUEUV IN4H804	. 09/ 14/2023	. 09/ 19/2024	2,290	10,559,500	4011.431		(301,840)		(347,303)		(347,303)	(45,723)						0003
11/14/2024	FIUL Hedge	Exhibit 5	Equity/Index		ES71P3U3RH1GC71XBU11	. 11/16/2023	. 11/14/2024	2,766	12,822,250	4635.890		(320, 110)		(476,630)		(476,630)	(156,520)						0003
SX5E Call 4662.51		Exilibrit o III	Equ. cy/ macx	oundu	20,11 0001111001112011	, ,	,, 202 .		12,022,200			(020 ,)		(0,000)		(0 , 000)	(100,020)						
02/15/2024	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC	11E8VN30JCEQV1H4R804	. 02/16/2023	. 02/15/2024	2,676	12,477,500	4662.505		(333,500)		(73, 307)		(73,307)	260, 193						0003
SX5E Call 4670.68	-			Royal Bank of																			1
06/20/2024	FIUL Hedge	Exhibit 5	Equity/Index	Canada	ES71P3U3RH1GC71XBU11	. 06/15/2023	. 06/20/2024	573	2,675,000	4670.678		(75,750)		(42,780)		(42,780)	32,970						0003
SX5E Call 4673.17																							
05/16/2024 SX5E Call 4679.89	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas	ROMUWSFPU8MPR08K5P83	. 05/18/2023	. 05/16/2024	572	2,675,000	4673.172		(82,500)		(34,792)		(34,792)	47,708						0003
07/18/2024	FIUL Hedge	Evhibit 5	Equity/Index	HCBC Bank DI C	1 I E8 VN30JCEQV 1H4R804	. 07/20/2023	. 07/18/2024	572	2,675,000	4679.891		(76,000)		(49, 431)		(49,431)	26,569						0003
SX5E Call 4691.8	T TOL Heage	LAIIIDIT J	Equity/ muex	TIODO DATIK FLO	TILOVINOUOLQV III4NOU4	. 01/20/2023	. 077 107 2024	3/2	2,073,000	40/3.031		(70,000)		(43,401)		(43,431)	20,309						0003
04/18/2024	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC	11E8VN30JCEQV1H4R804	. 04/20/2023	. 04/18/2024	570	2,675,000	4691.800		(90,500)		(34,741)		(34,741)	55,759						0003
SX5E Call 4736.16			1	Royal Bank of					, -,	-		, , , ,				(, , ,	,						1
06/20/2024	FIUL Hedge	Exhibit 5	Equity/Index	Canada	ES71P3U3RH1GC71XBU11	. 06/15/2023	. 06/20/2024	1,993	9,439,500	4736 . 155		(216,630)		(109,860)		(109,860)	106,770						0003
SX5E Call 4738.68																							1
05/16/2024 SX5E Call 4745.5	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas	ROMUWSFPU8MPR08K5P83	. 05/18/2023	. 05/16/2024	2,450	11,609,500	4738.683		(291,575)		(104,313)		(104,313)	187,262						0003
07/18/2024	FIUL Hedge	Exhibit 5	Equity/Index	HCDC Donk DLC	1 I E8 VN30 JCEQV 1H4R804	. 07/20/2023	. 07/18/2024	2,584	12,260,500	4745.497		(282,500)		(170,305)		(170,305)	112, 195						0003
SX5E Call 4757.57	I TOL Heage	LAIIIDIT J	Equity/Index	TIODO DATIK FLO	TILOVINOUOLQV III4NOU4	. 01/20/2020	. 077 107 2024	2,304	12,200,300	4/45.43/		(202, 500)		(170,303)		(170,303)	112, 193						0003
04/18/2024	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC	1 I E8 VN30 JCEQV 1H4R804	. 04/20/2023	. 04/18/2024	2.623	12,477,500	4757.573		(351.900)		(108,570)		(108,570)	243,331						0003
SX5E Call 4822.86								,,,,,,,,,,,				(****,****,		(,,		(, ,							1
12/19/2024	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC	11E8VN30JCEQV1H4R804	. 12/14/2023	. 12/19/2024	551	2,656,250	4822.858		(81,000)		(64,363)		(64,363)	16,637						0003
SX5E Call 4890.94			L											1									
12/19/2024	FIUL Hedge	Exhibit 5			1 I E8 VN30 JCEQV 1H4R804	. 12/14/2023	. 12/19/2024	3,216	15,731,500	4890.945		(395,660)		(310, 454)		(310,454)	85,206						0003
	total - Written Option			Options and Warr	ants							(288,969,735)		(505,554,239)		505,554,239)	(216,584,505)					XXX	XXX
	total - Written Option											(288,969,735)		(505,554,239)		505,554,239)	(216,584,505)					XXX	XXX
	total - Written Option													+	XXX					1		XXX	XXX
	total - Written Option		Generation											+	XXX					1		XXX	XXX
	total - Written Option														XXX							XXX	XXX
	Written Options - C		and warrant	S								(288,969,735)		(505,554,239)		505,554,239)	(216,584,505)					XXX	XXX
	I Written Options - F													1	XXX							XXX	XXX
	Written Options - C													1	XXX							XXX	XXX
	I Written Options - F													 	XXX							XXX	XXX
	Written Options - C														XXX					1		XXX	XXX
	Il Written Options - C	otner											ļ	XXX							XXX	XXX	
0989999999. Tota												(288,969,735)		(505,554,239)		505,554,239)	(216,584,505)					XXX	XXX
	total - Swaps - Hedg														XXX							XXX	XXX
	total - Swaps - Hedg		e Variable Ar	nuity Guarantees	Under SSAP No.10	8									XXX							XXX	XXX
	total - Swaps - Hedg														XXX							XXX	XXX
	total - Swaps - Repli														XXX							XXX	XXX
1289999999. Subt	total - Swaps - Incon	ne Generation	on												XXX							XXX	XXX
-																							

Showing all Options	Cans Floors	Collars S	Swaps and Forwards Open as of December 31 of Current Year	
Oriowing an Options,	Oaps, i loois,	Odiiai 3, C	Owaps and i diwards Open as of December 51 of Guitent Tear	

					SIIC	wing an c	options, c	Japs, Floors	s, Collais,	Swaps and	rorwarus	Open as o	n Decemb	er 31 of Cur	rent rear	l							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
											Prior												
	Description										Year(s)	Current											
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price.	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying	,		at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	1	Refer-	and at
	Generation	Exhibit	Risk(s)	Evchange	. Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged		ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income		Code Fa	air Value	(Decrease)	B./A.C.V.	Accretion			Entity	(b)
Description	Foreign Private	identifier	Interest	Wells Fargo Bank,	Cleanighouse	Date	LAPITATION	Contracts	Amount	(i aiu)	i aiu	i aiu	IIICOITIE	value	Code 1 a	ali value	(Decrease)	D./A.C.V.	Accietion	item	LAPOSUIC	Littly	(b)
CrossCurrencySwap	Placement	D 1	Rate		KB1H1DSPRFMYMCUFXT09	. 08/24/2023	. 09/06/2028	1	19, 191, 227	0.77 / 5.39		(3.947)		(154.708)		(154.708)	503.774	(654.536)			207.755 -	(0015
or ossour rencyonap	Foreign Private	D 1	Interest	N.A	KD IITIDOFNI IIITIIIOOI X103	. 00/ 24/ 2023	. 03/00/2020		13, 131,221	0.11 / 3.39		(3,341)		(134,700)		(134,700)		(034,330)			201,133		7013
CrossCurrencySwap	Placement	D 1	Rate	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 10/19/2023	. 11/07/2038	1	20.014.677	1.84 / 6.32		(14,699)		504.725		504.725	1,757,593	(1.238.169)			385.844 -	(0015
or occount oney onup 1111	Foreign Private		Interest	Barorayo Barin 120	00002177010170010010	10, 10, 2020	, , 2000		20,0,0								,,, 0,,,000	(1,200,100)					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
CrossCurrencySwap	Placement	D 1	Rate	Barclavs Bank PLC	G5GSEF7VJP5170UK5573	. 11/02/2023	. 06/30/2044	1	21.300.000	5.83 / 7.63		60.000		(860.258)		(860.258)	(88.258)	(832.000)			482.344 -	(0015
	otal - Swaps - Othe	r - Foreian E	xchange						, , ,			41.354		(510,241)	XXX	(510,241)	2, 173, 110	(2,724,705)			1,075,943	XXX	XXX
	otal - Swaps - Othe											41.354			XXX	(510, 241)	2, 173, 110	(2,724,705)			1,075,943		XXX
	Swaps - Interest R											41,004			XXX	(010,241)	2, 170, 110	(2,724,700)				XXX	XXX
	Swaps - Credit De														XXX					 		XXX	XXX
												44 054				/E10 0443	0 170 110	(0.704.705)		+		XXX	XXX
	Swaps - Foreign E											41,354			XXX	(510,241)	2, 173, 110	(2,724,705)			, .,		
	Swaps - Total Retu	urn													XXX					-		XXX	XXX
1399999999. Tota															XXX							XXX	XXX
1409999999. Tota	Swaps	•								1		41,354		(510,241)	XXX	(510, 241)	2, 173, 110	(2,724,705)			1,075,943	XXX	XXX
Bond Forward 30YR UST		L	Interest	Ĺ										1 1						1			
3.625 02/15/53	GLWB Hedge	Exhibit 5	Rate	Barclays Bank PLC	G5GSEF7VJP5170UK5573	. 03/15/2023	. 12/11/2024	1	50,000,000	100.539				(3,605,078)		.(3,605,078)	(3,605,078)				243,406 -		0009
Bond Forward 20YR UST	0	<u></u>	Interest		DOLL INOCH IN THE COLUMN	04/40/222	04/40/		F0 0					(0.555.55		(0.005	(0.0======			1	40		
3.625 02/15/43	GLWB Hedge	Exhibit 5	Rate	BNP Paribas	ROMUWSFPU8MPR08K5P83	. 04/18/2023	. 04/18/2024	1	50,000,000	100.979				(2,362,888).		. (2,362,888)	(2,362,888)				136,618 -		0009
Bond Forward 20YR UST	own II I		Interest	DID D	DOLUMENT TO TO TO TO TO TO TO TO TO TO TO TO TO	00 /00 /0000	00/40/0004		05 000 000	00 755				(500,000)		(500.000)	(500,000)				00.700	١.	0005
3.875 05/15/43	GWB Hedge	Exhibit 5	Rate	BNP Paribas	ROMUWSFPU8MPR08K5P83	. 06/08/2023	. 06/12/2024	1	25,000,000	98.755	• • • • • • • • • • • • • • • • • • • •			(532,020) .		(532,020)	(532,020)				83,789 -		0005
Bond Forward 20YR UST 3.875 05/15/43	GLWB Hedge	Exhibit 5	Interest Rate	BNP Paribas	ROMUWSFPU8MPR08K5P83	. 07/11/2023	. 07/17/2024	4	50,000,000	96.766				(68, 266)		(68,266)	(68,266)				184,595 -	,	0009
Bond Forward 30YR	GLIIB neage	EXHIBIT 5	Interest	BNP Paribas	HUMUMATPUSMPHUSNOPS3	. 07/11/2023	. 07/17/2024		50,000,000	90.700				(08,200)		(08,200)	(08,200)				184,393		J009
4. 125 UST 08/15/53	GLWB Hedge	Exhibit 5	Rate	DND Daribac	ROMUWSFPU8MPR08K5P83	. 09/19/2023	. 09/18/2024	4	80,000,000	96.372				4, 143, 446		4, 143, 446	4, 143, 446				338,894 -		0009
Bond Forward 20YR	OLIID Heage	LXIIIDIT J	Interest	DINF FAITUAS	HOMOROL FUORITHUON JE 03	. 03/ 13/ 2023	. 03/ 10/ 2024		00,000,000	30.372				4, 140, 440		4, 143,440	4, 140,440						7003
4.375 UST 08/15/43	GLWB Hedge	Exhibit 5	Rate	BNP Paribas	ROMUWSFPU8MPR08K5P83	. 09/19/2023	. 12/18/2024	1	50,000,000	98 . 425				2,581,084		2,581,084	2,581,084				245,856 -	(0009
Bond Forward 30YR UST	aziib ilougo iliiiiiiii	2	Interest	J.P. Morgan Chase	TIOMOTO TOOM TIOOTO OO	. 00, 10, 2020	,,		00,000,000					2,001,001		,001,001	2,001,001						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
3.625 05/15/53	GLWB Hedge	Exhibit 5	Rate	Bank N.A.	. 7H6GLXDRUGQFU57RNE97	. 06/12/2023	. 06/12/2024	1	50,000,000	96 . 425				(1,666,912).		.(1,666,912)	(1,666,912)				167,577 -	(0009
Bond Forward 20YR UST			Interest	J.P. Morgan Chase												, , , , ,					, ,		-
3.25 05/15/42	GLWB Hedge	Exhibit 5	Rate	Bank N.A	. 7H6GLXDRUGQFU57RNE97	. 07/13/2022	. 01/18/2024	1	50,000,000	97 . 858				(4,968,961).		. (4,968,961)	(665, 123)				222,840 -	(0009
Bond Forward 20YR UST	-		Interest	J.P. Morgan Chase																1			l
3.625 02/15/43	GLWB Hedge	Exhibit 5	Rate		. 7H6GLXDRUGQFU57RNE97	. 04/18/2023	. 05/15/2024	1	50,000,000	100.890				(2,446,353).		. (2,446,353)	(2,446,353)				255,421 -	0	0009
Bond Forward 30YR UST		L	Interest	J.P. Morgan Chase										1 1						1			
3.625 05/15/53	GLWB Hedge	Exhibit 5	Rate		. 7H6GLXDRUGQFU57RNE97	. 06/28/2023	. 10/16/2024	1	50,000,000	98.301				(2,481,955).		. (2,481,955)	(2,481,955)				55,517 -		0009
Bond Forward 30YR 4.75		E	Interest	Royal Bank of	E071 D0110D111 0074 V01144	40 (00 (0000	04 (45 (0005		FO 000 000	440 750				(400 504)		(400 504)	(400 504)			1	450.000		0000
UST 11/15/53	GLWB Hedge	Exhibit 5	Rate	Canada	ES71P3U3RH1GC71XBU11	. 12/20/2023	. 01/15/2025	1	50,000,000	113.759				(190,524) .		(190,524)	(190,524)				152,603 -		0009
Bond Forward 30YR UST 3.625 05/15/53	GLWB Hedge	Exhibit 5	Interest Rate	Wells Fargo Bank,	KB1H1DSPRFMYMCUFXT09	. 06/21/2023	. 08/21/2024		50,000,000	97.538				(2, 138, 178)		. (2, 138, 178)	(2, 138, 178)			1	200 , 171 -		0009
Bond Forward 30YR UST	OLIID Reage	LAIIIDIL J	Interest	N.A	IND II I I IDOFNFII I III IUUUF X I US	. 00/21/2023	. 00/21/2024	····················	30,000,000	91 . 538			·····	(2, 130, 1/8)		. (4, 100, 1/8)	(2, 130, 1/8)	•		ļ	200, 1/1		JUU3
3.625 05/15/53	GWB Hedge	Exhibit 5	Rate	N.A	KB1H1DSPRFMYMCUFXT09	. 06/21/2023	. 08/21/2024	1	20,000,000	97 . 538				(855, 271) .		(855,271)	(855,271)			1	80,068 -		0005
Bond Forward 20YR UST			Interest	Wells Fargo Bank,	IIIIDGI III IIII IIII XI XI XI	. 30, 2 1, 2020	. 30/ 2 1/ 2024		20,000,000				[(550,271)		(000,211)	(555,211)			ļ			
3.875 05/15/43	GWB Hedge	Exhibit 5	Rate	N.A	KB1H1DSPRFMYMCUFXT09	. 07/12/2023	. 10/16/2024	1	17.000.000	97.642				(162.640)		(162.640)	(162.640)			L	75.766 -	la	0005
Bond Forward 20YR UST			Interest	Wells Fargo Bank,		,,20			,,					,,,		(, . 10 /	(, 5)						
3.875 05/15/43	GLWB Hedge	Exhibit 5	Rate		KB1H1DSPRFMYMCUFXT09	. 07/12/2023	. 07/17/2024	1	50,000,000	97 . 159				(259,595).		(259,595)	(259,595)				184,595 -		0009
	otal - Forwards - He		•	•	-				•					(15,014,111)	XXX ((15,014,111)	(10,710,274)				2,627,716	XXX	XXX
14799999999. Sub		5 5														(15.014.111)	(10,710,274)				2,627,716		XXX
	otal - SSAP No. 108	R Adjustment	ts.										1	(, , ,	XXX	(, ,)	(10,10,274)			 		XXX	XXX
				Annuity Guaranto	es Under SSAP No.1	N8									XXX					 		XXX	XXX
	otal - Hedging Effec					UU							-		XXX					+		XXX	XXX
			Annuity Gu	arantees Under S	DOAP INU. 1U8						0.044	047.004	-			100 500 55:	04 405 5 : 5			+			
	otal - Hedging Othe	Γ									2,941,662	347,901,653				428,536,584	81,495,812			-		XXX	XXX
1719999999. Sub															XXX							XXX	XXX
	otal - Income Gener	ration													XXX							XXX	XXX
1739999999. Sub	otal - Other											41,354		(510,241)	XXX	(510, 241)	2, 173, 110	(2,724,705)			1,075,943	XXX	XXX
1749999999. Sub	otal - Adjustments f	or SSAP No.	108 Derivat	ives											XXX							XXX	XXX
1759999999 - Tota	als										2.941.662	347.943.007		428.026.342	XXX 4	428.026.342	83.668.921	(2.724.705)			3,703,660	XXX	XXX
											-,0-1,002	J., J., J., J., J., J., J., J., J., J.,		120,020,012		0,020,042	33,300,021	(=,/=,/00)		L	5,.50,000		,,,,

(a)	Code	Description of Hedged Risk(s)

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(b)	Code Financial or Economic Impact of the Hedge at the End of the Reporting Period
ĺ	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL S&P 500 hedge effectiveness for Q4 2023 met its expectation of effectiveness at 97%
	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL S&P 500 Low Volatility hedge effectiveness for Q4 2023 met its expectation of effectiveness at 100%
	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL Euro Stoxx 50 hedge effectiveness for Q4 2023 met its expectation of effectiveness at 100%
	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL Blended Index hedge effectiveness for Q4 2023 met its expectation of effectiveness at 100%
	Hedge of GAAP liabilities for Guaranteed Withdrawal Benefit Annuity product. The GNB hedge effectiveness for Q4 2023 met its expectation of effectiveness at 88%
	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL S&P 500 Prism hedge effectiveness for Q4 2023 met its expectation of effectiveness at 100%
	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL Rainbow Index hedge effectiveness for Q4 2023 met its expectation of effectiveness at 100%
	Hedge of GAAP liabilities for Guaranteed Lifetime Withdrawal Benefit Annuity product. The GLWB hedge effectiveness for Q4 2023 met its expectation of effectiveness at 93%
	Hedge of economic liabilities for Fixed Index Annuity product. The FIA Barclays Trailblazer hedge effectiveness for Q4 2023 met its expectation of effectiveness at 100%
	Hedge of economic liabilities for Fixed Index Annuity product. The FIA SG Climate Index hedge effectiveness for Q4 2023 met its expectation of effectiveness at 100%
	Hedge using currency swaps to eliminate currency risk from the purchases of foreign denominated bonds. The Currency Swap hedge met its expectation of effectiveness for Q4 2023 in that the swap matches the maturity and coupon payment schedule of the hedge asset and has a notional value equal to
	the target exposure.

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

						S	Showing	all Op	tions, Cap	s, Floors,	Collars, S	Swaps and	forwards	Termina	ted During	Current \	∕ear								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description												Cumulative Prior Year(s)	Current Year											
	of Item(s)											Strike	Initial Cost	Initial Cost											Hedge
	Hedged,	0-1	T (-)				Date of		Indicate Exercise.			Price,	of Un-	of Un-	Considera- tion		D1-/		Hanadan d	T-4-1 Fi	Current	Gain	Adjustment	Gain	Effectiveness
	Used for Income	Schedule /	Type(s) of				Maturity or	Termina-	Exercise, Expiration,	Number		Rate or Index	discounted Premium	discounted Premium	Received	Current	Book/ Adjusted		Unrealized Valuation	Total Foreign Exchange	Year's (Amortiza-	(Loss) on	to Carrying Value of	(Loss)	at Inception and at
	Generation	Exhibit	Risk(s)		Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	` tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
00799999999. Subtotal 01499999999. Subtotal								.108										XXX							XXX
Basket Option Call 01/19/2023	- I dichasca Options -	Ticaging	LIICCLIVC V	anable Annuity	Suarantees Onder	OOAI NO	1.100											XXX							7000
	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas	ROMUWSFPU8MPR08K5P83	01/20/2022	01/19/2023	1/19/2023	Expiration	165,000	16,500,000	100.000	808,500				808,500		808,457			(808,500)			0004
Basket Option Call 01/19/2023				Wells Fargo Bank,																					l
Basket Option Call 02/16/2023	FIUL Hedge	Exhibit 5	Equity/Index	N.A	KB1H1DSPRFMYMCUFXT09	01/20/2022	01/19/2023	11/19/2023	Expiration	1,000,000	100,000,000	100.000	5,100,000				5, 100,000		5,099,738			(5,100,000)			0004
	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas	ROMUWSFPU8MPR08K5P83	02/17/2022	02/16/2023	2/16/2023	Expiration	1,140,000	114,000,000	100.000	6, 156, 000				6, 156,000		6, 126, 678			(6, 156, 000)			0004
Basket Option Call 02/16/2023				Morgan Stanley & Co.							.=														l
Basket Option Call 03/16/2023	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America,	4PQUHN3JPFGFNF3BB653	02/17/2022	02/16/2023	12/16/2023	Expiration	150,000	15,000,000	100.000	786,000				786,000		782, 142			(786,000)			0004
	FIUL Hedge	Exhibit 5	Equity/Index	N.A	B4TYDEB6GKMZ0031MB27	03/17/2022	03/16/2023	3/16/2023	Expiration	970,000	97,000,000	100.000	5,393,200				5,393,200		5,239,670			(5,393,200)			0004
Basket Option Call 03/16/2023				Bank of America,																					l
Basket Option Call 04/20/2023	FIUL Hedge	Exhibit 5	Equity/Index	N.A.	B4TYDEB6GKMZ0031MB27	03/17/2022	03/16/2023	13/16/2023	Expiration	125,000	12,500,000	100.000	675,000				675,000		655, 215			(675,000)			0004
	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America, N.A	B4TYDEB6GKMZ0031MB27	04/14/2022	04/20/2023	14/20/2023	Expiration	1,070,000	107,000,000	100.000	6,141,800				6, 141,800		5,463,794			(6,141,800)			0004
Basket Option Call 04/20/2023				Bank of America,																					l
Basket Option Call 05/18/2023	FIUL Hedge	Exhibit 5	Equity/Index	N.A Bank of America,	B4TYDEB6GKMZ0031MB27	04/14/2022	04/20/2023	14/20/2023	Expiration	200,000	20,000,000	100.000	1, 128, 000				1, 128,000		1,001,270			(1,128,000)			0004
	FIUL Hedge	Exhibit 5	Equity/Index		B4TYDEB6GKMZ0031MB27	05/19/2022	05/18/2023	5/18/2023	Exercise	1,060,000	106,000,000	100.000	6,678,000		6,421,103		6,678,000		3, 104, 090			(256,897)			0004
Basket Option Call 05/18/2023				Bank of America,		-= : : : : : : : : : : : : : : : : : : :									***										l
Basket Option Call 06/15/2023	FIUL Hedge	Exhibit 5	Equity/Index	N.A	B4TYDEB6GKMZ0031MB27	05/19/2022	05/18/2023 0	15/18/2023	Exercise	165,000	16,500,000	100.000	1,018,875		999,511		1,018,875		462,559			(19,364)			0004
	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas	ROMUWSFPU8MPR08K5P83	06/16/2022	06/15/2023	6/15/2023	Exercise	195,000	19,500,000	100.000	1,300,650		1,462,500		1,300,650		(79, 476)			161,850			0004
Basket Option Call 06/15/2023																									l
Basket Option Call 07/20/2023	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas Bank of America,	ROMUWSFPU8MPR08K5P83	06/16/2022	06/15/2023	16/15/2023	Exercise	970,000	97,000,000	100.000	6,566,900		9,457,500		6,566,900		(298, 340)			2,890,600			0004
	FIUL Hedge	Exhibit 5	Equity/Index	N.A	B4TYDEB6GKMZ0031MB27	07/14/2022	07/20/2023	7/20/2023	Exercise	880,000	88,000,000	100.000	5,922,400		8,580,000		5,922,400		239,571			2,657,600			0004
Basket Option Call 07/20/2023		51335	5 11 // 1	Morgan Stanley & Co.	ADOLUMIO IDECEMENDOS	07/44/0000	07 (00 (0000	7 (00 (0000		405.000	40 500 000	400.000	4 000 400		4 007 500		4 000 400		10.070			455 400			2224
Basket Option Call 08/17/2023	FIUL Hedge	Exhibit 5	Equity/Index	International plc . Bank of America,	4PQUHN3JPFGFNF3BB653	07/14/2022	07/20/2023	1//20/2023	Exercise	165,000	16,500,000	100.000	1,082,400		1,237,500		1,082,400		16,870			155, 100			0004
	FIUL Hedge	Exhibit 5	Equity/Index	N.A	B4TYDEB6GKMZ0031MB27	08/18/2022	08/17/2023	18/17/2023	Exercise	1,060,000	106,000,000	100.000	6,570,940		869, 160		6,570,940		3,953,253			(5,701,780)			0004
Basket Option Call 08/17/2023		51335	5 11 // 1	Bank of America,	D. ATANDED CONTROL AND CONTROL	00 (40 (0000	00 (47 (0000	00000		005 000	00 500 000	400.000	4 054 505		400,000		4 054 505		745 074			(4.000.400)			2224
Basket Option Call 09/14/2023	FIUL Hedge	Exhibit 5	Equity/Index	N.A	B4TYDEB6GKMZ0031MB27	08/18/2022	08/1//2023	18/1//2023	Exercise	205,000	20,500,000	100.000	1,251,525		168,092		1,251,525		745,274			(1,083,433)			0004
	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas	ROMUWSFPU8MPR08K5P83	09/15/2022	09/14/2023	9/14/2023	Exercise	145,000	14,500,000	100.000	983, 100		1,015,000		983, 100		64,416			31,900			0004
Basket Option Call 09/14/2023		F 1 11 11 F	5 11 // 1	DUD D	DOM: WOED IONED COVEDOS	00 (45 (0000	00 (44 (0000	0 (44 (0000		4 070 000	407 000 000	400.000	7 000 000		0.000.500		7 000 000		200 740			4 070 500			2224
Basket Option Call 10/19/2023	FIUL Hedge	Exhibit 5	Equity/index	BNP Paribas Bank of America.	ROMUWSFPU8MPRO8K5P83	09/15/2022	09/14/2023	14/2023	Exercise	1,070,000	107,000,000	100.000	7,383,000		9,362,500		7,383,000		603,748			1,979,500			0004
[FIUL Hedge	Exhibit 5	Equity/Index	N.A	B4TYDEB6GKMZ0031MB27	10/20/2022	10/19/2023 1	0/19/2023	Exercise	1,530,000	153,000,000	100.000	11,299,050		13,387,500	ļ	11,299,050		(4,708,307)			2,088,450		ļ	0004
Basket Option Call 10/19/2023	EIII Hadaa	Eubibit 5	Emiliar /1 = 4:	Bank of America,	DATVDEDCOVEZOOO HEDOZ	10 /00 /0000	10/10/0000	0./40./0000	Evereier	105 000	10 500 000	400.000	000 550		045 000		000 550		/400 004			/44 550			0004
Basket Option Call 11/16/2023	FIUL Hedge	Exhibit 5	Equity/Index	N.A Bank of America.	B4TYDEB6GKMZ0031MB27	10/20/2022	10/19/2023 1	10/ 19/2023	Exercise	135,000	13,500,000	100.000	989,550		945,000		989,550		(422,864)			(44,550)			0004
	FIUL Hedge	Exhibit 5	Equity/Index	N.A	B4TYDEB6GKMZ0031MB27	11/17/2022	11/16/2023 1	1/16/2023	Exercise	165,000	16,500,000	100.000	1, 136, 850		1,155,000		1, 136,850		107,364			18, 150			0004
Basket Option Call 11/16/2023	EIII Hadaa	Eubibit 5	Emitu/Index	Bank of America,	B4TYDEB6GKNZ0031MB27	11/17/2022	11/16/2022	1 /10 /0000	Exercise	1.400.000	140,000,000	100.000	0.770.000		10,003,317		9.779.000		1,043,967			204 247			0004
Basket Option Call 12/14/2023	FIUL Hedge	Exhibit 5	Equity/Index	N.A	D411JEBOGNIKUU31MB2/	11/17/2022	11/16/2023 1	1/ 10/2023	Exercise	1,400,000	140,000,000	100.000	9,779,000		10,003,31/		9,779,000		1,043,96/			224,317			0004
	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas	ROMUWSFPU8MPR08K5P83	12/15/2022	12/14/2023 1	2/14/2023	Exercise	1,450,000	145,000,000	100.000	10,092,000		12,687,500		10,092,000		323, 256			2,595,500			0004
Basket Option Call 12/14/2023	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas	ROMUWSEPU8MPRO8K5P83	12/15/2022	12/14/2023 1	2/14/2022	Exercise	150,000	15,000,000	100.000	1,021,500		1,050,000		1.021.500		10,940			28,500			0004
BXIITAC5 Call 167.0															1,000,000		,,					,			
10/20/2023 I BXIITAC5 Call 167.27	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC .	G5GSEF7VJP5170UK5573	10/26/2022	10/20/2023 1	0/20/2023	Expiration	55,871	9,330,544	167.000	259,803				259,803		29,497			(259,803)		·····	0010
11/03/2023	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC .	G5GSEF7VJP5170UK5573	11/09/2022	11/03/2023 1	1/03/2023	Expiration	53,019	8,868,652	167.270	213, 140				213, 140		(1,299)			(213, 140)		ļ	0010
BXIITAC5 Call 167.48 10/13/2023	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC .	G5GSEF7VJP5170UK5573	10/19/2022	10/13/2023 1	0/13/2023	Expiration	63,413	10,620,535	167.480	252,387				252,387					(252, 387)			0010
BXIITAC5 Call 168.13 10/06/2023	FIA Hedge	Exhibit 5	Equity/Index		G5GSEF7VJP5170UK5573	10/12/2022		0/06/2023	Expiration	48,290	8, 119,067	168 . 130	188,816				188,816		20,803			(188,816)			0010
BXIITAC5 Call 168.42																									
10/27/2023	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC .	G5GSEF7VJP5170UK5573	11/02/2022	10/27/2023 1	0/27/2023	Expiration	62,539	10,532,972	168 . 420	235, 150				235 , 150		19,788			(235, 150)			0010
09/29/2023	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC .	G5GSEF7VJP5170UK5573	10/05/2022	09/29/2023	9/29/2023	Expiration	48,795	8,229,386	168.650	216,653				216,653		60,655			(216,653)			0010

							Showing	all Op	tions, Cap		Collars, S														
1	2	3	4	5		6	7	8	9	10	11	12	13 Cumulative	14	15	16	17	18	19	20	21	22	23	24	25
	Description													Current Year											1
	of Item(s) Hedged,						Date of		Indicate			Strike Price,	Initial Cost of Un-	Initial Cost of Un-	Considera-						Current	Gain	Adjustment	Gain	Hedge Effectiveness
	Used for	Schedule	Type(s)				Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income	1	of					Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s)	Exchange, Color Central Clea		Trade Date	Expira- tion	tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	Increase/ (Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
BXIITAC5 Call 168.73			(-/											1 did	TOTTIMATION	income		Oodc		D.77 (.O.V.	71001011011		itom	Deletted	(-7
11/10/2023	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G50	5GSEF7VJP5170UK5573	11/16/2022	11/10/2023	11/10/2023	Expiration	65,701	11,085,829	168.730	304, 198				304 , 198		83,009			(304, 198)			0010
12/29/2023	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G50	GSEF7VJP5170UK5573	01/04/2023	12/29/2023	12/29/2023	Expiration	41,664	7,034,153	168.830		183,322			183,322					(183,322)			0010
BXIITAC5 Call 168.93 09/25/2023	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G50	GSEF7VJP5170UK5573	09/28/2022	09/25/2023	09/25/2023	Expiration	52,998	8,952,979	168.930	228,422				228,422		66,873			(228, 422)			0010
BXIITAC5 Call 169.14		Exhibit 5	Equity/Index			12/29/2022		12/22/2023		82.487	13,951,883	169.140	337,373				337,373		59, 153			(337, 373)			0010
BXIITAC5 Call 169.43	FIA Hedge								Expiration	02,407															
11/17/2023 BXIITAC5 Call 169.95	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G50	5GSEF7VJP5170UK5573	11/23/2022	11/17/2023	11/17/2023	Expiration	64,388	10,909,344	169.430	287,817				287,817		88,810			(287,817)			0010
11/24/2023	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G50	GSEF7VJP5170UK5573	11/30/2022	11/24/2023	11/24/2023	Expiration	55,215	9,383,903	169.950	239,084				239,084		78,573			(239,084)			0010
BXIITAC5 Call 170.21 12/15/2023	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G50	GSEF7VJP5170UK5573	12/21/2022	12/15/2023	12/15/2023	Expiration	75,432	12,839,325	170.210	299,466				299,466		80,888			(299, 466)			0010
BXIITAC5 Call 170.63 12/08/2023	FIA Hedge	Exhibit 5		Barclays Bank PLC . G50		12/14/2022	12/08/2022	12/08/2022	Expiration	66.750	11,389,653	170.630	289,030				289,030		108,533			(289,030)			0010
BXIITAC5 Call 170.78										, .	11,309,003													•••••	
12/01/2023	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G50	GSEF7VJP5170UK5573	12/07/2022	12/01/2023	12/01/2023	Expiration	60,951		170.780	262,092				262,092		102,641			(262,092)			0010
09/15/2023	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G50	GSEF7VJP5170UK5573	09/21/2022	09/15/2023	09/15/2023	Expiration	35, 102	6,014,760	171.350	139,356				139,356		67,963			(139,356)			0010
09/11/2023	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G50	GSEF7VJP5170UK5573	09/14/2022	09/11/2023	09/11/2023	Expiration	43,341	7,482,934	172.650	171, 199				171, 199		101,758			(171, 199)			0010
BXIITAC5 Call 172.79 09/01/2023	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G50	GSEE7V. IPS 1701 IK 5573	09/07/2022	09/01/2023	19/01/2023	Expiration			172.790	194,271				194,271		125,533			(194,271)			0010
BXIITAC5 Call 173.05																									
06/16/2023 BXIITAC5 Call 173.79	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G50	GSEF7VJP5170UK5573	06/22/2022	06/16/2023	06/16/2023	Expiration	44,436	7,689,714	173.050	200,852				200,852		155,780			(200,852)			0010
06/23/2023 BXIITAC5 Call 173.91	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G50	GSEF7VJP5170UK5573	06/28/2022	06/23/2023	06/23/2023	Expiration	48,319	8,397,484	173.790	204,876				204,876		162,075			(204, 876)			0010
07/07/2023	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G50	GSEF7VJP5170UK5573	07/13/2022	07/07/2023	07/07/2023	Expiration	43,062	7,489,062	173.910	190,768				190,768		150,477			(190,768)			0010
BXIITAC5 Call 174.09 07/14/2023	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G50	GSFE7V.IP51701K5573	07/20/2022	07/14/2023	7/14/2023	Expiration	46,673	8, 125, 404	174.090	210,965				210,965		167,388			(210,965)			0010
BXIITAC5 Call 174.31									·																
06/30/2023 BXIITAC5 Call 174.33	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G50	GSEF/VJP51/00K55/3	07/06/2022	06/30/2023	06/30/2023	Expiration	40,717	7,097,502	174.310	171,829				171,829		138,599			(171,829)			0010
08/25/2023	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G50	GSEF7VJP5170UK5573	08/31/2022	08/25/2023	08/25/2023	Expiration	54,694	9,534,948	174.330	211,669				211,669		152, 103			(211,669)			0010
06/12/2023	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G50	GSEF7VJP5170UK5573	06/15/2022	06/12/2023	06/12/2023	Expiration	37,412	6,531,133	174.570	141,794				141,794		116,545			(141,794)			0010
BXIITAC5 Call 175.12 07/21/2023	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G50	6GSEF7VJP5170UK5573	07/27/2022	07/21/2023	07/21/2023	Expiration	51,231	8,971,636	175.120	230,029				230,029		190,772			(230,029)			0010
BXIITAC5 Call 175.35																									
08/18/2023 BXIITAC5 Call 175.76	FIA Hedge	Exhibit 5	Equity/Index			08/24/2022			Expiration	63,873		175.350					251,023		196,711			(251,023)			0010
08/07/2023 BXIITAC5 Call 175.97	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G50	GSEF7VJP5170UK5573	08/10/2022	08/07/2023	08/07/2023	Expiration	48 , 197	8,471,187	175.760	222, 190				222, 190		186,962			(222, 190)			0010
07/28/2023	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G50	GSEF7VJP5170UK5573	08/03/2022	07/28/2023	07/28/2023	Expiration	62,759	11,043,758	175.970	286, 183				286, 183		245,077			(286, 183)			0010
BXIITAC5 Call 176.32 08/11/2023	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G50	6GSEF7VJP5170UK5573	08/17/2022	08/11/2023	08/11/2023	Expiration	60,836	10,726,709	176.320	253,689				253,689		213,644			(253, 689)			0010
BXIITAC5 Call 176.65 05/12/2023	FIA Hedge	Exhibit 5	Equity/Index			05/18/2022	05/12/2023	15/12/2022	Expiration		8,226,479	176.650	203,042				203,042		190,793			(203,042)			0010
BXIITAC5 Call 176.78									·	, , ,															
05/19/2023 BXIITAC5 Call 176.79	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G50	GSEF7VJP5170UK5573	05/25/2022	05/19/2023	15/19/2023	Expiration	46,305	8, 185, 902	176.780	220,878				220,878		208,060			(220,878)			0010
05/05/2023 BXIITAC5 Call 177.08	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G50	GSEF7VJP5170UK5573	05/11/2022	05/05/2023	05/05/2023	Expiration	53,542	9,465,741	176.790	227,555				227,555		215,446			(227,555)			0010
06/02/2023	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G50	GSEF7VJP5170UK5573	06/08/2022	06/02/2023	06/02/2023	Expiration	53,660	9,502,178	177.080	224,837				224,837		208,791			(224,837)			0010
BXIITAC5 Call 177.64 04/28/2023	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G50	66SEE7VJP51701K5573	05/04/2022	04/28/2023	14/28/2023	Expiration	52,537	9,332,779	177.640	255,858				255,858		248 , 168			(255,858)			0010
BXIITAC5 Call 177.83																									
05/26/2023 BXIITAC5 Call 178.65	FIA Hedge	Exhibit 5	Equity/Index	,			05/26/2023		Expiration	39,306	, , , ,	177.830					159,976		151,532			(159,976)			0010
04/21/2023 BXIITAC5 Call 179.42	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G50	GSEF7VJP5170UK5573	04/27/2022	04/21/2023	04/21/2023	Expiration	37,218	6,649,019	178.650	158,921				158,921		155,809			(158,921)			0010
04/14/2023	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G50	GSEF7VJP5170UK5573	04/20/2022	04/14/2023	04/14/2023	Expiration	46,349	8,316,009	179.420	217,379				217,379		215,415			(217,379)			0010
BXIITAC5 Call 180.08 04/06/2023	FIA Hedge	Exhibit 5	Fauitv/Index	Barclays Bank PLC . G50	66SEE7VJP51701K5573	04/12/2022	04/06/2023	14/06/2023	Expiration	54,942	9,894,121	180.080	236,255				236,255		234,743			(236, 255)			0010
BXIITAC5 Call 181.61																									
03/24/2023 BXIITAC5 Call 181.79	FIA Hedge	Exhibit 5	Equity/Index			03/29/2022	03/24/2023	3/24/2023	Expiration	54,821	9,956,185	181.610	269,723				269,723		269,370			(269,723)			0010
03/17/2023 BXIITAC5 Call 181.82	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G50	GSEF7VJP5170UK5573	03/23/2022	03/17/2023	03/17/2023	Expiration	61,744	11,224,372	181.788	267, 352				267,352		267, 121			(267,352)			0010
03/31/2023	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G50	GSEF7VJP5170UK5573	04/06/2022	03/31/2023	03/31/2023	Expiration	41, 182	7,487,793	181.820	162.671				162.671	l	162.334	l		(162,671)			0010

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

					;	Showing	g all Op	otions, Cap	s, Floors,	Collars, S	waps and	l Forwards	Terminat	ed During	Current \	′ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18 19	20	21	22	23	24	25
	Description											Cumulative Prior Year(s)	Current Veer										
	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	T	Exercise,	Niverborn		Rate or	discounted	discounted	tion	0	Book/	Unrealized Valuation	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or Expira-	Termina- tion	 Expiration, Maturity or 	Number of	Notional	Received	Premium (Received)	Premium (Received)	Received (Paid) on	Current	Adjusted Carrying	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	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code (Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
BXIITAC5 Call 181.83									==			***				***				(44) (55)			
03/10/2023 BXIITAC5 Call 182.68	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5	5/3 03/16/2022	2 03/10/2023	03/10/2023	Expiration	55,329	10,060,545	181.830	261, 155				261, 155	261,033			(261, 155)			0010
03/03/2023	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5	573 03/09/2022	2 03/03/2023	03/03/2023	Expiration	59, 161	10,807,502	182.679	256, 168				256, 168	256, 148			(256, 168)			0010
BXIITAC5 Call 183.25 02/17/2023	FIA Hedge	Exhibit 5	Fauity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5	573 02/23/2022	2 02/17/2023	02/17/2023	Expiration	30,402	5,571,196	183.250	116,744				116,744	116,743			(116,744)			0010
BXIITAC5 Call 183.58				,				'								*							
02/10/2023 BXIITAC5 Call 183.91	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5	573 02/16/2022	2 02/10/2023	02/10/2023	Expiration	37,684	6,918,089	183.580	175,986				175,986	175,986			(175,986)			0010
02/24/2023	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5	573 03/02/2022	2 02/24/2023	02/24/2023	Expiration	54,385	10,002,107	183.910	261,596				261,596	261,587			(261,596)			0010
BXIITAC5 Call 184.37 02/06/2023	FIA Hedge	Exhibit 5	Equity/Indox	Barclays Bank PLC . G5GSEF7VJP5170UK5	573 02/00/2023	2 02/06/2023	02/06/2022	Expiration	34,208	6,307,100	184.370	172,413				172,413	172,413			(172,413)			0010
BXIITAC5 Call 184.85				,				'	•														
01/27/2023 BXIITAC5 Call 185.22	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5	573 02/02/2022	2 01/27/2023	01/27/2023	Expiration	41,443	7,660,812	184.850	218,407				218,407	218,407			(218,407)			0010
01/20/2023	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5	573 01/26/2022	2 01/20/2023	01/20/2023	Expiration	42,610	7,892,276	185.220	174,276				174,276	174,276			(174, 276)			0010
BXIITAC5 Call 186.96 01/13/2023	FIA Hedge	Exhibit 5	Emiliar / I = 2	Barclays Bank PLC . G5GSEF7VJP5170UK5	E79 01/10/0000	2 01/13/2023	04/40/0000	Expiration		5.961.764	186.960	129,465				129,465				(129, 465)			0010
BXIITAC5 Call 187.86				,.																			
01/06/2023	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5	573 01/12/2022	2 01/06/2023	01/06/2023	Expiration	29,693	5,578,163	187.860	144,903				144,903	144,903			(144,903)			0010
Rainbow Option Call 03/16/2023	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP21HZNBB6K	528 03/22/2022	2 03/16/2023	03/16/2023	Expiration	65,000	6,500,000	100.000	538,850				538,850	446,770			(538,850)			0008
Rainbow Option Call			F // .	Goldman Sachs	500 04/44/0000	04 (00 (0000	04 (00 (0000		40.000	4 000 000	400.000	200 200		100 105		200 200				(400,005)			0000
04/20/2023 Rainbow Option Call	FIUL Hedge	Exhibit 5	Equity/Index	International W22LROWP21HZNBB6K Goldman Sachs	528 04/14/2022	2 04/20/2023	04/20/2023	Exercise	49,000	4,900,000	100.000	382,200		186, 105		382,200	300,378			(196,095)			0008 8000
05/18/2023	FIUL Hedge	Exhibit 5	Equity/Index	International W22LROWP21HZNBB6K	528 05/19/2022	2 05/18/2023	05/18/2023	Exercise	50,000	5,000,000	100.000	590,000		450,000		590,000	268,917			(140,000)			0008 8000
Rainbow Option Call 06/15/2023	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc . 4PQUHN3JPFGFNF3BE	653 06/16/2022	2 06/15/2023	06/15/2023	Exercise	50,000	5,000,000	100.000	436,000		450,000		436,000	(166,602)		14,000			0008 8000
Rainbow Option Call				Royal Bank of Canada																			
07/20/2023 Rainbow Option Call	FIUL Hedge	Exhibit 5	Equity/Index	ES7 IP3U3RH IGC71XB Bank of America,	U11 07/14/2022	2 07/20/2023	07/20/2023	Exercise	70,000	7,000,000	100.000	877,800		630,000		877,800	97,255			(247,800)			0008
08/17/2023	FIUL Hedge	Exhibit 5	Equity/Index	N.A. B4TYDEB6GKMZ0031M	B27 08/18/2022	2 08/17/2023	08/17/2023	Exercise	116,000	11,600,000	100.000	1,327,040		555,685		1,327,040	801,051			(771,355)			0008
Rainbow Option Call 09/14/2023	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP21HZNBB6K	E00 00/1E/2020	2 09/14/2023	00/14/2022	Exercise	50,000	5,000,000	100.000	643,500		412,500		643,500				(231,000)			0008
Rainbow Option Call	T TOL Heage	LXIIIDIT 3	Equity/ Illuex	Royal Bank of Canada	320 03/13/2022	03/ 14/2023	03/ 14/ 2023	LACICISC		3,000,000	100.000			412,300			130,332			(231,000)			0000
10/19/2023	FIUL Hedge	Exhibit 5	Equity/Index	ES7 IP3U3RH IGC71XB	U11 10/20/2022	2 10/19/2023	10/19/2023	Exercise	63,000	6,300,000	100.000	731, 430		519,750		731,430	(196,723			(211,680)			0008 8000
Rainbow Option Call				Royal Bank of Canada																			
11/16/2023	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America.	U11 11/17/2022	2 11/16/2023	11/16/2023	Exercise	139,000	13,900,000	100.000	1,787,540		1,146,750		1,787,540	558,755			(640,790)			0008 8000
12/14/2023	FIUL Hedge	Exhibit 5	Equity/Index	N.A B4TYDEB6GKMZ0031M	B27 12/15/2022	2 12/14/2023	12/14/2023	Exercise	65,000	6,500,000	100.000	833,950		536,250		833,950	254,553			(297,700)			0008 8000
SGIXECP Call 212.63 10/09/2023	FIA Hedge	Exhibit 5	Fauity/Index	Societe Generale 02RNE81BXP4R0TD8P	10/19/2022	2 10/09/2023	10/09/2023	Expiration	8. 110	1,724,542	212.630	37.523				37.523	(96,372			(37,523)			0014
SGIXECP Call 215.34												01,020						,					
12/29/2023 SGIXECP Call 216.39	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE81BXP4R0TD8F	U41 01/04/2023	3 12/29/2023	12/29/2023	Exercise	9,982	2, 149,726	215.341		56,687	22,999	·····	56,687		·····		(33,688)			0014
11/10/2023	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE81BXP4R0TD8P	U41 11/23/2022	2 11/10/2023	11/10/2023	Expiration		1,010,434	216.387	27,884				27,884	(34,790)		(27,884)			0014
SGIXECP Call 217.22 12/12/2023	FIA Hedge	Exhibit 5	Fauity/Indox	Societe Generale 02RNE81BXP4R0TD8P	10/21/2023	2 12/12/2023	12/12/2022	Expiration	3.586	783,647	218.470	16.498				16.498	(26,262			(16,498)			0014
SGIXEOP Call 217.56	-											, .				,							
09/18/2023 SGIXECP Call 218.72	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale O2RNE81BXP4R0TD8F	U41 10/05/2022	2 09/18/2023	09/18/2023	Expiration	2,048	445,734	217.558	8,415				8,415	(16,888)		(8,415)			0014
11/30/2023	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE81BXP4R0TD8P	U41 12/07/2022	2 11/30/2023	11/30/2023	Expiration	5,356	1, 171,506	218.715	29,305				29,305	(33,409)		(29,305)			0014
SGIXECP Call 223.87 06/26/2023	FIA Hedge	Exhibit 5	Fauity/Indox	Societe Generale 02RNE81BXP4R0TD8P	141 07/13/2023	2 06/26/2023	06/26/2022	Expiration	1.988	445.091	223.872	11.046				11.046	(3,306	J		(11.046)			0014
SGIXECP Call 227.52									.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,				,				, , ,			
08/09/2023 SGIXECP Call 227.59	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8F	U41 08/31/2022	2 08/09/2023	08/09/2023	Expiration	6, 182	1,406,649	227.524	22,218				22,218	(11, 118)		(22,218)			0014
05/10/2023	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE81BXP4R0TD8P	U41 06/01/2022	2 05/10/2023	05/10/2023	Expiration		431,533	227.594	10,527				10,527	2, 131			(10,527)			0014
SGIXECP Call 228.92 07/27/2023	FIA Hedge	Exhibit 5	Fauity/Indox	Societe Generale 02RNE81BXP4R0TD8P	141 08/03/2023	2 07/27/2023	07/27/2022	Expiration	11,287	2,583,889	228.920	59,936				59,936	8,233			(59,936)			0014
SP5LVI Call 10000.82				Bank of America,				'				•				*							
11/16/2023 SP5LVI Call 10054.07	FIUL Hedge	Exhibit 5	Equity/Index	N.A. B4TYDEB6GKMZ0031M	B27 11/17/2022	2 11/16/2023	11/16/2023	Expiration		10,530,000	10000.820	1,041,417				1,041,417	(76,676)		(1,041,417)			0002
05/17/2023	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUNSFPU8MPRO8K5	P83 05/19/2022	2 05/18/2023	05/18/2023	Expiration		14,850,000	10054.070	1,391,445				1,391,445	391,849			(1,391,445)			0002
SP5LVI Call 10072.08				Royal Bank of Canada				L															l
09/14/2023 SP5LVI Call 10174.56	FIUL Hedge	Exhibit 5	Equity/Index	ES71P3U3RH1GC71XB Wells Fargo Bank,	U11 09/15/2022	2 09/14/2023	09/14/2023	Expiration	1,067	10,755,000	10072.080	1,063,670				1,063,670	83,845			(1,063,670)			0002
02/16/2023	FIUL Hedge	Exhibit 5	Equity/Index	N.A. KB1H1DSPRFMYMCUFX	T09 02/17/2022	2 02/16/2023	02/16/2023	Expiration	1,710	17,400,000	10174.560	1,357,200				1,357,200	766,479			(1,357,200)			0002
SP5LVI Call 10324.61 12/14/2023	FIUI Hedge	Exhibit 5	Fauity/Index	Bank of America, N.A B4TYDEB6GKMZ0031M	R27 12/15/2023	12/14/2023	12/14/2023	Expiration	1.255	12.960.000	10324.610	1.288.224				1.288.224				(1,288,224)			0002
12/ 17/ 2020		LAITIBLE	Equity/ Index	DTT IDEDUCTINE USE	DE. 12/10/2022	16/ 17/ 2020	1.2/ 17/ 2020	ENVITATION	1,200	12,000,000	10027.010	1,200,224				1		1					

					5	Showing	all Op	tions, Cap	s, Floors	, Collars, S	Swaps and	d Forwards	Termina	ted During	Current Y	'ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Cumulative Prior Year(s)	Current Year											
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged,	Cabadula	Tuno(a)			Date of		Indicate Exercise.			Price,	of Un-	of Un-	Considera- tion		Book/		Unraglized	Total Foreign	Current Year's	Gain	Adjustment	Gain	Effectiveness
	Used for Income	Schedule /	e Type(s) of			Maturity or	Termina-	Exercise, Expiration,	Number		Rate or Index	discounted Premium	discounted Premium	Received	Current	Adjusted		Unrealized Valuation	Exchange	(Amortiza-	(Loss) on	to Carrying Value of	(Loss) on	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	r (a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
SP5LVI Call 10474.62 03/16/2023	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A KB1H1DSPRFMYMCUFXT09	03/17/2022	03/16/2023	03/16/2023	Expiration	2.634	4 27,600,000	10474.620	2,249,400				2,249,400		1,547,085			(2,249,400)			0002
SP5LVI Call 10503.57	-	F		DAID D. 'I DOM MOTE NOT DOWN	04 (00 (0000	04 (40 (0000	04 (40 (0000				40500 570	4 000 000				4 000 000		4 405 000						0000
01/19/2023 SP5LVI Call 10760.9	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83 Bank of America,	01/20/2022	01/19/2023	01/19/2023	Expiration	2, 113	3 22,200,000	10503.570	1,620,600				1,620,600		1,465,606			(1,620,600)			0002
08/17/2023	FIUL Hedge	Exhibit 5	Equity/Index	N.A. B4TYDEB6GKMZ0031MB27	08/18/2022	08/17/2023	08/17/2023	Expiration	1,563	3 16,830,000	10760.900	1,489,455				1,489,455		734,603			(1,489,455)			0002
SP5LVI Call 10978.99 04/20/2023	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPUBMPRO8K5P83	04/14/2022	04/20/2023	04/20/2023	Expiration		2 14,850,000	10978.990	1,223,640				1,223,640		1,010,891			(1,223,640)			0002
SP5LVI Call 9296.13		F			40 (00 (0000	40 (40 (0000	40 (40 (0000			0 040 000	0000 400	050 470		00.474		050 470		(400 744)						0000
10/19/2023 SP5LVI Call 9435.16	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83 Wells Fargo Bank,	10/20/2022	10/19/2023	10/19/2023	Exercise	86	1 8,010,000	9296.130	859,473		88,474		859,473		(433,711)			(770,999)			0002
06/15/2023 SP5LVI Call 9736.23	FIUL Hedge	Exhibit 5	Equity/Index	N.A. KB1H1DSPRFMYMCUFXT09	06/16/2022	06/15/2023	06/15/2023	Exercise	816	7,700,000	9435.160	758,450		501,582		758 , 450		(205,072)			(256, 868)			0002
11/14/2024				BNP Paribas ROMUWSFPUBMPRO8K5P83	11/16/2023	11/14/2024	11/27/2023	Sale	628	6, 120,000	9736.230		460,836	471,052		460,836	[10,216			0002
SP5LVI Call 9803.88 08/14/2024	FIUL Hedge	Evhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	08/17/2023	08/15/2024	00/20/2002	Cala	74	7.000.000	9803.880		584.500	564.041		584.500					(20.450)			0002
SP5LVI Call 9836.61	riuL neage	Exhibit 5	equity/index		08/1//2023	08/10/2024	00/30/2023	Sale	/14		9803.880		584,500	564,041		584,500					(20,459)			0002
07/20/2023	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUNSFPUBMPROBK5P83 Morgan Stanley & Co.	07/14/2022	07/20/2023	07/20/2023	Exercise	2,572	25,300,000	9836.610	2,469,280		1,021,865		2,469,280		353			(1,447,415)			0002
10/19/2023	FIUL Hedge	Exhibit 5	Equity/Index	International plc . 4PQUHN3JPFGFNF3BB653	10/20/2022	10/19/2023	10/19/2023	Expiration	4,61	1 25,200,000	5464.030	705,600				705,600		(17,069)			(705,600)			0007
SPPRISME Call 5484.39 01/19/2023	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc . 4PQUHN3JPFGFNF3BB653	01/20/2022	01/10/2022	01/19/2023	Exercise		2 18,000,000	5484.390	504.000		363,946		504.000		302,415			(140,054)			0007
SPPRISME Call 5497.6	FIOL neage		Equity/ index	Morgan Stanley & Co.	01/20/2022	01/19/2023	01/19/2023	Exercise	3,202							304,000					(140,054)			0007
02/16/2023	FIUL Hedge	Exhibit 5	Equity/Index	International plc . 4PQUHN3JPFGFNF3BB653	02/17/2022	02/16/2023	02/16/2023	Exercise	2,364	4 13,000,000	5497.600	364,000		323,960		364,000		200,878			(40,040)			0007
11/16/2023	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc . 4PQUHN3JPFGFNF3BB653	11/17/2022	11/16/2023	11/16/2023	Expiration	4,612	25,700,000	5571.950	719,600				719,600		218,079			(719,600)			0007
SPPRISME Call 5571.95 11/16/2023	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc . 4PQUHN3JPFGFNF3BB653	11/23/2022	11/16/2022	11/16/2023	Expiration	8.040	44,799,982	5571.950	1.300.658				1.300.658		426,412			(1,300,658)			0007
SPPRISME Call 5583.71	FIOL neage	EXIIIDIT 3	Equity/ index	Morgan Stanley & Co.	11/23/2022	11/10/2023	11/10/2023	Expiration	0,040	44,799,902	35/1.930	1,300,030				1,300,030					(1,300,636)			0007
12/14/2023	FIUL Hedge	Exhibit 5	Equity/Index	International plc . 4PQUHN3JPFGFNF3BB653 Morgan Stanley & Co.	12/15/2022	12/14/2023	12/14/2023	Expiration	5,587	7 31,200,000	5583.710	873,600				873,600		265,307			(873,600)			0007
12/14/2023	FIUL Hedge	Exhibit 5	Equity/Index	International plc . 4PQUHN3JPFGFNF3BB653	12/21/2022	12/14/2023	12/14/2023	Expiration	10,405	5 58, 100,000	5583.710	1,503,418				1,503,418		370,668			(1,503,418)			0007
SPPRISME Call 5604.38 09/14/2023	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc . 4PQUHN3JPFGFNF3BB653	09/15/2022	09/14/2023	09/14/2023	Exercise	4,514	4 25,300,000	5604.380	708,400		301,557		708,400		333,338			(406, 843)			0007
SPPRISME Call 5604.38	FIOL neage	EXIIIDIT 3	Equity/ index	Morgan Stanley & Co.	09/13/2022	09/ 14/ 2023	09/14/2023	Exercise	4,314	+ 25,300,000	3004.300					700,400								0007
09/14/2023	FIUL Hedge	Exhibit 5	Equity/Index	International plc . 4PQUHN3JPFGFNF3BB653 Morgan Stanley & Co.	09/21/2022	09/14/2023	09/14/2023	Exercise	6, 102	2 34,200,000	5604.380	913,464		407,638		913,464		406,463			(505,825)			0007
09/14/2023	FIUL Hedge	Exhibit 5	Equity/Index	International plc . 4PQUHN3JPFGFNF3BB653	10/26/2022	09/14/2023	09/14/2023	Exercise	12,579	70,500,000	5604.380	1,360,175		840,307		1,360,175		315,042			(519,868)			0007
SPPRISME Call 5638.35 07/20/2023	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc . 4PQUHN3JPFGFNF3BB653	07/14/2022	07/20/2023	07/20/2023	Exercise	2.837	7 16.000.000	5638.350	448.000		272,221		448 .000		281,594			(175,779)			0007
SPPRISME Call 5638.35	I TOL Heage	LXIIIDIT 3	Equity/ Illuex	Morgan Stanley & Co.	077 147 2022	0172072023	01/20/2020	LXCICISC	2,00	10,000,000						440,000		·						0007
07/20/2023	FIUL Hedge	Exhibit 5	Equity/Index	International plc . 4PQUHN3JPFGFNF3BB653 Morgan Stanley & Co.	07/19/2022	07/20/2023	07/20/2023	Exercise	3,582	2 20,200,000	5638.350	597,052		343,680		597,052		386,964			(253,372)			0007
06/15/2023	FIUL Hedge	Exhibit 5	Equity/Index	International plc . 4PQUHN3JPFGFNF3BB653	06/16/2022	06/15/2023	06/15/2023	Exercise	2,473	3 14,000,000	5660.750	392,000		121,111		392,000		284,277			(270,889)			0007
SPPRISME Call 5660.75 06/15/2023	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc . 4PQUHN3JPFGFNF3BB653	07/19/2022	06/15/2023	06/15/2022	Exercise	7.772	44.000.000	5660.750	1,148,328		380.635		1. 148 .328		809,770			(767,693)			0007
SPPRISME Call 5675.15			' '	Morgan Stanley & Co.												, , , ,		·						
03/16/2023	FIUL Hedge	Exhibit 5	Equity/Index	International plc . 4PQUHN3JPFGFNF3BB653 Morgan Stanley & Co.	03/17/2022	03/16/2023	03/16/2023	Expiration	2,748	15,600,000	5675.150	436,800				436,800		392, 126			(436,800)			0007
04/20/2023	FIUL Hedge	Exhibit 5	Equity/Index	International plc . 4PQUHN3JPFGFNF3BB653	04/14/2022	04/20/2023	04/20/2023	Expiration	5,279	30,000,000	5682.800	840,000				840,000		712,663			(840,000)			0007
SPPRISME Call 5685.06 05/18/2023	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc . 4PQUHN3JPFGFNF3BB653	05/19/2022	05/18/2023	05/18/2023	Expiration	5.716	32,500,000	5685.060	910,000				910,000	[735,405			(910,000)			0007
SPPRISME Call 5685.06			' '	Morgan Stanley & Co.																				
05/18/2023	FIUL Hedge	Exhibit 5	Equity/Index	International plc . 4PQUHN3JPFGFNF3BB653 Morgan Stanley & Co.	07/19/2022	05/18/2023	05/18/2023	Expiration	2,638	15,000,000	5685.060	341,558				341,558		260,976			(341,558)			0007
08/17/2023	FIUL Hedge	Exhibit 5	Equity/Index	International plc . 4PQUHN3JPFGFNF3BB653	08/18/2022	08/17/2023	08/17/2023	Expiration	4, 147	7 23,700,000	5714.160	663,600				663,600		485,773			(663,600)			0007
SPPRISME Call 5714.16 08/17/2023	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc . 4PQUHN3JPFGFNF3BB653	08/23/2022	08/17/2023	08/17/2023	Expiration	6,352	2 36,300,000	5714.160	1, 119,018				1, 119,018	[846,650			(1,119,018)			0007
				Goldman Sachs													" "							
SPX Call 3665.78 10/19/2023	FIUL Hedge	Exhibit 5	Equity/Index	International W22LROWP21HZNBB6K528 Goldman Sachs	10/20/2022	10/19/2023	10/19/2023	Exercise	14,730	54,000,000	3665.780	6,426,000		9,018,512		6,426,000	······	(417,570)			2,592,512			0001
SPX Call 3665.78 10/19/2023	FIUL Hedge	Exhibit 5	Equity/Index	International W22LR0WP21HZNBB6K528	10/20/2022	10/19/2023	10/19/2023	Exercise	105,025	385,000,000	3665.780	45,853,476		64,298,649		45,853,476		(2,938,646)			18,445,173			0001
SPX Call 3665.78 10/19/2023	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LR0WP21HZNBB6K528	10/20/2022	10/19/2023	10/19/2023	Exercise	30.007	7 110.000.000	3665.780	13, 101, 000		18,371,042		13, 101,000	[(839,606)			5,270,042			0001
	,		' '	Goldman Sachs													"							0004
SPX Call 3665.78 10/19/2023	FIUL Hedge	Exhibit 5	Equity/Index	International W22LROWP21HZNBB6K528 Royal Bank of Canada	10/20/2022	10/19/2023	10/19/2023	Exercise	2,727	7 10,000,000	3665.780	1, 191, 000		1,670,095		1, 191,000		(76,328)			479,095			0001
SPX Call 3666.77 06/15/2023	FIUL Hedge	Exhibit 5	Equity/Index	ES7 IP3U3RH IGC71XBU11	06/16/2022	06/15/2023	06/15/2023	Exercise	102,269	375,000,000	3666.770	40,875,000		77,629,971		40,875,000	[3,362,114			36,754,971			0001
SPX Call 3666.77 06/15/2023	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWD171265Z06	06/16/2022		06/15/2023	Exercise	2,454		3666.770	991,800		1,863,119		991,800	[91,491			871,319			0001
SPX Call 3666.77 06/15/2023	FIUL Hedge	Exhibit 5	Fauity/Index	Truist Bank JJKC32MCHIID171265706	06/16/2022	06/15/2023	06/15/2023	Exercise	15.817	7 58.000.000	3666.770	6.391.600		12.006.769	L	6.391.600	l	589 607	l	L	5 615 169			0001

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

						Shov	ving all C	ptions, Cap	os, Floors,	Collars, S	Swaps and	forwards	Termina	ted During	Current Y	'ear								
1	2	3	4	5	6	7	7 8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Cumulative Prior Year(s)	Current Veer	.										
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged,					Date		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule				Mati		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income Generation	Exhibit	of Risk(s)	Exchange, Counte	erparty Trac	10 Evr	or Termin	 Expiration, Maturity or 	Number of	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 Clearing					Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
				Wells Fargo Bank,																				
SPX Call 3666.77 06/15/2023	FIUL Hedge	Exhibit 5	Equity/Index				/2023 06/15/20		22,635	83,000,000	3666.770	9,001,350		17, 182, 100		9,001,350		698,498						0001
SPX Call 3790.38 07/20/2023	FIUL Hedge	Exhibit 5	Equity/Index		30JCEQV1H4R804 07/14/		/2023 07/20/20		13,718	52,000,000	3790.380			10,213,614		5,592,600		1,229,764			4,621,014			0001
SPX Call 3790.38 07/20/2023 SPX Call 3790.38 07/20/2023	FIUL Hedge	Exhibit 5 Exhibit 5	Equity/Index Fauity/Index		30JCEQV1H4R804 07/14/3 30JCEQV1H4R804 07/14/3		/2023 07/20/20			77,000,000	3790.380			15, 124,006		8,281,350		1,820,997			6,842,656			0001
SPX Call 3790.38 07/20/2023 SPX Call 3790.38 07/20/2023	FIUL Hedge	Exhibit 5			30JCEQV1H4R804 07/14/3		/2023 07/20/20 /2023 07/20/20			7,000,000 292,000,000				1,374,910		31,441,096		165,545						0001
SPX Call 3/90.38 0//20/2023 SPX Call 3895.75 12/14/2023	FIUL Hedge	Exhibit 5	Equity/Index Equity/Index		30JCEQV1H4R804 07/14/3		/2023 07/20/20 /2023 12/14/20				3/90.380			2.114.612		1, 105,000		174.847			25,912,297			0001
SPX Call 3895.75 12/14/2023	FIUL Hedge	Exhibit 5	Equity/Index		30JCEQV1H4R804 12/15/3		/2023 12/14/20		14,631	57,000,000	3895.750	, ,		12,053,289		6,289,950		988,080			5,763,339			0001
				Wells Fargo Bank,																				
SPX Call 3895.75 12/14/2023	FIUL Hedge	Exhibit 5	Equity/Index	N.A KB1H1DS	SPRFMYMCUFXT09 12/15/	2022 12/14/	/2023 12/14/20	23 Exercise	100,622	392,000,000	3895.750	43,218,000		82,892,793		43,218,000		6,756,018						0001
SPX Call 3895.75 12/14/2023	FIUL Hedge	Exhibit 5	Egui ty/Index	Wells Fargo Bank, N.A KB1H1DS	SPRFMYMCUFXT09 12/15/	2022 12/14/	/2023 12/14/20	23 Exercise	19,765	77,000,000	3895.750	8,489,250		16,282,513		8,489,250		1,327,075			7,793,263			0001
	•			Royal Bank of Canada																				
SPX Call 3900.79 05/18/2023	FIUL Hedge	Exhibit 5	Equity/Index	Boyol Ponk of Connels	J3RH1GC71XBU11 05/19/	2022 05/18/	/2023 05/18/20	23 Exercise	17,945	70,000,000	3900.790	7,147,000		5,334,355		7, 147,000		3,602,421			(1,812,645)			0001
SPX Call 3900.79 05/18/2023	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada	J3RH1GC71XBU11 05/19/	0022 05/10	/2023 05/18/20	23 Exercise		302.000.000	3900.790	30.834.200		23.013.933		30.834.200		15.541.873			(7.820.267)			0001
SPX Call 3900.79 05/18/2023	FIUI Hedge	Exhibit 5	Equity/Index		MCHIID171265Z06 05/19/		/2023 05/18/20		2.307					685,846		933.300		477.568			(247, 454)			0001
SPX Call 3900.79 05/18/2023	FIUL Hedge	Exhibit 5	Equity/Index		MCHIND171265Z06 05/19/		/2023 05/18/20		8,203					2,438,562		3,318,400		1,698,021			(247,434)			0001
SPX Call 3901.35 09/14/2023	FIII Hedge	Exhibit 5	Equity/Index		30JCEQV1H4R804 09/15/		/2023 09/14/20		17, 173					10.368.526		7.339.850		2.245.006			3.028.676			0001
SPX Call 3901.35 09/14/2023	FIUL Hedge	Exhibit 5	Equity/Index		MCHWD171265Z06 09/15/3		/2023 09/14/20				3901.350	,		1,083,279		770,000		237,703						0001
SPX Call 3901.35 09/14/2023	FIUL Hedge	Exhibit 5	Equity/Index				/2023 09/14/20		13,328		3901.350	1		8,047,214		5,720,000		1,765,793			2,327,214			0001
	1			Wells Fargo Bank,													Ī							
SPX Call 3901.35 09/14/2023	FIUL Hedge	Exhibit 5	Equity/Index		SPRFMYMCUFXT09 09/15/		/2023 09/14/20		80,741	315,000,000	3901.350			48,747,549		34,618,500		10,665,129			14,129,049			0001
SPX Call 3946.56 11/16/2023	FIUL Hedge	Exhibit 5 Exhibit 5	Equity/Index Fauity/Index		30JCEQV1H4R804 11/17/3		/2023 11/16/20				3946.560			49,670,174		39,070,550		11,097,385			10,599,624			0001
SPX Call 3946.56 11/16/2023 SPX Call 3946.56 11/16/2023	FIUL Hedge	Exhibit 5	Fauity/Index		30JCEQV1H4R804 11/17/3		/2023 11/16/20 /2023 11/16/20		1.773	79,000,000	3946.560			11,243,392		782,950		2,456,716			2,454,642			0001
SPX Call 3946.56 11/16/2023	FIUL Hedge	Exhibit 5	Equity/Index		30JCEQV1H4R804 11/17/3		/2023 11/16/20		11,655		3946.560			6,546,785		5, 154,300		1,467,293						0001
SPX Call 4283.74 08/17/2023	FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G5GSEF7					10.971	47,000,000	4283.740	1		950.370		4.631.850		3.488.581			(3.681.480)			0001
SPX Call 4283.74 08/17/2023	FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G5GSEF7			/2023 08/17/20				4283.740	, , , ,		121,324		591,300		445,351			(469,976)			0001
SPX Call 4283.74 08/17/2023	FIUL Hedge			Barclays Bank PLC . G5GSEF7					64,429		4283.740			5,580,899		27. 181.860		20,468,197			(21,600,961)			0001
SPX Call 4283.74 08/17/2023	FIUL Hedge			HSBC Bank PLC 1IE8VN3			/2023 08/17/20		7,003		4283.740	1		606,620		949,078		219,331			(342,458)			0001
				Royal Bank of Canada																				
SPX Call 4283.74 08/17/2023	FIUL Hedge		Equity/Index	ES7 IP3U			/2023 08/17/20		24,978		4283.740	, , ,		2,163,609		10,550,200		7,947,439			(8,386,591)			0001
SPX Call 4380.26 02/16/2023	FIUL Hedge		Equity/Index				/2023 02/16/20		6,848		4380.260	1				1,832,208		1,813,440			(1,832,208)			0001
SPX Call 4380.26 02/16/2023	FIUL Hedge	Exhibit 5	Equity/Index		30JCEQV1H4R804 05/09/		/2023 02/16/20		6,848		4380.260					1,266,569		1,247,801			(1,266,569)			0001
SPX Call 4380.26 02/16/2023	FIUL Hedge						/2023 02/16/20		5,707	,,	4380.260	773,698				773,698		758,058			(773, 698)			0001
SPX Call 4380.26 02/16/2023	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN3 Wells Fargo Bank,	30JCEQV1H4R804 09/27/3	2022 02/16/	/2023 02/16/20	23 Expiration	11,414	50,000,011	4380.260	308,772				308 ,772		277,492			(308,772)			0001
SPX Call 4380.26 02/16/2023	FIUL Hedge	Exhibit 5	Equity/Index	N.A KB1H1DS	SPRFMYMCUFXT09 02/17/	2022 02/16/	/2023 02/16/20	23 Expiration	16,437	72,000,000	4380.260	6, 163, 200				6, 163,200		6, 118, 157			(6, 163, 200)			0001
SPX Call 4380.26 02/16/2023	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A KB1H1DS	SPRFMYMCUFXT09 02/17/2	2022 02/16/	/2023 02/16/20	23 Expiration	73,055	320,000,000	4380.260	27,520,000		L		27,520,000		27,319,807			(27,520,000)	.		0001
	1			Wells Fargo Bank,				· ·																
SPX Call 4380.26 02/16/2023	FIUL Hedge				SPRFMYMCUFXT09 02/17/				6,392							2,401,000		2,383,483			(2,401,000)			0001
SPX Call 4392.59 04/20/2023	FIUL Hedge	Exhibit 5	Equity/Index		30JCEQV1H4R804 04/14/		/2023 04/20/20		18,667	82,000,000						7,519,400		7, 175, 750			(7,519,400)			0001
SPX Call 4392.59 04/20/2023	FIUL Hedge	Exhibit 5	Equity/Index		30JCEQV1H4R804 04/14/		/2023 04/20/20		79,679	,	4392.590					32, 181,680		30,714,881			(32, 181, 680)			0001
SPX Call 4392.59 04/20/2023		Exhibit 5 Exhibit 5	Equity/Index		30JCEQV1H4R804 04/14/3		/2023 04/20/20 /2023 04/20/20			35,000,000						3,220,000		3,073,320			(3,220,000)			
SPX Call 4392.59 04/20/2023 SPX Call 4411.67 03/16/2023	FIUL Hedge	Exhibit 5	Equity/Index Fauity/Index				/2023 04/20/20 /2023 03/16/20	· ·	65.734	37,499,980	4392.590	1		·····		1,403,158		1,246,001			(1,403,158)			0001
SPX Call 4411.67 03/16/2023 SPX Call 4411.67 03/16/2023	FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G5GSEF7			/2023 03/16/20 /2023 03/16/20		5,440	24,000,000	4411.670					20,082,600		25,625,316			(26,082,600)			0001
SPX Call 4411.67 03/16/2023	FIUI Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G5GSEF7			/2023 03/16/20	· ·	16,320		4411.670					6,471,000		6,357,467			(6,471,000)			0001
SPX Call 4411.67 03/16/2023	FIUL Hedge		Equity/Index	,			/2023 03/16/20		6.800							1,825,976		1,778,671			(0,471,000)			0001
			.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Royal Bank of Canada			22 30, 10/20			,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			(1,020,070)			
SPX Call 4411.67 03/16/2023	FIUL Hedge		Equity/Index		J3RH1GC71XBU11 05/12/				15,867			,				2,393,856		2,283,477			(2,393,856)			0001
SPX Call 4482.73 01/19/2023	FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G5GSEF7			/2023 01/19/20		20,523		4482.730			ļ		7,300,200		7,298,505			(7,300,200)			0001
SPX Call 4482.73 01/19/2023	FIUL Hedge	Exhibit 5	Equity/Index	,	7VJP5170UK5573 01/20/		/2023 01/19/20		10,930		4482.730			ļ		3,874,675		3,873,772			(3,874,675)			0001
SPX Call 4482.73 01/19/2023	FIUL Hedge	Exhibit 5	Equity/Index		30JCEQV1H4R804 01/20/		/2023 01/19/20		1,561		4482.730					550,900		550,771			(550,900)			0001
SPX Call 4482.73 01/19/2023	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN3	30JCEQV1H4R804 01/20/	2022 01/19/	/2023 01/19/20	23 Expiration	109,308	490,000,000	4482.730	38,881,500				38,881,500		38,872,471			(38.881.500)	l		0001

SCHEDULE DB - PART A - SECTION 2

					3	snowing a	iii Optioi	ns, cap	os, Fidors,	Collars, 3	swaps and	a Forwards	i ermina	ted During	Current	rear								
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)	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				Maturity		xercise,	Niverbas		Rate or	discounted	discounted	tion	0	Book/			Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income Generation	Exhibit	of Risk(s)	Exchange, Counterparty	Trade			xpiration, laturity or	Number	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		Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
SPX Call 4482.73 01/19/2023	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/09/2022	01/19/2023 01/	19/2023 Expi	iration	11, 153	50,000,012	4482.730	1,420,006				1,420,006		1,419,084			(1,420,006))		0001
SPX Call 4534.87 07/18/2024	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/31/2023	07/18/2024 12/	15/2023 Sale	e	15,435	70,000,000	4534.870		1,957,904	6,029,589		1,957,904					4,071,684			0001
SX5E Call 3396.61 07/20/2023				Royal Bank of Canada																				
	FIUL Hedge	Exhibit 5	Equity/Index	ES7 IP3U3RH IGC71XBU11	07/14/2022	07/20/2023 07/	20/2023 Exer	rcise	883	3,000,000	3396.610	245,400		863,025		245,400		(146,739)			617,625			0003
SX5E Call 3396.61 07/20/2023				Royal Bank of Canada																				
SX5E Call 3427.91 06/15/2023	FIUL Hedge	Exhibit 5	Equity/Index	ES7 IP3U3RH I GC71XBU11	0//14/2022	07/20/2023 07/	20/2023 Exer	rcise	3,238	11,000,000	3396.610	899,800		3, 164, 426		899,800		(538,042)			2,264,626			0003
	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	06/16/2022	06/15/2023 06/	15/2023 Exer	rcise	875	3,000,000	3427.910	233,250		820,217		233,250		(117, 184)			586.967			0003
SX5E Call 3427.91 06/15/2023			,,.											1							,			
	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	06/16/2022	06/15/2023 06/	15/2023 Exer	rcise	2,479	8,500,000	3427.910	660,875		2,323,948		660,875		(332,022)			1,663,073			0003
SX5E Call 3492.85 10/19/2023									_	10														
SX5E Call 3492.85 10/19/2023	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/20/2022	10/19/2023 10/	19/2023 Exer	rcise	3,435	12,000,000	3492.850	1,040,400		2,052,696		1,040,400		(438,960)			1,012,296			0003
3A3E 0811 3492:03 10/19/2023	FIUL Hedge	Exhibit 5	Fauity/Indox	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/20/2022	10/19/2023 10/	19/2023 Exer	rcise	858	3,000,000	3492.850	260, 100		513, 174		260 , 100		(109,740)			253,074			0003
SX5E Call 3541.79 09/14/2023		ZAIIIUIT J	_quity/inde/	TIEOVIGOUGEQV IN4NOU4	10/ 20/ 2022	.5/ 10/ 2020 10/	.U/ EUEU LAUI			3,000,000		200, 100		313, 1/4		200, 100		(105,140			250,074			
	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/15/2022	09/14/2023 09/	14/2023 Exer	rcise	847	3,000,000	3541.790	246,000		625,074		246,000		(73,580)			379,074			0003
SX5E Call 3541.79 09/14/2023																								1
OVER 0-11 0040 FE 05 /40 /0000	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/15/2022	09/14/2023 09/	14/2023 Exer	rcise	2,682	9,500,000	3541.790	779,000		1,979,400		779,000		(233,005)			1,200,400			0003
SX5E Call 3640.55 05/18/2023	EIII Hadaa	Eubibit 5	Equito (1-2)	DND Day ibas DOM MOCD IOMPOSS/CDOS	0E /10 /0000	0E /10 /0000	110 /2022		004	0.000.000	0040 550	004 450		E00.000		004 450		00.000			007 550			0003
SX5E Call 3640.55 05/18/2023	FIUL Hedge	Exhibit 5	Equity/index	BNP Paribas ROMUWSFPU8MPR08K5P83	05/19/2022	05/18/2023 05/	18/2023 Exer	rcise	824	3,000,000	3640.550	231,450		599,003		231,450		33,306			367,553			0003
	FIUL Hedge	Exhibit 5	Fauity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	05/19/2022	05/18/2023 05/	18/2023 Exer	rcise	2,472	9,000,000	3640.550	695,250		1,797,009		695,250		100,819			1, 101, 759			0003
SX5E Call 3777.38 08/17/2023	Tion to ago	EMITOT O	Equity, mac	an in the control of	00/ 10/ 2022	007 107 2020 007	10/2020			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				1,101,000							1,101,100			0000
	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/18/2022	08/17/2023 08/	17/2023 Exer	rcise	2,514	9,500,000	3777.380	691,600		1, 132,869		691,600		149,916			441,269			0003
SX5E Call 3777.38 08/17/2023																								
	FIUL Hedge	Exhibit 5		HSBC Bank PLC 1IE8VN30JCEQV1H4R804		08/17/2023 08/		rcise	794	3,000,000	3777.380	218,400		357,748		218,400		47,342			139,348			0003
SX5E Call 3835.7 12/14/2023	FIUL Hedge	Exhibit 5		BNP Paribas ROMUWSFPU8MPR08K5P83		12/14/2023 12/		rcise	3,910	15,000,000		, , ,		2,750,970		1, 106,250		103,511			1,644,720			0003
SX5E Call 3835.7 12/14/2023 SX5E Call 3848.68 04/20/2023	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	12/15/2022	12/14/2023 12/	14/2023 Exer	rcise	782	3,000,000	3835.700	221, 100		550, 197		221,100		20,552			329,097			0003
3AUL 0811 3040.00 04/20/2023	FIUL Hedge	Exhibit 5	Fauity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	04/14/2022	04/20/2023 04/	20/2023 Ever	rcise	770	3,000,000	3848.680	207,750		417,946		207,750		106,957			210.196			0003
SX5E Call 3848.68 04/20/2023	T TOE TRUNGE	LXIIIDIT 0	Equity/ muc/	Dia Faribas Homonor com noonor oc	04/ 14/ 2022	04/ 20/ 2020 04/	EU/ EUEU EXCI	10130				201,100				207,700					210,100			0000
	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	04/14/2022	04/20/2023 04/	20/2023 Exer	rcise		9,500,000	3848.680	651,700		1,323,495		651,700		332,521			671,795			0003
SX5E Call 3878.42 11/16/2023				Royal Bank of Canada																				
SX5E Call 3878.42 11/16/2023	FIUL Hedge	Exhibit 5	Equity/Index		11/17/2022	11/16/2023 11/	16/2023 Exer	rcise	773	3,000,000	3878.420	227,700		327,992		227,700		56,996			100,292			0003
SXSE CATT 38/8.42 11/16/2023		F 1 11 11 F		Royal Bank of Canada	44 (47 (0000	44 (40 (0000	(40, (0000		2 224	40 000 000	2070 400	040.000		4 044 007		040.000		207 200			404 407			0000
SX5E Call 3885.32 03/16/2023	FIUL Hedge	Exhibit 5	Equity/Index		11/1//2022	11/16/2023 11/	16/2023 Exer	rcise	3,094	12,000,000	3878.420	910,800		1,311,967		910,800		227,986			401, 167			0003
	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP21HZNBB6K528	03/17/2022	03/16/2023 03/	16/2023 Exer	rcise	772	3,000,000	3885.320	230,400		178,873		230,400		163,015	<u> </u>		(51,527)			0003
SX5E Call 3885.32 03/16/2023				Goldman Sachs				-				1						-,	[1
OVER O LL 1446 12 22 12 12	FIUL Hedge	Exhibit 5	Equity/Index	International W22LROWP21HZNBB6K528	03/17/2022	03/16/2023 03/	16/2023 Exer	rcise	2,316	9,000,000	3885.320	691, 203		536,620		691,203		489,050			(154, 583))		0003
SX5E Call 4113.19 02/16/2023		F 1 11 11 5		Hope B. J. Bl. G.	00 (47 (00)	00/40/0000																		0000
SX5E Call 4113.19 02/16/2023	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	02/1//2022	02/16/2023 02/	16/2023 Exer	rcise	729	3,000,000	4113.190	192,000		134,239		192,000		185,683			(57,761)	1		0003
22 3411 1110.10 02/10/2020	FIUL Hedge	Exhibit 5	Fauitv/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	02/17/2022	02/16/2023 02/	16/2023 Fyor	rcise	2,674	11,000,000	4113.190	704,000		492,209		704,000		680.838	L		(211.791			0003
SX5E Call 4299.61 01/19/2023				Royal Bank of Canada	12, 11, 2322	12, 10, 2020 02,	E020		2,014					102,200							(2,701)	1		
	FIUL Hedge	Exhibit 5	Equity/Index		01/20/2022	01/19/2023 01/	19/2023 Expi	iration	930	4,000,000	4299.610	238,400				238,400		238, 266			(238, 400)		0003
SX5E Call 4299.61 01/19/2023				Royal Bank of Canada								1												1
0450000000 0 1 : : :	FIUL Hedge	Exhibit 5	Equity/Index		01/20/2022	01/19/2023 01/	19/2023 Expi	iration	2,790	12,000,000	4299.610					715,200		714,797			(715, 200)	<u> </u>		0003
				all Options and Warrants								756,735,341 756,735,341	3,243,249 3,243,249			759,978,590 759,978,590		331,602,604 331,602,604			(62,934,538 (62,934,538	1		XXX
	I - Purchased Options - I - Purchased Options -											/56,/35,341	3,243,249	697,044,052		/59,9/8,590	XXX	331,602,604	 		(62,934,538	4		XXX
	I - Purchased Options -													1			XXX							XXX
	I - Purchased Options -		2									1		1			XXX					1		XXX
	urchased Options - Call		and Warra	nts								756,735,341	3,243,249	697,044,052		759,978,590					(62,934,538	1		XXX
	urchased Options - Put											1	, .,			.,,	XXX	, ,			. ,,			XXX
	urchased Options - Cap																XXX							XXX
	urchased Options - Floo							'									XXX							XXX
	urchased Options - Coll											ļ					XXX							XXX
0489999999. Total Pu	urchased Options - Other	er							·			<u> </u>					XXX				<u> </u>			XXX

SCHEDULE DB - PART A - SECTION 2

					S	Showing	all Op	tions, Cap	os, Floors,	, Collars, S	waps and	l Forwards	: Termina	ted During	Current Y	′ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Danadatian											Cumulative	O											
	Description of Item(s)										Strike	Prior Year(s) Initial Cost	Current Year Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
		Schedule	Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	_ /	of				Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Expira- tion	tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received)	(Received)	(Paid) on Termination	Year	Carrying Value	Code	(Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination	Hedged Item	Termination Deferred	Termination (b)
04999999999999999999999999999999999999		lidentinei	(α)	or Central Cleaninghouse	Date	tion	Date	Oale	Contracts	Amount	(i aid)	756,735,341	3,243,249		income	759.978.590	0000	331.602.604	B./A.C.V.	Accretion	(62,934,538)	item	Deletted	XXX
		daina Effe	ective Exclu	uding Variable Annuity Guarantees	Under SS	SAP No.10	8					730,733,341	3,243,243	097,044,032		139,970,390	XXX	331,002,004			(02,304,300)			XXX
				able Annuity Guarantees Under SS													XXX							XXX
Basket Option Call 01/19/2023																								
	IUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	01/20/2022	01/19/2023	1/19/2023	Expiration	165,000	17,778,750	107.750	(204,600				(204,600)	(204, 599)			204,600			0004
Basket Option Call 01/19/2023				Wells Fargo Bank,																				
Basket Option Call 02/16/2023	FIUL Hedge	Exhibit 5	Equity/Index	N.A. KB1H1DSPRFMYMCUFXT09	01/20/2022	01/19/2023	1/19/2023	Expiration	1,000,000	110,500,000	110.500	(740,000				(740,000)	(739, 999)			740,000			0004
	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	02/17/2022	02/16/2022	12/16/2022	Expiration	1,140,000	125,970,000	110.500	(1,014,600				(1,014,600		(1,014,111)			1,014,600			0004
Basket Option Call 02/16/2023	TOL Heage	LAITIBIT 3	Equity/ Illuex	Morgan Stanley & Co.	02/11/2022	02/10/2023	12/ 10/ 2023	Expiration	1,140,000	123,970,000		(1,014,000				(1,014,000	,	(1,014,111						0004
F	IUL Hedge	Exhibit 5	Equity/Index	International plc . 4PQUHN3JPFGFNF3BB653	02/17/2022	02/16/2023	2/16/2023	Expiration	150,000	16, 162,500	107.750	(223,500				(223,500)	(223, 320)			223,500			0004
Basket Option Call 03/16/2023	•			Bank of America,																				
	TUL Hedge	Exhibit 5	Equity/Index	N.A. B4TYDEB6GKMZ0031MB27	03/17/2022	03/16/2023	3/16/2023	Expiration	125,000	13,468,750	107.750	(212,500			ļ	(212,500)	(211, 193)			212,500	ļ		0004
Basket Option Call 03/16/2023	100 0.4	E-FOLIA E	F	Bank of America,	00/47/000	00 /40 /0000	10 /40 /0000	For took!	070 000	107 105 555	440 500	(4.040.500				(4.040.500		/4 044 000			. 040 500			0004
Basket Option Call 04/20/2023	FIUL Hedge	Exhibit 5	Equity/Index	N.A. B4TYDEB6GKMZ0031MB27 Bank of America,	03/1//2022	03/16/2023	15/16/2023	Expiration	970,000	107, 185,000	110.500	(1,018,500				(1,018,500	,	(1,014,229)			1,018,500			0004
	TUL Hedge	Exhibit 5	Equity/Index		04/14/2022	04/20/2023	14/20/2023	Expiration	200,000	21,500,000	107.500	(378,000				(378,000	J	(363, 201)						0004
Basket Option Call 04/20/2023				Bank of America,																				
	FIUL Hedge	Exhibit 5	Equity/Index	N.A. B4TYDEB6GKMZ0031MB27	04/14/2022	04/20/2023	14/20/2023	Expiration	1,070,000	117,432,500	109.750	(1,391,000				(1,391,000)	(1,349,693)			1,391,000			0004
Basket Option Call 05/18/2023		F 1 11 11 F		Bank of America,	05 (40 (0000	05 (40 (0000	F (40 (0000	F	4 000 000	440 005 000	400 750	/4 044 400				(4.044.400		(4.075.005			4 044 400			2004
Basket Option Call 05/18/2023	FIUL Hedge	Exhibit 5	Equity/Index		05/19/2022	05/18/2023	15/18/2023	Expiration	1,060,000	116,335,000	109.750	(1,844,400				(1,844,400	,	(1,275,905)			1,844,400			0004
· ·	IUI. Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	05/19/2022	05/18/2023	15/18/2023	Expiration	165,000	17,737,500	107.500	(394,350				(394,350	1	(248,782)						0004
Basket Option Call 06/15/2023									,	,,,,,,,		(001,001				(301,301					,			
	TUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	06/16/2022	06/15/2023	6/15/2023	Expiration	970,000	106, 457, 500	109.750	(2,027,300				(2,027,300)				2,027,300			0004
Basket Option Call 06/15/2023					/ /																			
Basket Option Call 07/20/2023	FIUL Hedge	Exhibit 5	Equity/index		06/16/2022	06/15/2023	16/15/2023	Expiration	195,000	20,962,500	107.500	(546,000				(546,000	,	39,705			546,000			0004
·	IUL Hedge	Exhibit 5	Equity/Index	Bank of America, N.A	07/14/2022	07/20/2023	7/20/2023	Expiration	880,000	96.580.000	109.750	(1,777,600				(1,777,600)	4, 110			1,777,600			0004
Basket Option Call 07/20/2023				Morgan Stanley & Co.					,												, ,			
	TUL Hedge	Exhibit 5	Equity/Index		07/14/2022	07/20/2023	7/20/2023	Expiration	165,000	17,737,500	107.500	(447, 150				(447, 150)	10,417			447, 150			0004
Basket Option Call 08/17/2023				Bank of America,	/																			
Basket Option Call 08/17/2023	FIUL Hedge	Exhibit 5	Equity/Index	N.A. B4TYDEB6GKMZ0031MB27	08/18/2022	08/17/2023	18/1//2023	Expiration	205,000	21,935,000	107.000	(492,000				(492,000)	(327,095)						0004
	TUL Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	08/18/2022	08/17/2023	8/17/2023	Expiration	1,060,000	115,275,000	108.750	(1,961,000				(1.961.000)	(1,341,397)			1,961,000			0004
Basket Option Call 09/14/2023										., .,											, ,			
	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	09/15/2022	09/14/2023	9/14/2023	Expiration	145,000	15,515,000	107.000	(443,700				(443,700)				443,700			0004
Basket Option Call 09/14/2023	100 0.4	Full Shirk S	F:4/11	DAID Door it are DOM MICEDIAN PROCESSOR	00 /45 /0000	00/44/0000	0.744/0000	For to akt an	1 070 000	110 000 500	100 750	(0.004.500				(0.004.500		00 707			0.004.500			0004
Basket Option Call 10/19/2023	FIUL Hedge	Exhibit 5	Equity/index	BNP Paribas ROMUNSFPUBMPROBK5P83	U9/ 15/2022	09/14/2023 0	14/2023	Expiration	1,070,000	116,362,500	108.750	(2,621,500				(2,621,500		33,737			2,621,500			0004
F	TUL Hedge	Exhibit 5	Equity/Index	Bank of America, N.A	10/20/2022	10/19/2023 1	0/19/2023	Expiration	1,530,000	166,387,500	108.750	(4,590,000				(4,590,000		3,652,683			4,590,000			0004
Basket Option Call 10/19/2023	•			Bank of America,																				
	TUL Hedge	Exhibit 5	Equity/Index	N.A. B4TYDEB6GKMZ0031MB27	10/20/2022	10/19/2023 1	0/19/2023	Expiration	135,000	14,445,000	107.000	(491,400				(491,400)	353,946			491,400			0004
Basket Option Call 11/16/2023	- IUL Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	11/17/2022	11/16/2023 1	1/16/2022	Expiration	165,000	17,655,000	107.000	(518, 100				(518,100								0004
Basket Option Call 11/16/2023	TUL neage	EXHIBIT 5	Equity/index	Bank of America,	11/1//2022	11/10/2023	1/ 10/2023	Expiration	100,000	17,000,000	107.000	(518, 100				(318,100					5 18, 100			0004
	IUL Hedge	Exhibit 5	Equity/Index	N.A. B4TYDEB6GKMZ0031MB27	11/17/2022	11/16/2023	1/16/2023	Expiration	1,400,000	152, 250,000	108.750	(3,528,000				(3,528,000)	140,759			3,528,000			0004
Basket Option Call 12/14/2023																								
	TUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	12/15/2022	12/14/2023	2/14/2023	Expiration	1,450,000	157,687,500	108.750	(3,538,000				(3,538,000)	829,949			3,538,000	ļ		0004
Basket Option Call 12/14/2023	IIII Hadaa	Eule it it is	Emiles / I = 4	DND Davibas Downworthouse	10/15/0000	10/14/0000	0/14/0000	Evairat:	450 000	10 050 000	407.000	/457 500				(457,500		00.010			457 500			0004
Rainbow Option Call	FIUL Hedge	Exhibit 5	Equity/index	BNP Paribas ROMUNSFPUBMPROBK5P83 Goldman Sachs	12/ 13/ 2022	12/14/2023 1	2/ 14/2023	Expiration	150,000	16,050,000	107.000	(457,500				(457,500		83,812			457,500			0004
03/16/2023 F	TUL Hedge	Exhibit 5	Equity/Index	International W22LROWP21HZNBB6K528	03/22/2022	03/16/2023	3/16/2023	Expiration	65,000	7, 117, 500	109.500	(190,450				(190,450)	(187,614)			190 , 450			0008 8000
Rainbow Option Call 04/20/2023 F	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP21HZNBB6K528	04/14/2022	04/20/2023	14/20/2023	Expiration		5.341.000	109.000	(140,630			L	(140,630	l	(134,015)	l		140,630	L	L	0008
Rainbow Option Call				Goldman Sachs												(111,111]		1					
05/18/2023 F Rainbow Option Call	FIUL Hedge	Exhibit 5	Equity/Index	International W22LROWP21HZNBB6K528 Morgan Stanley & Co.	05/19/2022	05/18/2023	15/18/2023	Expiration	50,000	5,450,000	109.000	(342,500			·····	(342,500)	(246,898)			342,500	·····	·····	0008
	- IUL Hedge	Exhibit 5	Equity/Index	International plc . 4PQUHN3JPFGFNF3BB653	06/16/2022	06/15/2023	6/15/2023	Expiration	50,000	5,450,000	109.000	(203,500				(203,500)				203,500			0008 8000
Rainbow Option Call				Royal Bank of Canada																				
07/20/2023 F	TUL Hedge	Exhibit 5	Equity/Index	ES7 IP3U3RH I GC71XBU11	07/14/2022	07/20/2023	7/20/2023	Expiration	70,000	7,630,000	109.000	(538, 300				(538,300	1	(159, 151)			538,300			0008 8000

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

					;	Showing	g all Op	tions, Cap	s, Floors	, Collars, S	Swaps and	d Forwards	Termina	ted During	Current Y	ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Cumulative	Current Veer											
	of Item(s)										Strike	Initial Cost	Current Year 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/		nrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	_ /	of	F 1		or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		/aluation	Exchange	(Amortiza-	on .	Value of	on .	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Expira- tion	tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value		ncrease/ Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
Rainbow Option Call	or replicated	identifici	(α)	Bank of America,	Date	tion	Date	Cuic	Contracts	7 tillount	(i did)	i did	i did	remination	income	Value	OOGC (E	ocorcusc _j	<i>B.m</i> (. O. v .	71001011011	recognized	itom	Deletted	(6)
08/17/2023	FIUL Hedge	Exhibit 5	Equity/Index	N.A. B4TYDEB6GKMZ0031MB2 Goldman Sachs	7 08/18/2022	08/17/2023	08/17/2023	Expiration	116,000	12,557,000	108.250	(795,760)				(795,760)		(614,411)			795,760			0008
Rainbow Option Call 09/14/2023	FIUL Hedge	Exhibit 5	Equity/Index	International W22LROWP21HZNBB6K52	8 09/15/2022	09/14/2023	09/14/2023	Expiration	50,000	5,412,500	108.250	(414,000)				(414,000)		(160,204)	l		414,000			0008
Rainbow Option Call	Tion loago IIII	EMITET 0	Equity/ moox	Royal Bank of Canada	007 107 2022	007 117 2020	007 117 2020	Expiration III		0,112,000		(111,000				(111,000)		(100,201)						
10/19/2023	FIUL Hedge	Exhibit 5	Equity/Index	ES7 IP3U3RH IGC71XBU	1 10/20/2022	10/19/2023	10/19/2023	Expiration	63,000	6,819,750	108.250	(447,300)				(447,300)		133, 185			447,300			0008 8000
Rainbow Option Call				Royal Bank of Canada																				
11/16/2023 Rainbow Option Call	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America, ES71P3U3RHIGC71XBU	1 11/17/2022	11/16/2023	11/16/2023	Expiration	139,000	15,046,750	108.250	(1, 156, 480)				(1, 156, 480)		(511, 186)			1, 156, 480			0008
12/14/2023	FIUL Hedge	Exhibit 5	Equity/Index		7 12/15/2022	12/14/2023	12/14/2023	Expiration	65,000	7,036,250	108.250	(531,700)				(531,700)		(220, 246)			531,700			0008
				Goldman Sachs										==		====								
SPX Call 3852.73 10/19/2023 SPX Call 3853.7753 06/15/2023	FIUL Hedge	Exhibit 5	Equity/Index	International W22LROWP21HZNBB6K52	8 10/20/2022	10/19/2023	10/19/2023	Exercise	30,007	115,610,001	3852.735	(10,114,500)		(12,761,186		(10, 114, 500)		389, 135			(2,646,686)			0001
2 22.1 0000.1100 00, 10/2020	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXTO	9 06/16/2022	06/15/2023	06/15/2023	Exercise	22,635	87,233,001		(6,718,850)		(12,949,100		(6,718,850)	l	(1,054,457)	l		(6,230,250)			0001
				Goldman Sachs											1]							
SPX Call 3922.38 10/19/2023	FIUL Hedge	Exhibit 5	Equity/Index	International W22LROWP21HZNBB6K52	8 10/20/2022	10/19/2023	10/19/2023	Exercise	14,730	57,780,000	3922.385	(4,467,420)		(5,238,580)	(4,467,420)		110,536			(771, 160)			0001
SPX Call 3923.4439 06/15/2023	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z0	6 06/16/2022	06/1E/0000	06/15/2023	Exercise	15,817	62,060,000	3923.444	(4,263,000)		(7,946,831	1	(4,263,000)		(914, 355)			(3,683,831)			0001
	FIOL neage	EXIIIDIT 3	Equity/illuex	Goldman Sachs	0 00/10/2022	00/13/2023	00/13/2023	Exercise	13,01/	62,060,000	3823.444	(4,203,000		(7,940,031		(4,203,000)		(914,333)			(3,003,031)			0001
SPX Call 3949.88 10/19/2023	FIUL Hedge	Exhibit 5	Equity/Index	International W22LROWP21HZNBB6K52	8 10/20/2022	10/19/2023	10/19/2023	Exercise	2,727	10,775,000	3949.878	(793,800)		(895,089)	(793,800)		13,208			(101, 289)			0001
SPX Call 3950.9447 06/15/2023																								1
	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z0 Goldman Sachs	6 06/16/2022	06/15/2023	06/15/2023	Exercise	2,454	9,697,500	3950.945	(629, 100)		(1,165,631)	(629, 100)		(144,783)			(536,531)			0001
SPX Call 3959.04 10/19/2023	FIUL Hedge	Exhibit 5	Equity/Index	International W22LROWP21HZNBB6K52	8 10/20/2022	10/19/2023	10/19/2023	Exercise	105,025	415,800,000	3959.042	(30, 126, 250)		(33,498,901)	(30, 126, 250)		428,012			(3,372,651)			0001
SPX Call 3960.1116 06/15/2023				Royal Bank of Canada																				
	FIUL Hedge	Exhibit 5	Equity/Index	ES7 IP3U3RH IGC71XBU				Exercise	102,269					(47,629,971)	(25,387,500)		(5,686,728)			(22,242,471)			0001
SPX Call 3983.69 07/20/2023	FIUL Hedge	Exhibit 5	Equity/Index		4 07/14/2022	07/20/2023	07/20/2023	Exercise	20,314	80,927,001	3983.689	(6,117,650)		(11, 197, 006)	(6, 117, 650)		(1,851,325)			(5,079,356)			0001
SPX Call 4055.71 07/20/2023	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R80	4 07/14/2022	07/20/2023	07/20/2023	Exercise	13,718	55,640,000	4055.707	(3,637,400)		(6,573,614		(3,637,400)		(1,234,604)			(2,936,214)			0001
SPX Call 4084.13 07/20/2023	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R80	4 07/14/2022	07/20/2023	07/20/2023	Exercise	1,846	7,542,500	4084 . 135	(465, 150)		(832,410)	(465, 150)		(165,494)			(367, 260)			0001
SPX Call 4093.61 07/20/2023	FIUL Hedge	Exhibit 5	Equity/Index		4 07/14/2022	07/20/2023	07/20/2023	Exercise	77,037	315,360,000	4093.610	(19,074,900)		(33,993,374)	(19,074,900)		(6,896,809)			(14,918,474)			0001
SPX Call 4094.43 12/14/2023	FIUL Hedge	Exhibit 5	Fauity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXTO	9 12/15/2022	12/14/2023	12/14/2023	Exercise	19.765	80.927.001	4094.433	(6,256,250)		(12,355,514		(6,256,250)		(1.141.232)	l		(6,099,264)			0001
				Royal Bank of Canada						,,		(1,211,211,		(-,,,,,,,,			1 1	,,===,			(-,,			
SPX Call 4099.73 05/18/2023	FIUL Hedge	Exhibit 5	Equity/Index	ES7 IP3U3RH IGC71XBU	1 05/19/2022	05/18/2023	05/18/2023	Exercise	17,945	73,570,000	4099.730	(5,201,000)		(1,764,355)	(5,201,000)		(3,313,778)			3,436,645			0001
SPX Call 4100.32 09/14/2023	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R80	4 09/15/2022	09/14/2023	09/14/2023	Exercise	17, 173	70,417,001	4100.319	(5,457,150)		(6,951,525)	(5, 457, 150)		(2,099,216)			(1,494,375)			0001
SPX Call 4147.83 11/16/2023	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R80	4 11/17/2022	11/16/2023	11/16/2023	Exercise	20,017	83,029,001	4147.835	(6,537,250)		(7,214,483)	(6,537,250)		(2,210,812)			(677,233)			0001
SPX Call 4168.45 12/14/2023	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R80	4 12/15/2022	12/14/2023	12/14/2023	Exercise	14,631	60,990,000	4168 . 453	(4,084,050)		(8,063,325)	(4,084,050)		(801,611)			(3,979,275)			0001
SPX Call 4173.85 05/18/2023	FIUL Hedge	Exhibit 5	Equity/Index		6 05/19/2022	05/18/2023	05/18/2023	Exercise	8,203	34,240,000	4173.845	(2,131,200)		(198,562)	(2, 131, 200)		(1,481,517)			1,932,638			0001
SPX Call 4174.44 09/14/2023	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z0	6 09/15/2022	09/14/2023	09/14/2023	Sale	13,328	55,640,000	4174.445	(3,770,000)		(4,407,274)	(3,770,000)		(1,595,469)			(637,274)			0001
SPX Call 4197.67 12/14/2023	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R80	4 12/15/2022	12/14/2023	12/14/2023	Exercise	2,566	10,775,000	4197.671	(680,000)		(1,339,614		(680,000)		(137,212)			(659,614)			0001
SPX Call 4203.1 05/18/2023 .	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z0	6 05/19/2022	05/18/2023	05/18/2023	Expiration	2,307	9,697,500	4203.101	(567,900)				(567,900)		(405,784)			567,900			0001
SPX Call 4203.7 09/14/2023 .	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z0	6 09/15/2022	09/14/2023	09/14/2023	Sale	1,794	7,542,500	4203.705	(481,600)		(540,787)	(481,600)		(210,227)			(59, 187)			0001
SPX Call 4207.41 12/14/2023	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXTO	9 12/15/2022	12/14/2022	12/14/2023	Exercise	100.622	423,360,000	4207.410	(26, 166, 000)		(51,532,793	1	(26, 166,000)		(5,311,590)			(25,366,793)			0001
OLA URIT 4201.41 12/14/2023	I TOL House	LAIIDIE 3	Equity/ Index	Royal Bank of Canada	0 12/10/2022	12/ 14/ 2023	12/ 14/2023	_xc10136	100,022	423,300,000	4207.410	(20, 100, 000)		(01,002,793		(40, 100,000)	1	(0,011,000)			(20,300,793)			0001
SPX Call 4212.85 05/18/2023	FIUL Hedge	Exhibit 5	Equity/Index	ES7 IP3U3RH IGC71XBU	1 05/19/2022	05/18/2023	05/18/2023	Expiration	77,420	326, 160,000	4212.853	(18, 180, 400)				(18, 180, 400)		. (12,958,244)			18, 180, 400			0001
	1			Wells Fargo Bank,										(00 547 510	J									
SPX Call 4213.46 09/14/2023	FIUL Hedge	Exhibit 5	Equity/Index	N.A. KB1H1DSPRFMMCUFXTO				Exercise	80,741		4213.458			(23,547,549	J	(21, 294, 000)	·····	(9,393,252)			(2,253,549)			0001
SPX Call 4222.82 11/16/2023	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R80			11/16/2023	Exercise	11,655	1	4222.819			(3,326,776		(3,401,700)		(1,260,900)			74,924			0001
SPX Call 4252.42 11/16/2023	FIUL Hedge		Equity/Index				11/16/2023	Exercise	1,773					(453,747	J	(491,050)	·····	(186,511)						0001
SPX Call 4262.28 11/16/2023	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 11E8VN30JCEQV1H4R80 Royal Bank of Canada	4 11/17/2022	11/16/2023	11/16/2023	Exercise	88,431	376, 920,000	4262.285	(24,098,450)		(21,750,598	J	(24,098,450)		(9,258,601)			2,347,852			0001
SPX Call 4502.21 08/17/2023	FIUL Hedge	Exhibit 5	Equity/Index	ES7 IP3U3RH IGC71XBU	1 08/18/2022	08/17/2023	08/17/2023	Expiration	24,978	112,456,999	4502.211	(7,447,200)		L		(7,447,200)		(6,232,484)	l		7,447,200			0001
SPX Call 4583.6 08/17/2023 .	FIUI Hedge	Exhibit 5	Equity/Index					Expiration	10.971	1						(2,817,650)	1	(2,428,692)	[2,817,650			0001
SPX Call 4583.6 08/17/2023 .	FIUL Hedge	Exhibit 5		Barciays Bank PLC . G5GSEF7VJP5170UK557				Expiration	1.400							(2,817,650)		(2,428,092)			337,500			0001
SPX Call 4616.61 04/20/2023	FIUL Hedge		1	HSBC Bank PLC 1IE8VN30JCEQV1H4R80				Expiration								(5, 108, 600)		(5,012,384)]		5,108,600			0001
	I TOL House		Equity/ Index	Wells Fargo Bank,	7 04/ 14/ 2022	04/20/2023	04/20/2023	Lxp11at1011	10,00/								1							0001
SPX Call 4621.17 02/16/2023	FIUL Hedge	Exhibit 5	Equity/Index	N.A. KB1H1DSPRFMYMCUFXTO	9 02/17/2022	02/16/2023	02/16/2023	Expiration	16,437	75,960,000	4621.174	(3,924,000)				(3,924,000)		(3,915,137)			3,924,000			0001
SPX Call 4626.44 08/17/2023	FIUL Hedge		Equity/Index					Expiration	64,429							(15, 266, 940)		. (13,340,615)			15,266,940			0001
SPX Call 4654.31 03/16/2023	FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK557	3 03/17/2022	03/16/2023	03/16/2023	Expiration	16,320	75,960,001	4654.312	(4,213,800)				(4,213,800)		(4, 185, 760)			4,213,800			0001

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

						Showing	g all Op	tions, Cap	s, Floors,	Collars, S	Swaps and	l Forwards	Terminat	ted 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)	Current Voor										
	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 Generation	/ Exhibit	of Risk(s)	Exchange, Counterparty	Trade	or Evnira	Termina- tion	Expiration, Maturity or	Number of	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	Expira- tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination		Value	Code (Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
SPX Call 4691.18 01/19/2023	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/20/2022	01/19/2023	01/19/2023	Expiration	1,561	7,325,500	4691.177	(362,600)				(362,600	(362,574)		362,600			0001
	Ť			Wells Fargo Bank,]					
SPX Call 4697.83 02/16/2023	FIUL Hedge	Exhibit 5		N.A. KB1H1DSPRFMYMCUFXT09		02/16/2023		Expiration	6,392	1	4697.829					(1,286,600	(1,284,463			1,286,600			0001
SPX Call 4700.07 04/20/2023 SPX Call 4729.28 01/19/2023	FIUL Hedge	Exhibit 5 Exhibit 5	Equity/Index			04/20/2023		Expiration		37,450,000	4700.071	(1,855,000)				(1,855,000	(1,828,456			1,855,000			0001
SPX Call 4729.28 01/19/2023 SPX Call 4731.52 03/16/2023	FIUL Heage	Exhibit 5		Barclays Bank PLC . G5GSEF7VJP5170UK5573 Barclays Bank PLC . G5GSEF7VJP5170UK5573		03/16/2023		Expiration	20,523	1	4729.280					(4,429,800	(4,429,540			1, 198, 800			0001
SPX Call 4744.0 04/20/2023 .	FIUL Hedge	Exhibit 5		Barclays Bank PLC . G5GSEF7VJP5170UK5573 HSBC Bank PLC 11E8VN30JCEQV1H4R804		04/20/2023		Expiration	79,679		4743.997					(16,817,500	(1, 192, 491			16,817,500			0001
	I TOL Heage		Equity/ Illuex	Wells Fargo Bank,				Expiration										/					0001
SPX Call 4752.58 02/16/2023	FIUL Hedge	Exhibit 5		N.A. KB1H1DSPRFMYMCUFXT09		02/16/2023		Expiration	73,055		4752.582					(13,024,000	(13,006,481)		13,024,000			0001
SPX Call 4786.66 03/16/2023	FIUL Hedge	Exhibit 5		Barclays Bank PLC . G5GSEF7VJP5170UK5573		03/16/2023		Expiration	65,734		4786.662					(12,864,400	(12,806,284)		12,864,400			0001
SPX Call 4807.73 01/19/2023	FIUL Hedge	Exhibit 5		Barclays Bank PLC . G5GSEF7VJP5170UK5573		01/19/2023		Expiration	10,930		4807.728					(1,931,825	(1,931,748)		1,931,825			0001
SPX Call 4863.76 01/19/2023 SX5E Call 3651.36 07/20/2023	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1 IE8VN30JCEQV1H4R804 Royal Bank of Canada	01/20/2022	01/19/2023	01/19/2023	Expiration	109,308	531,650,005	4863.762	(16,733,500)				(16,733,500	(16,732,986)		16,733,500			0001
5.52 0211 0001.00 01/20/2020	FIUL Hedge	Exhibit 5	Equity/Index	.,	07/14/2022	07/20/2023	07/20/2023	Exercise	883	3,225,004	3651.360	(141,300)		(638,025	l	(141,300				(496,725)			0003
SX5E Call 3685.0 06/15/2023	FIUL Hedge	Exhibit 5		BNP Paribas ROMUWSFPU8MPRO8K5P83		06/15/2023		Exercise	875	3,225,004	3685.003			(595,217		(127,950				(467,267)			0003
1.2.2.2.2.2.2.2.2.2.2.2.2.2.2.2.2.2.2.2			q=y/ 11100A	Royal Bank of Canada	1 10, 2022		2, 3, 2020			5,225,500		(121,000)		(000,211]	(, 500)				(101,201)			
SX5E Call 3702.3 07/20/2023	FIUL Hedge	Exhibit 5	Equity/Index	ES7 IP3U3RH I GC71XBU11	07/14/2022	07/20/2023	07/20/2023	Exercise		11,989,984	3702.300	(456,500)		(2, 174, 426)	(456,500	317,350			(1,717,926)			0003
SX5E Call 3736.42 06/15/2023																							
SX5E Call 3737.35 10/19/2023	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	06/16/2022	06/15/2023	06/15/2023	Exercise	2,479	9,265,000	3736.422	(314,925)		(1,558,948		(314,925	172,444			(1,244,023)			0003
	FIUL Hedge	Exhibit 5	Fauity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/20/2022	10/19/2023	10/19/2023	Exercise	858	3,210,000	3737.350	(160, 800)		(303, 174		(160, 800				(142,374)			0003
SX5E Call 3789.72 09/14/2023										,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(,,		(****		(111,111				, , , , , ,			
	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/15/2022	09/14/2023	09/14/2023	Exercise	847	3,210,000	3789.715	(145,500)		(415,074)	(145,500	47,714			(269,574)			0003
SX5E Call 3789.74 10/19/2023		5 1 11 11 5		11000 D 1 D10 415010100 10501414D004	40 (00 (0000	10 /10 /0000	40 (40 (0000		0.405	40,000,000	0700 740	(570,000)		/4 000 000		(570,000	200 044			(450,000)			0000
SX5E Call 3842.84 09/14/2023	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/20/2022	10/19/2023	10/19/2023	Exercise	3,435	13,020,000	3789.742	(573,600)		(1,032,696		(573,600	282,944			(459,096)			0003
	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/15/2022	09/14/2023	09/14/2023	Exercise	2,682	10,307,500	3842.842	(405,650)		(1, 171, 900		(405,650	132,513			(766, 250)			0003
SX5E Call 3913.59 05/18/2023			. ,																				
	FIUL Hedge	Exhibit 5		BNP Paribas ROMUWSFPU8MPR08K5P83		05/18/2023		Exercise	824		3913.591			(374,003)	(125,250	(45,300)		(248,753)			0003
SX5E Call 3968.2 05/18/2023	FIUL Hedge	Exhibit 5		BNP Paribas ROMUWSFPU8MPR08K5P83		05/18/2023		Exercise	2,472		3968.200			(987,009		(325,350	(135,534)		(661,659)			0003
SX5E Call 4041.8 08/17/2023 SX5E Call 4098.46 08/17/2023	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/18/2022	08/17/2023	08/17/2023	Exercise	794	3,210,000	4041.797	(121,500)		(147,748	1	(121,500	(42,692)		(26,248)			0003
UNDE 0011 4000.40 00/11/2020	FIUL Hedge	Exhibit 5	Fauity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/18/2022	08/17/2023	08/17/2023	Exercise	2.514	10.307.500	4098 . 457	(334, 400)		(325,369		(334,400	(129,867	,		9,031			0003
SX5E Call 4104.2 12/14/2023	FIUL Hedge	Exhibit 5		BNP Paribas ROMUWSFPU8MPRO8K5P83		12/14/2023		Exercise	782	3,210,000	4104.199	, , , ,		(340, 196		(121,800		1		(218,396)			0003
SX5E Call 4137.33 04/20/2023										,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(,,		(****		(.2.,	1			(=11,111)			
OVER A LL 4400 OF THE OWNER.	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	04/14/2022	04/20/2023	04/20/2023	Exercise	779	3,225,000	4137.331	(105,750)		(192,946)	(105,750	(81,395)		(87, 196)			0003
SX5E Call 4149.91 11/16/2023		Each State E	F	Royal Bank of Canada	44 / 47 / 0000	44 /40 /000=	11 /10 /000-	F	773	0.040.000	1110 000	/400 Fee		/447 661	J	(130, 500	,,,			20 500			0000
SX5E Call 4161.73 12/14/2023	FIUL Hedge	Exhibit 5	Equity/Index	ES7 IP3U3RH IGC71XBU11	11/1//2022	11/16/2023	11/16/2023	Exercise	/73	3,210,000	4149.909	(130,500)		(117,991	l	(130,500	(44,558	1		12,509			0003
	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	12/15/2022	12/14/2023	12/14/2023	Exercise	3,910	16,275,000	4161.735	(525,750)		(1,475,971		(525,750	(56,514)		(950, 221)			0003
SX5E Call 4186.43 03/16/2023				Goldman Sachs																			
SX5E Call 4195.06 04/20/2023	FIUL Hedge	Exhibit 5	Equity/Index	International W22LROWP21HZNBB6K528	03/17/2022	03/16/2023	03/16/2023	Expiration	772	3,232,500	4186.432	(121,800)				(121,800	(112,245)		121,800			0003
SAUE URIT 4180.00 04/20/2023	FIUL Hedge	Exhibit 5	Fauity/Indox	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2022	04/20/2023	04/20/2022	Exercise	2,468	10,355,000	4195.061	(279,300)		(468,495		(279,300	(224,957			(189, 195)			0003
SX5E Call 4208.09 11/16/2023		LAITIBIT 3	Equity/ muex	Royal Bank of Canada	04/ 14/ 2022	04/20/2020	0-1/20/2020	LAUIUI30		10,000,000	4100.001	(210,000)		(400,480	1	(213,300		,		(100, 190)			
	FIUL Hedge	Exhibit 5	Equity/Index	ES7 IP3U3RH I GC71XBU11	11/17/2022	11/16/2023	11/16/2023	Exercise	3,094	13,020,000	4208.086	(456,000)		(291,954		(456,000	(165,807)		164,046			0003
SX5E Call 4254.43 03/16/2023				Goldman Sachs		1																	l I
SX5E Call 4431.96 02/16/2023	FIUL Hedge	Exhibit 5	Equity/Index	International W22LROWP21HZNBB6K528	03/17/2022	03/16/2023	03/16/2023	Expiration	2,316	9,855,000	4254.425	(310,500)				(310,500	(293,691)		310,500			0003
UNUL URIT 4401.30 UZ/10/2023	FIUL Hedge	Exhibit 5	Fauity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	02/17/2022	02/16/2023	02/16/2023	Expiration	729	3,232,500	4431.962	(89, 100)			L	(89.100	(88,654						0003
SX5E Call 4503.94 02/16/2023			_qu. cy/ IIIucx	TEOTHOODER HANDON	52, 11, 2022	JE, 13/ EUEU	-2, .5/2020	p ac. 1011	20	3,202,300	7701.302	(00, 100)				(00, 100	(00,004	1					
	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	02/17/2022	02/16/2023	02/16/2023	Expiration	2,674	12,045,000	4503.943	(266,200)				(266,200	(265,223)		266,200			0003
SX5E Call 4632.83 01/19/2023		L		Royal Bank of Canada	1	l		L															l I
SX5E Call 4708.07 01/19/2023	FIUL Hedge	Exhibit 5	Equity/Index	ES7 IP3U3RH IGC71XBU11 Boyal Bank of Canada	01/20/2022	01/19/2023	01/19/2023	Expiration	930	4,310,000	4632.830	(102,800)				(102,800	(102,796)		102,800			0003
0211 1100.01 01, 10/2020	FIUL Hedge	Exhibit 5	Equity/Index	ES7 IP3U3RH IGC71XBU11	01/20/2022	01/19/2023	01/19/2023	Expiration	2.790	13, 140,000	4708.073	(248, 400)				(248.400	(248.395			248.400			0003
0649999999. Subtota	al - Written Options - He	ERITIDIT 0								5, 110,500		(391,825,180)		(330,739,737	1	(391,825,180)		61,085,443			XXX
0709999999. Subtota	al - Written Options - He	edging Oth	er									(391,825,180)		(330,739,737		(391,825,180	XXX (180,306,269)		61,085,443			XXX

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

Showing all Options, Caps, Floors, Collars, Swaps and	d Forwards Termina	ted 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
	Cumulative							
Description	Prior Year(s) Current Year	•						
of Item(s) Strike	Initial Cost Initial Cost							Hedge
Hedged, Date of Indicate Price,	of Un-	Considera-	Dl-/	Unanalina	J T-4-1 F:-	Current Gain	Adjustment	Gain Effectiveness
Used for Schedule Type(s) Maturity Exercise, Rate or Income / of Or Termina- Expiration, Number Index	discounted discounted Premium Premium	tion Received	Book/ Current Adjusted	Unrealize Valuatio			to Carrying Value of	(Loss) at Inception on and at
Generation Exhibit Risk(s) Exchange, Counterparty Trade Expirat tion Maturity or of Notional Received	(Received) (Received)	(Paid) on	Year Carrying	Increase				Termination Termination
Description or Replicated Identifier (a) or Central Clearinghouse Date tion Date Sale Contracts Amount (Paid)	Paid Paid	Termination	Income Value	Code (Decreas		Accretion Recognized		Deferred (b)
0779999999. Subtotal - Written Options - Replications				XXX				XXX
701094104 Parker-Hannifin								
PH US 02/17/23 C350 Corp (PH) D 2-2 Equity/Index OTC	(2, 195)		(2,195	(1,	945)		95	
949746101 ells Fargo & Co FC US 01/20/23 C55 (FC) D 2-2 Equity/Index OTC 11/11/2022 01/20/2023 01/20/2023 Expiration 33 181.500	(1,385)		(1.205	(1,	250)	1 20	oc	0011
TOLL ON BRO 02/17/2023 & 43.0 (06/505104 Bank of America	(1,000)		(1,303	(1,	302 /	1,00		0011
U00000149 Bank of Merica Corp (BAC) D 2-2 Equity/Index OTC 11/21/2022 02/17/2023 02/17/2023 Expiration	(1.762)		(1.762	(1.	590)		32	
078999999. Subtotal - Written Options - Income Generation - Call Options and Warrants	(5,341)		(5.341	XXX (4.	886)	5.3	11	XXX
0849999999. Subtotal - Written Options - Income Generation	(5.341)		(5,341			5.3		XXX
0919999999. Subtotal - Written Options - Other	(2,5-1-)		(2,2)	XXX				XXX
0929999999. Total Written Options - Call Options and Warrants	(391.830.521)	(330.739.737	(391.830.521	XXX (180.311	155)	61.090.7	34	XXX
093999999. Total Written Options - Put Options	(337)337	(100),100,100	,,	XXX				XXX
094999999. Total Written Options - Caps		i e		XXX		 		XXX
095999999. Total Written Options - Floors		i e		XXX				XXX
0969999999. Total Written Options - Collars		i e		XXX				XXX
097999999. Total Written Options - Other		i e		XXX				XXX
098999999. Total Written Options	(391,830,521)	(330,739,737	(391,830,521	XXX (180,311	155)	61,090,7	34	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108	(001,000,021)	(000,700,707	(001,000,021	XXX	100)	01,000,11		XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108				XXX				XXX
1169999999. Subtotal - Swaps - Hedging Other				XXX				XXX
122999999. Subtotal - Swaps - Replication				XXX				XXX
1289999999. Subtotal - Swaps - Income Generation				XXX				XXX
134999999. Subtotal - Swaps - Other				XXX				XXX
135999999. Total Swaps - Interest Rate				XXX				XXX
136999999. Total Swaps - Credit Default				XXX				XXX
137999999. Total Swaps - Foreign Exchange				XXX				XXX
138999999. Total Swaps - Total Return				XXX				XXX
139999999. Total Swaps - Other				XXX				XXX
140999999. Total Swaps				XXX				XXX
USD/CAD 1/31/2023 Curncy Foreign Currency Hedge E 1 Currency Barclays Bank PLC . 666SEF7/UP5170UK5573 01/26/2023 01/31/2023 01/31/2023 01/81/2020 01/81/2023 01/81/2022 01/81/2022 01/81/2022 01/81/2022 01/		(4,236,067	5.146.752		5, 146,75	52 (4,236,00	37)	
USD/CRD 1/31/2023 Curricy Foreign Currency Hedge E 1 Currency Barclays Bank PLC 656SEFT/UP51/70LK5573 01/30/2023 01/31/2023 01/31/2023 01/br 11 38, 499, 186 0.790 / 0.790		(1,020,258	1,286,688		1,286,68			0012
USD/CRD 1/31/2023 Currony Foreign Currency Hedge E 1 Currency Barolays Bank PLC 656SEFT/UP5/10/K5673 01/26/2022 01/31/2023 01/31/2023 01/10/2023 01/31/2023 01/		(5,295,084	6,433,440		6.433.44			0012
		(3,233,004	0,455,440		0,400,44	10,293,00	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	0012
05/15/42		(2,972,826)4,575,218	4,575,	218	(2,972,8	26)	
Bond Forward 20/R UST 3.25		(2,970,522	4.564.478	4,564,	470	(2,970,5	22.	
Sond Forward 20/R UST 3.25 Linterest Interest Interest Use Sange S		(2,970,522	4,304,476	4,304,	+/0	(2,970,3		0009
05/15/42 GIIB Hedge Exhibit 5 Rate N.A. KB1H1DSPRFI/MIXUFXT09 06/08/2022 06/08/2023 06/08/2023 08 a le		(2,124,000)2,326,871	2,326,	871		00)	0005
Bond Forward 30VR UST 2.875 Interest Illel Is Fargo Bank, 05/15/52 GLIIB Hedge Exhibit 5 Rate N.A. KB1H1DSPRIMNICUFXTO9 06/10/2022 06/12/2023 06/12/2023 Sale 1 50,000.000 93.506		(5,893,500)6,309,668	6,309,	888	(5,893,50	101	
OS/15/52		(3,893,500	, 0,309,668	0,309,	000	(0,893,5	,	0009
05/15/52 GIIB Hedge Exhibit 5 Rate N.A. KB1H1DSPRFI/MICUFXT09 06/22/2022 06/21/2023 06/21/2023 Sale 1		(2,156,200)2,464,948	2,464,	948		00)	0005
Bond Forward 30YR UST 2.875 Interest Wells Fargo Bank,		(5,390,500	0 400 070	6, 162,	270	(5,390,50	101	0009
O5/15/52		(5,390,500)	6, 162,	0/0	(5,390,5	,	0009
05/15/52 GLWB Hedge Exhibit 5 Rate. Credit Suisse E58DKGMJYYYJLN8C3868 06/28/2022 06/28/2023 06/28/2023 0ale		(4,202,000)5,254,250	5,254,	250	(4,202,00	00)	
Bond Forward 20/IR UST 3.25 Interest Interest GLIIB Hedge Exhibit 5 Rate. Credit Suisse E580KGIUYYYJLN8C3868 07/07/2022 07/11/2023 07/11/2023 Sale 1 50,000,000 97.083		(4.070.000	4.306.923	4 000	000	/4 070 0	101	0000
05/15/42		(4,973,000	4,306,923	4,306,	320	(4,973,00		
05/15/42		(5,507,500	5,016,144	5,016,	144	(5,507,50	00)	
Bond Forward 20YR UST 3.25 Interest Wells Fargo Bank,]					l
05/15/42		(1,625,370)1,508,115	1,508,	115	(1,625,3	′0)	
SUIB Hedge Exhibit 5 Rate JP Morgan 7/H6GLXDRUSGFUSTRNES7 07/26/2022 09/19/2023 09/19/2023 Sale 1 1 .50,000.000 .98.122		(11,776,254	5,740,497	5,740,	497	(11,776,2	54)	
Bond Forward 20YR UST 3.25 Interest								l
G5/15/42		(8,692,823)8,298,031	8,298,	031		23)	
Bond Forward 30/IR UST 2.875 GLIB Hedge Exhibit 5 Rate. JP Morgan 7/H6GLYDRUSGFU57RNE97 07/27/2022 09/19/2023 09/19/2023 Sale 30,000 000 97.933		(7,008,700	4,925,473	4,925,	473	(7,008,70	00)	
Bond Forward 30YR UST 2.875 Interest								
05/15/52		(3,245,463)5,863,166	5,863,	166		3)	
Bond Forward 30/TR UST 2.875 Interest		(7.176.000	6.343.156	6.343.	150	(7.176.0	00	0000
105/15/52		(86,266,067	86,526,188					XXX
			, , ,					
147999999. Subtotal - Forwards		(86,266,067	86,526,188	XXX 73,659	308 12,866,87	79 (86,266,0	i/)	XXX

SCHEDULE DB - PART A - SECTION 2

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

							, a op:		,			a i oiwaias			• • • • • • • • • • • • • • • • • • • •									
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											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	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of			or	Termina.	Expiration.	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	(Lood)	Value of	(Loco)	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)		(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(3)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)		Accretion	Recognized	Item	Deferred	(h)
			(a)	or Central Cleaninghouse	Date	tion	Date	Jaic	Contracts	Amount	(i aiu)	i aiu	i aiu	Terrimation	IIICOIIIC	value	_	(Decrease)	D./A.C.V.	Accietion	recognized	ILCIII	Deletted	(D)
15099999999. Subtotal																	XXX							XXX
1689999999. Subtotal	 I - Hedging Effective I 	Excluding V	ariable Ann	nuity Guarantees Under SSAP No	5.108												XXX							XXX
16999999999. Subtotal	I - Hedging Effective \	/ariable An	nuity Guara	antees Under SSAP No.108													XXX							XXX
17099999999. Subtotal	I - Hedging Other											364,910,161	3,243,249	280,038,248		454,679,598	XXX	224,955,643	12,866,879		(88, 115, 162)			XXX
17199999999. Subtotal	I - Replication																XXX							XXX
1729999999. Subtotal	I - Income Generation											(5,341)				(5,341	XXX	(4,886)			5,341			XXX
1739999999. Subtotal	I - Other																XXX							XXX
1749999999. Subtotal	I - Adjustments for SS	AP No. 108	B Derivative	es													XXX							XXX
1759999999 - Totals												364,904,820	3,243,249	280,038,248		454,674,257	XXX	224,950,757	12,866,879		(88, 109, 821)			XXX

(a)	Code	Description of Hedged Risk(s)
Ī		

(b) Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL SAP 500 hedge effectiveness for Q4 2023 met its expectation of effectiveness at 97%
0002	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL S&P 500 Low Volatility hedge effectiveness for 04 2023 met its expectation of effectiveness at 100%
0003	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL Euro Stoxx 50 hedge effectiveness at 100%
0004	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL Blended Index hedge effectiveness for Q4 2023 met its expectation of effectiveness at 100%
	Hedge of GAAP liabilities for Guaranteed Withdrawal Benefit Annuity product. The GIBB hedge effectiveness for Q4 2023 met its expectation of effectiveness at 88%
0007	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL S&P 500 Prism hedge effectiveness for 04 2023 met its expectation of effectiveness at 100%
0008	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL Rainbow Index hedge effectiveness for Q4 2023 met its expectation of effectiveness at 100%
	Hedge of GAAP liabilities for Guaranteed Lifetime Withdrawal Benefit Annuity product. The GLIBB hedge effectiveness for Q4 2023 met its expectation of effectiveness at 93%
0010	Hedge of economic liabilities for Fixed Index Annuity product. The FIA Barclays Trailblazer hedge effectiveness for Q4 2023 met its expectation of effectiveness at 100%
0011	Income Generation
0012	Hedge for ML against changes in USD value of the CAD required for the acquisition met its expectation of effectiveness for Q1 2023 in that the notional exposure of CAD.
0014	Hedge of economic liabilities for Fixed Index Annuity product. The FIA SG Climate Index hedge effectiveness for Q4 2023 met its expectation of effectiveness at 100%

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

	Futures Contracts Open December 31 of Current Year																				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highl	y Effective He	dges	18	19	20	21	22
				Description of Item(s) Hedged,			Date of							15	16	17 Change in Variation Margin Gain (Loss) Used	Cumulative	Change in Variation Margin Gain		Hedge Effectiveness at	
				Used for		Type(s)	Maturity						Book/			to Adjust	Variation	(Loss)		Inception	
	Number			Income	Schedule/	of	or			Transac-	Reporting		Adjusted	Cumulative	Deferred	Basis of		Recognized		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	tion	Date		Carrying	Variation	Variation	Hedged	All Other	in Current	Potential	Year-end	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Price	Fair Value	Value	Margin	Margin	Item	Hedges	Year	Exposure	(b)	Point
SFRH4	410	97, 112, 125	3-Mon SOFR MAR4	GWB/GLWB Hedge Equity Portfolio	Exhibit 5		.06/20/2024 .	Chicago Mercantile Exchange Inc SNZ20JLFK8MNNCLQ0F	3911/22/2023 .	94.7400	95.0200						278,250	278,250	307,500	0004/0005	2,500
ESH4	1,883	439,429,235		Hedge; FIA/FIUL Hedge			.03/15/2024 .	Chicago Mercantile Exchange Inc SNZ20JLFK8MNNCLQ0F Board of Trade of	39 12/29/2023 .	4,668.6200	4,820.0000						14,373,765	14,373,765	21,089,600	0002/0006/0007 .	50
TYH4	684	68,400,000	10YR TNotes MAR2	GWB/GLWB Hedge	Exhibit 5	Interest Rate	.03/19/2024 .	the City of Chicago, Inc 549300EX04Q2QBFQTG	2712/21/2023 .	109.7800	112.8900						2, 126, 422	2,126,422	1,453,500	0004/0005	100,000
						Interest		Board of Trade of the City of													
USH4					Exhibit 5	Rate	.03/19/2024 .	. Chicago, Inc 549300EX04Q2QBFQTC	27 12/27/2023 .	121.6600	124.9400						186,617	186,617		0004	100,000
			es - Hedging Oth	er													16,965,054	16,965,054	23,090,000	XXX	XXX
15799999	999. Subtota	al - Long Futu	es		•		,										16,965,054	16,965,054	23,090,000	XXX	XXX
SFRH4	653	154,819,988	3-Mon SOFR MAR4	FIA/FIUL Hedge	Exhibit 5	Interest Rate	.06/20/2024 .	Chicago Mercantile Exchange Inc SNZ20JLFK8MNNCLQ0F	39 12/29/2023 .	94.8400	95.0200						(292,000)	(292,000)	489,750	0006/0007	2,500
ESH4	1,239	286,303,561	EMINI S&P MAR4	GWB/GLWB Hedge	Exhibit 5	Equity/Index	. 03/15/2024 .	Exchange Inc SNZ20JLFK8MNNCLQ0F Board of Trade of	39 12/27/2023 .	4,622.1000	4,820.0000						(12,295,439)	(12,295,439)	13,876,800	0004/0005	50
FVH4	165	16,500,000	5YR T NOTES MAR2	GWB/GLWB Hedge	Exhibit 5	Interest Rate		the City of Chicago, Inc 549300EX04Q2QBFQTC Intercontinental	27 12/28/2023 .	106 . 9200	108.7700						(306,281)	(306,281)	231,000	0004/0005	100,000
					Exhibit 5	Equity/Index		Exchange Holdings, Inc. 549300R4IG1TWPZT5U	32 12/27/2023 .	2, 157.3600	2,252.4000						(3,241,553)			0004/0005	50
			res - Hedging Oth	ner									-				(16, 135, 273)	(16, 135, 273)	17, 161, 821	XXX	XXX
		al - Short Futu															(16, 135, 273)	(16, 135, 273)	17,161,821	XXX	XXX
			108 Adjustments																	XXX	XXX
				Variable Annuity																XXX	XXX
				Annuity Guarantee	s Under SS	AP No.108														XXX	XXX
		al - Hedging C															829,781	829,781	40,251,821	XXX	XXX
	1719999999. Subtotal - Replication																			XXX	XXX
	1729999999. Subtotal - Income Generation																			XXX	XXX
	1739999999. Subtotal - Other												ļ		1					XXX	XXX
	1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																			XXX	XXX
17599999	49999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																829.781	829.781	40.251.821	XXX	XXX

	Beginning	Cumulative	Ending
Broker Name	Cash Balance	Cash Change	Cash Balance
912833707 US Treasury Strip 60,000,000 par, due 11/15/2031			
91282CBP5 US Treasury Strip 11,410,000 par, due 02/29/2028			
464287200 ISHARES-C S&P 500, 3,700 shares			
Total Net Cash Deposits			

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0002	The Equity Hedge Strategy met its expectation of effectiveness for Q4 2023 in that the total equity exposure (equity holdings + futures) will be within +/- 10% of the portfolio manager's equity target. The equity futures exposure is between 0 and 90% of the fund's market value.
	0004	Hedge of GAAP liabilities for Guaranteed Withdrawal Benefit Annuity product. The GNB hedge effectiveness for Q4 2023 met its expectation of effectiveness at 88%
	0005	Hedge of GAAP liabilities for Guaranteed Lifetime Withdrawal Benefit Annuity product. The CLUB hedge effectiveness for 04 2023 met its expectation of effectiveness at 94%

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0006 8000	Hedge of economic liabilities for Fixed Index Annuity product. The FIA hedge effectiveness for Q4 2023 met its expectation of effectiveness at 94%
	0007	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL hedge effectiveness for 04 2023 met its expectation of effectiveness at 100%

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

The Companies The Companie	Future Contracts Terminated December 31 of Current Year																			
Part Part	1	2	3	4		6	7	8	9	10	11	12	13	14	15		e in Variation			20
No. No. No. No. No. No. No. No. No. No.																16	17	18		
Number N																Gain	Gain (Loss)		ness at	
Fig. Control					Used for		Type(s)	Maturity						Exercise,		(Loss)	Used to		Inception	
Symbol Contracts Amount Contracts Amount Contracts C		Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Symbol Christine Symbol Christine Symbol Christine Symbol Christine Symbol Christine Symbol Christine Symbol S	Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
1	Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
Dec 1, 22, 1, 22, 40, 50 1, 10, 24, 40, 50 1, 10, 10, 10, 10, 10, 10, 10, 10, 10,				•	·		Interest													
	EDH3	1,000	1,000,000,000	3-MTH EURO\$ MAR3	GWB/GLWB Hedge	Exhibit 5		.03/13/2023 .		. 12/05/2022 .	94.8700	.02/22/2023 .	94.9200	Sale	130,569	130,569			0004/0005	1,000,000
Second S	FDMO	0.000	4 040 400 750	O NTU FUDOS UNO	OWD (OL WD. II. I	F 1 11 14 F		00 (40 (0000		00 (00 (0000	04 5000	05 (00 (0000	04.0500	0.1	047 500	047 500			0004/0005	4 000 000
Section Sect	EDM3	3,220	1,042,468,750	3-MIH EUHUS JUN3		EXHIBIT 5	нате	.06/19/2023 .		02/22/2023 .	94.5600	.05/23/2023 .	94.6500	Sale	247,506	247,506			0004/0005	1,000,000
Column C	ESH3	10 . 154	441 .398 .647	EMINI S&P MAR3		D 2.2/Exhibit 5	Equity/Index	.03/17/2023		02/06/2023 .	3.994.0800	.03/10/2023	3.994.3500	Sale	30.266	30.266			0002/0006/0007 .	50
Second S							1				.,		.,							
1935	ESH4	1 , 129	217,435,556	EMINI S&P MAR4		Exhibit 5	Equity/Index	.03/15/2024 .		12/07/2023 .	4,606.6800	. 12/26/2023 .	4,740.1300	Sale	7,532,876	7,532,876			0006/0007	50
Second Control Seco	FOMO	0.070	057 000 740	ENINI COD UNO		D 0 0/Fb.; b.; a F	F: 4 / I 4	00/40/0000		04/14/0000	4 005 0000	00 /00 /0000	4 040 7000	0-1-	04 504 000	04 504 000			0000/0000/0007	F0
2.5	ESM3	3,2/3	037,380,710	EMINI SAP JUNS		D 2.2/EXHIBIT 5	Equity/index	.00/10/2023 .	Chicago Mercantile	04/ 14/2023 .	4,085.2600	.00/08/2023 .	4,218.7900	Sale	21,504,293	21,504,293			0002/0006/0007 .	00
Second Control Contr	ESU3	4.929	1.085.996.627	EMINI S&P SEP3		D 2.2/Exhibit 5	Equity/Index	.09/15/2023 .		06/08/2023 .	4.411.8200	.09/07/2023 .	4.479.0600	Sale	16.571.416	16.571.416			0002/0006/0007 .	50
Prince P		,	, , , , ,				1				*		,		, ,					
Part	ESZ3	7 , 177	1,535,343,549	EMINI S&P DEC3	FIA/FIUL Hedge	D 2.2/Exhibit 5		. 12/15/2023 .		09/07/2023 .	4,419.7500	. 12/11/2023 .	4,436.1900	Sale	5,899,195	5,899,195			0002/0006/0007 .	50
Part	EVIII4	045	10,000,000	EVD T NOTEC HADO	OWD (OL WD. LI-4	FLibia F		00/00/0004		11 (01 (0000	100, 2000	11 /00 /0000	100 0500	0-1-	(4.000)	(4 000)			0004/0005	100,000
Post	FVN4	210	16,900,000	OTH I NUIES MARZ	GWB/GLWB neage	EXHIBIT 5	нате	.03/28/2024 .		11/21/2023 .	106.3600	. 11/22/2023 .	106.3300	Sale	(1,088)	(1,000)			0004/0005	100,000
Process Company Comp							Interest													
Part Part	FVU3	112	11, 144,828	5YR T NOTES SEP3	GWB/GLWB Hedge	Exhibit 5		.09/29/2023 .		07/28/2023 .	106.9900	.08/25/2023 .	105.8100	Sale	(132,391)	(132,391)			0004/0005	100,000
## 42 97.02.80 Sales 957 Web GBC/UB Hedge Emist 5 Nature Sales Sal																				
SPRING 171 1,785,00 34m SPR 1998 680/LLB Hedge Enhibit 5 Rate 10/20/228 11/20/2083 4,870 1/20/2083 4,880 680/LB Hedge Enhibit 5 Rate 10/20/228 11/20/2083 4,870 1/20/208	FVZ3	425	42, 117, 910	5YR T NOTES DEC3	GWB/GLWB Hedge	Exhibit 5		. 12/29/2023 .		09/22/2023 .	105.5000	. 11/21/2023 .	105.2300	Sale	(114,820)	(114,820)			0004/0005	100,000
Fig. 12 Fig. 13 Fig. 14 Fig. 15 Fig.	CEDHA	410	07 602 900	2-Man SOED MADA	GWR/CI WR Hodgo	Evhibit 5		06/20/2024		11/21/2022	04 7600	12/00/2022	04 9900	Sala	126 700	126 700			0004/0005	2 500
\$\frac{9}{8}\$\frac{9}{8}\$\frac{1}{1}\$\$ \text{1}{1}\$\$ \text{1}{1}\$\$ \text{1}\$\$ \text{1}\$\$ \text{1}\$\$ \text{1}\$\$ \text{1}\$\$ \text{1}\$\$ \text{1}\$\$ \text{1}\$\$ \text{1}\$\$ \text{1}\$\$ \text{1}\$\$ \text{1}\$\$ \text{1}\$\$ \text{1}\$\$ \text{1}\$\$ \qquad \qq\qq\qq\qq\qq\qq\qq\qq\q\qq\q\qq\qq\q	OI 11114	412	97,002,000	J-MUII JUI N MAN4	diib/dLiib fledge	LAIIIDIT J		.00/20/2024 .	Chicago Mercantile	11/21/2023 .		. 12/00/2020 .	34.0000		120,700	120,700			0004/0003	2,300
SPECIAL SPEC	SFRU3	701	1,752,500	3-Mon SOFR SEP3	GWB/GLWB Hedge	Exhibit 5		. 12/20/2023 .	Exchange Inc SNZ20JLFK8MNNCLQ0F39	05/23/2023 .	94.8900	.08/25/2023 .	94.7000	Sale	(333,350)	(333,350)			0004/0005	2,500
Interest Colorage Sept Sep																				
This	SFRZ3	654	1,635,000	3-MON SOFR DEC3	GWB/GLWB Hedge	Exhibit 5		.03/20/2024 .		09/21/2023 .	94.5400	. 11/21/2023 .	94.6100	Sale	119,325	119,325			0004/0005	2,500
Interest Interest	TVIIO	0.040	70, 200, 000	10VD TNOTEC HADO	OWD (OL WD. LI-4	FLibia F		00/00/0000	· ·	11 /00 /0000	110 0100	00/00/0000	111 0000	0-1-	(000, 000)	(000, 000)			0004/0005	100,000
Time 1.57 15,700,000 10th Rotes Mar2 086/QLIB Hedge Exhibit 5 Rate 03/19/220 11/19 Chicage, Inc. 088/00EIMAQ28F0TQ27 11/21/2023 111,2800 5ale 321,047 321,	1103	3,043	70,300,000	TOTH INDIES MARS	GWB/GLWB neage	EXHIBIT 5		.03/22/2023 .		11/22/2022 .	113.0100	.02/22/2023 .	111.6900	Sale	(920,800)	(920,800)			0004/0005	100,000
This State	TYH4	157	15,700,000	10YR TNotes MAR2	GWB/GLWB Hedge	Exhibit 5		.03/19/2024 .		11/21/2023 .	109.2300	. 12/28/2023 .	111.2800	Sale	321,047	321,047			0004/0005	100,000
TABLE TABL					· ·				The Board of Trade of											
Trus 650 64,965,049 10/R TNDTES SEP3 618/GLIRB Hedge Exhibit 5 Rate. 09/20/2023 1nc. 109/20/2023 1nc. 114,1500 08/25/2023 110,0900 5ale (2,637,766) 0004/0005 100,000 11/21/2023 118,090 10/R TNDTES LECIS GLIRB Hedge Exhibit 5 Rate. 12/19/2023 10/14,1500 08/25/2023 110,0900 5ale (354,669) 0004/0005 100,000 11/21/2023 11																				
Interest Trus	1YM3	3,040	102,400,000	10YR INDIES JUN3	GWB/GLWB Hedge	Exhibit 5	Hate	.06/21/2023 .		02/22/2023 .	112.8200	.05/23/2023 .	113.4/00	Sale	664,321	664,321			0004/0005	100,000
TV3							Interest													
V33 988 91,383,849 10/R TNOTES DECS GIB/GLINB Hedge Exhibit 5 Rate 12/19/2023 City of Chicago Board of Trade of the City of Chicago Rate 12/19/2023 City of Chicago Board of Trade of the City of Chicago Rate 14/19/2023	TYU3	650	64,965,049	10YR TNOTES SEP3	GWB/GLWB Hedge	Exhibit 5		.09/20/2023 .		05/23/2023 .	114. 1500	. 08/25/2023	110.0900	Sale	(2,637,766)	(2,637,766)			0004/0005	100,000
Chicago Board of Trade Chicago Board of Tr					· ·															
USH3	TYZ3	988	91,393,849	10YR TNOTES DEC3	GWB/GLWB Hedge	Exhibit 5		. 12/19/2023 .		08/25/2023 .	108.9200	. 11/21/2023 .	108.3700	Sale	(534,609)	(534,609)			0004/0005	100,000
SH4	110110	0 577	040 400 000	LIO T DONDO MADO	OWD (OLIVID III I	F 1 11 14 F		00 (00 (0000	•	44 (00 (0000	407.0500	00 (00 (0000	405.0400	0.1	(4.040.740)	(4.040.740)			0004/0005	400,000
USH3	USH3	9,5//	246, 100,000	US I BUNDS MARS	GWB/GLWB Heage	EXHIBIT 5		.03/22/2023 .		11/22/2022 .	127.2500	.02/22/2023 .	125.6100	Sale	(4,042,746)	(4,042,746)	• • • • • • • • • • • • • • • • • • • •		0004/0005	100,000
USI/3 8,658 319,212,245 US T BONDS JUN3 GIBB/GLIWB Hedge Exhibit 5 Rate 06/21/2023 Inc 549300EX04020BF0T027 03/13/2023 127,8700 05/23/2023 128,6200 Sale 2,393,322	USH4	295	28.011.278	US T BONDS MAR24	GWB/GLWB Hedge	Exhibit 5		.03/19/2024 .		11/21/2023 .	118.7300	. 12/28/2023	121.3000	Sale		733.867			0004/0005	100.000
USIS			, ,						The Board of Trade of						,					,
Interest Interest																				
USU3 1,492 149,200,000 US T BONDS SEP3 GIBB/GLIB Hedge Exhibit 5 Rate 109/20/2023 Interest Rate 12/19/2023 Interest Rate 12/1	USM3	8,658	319,212,245	US T BONDS JUN3	GWB/GLWB Hedge	Exhibit 5	Rate	.06/21/2023 .		03/13/2023 .	127 . 8700	.05/23/2023 .	128.6200	Sale	2,393,322	2,393,322			0004/0005	100,000
USU3 1,492 149,200,000 US T BONDS SEP3 GIB/GLWB Hedge Exhibit 5 Rate 09/20/2023 lnc 549300EX04020BF0TQ27 . 05/23/2023 123.7600 Sale (4,314,188) (4,314,188) (4,314,188) 0004/0005 100,000 lnterest lnte							Interest						1							
State Stat	USU3	1.492	149 . 200 . 000	US T BONDS SEP3	GWB/GLWB Hedge	Exhibit 5		.09/20/2023		05/23/2023 .	126 . 6500	. 08/25/2023	123.7600	Sale	(4.314.188)	(4.314.188)			0004/0005	100.000
1539999999. Subtotal - Long Futures - Hedging Other		,			-		Interest		Board of Trade of the							, , , ,				
1579999999. Subtotal - Long Futures 41,177,857 41,177,8					GWB/GLWB Hedge	Exhibit 5	Rate	. 12/19/2023 .	City of Chicago, Inc. 549300EX04Q2QBFQTQ27	. 10/26/2023 .	114.5700	. 11/21/2023 .	113.1700	Sale	. , . , ,					
EDH3 4,591949,452,632 3-MITH EURO\$ MAR3 FIA/FIUL Hedge Exhibit 5 Exhibit 5 Interest Rate03/13/2023 Exchange Inc \$NZ20JLFK8MNNCLQ0F39 . 11/22/202394.8700 .02/22/202394.9200 Sale															, , ,					
EDH3 4,591949,452,632 3-MITH EUROS MAR3 FIA/FIUL Hedge Exhibit 5 Rate	15799999	99. Subtota	I - Long Future	S	_	T									41,177,857	41, 177, 857			XXX	XXX
Interest Chicago Mercantile	EDIR	4 504	040 450 000	A NEU CUDAE MADA	EIA/EIII Usdan	FLikia F		00/40/0000		11/00/0000	04 0700	00/00/0000	04.0000	0.1	(404,000)	(404,000)			0000/0007	1 000 000
	EUR3	4,591	949,452,632	O-MIT EUHUS MAHS	FIM/FIUL Medge	EXIIDIL 3		.03/13/2023 .		. 11/22/2022 .	94.8700	.02/22/2023 .	94.9200	Sale	(101,369)	(101,369)	•		0000/000/	1,000,000
	EDM3	1.604	1.604.000.000	3-MTH EUROS JUN3	FIA/FIUL Hedge	Exhibit 5		.06/19/2023		02/22/2023	94.5700	.05/23/2023	94.4400	Sale	534. 138	534.138			0006/0007	1.000.000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

Future Contracts Terminated December 31 of Current Year 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 Change in Variation Margin 19 20																				
1	2	3	4	5	6	7	8	9	1	10	11	12	13	14	15	Chang	e in Variation I	Margin	19	20
				Description												16	17	18	Hedge	1
				of Item(s)															Effective-	1
				Hedged,			Date of							Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity							Exercise,	Cumulative	(Loss)	Used to		Inception	1
	Number			Income	Schedule/	of	or					Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-			Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exch	ange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
				Equity Portfolio Hedge;		` /		Chicago Mercantile												
ESH3	2,792	442,680,969	EMINI S&P MAR3	GWB/GLWB Hedge	D 2.2/Exhibit 5	Equity/Index	.03/17/2023 .		SNZ20JLFK8MNNCLQ0F39 .	. 12/09/2022 .	3,995.3200	.03/09/2023 .	4,013.2900	Sale	(1,991,627)	(1,991,627)			0002/0004/0005 .	50
								Chicago Mercantile												1
ESH4	258	49,751,551	EMINI S&P MAR4	GWB/GLWB Hedge	Exhibit 5	Equity/Index	.03/15/2024 .	Exchange Inc Chicago Mercantile	SNZ20JLFK8MNNCLQ0F39 .	. 12/07/2023 .	4,606.6300	. 12/28/2023 .	4,740.5300	Sale	(1,727,311)	(1,727,311)			0004/0005	50
ESM3	7.273	708 0/15 663	EMINI S&P JUN3	GWB/GLWB Hedge	Exhibit 5	Equity/Index	.06/16/2023		SNZ20JLFK8MNNCLQ0F39 .	.03/09/2023 .	4 067 3400	.06/08/2023 .	4,226.5100	Sale	(13,250,899)	(13,250,899)			0004/0005	50
LOMO	1,210	730,343,000	LIIITIVI GGI GOVO	diib/ dLiib Tiedge	LAIIIDIT J	Equity/ index	.00/ 10/ 2020	Chicago Mercantile	ONZZODEI NOMINIOEQUI OS .	.00/03/2020 .	4,007.0400	.00/00/2020	4,220.3100		(10,200,000)	(10,200,000)			0004/0003	
ESU3	2,233	486,060,075	EMINI S&P SEP3	GWB/GLWB Hedge	Exhibit 5	Equity/Index	. 09/15/2023	Exchange Inc	SNZ20JLFK8MNNCLQ0F39 .	.06/08/2023 .	4,354.3300	.09/07/2023 .	4,473.4200	Sale	(13,295,804)	(13,295,804)			0004/0005	50
								Chicago Mercantile												1
ESZ3	2,293	513,410,320	EMINI S&P DEC3	GWB/GLWB Hedge	Exhibit 5	Equity/Index	. 12/15/2023 .	Exchange Inc	SNZ20JLFK8MNNCLQ0F39 .	.09/07/2023 .	4,478.0700	. 12/07/2023 .	4,493.0700	Sale	(1,720,105)	(1,720,105)			0004/0005	50
						Interest		Chicago Board of Trade												
FVH3	569	56,900,000	5YR T NOTES MAR3	GWB/GLWB Hedge	Exhibit 5	Rate	.03/31/2023	The Board of Trade of	549300EX04Q2QBFQTQ27 .	. 11/22/2022 .	108.4/00	.02/22/2023 .	106.8200	Sale	941, 197	941, 197			0004/0005	100,000
						Interest		the City of Chicago,												1
FVM3	2,332	75.652.941	5YR T NOTES JUN3	GWB/GLWB Hedge	Exhibit 5	Rate	.06/30/2023	Inc	549300EX04Q2QBFQTQ27 .	.03/29/2023 .	107.8700	.05/23/2023 .	108.9700	Sale	(866,446)	(866,446)			0004/0005	100,000
	,	., . , .						The Board of Trade of							, , ,					1 1
						Interest		the City of Chicago,												1
FVU3	416	41,600,000	5YR T NOTES SEP3	GWB/GLWB Hedge	Exhibit 5	Rate	.09/29/2023 .	Inc	549300EX04Q2QBFQTQ27 .	.06/05/2023 .	108.9600	.07/28/2023 .	107.3100	Sale	688,406	688,406			0004/0005	100,000
MFSH3	4 . 190	104 001 604	MSCI EAFE MAR3	GWB/GLWB Hedge	Exhibit 5	Equity/Index	.03/17/2023	Intercontinental Exchange, Inc	5493000F4Z033MV32P92 .	. 12/09/2022 .	2 005 4000	. 03/09/2023	2.068.5800	Sale	(3,299,969)	(3.299.969)			0004/0005	50
MF3FI3	4, 190	104,921,034	MOUT EAFE MARS	GWB/GLWB neage	EXHIBIT 2	Equity/index	.03/11/2023	Intercontinental	5493000F4Z033MV3ZP9Z .	. 12/09/2022 .	2,005.4900	.03/09/2023 .	2,008.3800	Sale	(3,299,909)	(3,299,909)			0004/0005	50
								Exchange Holdings, Inc.												1
MFSH4	118	11. 193.614	MSCI EAFE MAR4	GWB/GLWB Hedge	Exhibit 5	Equity/Index	.03/15/2024		549300R4IG1TWPZT5U32 .	. 12/07/2023 .	2, 152.6200	. 12/29/2023	2,209.1800	Sale	(333,719)	(333,719)			0004/0005	50
								Intercontinental		,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				(**************************************					1
								Exchange Holdings, Inc.												1
MFSM3	3, 160	146,624,516	MSCI EAFE JUN3	GWB/GLWB Hedge	Exhibit 5	Equity/Index	.06/16/2023		549300R4IG1TWPZT5U32 .	.03/09/2023 .	2,067.1500	.06/08/2023 .	2,104.2800	Sale	(2,639,673)	(2,639,673)			0004/0005	50
								Intercontinental												1
1450110	4 475	404 070 404	11001 F1FF 0FP0	OWD (OLUMB 11 1	F		00 /45 /0000	Exchange Holdings, Inc.	5.40000D.4.10.4TIIID7T51.100	00 (00 (0000	0 405 5000	00 /07 /0000	0 000 7000		4 004 040	4 004 040			2024/2025	
MFSU3	1, 175	124,8/3,401	MSCI EAFE SEP3	GWB/GLWB Hedge	Exhibit 5	Equity/Index	. 09/15/2023	Intercontinental	549300R4IG1TWPZT5U32 .	.06/08/2023 .	2, 125.5000	.09/07/2023 .	2,096.7200	Sale	1,691,242	1,691,242			0004/0005	50
								Exchange Holdings, Inc.												1
MFSZ3	1,209	125 941 250	MSCI EAFE DEC3	GWB/GLWB Hedge	Exhibit 5	Equity/Index	. 12/15/2023	Exonunge norumgo, mo.	549300R4IG1TWPZT5U32 .	.09/07/2023 .	2 083 4000	. 12/07/2023 .	2, 101.4900	Sale	(1,093,739)	(1,093,739)			0004/0005	50
020				and, acino maga minimi	ZAMBIT O MANAGEMENT	Interest	. 12/ 10/ 2020	Chicago Mercantile	0.000011110111111210002	. 00, 01, 2020 .	2,000.1000	. 12, 01, 2020	2, 10 11 1000		(1,000,100)	(1,000,100)				
SFRH4	681	158, 164, 317	3-Mon SOFR MAR4	FIA/FIUL Hedge	Exhibit 5	Rate	.06/20/2024	Exchange Inc	SNZ20JLFK8MNNCLQ0F39 .	. 11/21/2023 .	94.7500	. 12/22/2023 .	94.9000	Sale	(241,463)	(241,463)			0006/0007	2,500
						Interest		Chicago Mercantile												1
SFRU3	2,090	5,225,000	3-Mon SOFR SEP3	GWB/FIA/FIUL Hedge	Exhibit 5	Rate Interest	. 12/20/2023 .	Exchange Inc Chicago Mercantile	SNZ20JLFK8MNNCLQ0F39 .	.06/29/2023 .	94.7900	. 08/25/2023 .	94.6400	Sale	778,324	778,324			0004/0006/0007 .	2,500
SFRZ3	2.081	5 202 500	3-MON SOFR DEC3	GWB/FIA/FIUL Hedge	Exhibit 5	Rate	.03/20/2024	Exchange Inc	SNZ20JLFK8MNNCLQ0F39 .	.08/25/2023 .	9/ 5300	. 11/21/2023 .	94.5900	Sale	(320,075)	(320,075)			0004/0006/0007 .	2,500
011120	2,001	,202,000	O MOR GOLLI DEGO	GIB/T TIVIT TOE TICAGO	LAMIDIC O	na comment	. 00/ 20/ 202+	The Board of Trade of	CHEECOEI HOMENOEGOI CO .	. 00/ 20/ 2020 .		. 117 2 17 2020				(020,070)				1
						Interest		the City of Chicago,												1
USU3	86	8,600,000	US T BONDS SEP3	GWB Hedge	Exhibit 5	Rate	.09/20/2023		549300EX04Q2QBFQTQ27 .	.08/03/2023 .	122.1400	.08/25/2023 .	121 . 1500	Sale	84,969				0004	100,000
11070	474	47 400 000	110 T DOUBL DEGG	OWD (OLUMB 11 1	F	Interest	10 (10 (0000	Board of Trade of the	5.40000EV0.4000DE0T007	10 /10 /0000	445 7400	10 /11 /0000	440.0400		400.000	400 000			2024/2025	400.000
46000000	174		US T BONDS DEC3	GWB/GLWB Hedge	Exhibit 5	Rate	. 12/19/2023	City of Chicago, Inc.	549300EX04Q2QBFQTQ27 .	. 10/10/2023 .	115./400	. 10/11/2023 .	113.0400	Sale		469,922			0004/0005	100,000
			es - Hedging Other												(35,694,000)	(35,694,000)			XXX	XXX
		I - Short Future													(35,694,000)	(35,694,000)			XXX	XXX
			08 Adjustments																XXX	XXX
		0 0		riable Annuity Guara		No.108													XXX	XXX
				uity Guarantees Unde	er SSAP No.108														XXX	XXX
		ıl - Hedging Ot	her												5,483,857	5,483,857			XXX	XXX
17199999	99. Subtota	I - Replication																	XXX	XXX
17299999	1729999999. Subtotal - Income Generation																	· · · · · · · · · · · · · · · · · · ·	XXX	XXX
17399999	739999999. Subtotal - Other																XXX	XXX		
	49999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																XXX	XXX		
	749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives 759999999 - Totals												5.483.857	5.483.857			XXX	XXX		
															-, 100,001	2, 100,007			`	<u></u>

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
		The Equity Hedge Strategy met its expectation of effectiveness for Q4 2023 in that the total equity exposure (equity holdings + futures) will be within +/- 10% of the portfolio manager's equity target. The equity futures exposure is between 0 and 90% of the fund's market value.
	0004	Hedge of GAAP liabilities for Guaranteed Withdrawal Benefit Annuity product. The GWB hedge effectiveness for Q4 2023 met its expectation of effectiveness at 88%
	0005	Hedge of GAAP liabilities for Guaranteed Lifetime Withdrawal Benefit Annuity product. The GLWB hedge effectiveness for Q4 2023 met its expectation of effectiveness at 94%
	0006	Hedge of economic liabilities for Fixed Index Annuity product. The FIA hedge effectiveness for Q4 2023 met its expectation of effectiveness at 94%
	0007	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL hedge effectiveness for Q4 2023 met its expectation of effectiveness at 100%

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterpa	arty Offset	Book	/Adjusted Carrying \	Value		Fair Value		12	13
		Credit	4	5	6	7	8	9	10	11		
	Master	Support	Fair Value of	Present Value	Contracts With	Contracts With						
Description of Exchange,	Agreement	Annex	Acceptable	of Financing	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Premium	Carrying Value >0	Carrying Value <0		Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
019999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		90,319	(51,996)	90,319	90,319	(51,996)	90,319	40,251,821	40,251,821
Bank of America, N.A	ү	Υ	43,650,000		57, 183,502	(16,470,305)		57, 183, 502	(16,470,305)			
Barclays Bank PLC	Y	Y	69,450,000		184,829,508	(116,364,428)		184,829,508	(116, 364, 428)		1,111,595	126,674
BNP Paribas	Y	Y			72,319,040	(33, 169, 506)		72,319,040	(33, 169, 506)			
Goldman Sachs International	Y	Y	23,370,000		27, 155, 322	(4,455,184)		27 , 155 , 322	(4,455,184)			
HSBC Bank PLC	Y	Y	183,401,000		428,681,038	(247,543,401)		428,681,038	(247,543,401)			
J.P. Morgan Chase Bank N.A	Y	Y				(11,564,181)			(11,564,181)		701,355	
Morgan Stanley & Co. International plc	Y	Y	20,485,738		23,709,132	(5,693,012)		23,709,132	(5,693,012)			
Royal Bank of Canada ES7IP3U3RHIGC71XBU11 .	Y	Y				(32,220,695)		69,728,468	(32,220,695)		152,603	
Societe Generale	Y	Y	5,050,000		12,065,762	(6,894,113)	121,649	12,065,762	(6,894,113)	121,649		
Truist Bank IYDOJBGJWY9T8XKCSX06 Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	Y	······································				(42,246,918)		64,396,983	(42,246,918)			
		Y							. , . , ,		,	
029999999. Total NAIC 1 Designation			457,322,643		955,228,904	(527,240,884)	121,649	955, 228, 904	(527,240,884)	121,649	3,703,660	126,674
089999999. Aggregate Sum of Central Clearinghouses (Excluding	Exchange Trade	ed)										
	L											
	1											
				•••••								
	ļ											
099999999 - Gross Totals		l	457,322,643		955,319,223	(527, 292, 880)	211,968	955,319,223	(527, 292, 880)	211,968	43,955,481	40,378,496
1. Offset per SSAP No. 64]					
2. Net after right of offset per SSAP No. 64					955,319,223	(527, 292, 880)						

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 or Central Clearinghouse		CUSIP				Carrying	Maturity	Type of Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
Morgan Stanley & Co. International plc			ISHARES-C S&P 500	1,767,231	3,700			IV
Morgan Stanley & Co. International plc	Treasury		SP 0 11/15/31	43,996,875	60,000,000	52,712,731		IV
Morgan Stanley & Co. International plc			T 1.125 02/29/28	10,208,384	11,410,000		02/29/2028	IV
JP Morgan Chase Bank, NA			T 1.875 02/15/41	1,515,281	2,100,000		02/15/2041	IV
JP Morgan Chase Bank, NA			T 1.75 08/15/41	8,210,183				IV
JP Morgan Chase Bank, NA	Treasury	91282C-DJ-7	T 1.375 11/15/31	831,406	1,000,000	972,863	11/15/2031	IV
Morgan Stanley & Co. International plc	Money Market Fund	261908-10-7	Dreyfus Trsy Agy CM INST 521	30,737	30,737	30,737 .		IV
0199999999 - Total				66,560,097	86,310,037	79, 158, 406	XXX	XXX

Collateral Pledged to 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)
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXTO9	Money Market Fund	261908-10-7	Dreyfus Trsy Agy CM INST 521	6,100,000	6,100,000	XXX		IV
Bank of America NA B4TYDEB6GKMZ0031MB27 .	Money Market Fund	261908-10-7	Dreyfus Trsy Agy CM INST 521	43,650,000		XXX		۱۷
Barclays Bank PLC	Money Market Fund	261908-10-7	Dreyfus Trsy Agy CM INST 521	69,450,000		XXX		۱۷
Goldman Sachs International W22LROWP21HZNBB6K528	Money Market Fund	261908-10-7	Dreyfus Trsy Agy CM INST 521	23,370,000		XXX		IV
HSBC Bank USA 11E8VN30JCEQV1H4R804	Money Market Fund	261908-10-7	Dreyfus Trsy Agy CM INST 521	183,401,000		XXX		IV
Morgan Stanley & Co. International plc	Money Market Fund	261908-10-7	Dreyfus Trsy Agy CM INST 521	20,485,738	20,485,738	XXX		IV
Royal Bank of Canada ES71P3U3RHIGC71XBU11	Money Market Fund	261908-10-7	Dreyfus Trsy Agy CM INST 521	39,340,000		XXX		IV
Societe Generale	Money Market Fund	261908-10-7	Dreyfus Trsy Agy CM INST 521	5,050,000	5,050,000	XXX		IV
Truist Bank	Treasury	91282C-BC-4	B .375 12/31/25	22,296,905		XXX	12/31/2025	IV
BNP Paribas			Dreyfus Trsy Agy CM INST 521			XXX		۱۷
029999999 - Total			•	457,322,643	459,081,738	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	*
US Bank St Paul, MN			674,460		(49,231,277)	XXX.
Wells Fargo Bank Minneapolis, MN			122,906		8,981,656	XXX.
Bank of New York Mellon Pittsburgh, PA					(4,447,398)	XXX.
PNC Bank Pittsburgh, PA					2,727,473	XXX.
FHLB Des Moines, IA						XXX.
0199998 Deposits in 4 depositories which do not exceed the allowable limit in any one depository (See instructions) - open						
depositories	XXX	XXX			125,277	XXX
0199999. Totals - Open Depositories	XXX	XXX	797,366		(41,611,812)	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	797,366		(41,611,812)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	. , , ,	XXX
050000 T + 1 + 0 + 1			707.000			
0599999 Total - Cash	XXX	XXX	797,366		(41,611,812)	XXX

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

1.	January	112, 133, 369	4.	April	(78,522,321)	7.	July	(44,517,308)	10.	October	(753,521,095)
2.	February	(47, 142, 637)	5.	May	63, 159, 967	8.	August	(91,969,904)	11.	November	(137,502,886)
3.	March	(15,165,027)	6.	June	3,887,909	9.	September	18,383,508	12.	December	(41,611,812)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
						Book/Adjusted	Amount of Interest	Amount Received
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
	UNITED STATES TREASURY		12/22/2023	0.000	02/29/2024	99, 146, 139		86,833
	UNITED STATES TREASURY		12/20/2023	0.000	01/02/2024	91,486,733		145,943
	UNITED STATES TREASURY		12/20/2023	0.000	01/16/2024			213,485
	UNITED STATES TREASURY		12/20/2023		02/06/2024	34,518,346		55,506
	UNITED STATES TREASURY		12/20/2023	0.000	02/27/2024	26,281,397		42,187
	UNITED STATES TREASURY		12/29/2023	0.000	03/21/2024	69,190,089		52,080
0019999999. S	Subtotal - Bonds - U.S. Governments - Issuer Obligations					453,931,587		596,033
	otal - U.S. Government Bonds					453,931,587		596,033
	otal - All Other Government Bonds							
0509999999. T	otal - U.S. States, Territories and Possessions Bonds							
0709999999. T	otal - U.S. Political Subdivisions Bonds							
0909999999. T	otal - U.S. Special Revenues Bonds							
	otal - Industrial and Miscellaneous (Unaffiliated) Bonds							
1309999999. T	otal - Hybrid Securities							
	otal - Parent, Subsidiaries and Affiliates Bonds							
	Subtotal - Unaffiliated Bank Loans							
	otal - Issuer Obligations					453.931.587		596.033
	otal - ledder obligations otal - Residential Mortgage-Backed Securities					430,301,307		330,000
	Total - Commercial Mortgage-Backed Securities							
	Total - Other Loan-Backed and Structured Securities							
	otal - SVO Identified Funds							
	Total - Affiliated Bank Loans							
	Total - Unaffiliated Bank Loans							
2509999999. T						453,931,587		596,033
	DREYFUS TRS OBS CM INST		12/29/2023	5.230		92,732,670		129,432
8209999999. S	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					92,732,670		129,432
8609999999 - 7	Total Cash Equivalents					546 . 664 . 258		725.465

1.							
Line	Book/Adjusted Carrying	Value by NAIC Designati	on Category Footnote:				
Number							
1A	1A\$ 453,931,587	1B\$	1C\$	1D\$	1E\$	1F \$	1G\$
1B	2A\$	2B\$	2C\$				
1C	3A\$	3B\$	3C\$				
1D	4A\$	4B\$	4C\$				
1E	5A\$	5B\$	5C\$				
1F	6\$						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

2. Alasi 3. Arizz 4. Arka 5. Calif 6. Colo 7. Conr 8. Dela 9. Distr 10. Flori 11. Geor 12. Haw 13. Idah 14. Illino 15. India 16. Iowa 17. Kans 18. Kent 19. Louis 20. Main 21. Mary 22. Mass 23. Mich 24. Minn 25. Miss 27. Mont 28. Nebr 29. Neva 30. New 31. New 32. New 31. New 32. New 33. New 34. Nortt 35. Nortt 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhod 41. Sout 42. Sout	States, Etc. bama AL ska AK cona AZ ansas AR ifornia CA orado CO nnecticut CT aware DE trict of Columbia DC rida FL orgia GA waii HI no ID ois IL ana IN a IA nsas KS ntucky KY visiana LA ne ME ryland MD			3 Book/Adjusted Carrying Value	Policyholders 4 Fair Value 4 Fair Value 47,282	All Other Spe 5 Book/Adjusted Carrying Value	Fair Value 141,531
2. Alasi 3. Arizz 4. Arka 5. Calif 6. Colo 7. Conr 8. Dela 9. Distr 10. Flori 11. Geoi 12. Haw 13. Idah 14. Illino 15. India 16. Iowa 17. Kans 18. Kent 19. Louis 20. Main 21. Mary 22. Mass 24. Minn 25. Miss 27. Mont 28. Nebr 29. Neva 30. New 31. New 32. New 31. New 32. New 33. New 34. Nortt 35. Nortt 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhod 41. Sout 42. Sout	bama AL ska AK zona AZ ansas AR ifornia CA orado CO nnecticut CT aware DE trict of Columbia DC rida FL orgia GA waii HI no ID ois IL ana IA nsas KS ntucky KY visiana LA ne ME ryland MD	Deposit	AR CODE SEC 23-63-206 GA INS CODE 336-3-8-9	Carrying Value		Carrying Value	
2. Alasi 3. Arizz 4. Arka 5. Calif 6. Colo 7. Conr 8. Dela 9. Distr 10. Flori 11. Geoi 12. Haw 13. Idah 14. Illino 15. India 16. Iowa 17. Kans 18. Kent 19. Louis 20. Main 21. Mary 22. Mass 23. Mich 24. Minn 25. Miss 27. Mont 28. Nebr 29. Neva 30. New 31. New 32. New 31. New 32. New 33. New 34. Nortt 35. Nortt 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhod 41. Sout 42. Sout	bama AL ska AK zona AZ ansas AR ifornia CA orado CO nnecticut CT aware DE trict of Columbia DC rida FL orgia GA waii HI no ID ois IL ana IA nsas KS ntucky KY visiana LA ne ME ryland MD	B	AR CODE SEC 23-63-206				
2. Alasi 3. Arizz 4. Arka 5. Calif 6. Colo 7. Conr 8. Dela 9. Distr 10. Flori 11. Geoi 12. Haw 13. Idah 14. Illino 15. India 16. Iowa 17. Kans 18. Kent 19. Louis 20. Main 21. Mary 22. Mass 23. Mich 24. Minn 25. Miss 27. Mont 28. Nebr 29. Neva 30. New 31. New 32. New 31. New 32. New 33. New 34. Nortt 35. Nortt 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhod 41. Sout 42. Sout	ska AK zona AZ ansas AR ifornia CA orado CO nnecticut CT aware DE trict of Columbia DC rida FL orgia GA waii HI no ID ois IL ana IA naa IA nsas KS ntucky KY visiana LA ne ME ryland MD	B	AR CODE SEC 23-63-206		47,282	180,204	141,531
3. Arizz 4. Arka 5. Calif 6. Colo 7. Conr 8. Dela 9. Distr 10. Flori 11. Geoi 12. Haw 13. Idah 14. Illino 15. India 16. Iowa 17. Kans 18. Kent 19. Louis 20. Main 21. Mary 22. Mass 24. Minn 25. Miss 26. Miss 27. Mont 28. Nebr 29. Neva 30. New 31. New 32. New 31. New 32. New 33. New 34. Nortt 35. Nortt 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhod 41. Sout 42. Sout	zona AZ ansas AR ifornia CA orado CO nnecticut CT aware DE trict of Columbia DC rida FL orgia GA waii HI no ID ois IL ana IA nsas KS ntucky KY visiana LA ne ME ryland MD	B	AR CODE SEC 23-63-206		47,282	180,204	141,531
4. Arka 5. Calif 6. Colo 7. Conr 8. Dela 9. Distr 10. Flori 11. Geor 12. Haw 13. Idah 14. Illino 15. India 16. Iowa 17. Kans 18. Kent 19. Louis 20. Main 21. Mary 22. Mass 23. Mich 24. Minn 25. Miss 26. Miss 27. Mont 28. Nebr 29. Neva 30. New 31. New 32. New 33. New 34. Nortt 35. Nortt 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhoo 41. Sout 42. Sout	ansas AR difornia CA orado CO necticut CT aware DE trict of Columbia DC rida FL orgia GA waii HI no ID ois IL ana IA nsas KS ntucky KY visiana LA ne ME ryland MD	B	AR CODE SEC 23-63-206 GA INS CODE 336-3-8-9		47,282	180,204	141,531
5. Calif 6. Color 7. Conr 8. Dela 9. Distr 10. Flori 11. Geor 12. Haw 13. Idah 14. Illino 15. India 16. Iowa 17. Kans 18. Kent 19. Louis 20. Main 21. Mary 22. Mass 23. Mich 24. Minn 25. Miss 26. Miss 27. Mont 28. Nebr 29. Neva 30. New 31. New 32. New 33. New 34. Nortt 35. Nortt 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhoo 41. Sout 42. Sout	ifornia CA orado CO onnecticut CT aware DE trict of Columbia DC orda FL orgia GA waii HI no ID ois IL ana IA nsas KS ntucky KY visiana LA ne ME ryland MD	B	GA INS CODE 336-3-8-9		47,282		
6. Colo 7. Conr 8. Dela 9. Distr 10. Flori 11. Geor 12. Haw 13. Idah 14. Illino 15. India 16. Iowa 17. Kans 18. Kent 19. Louis 20. Main 21. Mary 22. Mass 23. Mich 24. Minn 25. Miss 26. Miss 27. Mont 28. Nebr 29. Neva 30. New 31. New 32. New 33. New 34. Nortt 35. Nortt 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhoo 41. Sout 42. Sout	orado CO nnecticut CT aware DE trict of Columbia DC rida FL orgia GA waii HI no ID ois IL ana IA nsas KS ntucky KY visiana LA ne ME ryland MD	B	GA INS CODE 336-3-8-9		47,282		
7. Conf. 8. Dela 9. Distr. 10. Florid. 11. Geor. 12. Haw. 13. Idahd. 14. Illino 15. India 16. Iowa 17. Kans. 18. Kent. 19. Louis 20. Main. 21. Mary. 22. Mass. 23. Mich. 25. Miss. 26. Miss. 27. Monf. 28. Nebr. 29. Nev. 30. New. 31. New. 31. New. 32. New. 33. New. 34. Nortl. 35. Nortl. 36. Ohio. 37. Okla 38. Oreg. 39. Penr. 40. Rhor. 41. Sout. 42. Sout.	nnecticut CT aware DE trict of Columbia DC rida FL orgia GA waii HI no ID ois IL ana IA nsas KS ntucky KY visiana LA ne ME ryland MD	B	GA INS CODE 336-3-8-9		47,282		
8. Dela 9. Distr 10. Florid 11. Geor 12. Haw 13. Idahd 14. Illino 15. India 16. Iowa 17. Kans 18. Kent 19. Louis 20. Main 21. Mary 22. Mass 24. Minn 25. Miss 26. Miss 27. Monf 28. Nebr 29. Neva 30. New 31. New 32. New 31. New 32. New 33. New 34. Nortt 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhoo 41. Sout 42. Sout	aware DE trict of Columbia DC rida FL orgia GA waii HI no ID ois IL ana IN a IA nsas KS htucky KY isiana LA ne ME ryland MD	B	GA INS CODE 336-3-8-9	49,469	47,282		
10. Florid 11. Geon 12. Haw 13. Idahd 14. Illino 15. India 16. Iowa 17. Kans 18. Kent 19. Louis 20. Main 21. Mary 22. Mass 23. Mich 24. Minn 25. Miss 27. Mont 28. Nebr 29. New 30. New 31. New 32. New 33. New 34. Nortt 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhoo 41. Sout 42. Sout	rida FL orgia GA waii HI no ID ois IL ana IN a IA nsas KS ntucky KY isiana LA ne ME ryland MD	B	GA INS CODE 336-3-8-9	49,469	47,282		
11. Geoi 12. Haw. 13. Idahid 14. Illino 15. India 16. Iowa 17. Kans 18. Kent 19. Louis 20. Main 21. Mary 22. Mass 23. Mich 24. Minn 25. Miss 26. Miss 27. Mont 28. Nebr 29. New 31. New 32. New 31. New 32. New 33. New 34. Nortl 35. Nortl 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhoot 41. Sout 42. Sout	orgia GA waii HI no ID ois IL ana IN a IA nsas KS ntucky KY visiana LA ne ME ryland MD		GA INS CODE 336-3-8-9		47,282		
12. Haw 13. Idahi 14. Illino 15. India 16. Iowa 17. Kans 18. Kent 19. Louis 20. Main 21. Mary 22. Mass 23. Mich 24. Minn 25. Miss 26. Miss 27. Mont 28. Nebr 29. New 30. New 31. New 32. New 33. New 34. Nortt 35. Nortt 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhoo 41. Sout 42. Sout	waii HI no ID lois IL ana IN a IA nsas KS ntucky KY visiana LA ne ME ryland MD			49,469	47,282		
13. Idahi 14. Illino 15. India 16. Iowa 17. Kans 18. Kent 19. Louis 20. Main 21. Mary 22. Mass 23. Mich 24. Minn 25. Miss 26. Miss 27. Mont 28. Nebr 29. New 30. New 31. New 32. New 33. New 34. Nortt 35. Nortt 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhoo 41. Sout 42. Sout	no ID pois IL ana IN a IA nsas KS ntucky KY visiana LA ne ME ryland MD						
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15. India 16. Iowa 17. Kans 18. Kent 19. Louis 20. Main 21. Mary 22. Mass 23. Mich 24. Minn 25. Miss 27. Mont 28. Nebr 29. Nev 30. New 31. New 32. New 33. New 34. Nortl 35. Nortl 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhoo 41. Sout 42. Sout	ana IN a IA nsas KS ntucky KY nisiana LA ne ME ryland MD						
16. lowa 17. Kans 18. Kent 19. Louis 20. Main 21. Mary 22. Mass 23. Mich 24. Minn 25. Miss 26. Miss 27. Mont 28. Nebr 29. Nev 30. New 31. New 32. New 33. New 34. Nortl 35. Nortl 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhoot 41. Sout 42. Sout	a IA nsas KS ntucky KY isiana LA ne ME ryland MD						
17. Kans 18. Kent 19. Louis 20. Main 21. Mary 22. Mass 23. Mich 24. Minn 25. Miss 26. Miss 27. Mont 28. Nebr 29. Nev 30. New 31. New 32. New 33. New 34. Nortl 35. Nortl 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhoo 41. Sout 42. Sout	nsas KS ntucky KY iisiana LA ne ME						
18. Kent 19. Louis 20. Main 21. Mary 22. Mass 23. Mich 24. Minn 25. Miss 26. Miss 27. Mont 28. Nebr 29. Nev 30. New 31. New 32. New 33. New 34. Nortt 35. Nortt 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhoo 41. Sout 42. Sout	ntucky KY iisiana LA ne ME ryland MD						
19. Louis 20. Main 21. Mary 22. Mass 23. Mich 24. Minn 25. Miss 26. Miss 27. Mont 28. Nebr 29. Nev 30. New 31. New 32. New 33. New 34. Nortt 35. Nortt 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhoo 41. Sout 42. Sout	isiana LA neME rylandMD						
20. Main 21. Mary 22. Mass 23. Mich 24. Minn 25. Miss 26. Miss 27. Mont 28. Nebr 29. Nev 30. New 31. New 32. New 33. New 34. Nortt 35. Nortt 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhoo 41. Sout 42. Sout	neME rylandMD						
21. Mary 22. Mass 23. Mich 24. Minn 25. Miss 26. Miss 27. Monf 28. Nebr 29. New 31. New 32. New 33. New 34. Nortf 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhoot 41. Sout 42. Sout	yland MD	1				ļ	
22. Mass 23. Mich 24. Minn 25. Miss 26. Miss 27. Mont 28. Nebr 29. New 30. New 31. New 32. New 33. New 34. Nortl 35. Nortl 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhoo 41. Soutl 42. Soutl	=						
23. Mich 24. Minn 25. Miss 26. Miss 27. Mont 28. Nebr 29. New 31. New 32. New 33. New 34. Nortl 35. Nortl 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhoo 41. Sout 42. Sout							
24. Minn 25. Miss 26. Miss 27. Mont 28. Nebr 29. New 30. New 31. New 32. New 33. New 34. Nortt 35. Nortt 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhoo 41. Sout 42. Sout	ssachusetts MA						
25. Miss 26. Miss 27. Mont 28. Nebr 29. New 31. New 32. New 33. New 34. Nortt 35. Nortt 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhoo 41. Sout 42. Sout	higan MI	<u>.</u>	IN CTATUTE OF COA 40		4 777 404		
26. Miss 27. Mont 28. Nebr 29. Neva 30. New 31. New 32. New 33. New 34. Nortt 35. Nortt 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhod 41. Sout 42. Sout	nesotaMN	В	MN STATUTE SEC 60A.10	5,304,176	4,777,461		
27. Mont 28. Nebr 29. Neva 30. New 31. New 32. New 33. New 34. Nortl 35. Nortl 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhoo 41. Soutl 42. Soutl	sissippiMS						
28. Nebr 29. Neva 30. New 31. New 32. New 33. New 34. Nortl 35. Nortl 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhoo 41. Soutl 42. Soutl	souriMO						
29. Neva 30. New 31. New 32. New 33. New 34. Nortl 35. Nortl 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhoo 41. Soutl 42. Soutl	ntanaMT						
30. New 31. New 32. New 33. New 34. Nortl 35. Nortl 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhoo 41. Sout 42. Sout	oraskaNE						
31. New 32. New 33. New 34. Nortl 35. Nortl 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhoo 41. Sout 42. Sout	/adaNV						
32. New 33. New 34. Nortl 35. Nortl 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhoo 41. Sout 42. Sout	w HampshireNH						
33. New 34. Nortl 35. Nortl 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhod 41. Sout 42. Sout	v JerseyNJ v MexicoNM	B	MULTIPLE		427,289		
34. Nortl 35. Nortl 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhoo 41. Sout 42. Sout	v YorkNY			440,313	421,209		
35. Norti 36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhoo 41. Sout 42. Sout	th CarolinaNC	B	NC ARTICLE 20 CHP 58			535.662	498.016
36. Ohio 37. Okla 38. Oreg 39. Penr 40. Rhoo 41. Sout 42. Sout	th DakotaND	Б					490,010
37. Okla 38. Oreg 39. Penr 40. Rhod 41. Sout 42. Sout							
38. Oreg 39. Penr 40. Rhoo 41. Sout 42. Sout	ahomaOK						
39. Penr 40. Rhoo 41. Sout 42. Sout	gonOR						
40. Rhoo 41. Sout 42. Sout	nnsylvaniaPA		COLLATERAL FOR DERIVATIVES & FHLB			1,927,411,503	1,694,276,738
41. Sout 42. Sout	ode IslandRI						,,,,
42. Sout	uth CarolinaSC						
	uth DakotaSD						
	nnesseeTN						
44. Texa	asTX						
45. Utah	hUT						
	montVT						
	giniaVA						
48. Was	shingtonWA						
	st VirginiaWV						
	sconsinWI						
51. Wyo	oming WY						
52. Ame	erican SamoaAS						
53. Guai	am GU	B	GUAM CODE 22-15-5-15503			61,784	48,525
54. Puer	erto RicoPR		SEC 3.13 INS CODE OF PUERTO RICO			1,003,518	943,594
55. U.S.	510 NICOFN	B	PLEDGED			496,603	467,969
56. North	S. Virgin IslandsVI						
57. Cana							
58. Aggr	s. Virgin IslandsVI thern Mariana IslandsMP nadaCAN	XXX	XXX				
59. Subt	i. Virgin IslandsVI thern Mariana IslandsMP	XXX	XXX	5,801,960	5,252,031	1,929,689,276	1,696,376,373
DET	s. Virgin IslandsVI thern Mariana IslandsMP nada						
5801	s. Virgin IslandsVI thern Mariana IslandsMP nada						
5802	s. Virgin Islands						
5803	s. Virgin IslandsVI thern Mariana Islands						
	s. Virgin IslandsVI thern Mariana Islands						
5899. Tota 589	s. Virgin IslandsVI thern Mariana IslandsMP nada		xxx				

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ANNUAL STATEMENT BLANK

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