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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

GENWORTH LIFE INSURANCE COMPANY

NAIC Group Code 4011 (Current) 4011 (Prior) NAIC Company Code 70025 Employer's ID Number 91-6027719

Organized under the Laws of Delaware , State of Domicile or Port of Entry DE

Country of Domicile United States of America

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

Incorporated/Organized 09/28/1956 Commenced Business 10/01/1956

Statutory Home Office 251 Little Falls Drive (Street and Number), Wilmington, DE, US 19808 (City or Town, State, Country and Zip Code)

Main Administrative Office 6604 West Broad Street (Street and Number)

Richmond, VA, US 23230 (City or Town, State, Country and Zip Code), 804-662-2400 (Area Code) (Telephone Number)

Mail Address 6604 West Broad Street (Street and Number or P.O. Box), Richmond, VA, US 23230 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6604 West Broad Street (Street and Number)

Richmond, VA, US 23230 (City or Town, State, Country and Zip Code), 804-662-2400 (Area Code) (Telephone Number)

Internet Website Address www.genworth.com

Statutory Statement Contact Kathryn Howard (Name), 804-662-2722 (Area Code) (Telephone Number)

ComplianceARCoe.genworth@genworth.com (E-mail Address), 804-922-5547 (FAX Number)

OFFICERS

President & CEO	Brian Keith Haendiges	Treasurer	Lisa Jones Baldyga
Secretary	Vidal Joaquin Torres Jr	Vice President & Controller	Keith Allen Willingham

OTHER

Vidal Joaquin Torres Jr, SVP & General Counsel	Daniel Joseph Sheehan IV, SVP & Chief Investment Officer	Thomas Joseph McInerney, Sr. Vice President
Angela Rene Simmons, SVP & Chief Financial Officer	Michael Powers, SVP & Chief Information Officer	

DIRECTORS OR TRUSTEES

James Joseph Buddle	Scott Gordon Goodman	Brian Keith Haendiges
Eleanor Lynne Kitzman	Thomas Joseph McInerney	Jose Daniel Saenz
Daniel Joseph Sheehan IV	Angela Rene Simmons	

State of Virginia
County of Powhatan SS:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Brian Haendiges (Signed on 2022/11/03 11:36:52 -8:00)	Vidal J. Torres Jr. (Signed on 2022/11/03 11:36:52 -8:00)	Keith Willingham (Signed on 2022/11/03 11:36:52 -8:00)
Brian Keith Haendiges President & CEO	Vidal Joaquin Torres Jr. Sr. Vice President & Secretary	Keith Allen Willingham Vice President & Controller

Subscribed and sworn to before me this 3rd November 2022

Kathryn R. Howard (Signed on 2022/11/03 11:36:52 -8:00)

Kathryn Howard

April 30, 2025

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

Kathryn Ruth Howard
Registration # 7564584
Electronic Notary Public
Commonwealth of Virginia
My commission expires the 30 day of Apr 2025

Notary Stamp 2022/11/03 11:36:52 PST

Notarial act performed by audio-visual communication

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	29,642,326,330		29,642,326,330	30,682,614,797
2. Stocks:				
2.1 Preferred stocks	48,296,620		48,296,620	57,822,800
2.2 Common stocks	934,148,106	18,904	934,129,202	1,078,443,871
3. Mortgage loans on real estate:				
3.1 First liens	4,773,457,868		4,773,457,868	4,497,570,204
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)			0	0
4.2 Properties held for the production of income (less $ encumbrances)			0	0
4.3 Properties held for sale (less $ encumbrances)			0	0
5. Cash ($ (95,791,870)), cash equivalents ($ 364,436,432) and short-term investments ($)	268,644,562		268,644,562	187,255,936
6. Contract loans (including $ premium notes)	1,678,533,916	1,290,257	1,677,243,659	1,551,880,951
7. Derivatives	15,578,840		15,578,840	284,900
8. Other invested assets	2,564,535,142		2,564,535,142	2,295,845,359
9. Receivables for securities	32,453,951	1,523,819	30,930,132	9,116,334
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	39,957,975,335	2,832,980	39,955,142,355	40,360,835,152
13. Title plants less $ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	390,145,407		390,145,407	430,272,459
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	87,941,684	1,127,669	86,814,015	85,433,453
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	83,611,666	30,238	83,581,428	87,763,920
15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	56,523,238	2,458,958	54,064,280	42,364,528
16.2 Funds held by or deposited with reinsured companies	22,881,243		22,881,243	22,881,243
16.3 Other amounts receivable under reinsurance contracts	17,807,641		17,807,641	16,770,255
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	5,108,065		5,108,065	0
18.2 Net deferred tax asset	620,272,394	415,805,604	204,466,790	223,856,193
19. Guaranty funds receivable or on deposit	23,066,911		23,066,911	26,287,826
20. Electronic data processing equipment and software	7,226,542	7,226,542	0	0
21. Furniture and equipment, including health care delivery assets ($)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates			0	78,070
24. Health care ($) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	57,674,709	42,825,681	14,849,028	15,011,447
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	41,330,234,835	472,307,672	40,857,927,163	41,311,554,546
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	8,207,670		8,207,670	9,445,019
28. Total (Lines 26 and 27)	41,338,442,505	472,307,672	40,866,134,833	41,320,999,565
DETAILS OF WRITE-INS				
1101.			0	0
1102.			0	0
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Prepaid expenses	40,131,474	40,131,474	0	0
2502. Commissions receivable	2,082,640	2,082,640	0	0
2503. Premium tax receivable	3,811,075		3,811,075	4,424,630
2598. Summary of remaining write-ins for Line 25 from overflow page	11,649,520	611,567	11,037,953	10,586,817
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	57,674,709	42,825,681	14,849,028	15,011,447

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 6,465,938,635 less $ included in Line 6.3 (including $ Modco Reserve)	6,465,938,635	7,191,104,418
2. Aggregate reserve for accident and health contracts (including $ Modco Reserve)	28,589,980,729	28,111,070,563
3. Liability for deposit-type contracts (including $ Modco Reserve)	294,095,295	319,966,820
4. Contract claims:		
4.1 Life	19,427,069	8,607,729
4.2 Accident and health	255,542,025	246,415,884
5. Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		0
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
6.3 Coupons and similar benefits (including $ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 83,321,419 accident and health premiums	84,889,556	78,359,462
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including $ 2,279,935 assumed and $ 55,903,138 ceded	58,183,073	67,570,120
9.4 Interest Maintenance Reserve	984,357,874	1,078,998,299
10. Commissions to agents due or accrued-life and annuity contracts $ 150,825 , accident and health $ 3,247,695 and deposit-type contract funds $	3,398,520	4,824,773
11. Commissions and expense allowances payable on reinsurance assumed	379,167	383,575
12. General expenses due or accrued	249,388,697	235,900,467
13. Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,662,710)	(1,328,470)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	24,876,357	29,209,207
15.1 Current federal and foreign income taxes, including $ on realized capital gains (losses)	0	38,561,503
15.2 Net deferred tax liability	0	0
16. Unearned investment income	244,753	84,837
17. Amounts withheld or retained by reporting entity as agent or trustee	59,951,584	49,715,634
18. Amounts held for agents' account, including $ agents' credit balances		
19. Remittances and items not allocated	5,881,848	15,612,582
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $ and interest thereon $		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	768,208,798	719,793,149
24.02 Reinsurance in unauthorized and certified ($) companies		0
24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	4,551,858	15,888,183
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	0	2,006,010
24.09 Payable for securities	40,974,683	579,341
24.10 Payable for securities lending		
24.11 Capital notes $ and interest thereon $		
25. Aggregate write-ins for liabilities	26,490	161,096,373
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	37,908,634,301	38,374,420,459
27. From Separate Accounts Statement	8,207,670	9,445,019
28. Total liabilities (Lines 26 and 27)	37,916,841,971	38,383,865,478
29. Common capital stock	4,561,258	4,561,258
30. Preferred capital stock	300,000	300,000
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		0
33. Gross paid in and contributed surplus	3,978,715,795	3,978,715,795
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	(973,001,390)	(985,160,165)
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 $)	61,282,801	61,282,801
36.2 shares preferred (value included in Line 30 $)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	2,944,431,604	2,932,272,829
38. Totals of Lines 29, 30 and 37	2,949,292,862	2,937,134,087
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	40,866,134,833	41,320,999,565
DETAILS OF WRITE-INS		
2501. Derivatives interest payable	26,490	133,373
2502. Derivatives collateral		160,963,000
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	26,490	161,096,373
3101.		0
3102.		0
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		0
3402.		0
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	1,735,743,488	1,758,037,379	2,350,028,758
2.	Considerations for supplementary contracts with life contingencies	13,850,317	11,602,278	14,674,518
3.	Net investment income	1,371,130,193	1,437,422,767	1,936,793,122
4.	Amortization of Interest Maintenance Reserve (IMR)	63,478,377	65,962,272	88,298,700
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded	87,504,055	89,680,317	120,118,474
7.	Reserve adjustments on reinsurance ceded			0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	44,796	56,002	73,377
	8.2 Charges and fees for deposit-type contracts	525	725	925
	8.3 Aggregate write-ins for miscellaneous income	641,433	453,273	615,608
9.	Totals (Lines 1 to 8.3)	3,272,393,184	3,363,215,013	4,510,603,482
10.	Death benefits	56,611,546	61,933,137	91,970,624
11.	Matured endowments (excluding guaranteed annual pure endowments)			0
12.	Annuity benefits	266,737,493	301,647,990	395,700,577
13.	Disability benefits and benefits under accident and health contracts	1,718,596,342	1,578,554,843	2,139,656,720
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	267,194,813	284,757,156	395,625,318
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	5,023,009	8,225,371	10,736,291
18.	Payments on supplementary contracts with life contingencies	20,432,595	20,626,381	27,373,214
19.	Increase in aggregate reserves for life and accident and health contracts	(246,255,617)	(256,305,554)	(365,098,744)
20.	Totals (Lines 10 to 19)	2,088,340,181	1,999,439,324	2,695,964,000
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	121,492,018	127,093,176	169,230,127
22.	Commissions and expense allowances on reinsurance assumed	386,532,106	23,501,985	29,488,333
23.	General insurance expenses and fraternal expenses	311,418,624	414,631,348	556,923,826
24.	Insurance taxes, licenses and fees, excluding federal income taxes	45,454,929	52,291,609	65,245,414
25.	Increase in loading on deferred and uncollected premiums	1,843,489	3,324,434	4,084,198
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(340,840)	(1,498,763)	(1,526,693)
27.	Aggregate write-ins for deductions	(2,466,015)	0	0
28.	Totals (Lines 20 to 27)	2,952,274,492	2,618,783,113	3,519,409,205
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	320,118,692	744,431,900	991,194,277
30.	Dividends to policyholders and refunds to members			0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	320,118,692	744,431,900	991,194,277
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	14,614,162	132,806,947	181,162,659
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)	305,504,530	611,624,953	810,031,618
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 41,068,628 (excluding taxes of $ (7,628,059) transferred to the IMR)	(44,004,285)	28,060,803	18,775,440
35.	Net income (Line 33 plus Line 34)	261,500,245	639,685,756	828,807,058
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,937,134,087	2,122,985,203	2,122,985,203
37.	Net income (Line 35)	261,500,245	639,685,756	828,807,058
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 12,929,301	(173,087,255)	186,515,896	143,449,882
39.	Change in net unrealized foreign exchange capital gain (loss)	(16,999,172)	(4,384,313)	(5,112,056)
40.	Change in net deferred income tax	4,024,405	17,913,307	24,101,613
41.	Change in nonadmitted assets	(8,937,669)	23,888,524	47,879,721
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			0
44.	Change in asset valuation reserve	(48,415,649)	(157,167,228)	(218,269,834)
45.	Change in treasury stock			0
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			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(5,926,130)	(4,907,401)	(6,707,500)
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	12,158,775	701,544,541	814,148,884
55.	Capital and surplus, as of statement date (Lines 36 + 54)	2,949,292,862	2,824,529,744	2,937,134,087
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous income	641,433	453,273	615,608
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	641,433	453,273	615,608
2701.	IMR transfer	(2,466,015)		
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(2,466,015)	0	0
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	1,755,836,155	1,782,464,706	2,390,036,659
2.	Net investment income	1,353,442,568	1,426,636,416	1,873,535,340
3.	Miscellaneous income	82,264,679	103,282,916	114,100,884
4.	Total (Lines 1 to 3)	3,191,543,402	3,312,384,038	4,377,672,883
5.	Benefit and loss related payments	2,295,139,174	2,226,303,157	3,003,575,733
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(6,600)	(1,203,494)	(1,205,694)
7.	Commissions, expenses paid and aggregate write-ins for deductions	469,183,523	585,929,826	781,998,948
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	91,724,299	150,243,191	199,608,907
10.	Total (Lines 5 through 9)	2,856,040,396	2,961,272,680	3,983,977,894
11.	Net cash from operations (Line 4 minus Line 10)	335,503,006	351,111,358	393,694,989
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,372,746,520	2,312,081,392	2,821,915,502
	12.2 Stocks	3,533,220	14,979,928	15,922,990
	12.3 Mortgage loans	276,356,657	339,295,419	483,586,149
	12.4 Real estate	0	0	0
	12.5 Other invested assets	103,231,711	99,420,592	145,477,272
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	41,447,542	109,560,497	114,888,112
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,797,315,650	2,875,337,828	3,581,790,025
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,603,985,580	2,042,547,735	2,509,960,330
	13.2 Stocks	124,715,708	9,990,996	48,405,426
	13.3 Mortgage loans	552,244,321	531,866,000	591,541,000
	13.4 Real estate	0	0	0
	13.5 Other invested assets	374,484,973	422,319,960	633,295,432
	13.6 Miscellaneous applications	20,670,503	7,809,638	26,411,184
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,676,101,085	3,014,534,329	3,809,613,372
14.	Net increase (or decrease) in contract loans and premium notes	125,102,421	103,182,976	84,381,257
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,887,856)	(242,379,477)	(312,204,604)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(68,389,363)	(119,226,752)	(144,258,448)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(181,837,161)	(160,402,670)	(119,853,402)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(250,226,524)	(279,629,422)	(264,111,850)
	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)	81,388,626	(170,897,541)	(182,621,465)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	187,255,936	369,877,401	369,877,401
	19.2 End of period (Line 18 plus Line 19.1)	268,644,562	198,979,860	187,255,936

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

20.0001.	Securities exchange bond proceeds (Line 12.1)	(189,248,705)	(287,370,143)	(379,737,680)
20.0002.	Securities exchange bonds acquired (Line 13.1)	(189,248,705)	(264,370,143)	(356,737,680)
20.0003.	Securities exchange for surplus note acquired (Line 13.5)	0	(23,000,000)	(23,000,000)
20.0004.	Bank loan conversions (Line 12.1)	(2,132,595)	(674,563)	(680,345)
20.0005.	Bank loan conversions (Line 13.1)	(2,132,595)	(674,563)	(680,345)
20.0006.	Interest capitalization (Line 2)	(12,781,380)	(14,289,576)	(18,898,175)
20.0007.	Interest capitalization (Line 13.1)	(12,781,380)	(14,289,576)	(18,898,175)
20.0008.	Return of capital (Line 12.5)	(351,670)	(2,474,321)	(2,826,570)
20.0009.	Return of capital (Line 13.2)	(1,487,503)	(11,882,176)	(12,833,672)
20.0010.	Return of capital (Line 2)	(1,135,833)	(9,407,854)	(10,007,101)

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

20.0011. Reinsurance treaty non-cash transaction Fidelity recapture (Line 2)	(5,160,527)	0	0
20.0012. Reinsurance treaty non-cash transaction Fidelity recapture (Line 7)	(372,320,428)	0	0
20.0013. Reinsurance treaty non-cash transaction Fidelity recapture (Line 12.1)	(334,621,353)	0	0
20.0014. Reinsurance treaty non-cash transaction Fidelity recapture (Line 12.5)	(32,538,548)	0	0
20.0015. Transfer to surplus note (Line 12.1)	0	(152,110,223)	(152,110,223)
20.0016. Transfer from bonds (Line 13.5)	0	(152,110,223)	(152,110,223)
20.0017. Transfer to GLIC Real Estate Holding, LLC (Line 12.3)	0	0	(30,000,000)
20.0018. Transfer to GLIC Real Estate Holding, LLC (Line 13.5)	0	0	(30,000,000)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			0
2.	Ordinary life insurance	175,035,682	185,272,174	245,338,075
3.	Ordinary individual annuities	1,285,550	1,855,637	2,732,131
4.	Credit life (group and individual)			0
5.	Group life insurance	7,556,609	7,737,856	7,890,094
6.	Group annuities	993,641	665,103	1,164,722
7.	A & H - group	221,198,042	222,023,066	295,060,485
8.	A & H - credit (group and individual)			0
9.	A & H - other	1,623,510,707	1,671,366,371	2,229,968,378
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	2,029,580,231	2,088,920,207	2,782,153,885
12.	Fraternal (Fraternal Benefit Societies Only)			0
13.	Subtotal (Lines 11 through 12)	2,029,580,231	2,088,920,207	2,782,153,885
14.	Deposit-type contracts	0	0	0
15.	Total (Lines 13 and 14)	2,029,580,231	2,088,920,207	2,782,153,885
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO THE FINANCIAL STATEMENTS

NOTES TO THE FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying statutory financial statements of Genworth Life Insurance Company (the "Company") have been prepared on the basis of accounting practices prescribed or permitted by the State of Delaware Department of Insurance (the "Delaware Department").

The State of Delaware requires insurance companies domiciled in the state to prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP") subject to any deviations prescribed or permitted by the Delaware Department.

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

	SSAP #	F/S Page	F/S Line #	September 30, 2022	December 31, 2021
NET INCOME					
(1) Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 261,500,245	$ 828,807,058
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				—	—
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 261,500,245	$ 828,807,058
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,949,292,862	$ 2,937,134,087
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				—	—
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,949,292,862	$ 2,937,134,087

C. Accounting Policy

(6) Loan-backed bonds and structured securities ("LBaSS") other than non-agency residential mortgage-backed securities are stated at amortized cost using the scientific method except where the NAIC designation has fallen to 6 and the fair value has fallen below amortized cost, in which case they are carried at fair value. Amortization of LBaSS is based on prepayment assumptions that are updated at least annually. Significant changes of estimated cash flows from original purchase assumptions are accounted for using the retrospective adjustment method for all such securities except for securities for which the Company recorded other-than-temporary impairment ("OTTI") charges. For impaired securities, the Company stops amortization until the security begins performing as anticipated, at which time the Company applies the prospective methodology for amortization.

D. Going Concern

The Company's management does not have any doubts about the Company's ability to continue as a going concern within one year from the date the statutory financial statements were issued.

Note 2 - Accounting Changes and Corrections of Errors

None

Note 3 - Business Combinations and Goodwill

None

Note 4 - Discontinued Operations

None

Note 5 - Investments

D. Loan-Backed Securities

(1) Prepayment assumptions for mortgage-backed/asset-backed structured securities were obtained from third-party providers, broker dealer research reports or internal estimates.

(2) The Company had no loaned-backed securities with recognized OTTI where the Company had the intent to sell or does not have the intent and ability to retain the investment for a period of time sufficient to recover the amortized cost basis as of September 30, 2022.

NOTES TO THE FINANCIAL STATEMENTS

(3) The following table presents information about loan-backed securities with recognized OTTI as of September 30, 2022:

Cusip	Book/adjusted carrying value amortized cost before current period OTTI	Present value of projected cash flows	Recognized OTTI	Amortized cost after OTTI	Fair value at time of OTTI	Date of financial statement where reported
12624QAE3	$ 1,998,702	$ —	$ 1,998,702	$ —	$ 1,595,105	March 31, 2022
Total for the quarter ended March 31, 2022			**1,998,702**			
Total	**XXX**	**XXX**	**$ 1,998,702**	**XXX**	**XXX**	

(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 September 30, 2022:

a. The aggregate amount of unrealized losses:

1.	Less than 12 months	$ 160,598,952
2.	12 months or longer	10,408,423

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

1.	Less than 12 months	$ 1,570,501,825
2.	12 months or longer	72,604,039

(5) The Company regularly evaluates securities in an unrealized loss position for OTTI. For debt securities, the Company considers all available information relevant to the collectability of the security, including information about past events, current conditions, and reasonable and supportable forecasts, when developing the estimate of cash flows expected to be collected. More specifically for mortgage-backed and asset-backed securities, the Company also utilizes performance indicators of the underlying assets including defaults or delinquency rates, loans to collateral value ratio, third-party credit enhancements, current levels of subordination, vintage and other relevant characteristics of the security or underlying assets to develop the Company's estimate of cash flows. Estimating the cash flows expected to be collected is a quantitative and qualitative process that incorporates information received from third-party sources along with certain internal assumptions and judgments regarding the future performance of the underlying collateral. Where possible, this data is benchmarked against third-party sources.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

H. Repurchase Agreements Transactions Accounted for as a Sale

None

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

None

M. Working Capital Finance Investments

None

N. Offsetting and Netting of Assets and Liabilities

None

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

None

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

Note 9 - Income Taxes

In August 2022, the Inflation Reduction Act of 2022 (“Act”) was passed by the U.S. Congress and signed into law by President Biden. The Act includes a new Federal alternative minimum tax (“AMT”), effective in 2023, that is based on the adjusted financial statement income (“AFSI”) set forth on the applicable financial statement (“AFS”) of an applicable corporation. A corporation is an applicable corporation if its rolling average pre-tax AFSI over three prior years (starting with 2020-2022) is greater than $1.0 billion. For a group of related entities, the $1.0 billion threshold is determined on a group basis, and the group’s AFS is generally treated as the AFS for all separate taxpayers in the group. Except under limited circumstances, once a corporation is an applicable corporation, it is an applicable corporation in all future years.

An applicable corporation is not automatically subject to an AMT liability. The corporation’s tentative AMT liability is equal to 15% of its adjusted AFSI, and AMT is payable to the extent the tentative AMT liability exceeds regular corporate income tax. However, any AMT paid would be indefinitely available as a credit carryover that could reduce future regular tax in excess of AMT.

The controlled group of corporations of which the Company is a member has determined that it likely will not be an applicable corporation in 2023. In making such determination, the group has made certain interpretations of, and assumptions regarding, the AMT provisions of the Act. The U.S. Treasury Department is expected to issue guidance throughout 2023 that may differ from the group’s interpretations and assumptions and that could alter the group’s determination.

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

None

Note 11 - Debt

B. Federal Home Loan Bank (“FHLB”) Agreements

(1) The Company is a member of the Federal Home Loan Bank of Pittsburgh (“FHLB Pittsburgh”). Through its membership, the Company had outstanding funding agreements with FHLB Pittsburgh in the amount of $100,000,000 as of September 30, 2022, which related to total liabilities of $100,312,421, of which $312,421 was accrued interest. As of December 31, 2021, the amount of funding agreements issued to FHLB Pittsburgh was $100,000,000 which related to total liabilities of $100,025,702, of which $25,702 was accrued interest. The Company uses these funds for liquidity management and asset-liability management in an investment spread strategy, consistent with its other investment spread programs. The Company records the funds under SSAP No. 52, *Deposit Type Contracts*, consistent with its accounting for other deposit type contracts. It is not part of the Company’s strategy to utilize these funds for operations, and any funds obtained from the FHLB Pittsburgh for use in general operations would be accounted for under SSAP No. 15, *Debt and Holding Company Obligations*, as borrowed money. The Company currently has an internally calculated borrowing capacity of $1.4 billion, which is lower than the stated limit from FHLB Pittsburgh.

(2) FHLB Capital Stock

The tables below indicate the amount of FHLB Pittsburgh stock purchased, collateral pledged, assets and liabilities related to the agreement with FHLB Pittsburgh as of September 30, 2022 and December 31, 2021.

a. Aggregate totals

1. As of September 30, 2022:

Membership Stock	1 Total (2+3)	2 General account	3 Separate accounts
(a) Membership stock – Class A	$ —		$ —
(b) Membership stock – Class B	5,101,400	5,101,400	—
(c) Activity stock	4,000,000	4,000,000	—
(d) Excess stock	—	—	—
(e) Aggregate total (a+b+c+d)	9,101,400	9,101,400	—
(f) Actual or estimated borrowing capacity as determined by the insurer	1,400,000,000	XXX	XXX

2. As of December 31, 2021:

Membership Stock	1 Total (2+3)	2 General account	3 Separate accounts
(a) Membership stock – Class A	$ —	$ —	$ —
(b) Membership stock – Class B	5,325,800	5,325,800	—
(c) Activity stock	4,000,000	4,000,000	—
(d) Excess stock	—	—	—
(e) Aggregate total (a+b+c+d)	9,325,800	9,325,800	—
(f) Actual or estimated borrowing capacity as determined by the insurer	1,900,000,000	XXX	XXX

NOTES TO THE FINANCIAL STATEMENTS

b. Membership stock (Class A and B) eligible and not eligible for redemption as of September 30, 2022:

			Eligible for redemption			
Membership stock	**1 Current year total (2+3+4+5+6)**	**2 Not eligible for redemption**	**3 Less than 6 months**	**4 6 months to less than 1 year**	**5 1 to less than 3 years**	**6 3 to 5 years**
1. Class A	$ —	$ —	$ —	$ —	$ —	$ —
2. Class B	5,101,400	5,101,400	—	—	—	—

(3) Collateral Pledged to FHLB

a. Amount pledged as of September 30, 2022 and December 31, 2021:

	Fair value	**Carrying value**	**Aggregate total borrowing**
1. Current year total general and separate accounts total collateral pledged (Lines 2+3)	$ 243,470,051	$ 241,761,638	$ 100,000,000
2. Current year general account total collateral pledged	243,470,051	241,761,638	100,000,000
3. Current year separate accounts total collateral pledged	—	—	—
4. Prior year-end total general and separate accounts total collateral pledged	387,058,665	319,620,360	100,000,000

b. Maximum amount pledged during reporting period ending September 30, 2022 and December 31, 2021:

	Fair value	**Carrying value**	**Amount borrowed at time of maximum collateral**
1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	$ 382,613,808	$ 319,616,746	$ 100,000,000
2. Current year general account maximum collateral pledged	382,613,808	319,616,746	100,000,000
3. Current year separate accounts maximum collateral pledged	—	—	—
4. Prior year-end total general and separate accounts maximum collateral pledged	722,627,688	576,597,934	150,000,000

(4) Borrowing from FHLB

a. Amount as of the reporting date

1. As of September 30, 2022:

	1 Total (2+3)	**2 General account**	**3 Separate accounts**	**4 Funding agreements reserves established**
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding agreements	100,000,000	100,000,000	—	$ 100,312,421
(c) Other	—	—	—	XXX
(d) Aggregate total (a+b+c)	**$ 100,000,000**	**$ 100,000,000**	**$ —**	**$ 100,312,421**

2. As of December 31, 2021:

	1 Total (2+3)	**2 General account**	**3 Separate accounts**	**4 Funding agreements reserves established**
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding agreements	100,000,000	100,000,000	—	$ 100,025,702
(c) Other	—	—	—	XXX
(d) Aggregate total (a+b+c)	**$ 100,000,000**	**$ 100,000,000**	**$ —**	**$ 100,025,702**

b. Maximum amount during the reporting period ending September 30, 2022:

	1 Total (2+3)	**2 General account**	**3 Separate accounts**
1. Debt	$ —	$ —	$ —
2. Funding agreements	100,000,000	100,000,000	—
3. Other	—	—	—
4. Aggregate total (Lines 1+2+3)	**$ 100,000,000**	**$ 100,000,000**	**$ —**

NOTES TO THE FINANCIAL STATEMENTS

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

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

The Company has no employees; however, it is allocated costs for services provided by employees of affiliated companies.

A. Defined Benefit Plan

The Company does not have any employees.

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

No significant change.

Note 14 - Liabilities, Contingencies and Assessments

On August 11, 2021, the Company and Genworth Life Insurance Company of New York ("GLICNY") received a request for pre-suit mediation related to a potential class action lawsuit that may be brought by five long-term care insurance ("LTC") policyholders, seeking to represent a nationwide class alleging that the defendants made misleading and inadequate disclosures regarding premium increases for LTC policies. The draft complaint asserts claims for breach of contract, conversion, and declaratory and injunctive relief, and seeks damages in excess of $5,000,000. The Company and GLICNY participated in pre-suit mediation in November 2021 and January 2022. On January 15, 2022, the parties reached an agreement in principle to settle the dispute on a nationwide basis, subject to the negotiation and execution of a final settlement agreement, and Court approval thereof. On January 28, 2022, the complaint was filed in the United States District Court for the Eastern District of Virginia captioned *Fred Haney, Marsha Merrill, Sylvia Swanson, and Alan Wooten, individually, and on behalf of all others similarly situated v. Genworth Life Insurance Company and Genworth Life Insurance Company of New York*. The parties executed a settlement agreement consistent with the agreement in principle signed on January 15, 2022. On May 2, 2022, the Court preliminarily approved the settlement. The final approval hearing is scheduled for November 17, 2022. If the Court approves the settlement, the Company and GLICNY would expect an overall net favorable impact on their results of operations. If the Court does not approve the final settlement, the Company and GLICNY intend to continue to vigorously defend this action.

In January 2021, the Company and GLICNY were named as defendants in a putative class action lawsuit pending in the United States District Court for the Eastern District of Virginia captioned *Judy Halcom, Hugh Penson, Harold Cherry, and Richard Landino, individually, and on behalf of all others similarly situated v. Genworth Life Insurance Company and Genworth Life Insurance Company of New York*. Plaintiffs seek to represent LTC policyholders, alleging that the defendants made misleading and inadequate disclosures regarding premium increases for LTC policies. The complaint asserts claims for breach of contract, conversion, and declaratory and injunctive relief, and seeks damages in excess of $5,000,000. The trial was scheduled to commence on June 1, 2022. On June 18, 2021, following two days of mediation, the parties reached an agreement in principle to settle this matter on a nationwide basis and signed the settlement agreement on August 23, 2021. On August 31, 2021, the Court preliminarily approved the settlement. The final approval hearing occurred on February 9, 2022, and on June 29, 2022, the Court issued its final approval of the settlement, which became final on July 29, 2022, when the appeals period expired and no appeal was filed. The Company and GLICNY began implementation of this settlement on August 1, 2022, but given the 90-day policyholder election window, the Company and GLICNY would not expect meaningful financial impacts until the fourth quarter of 2022. However, because the election mailings occur on the policyholder's anniversary date, the majority of the impacts are expected to be in 2023. Based on the Court's final approval of the settlement, the Company and GLICNY anticipate a net positive benefit to earnings from the settlement of this case.

In September 2018, Genworth Financial, Genworth Holdings, Genworth North America Corporation ("GNA"), Genworth Financial International Holdings, LLC ("GFIH") and the Company (collectively, "Genworth") were named as defendants in a putative class action lawsuit pending in the Court of Chancery of the State of Delaware captioned *Richard F. Burkhart, William E. Kelly, Richard S. Lavery, Thomas R. Pratt, Gerald Green, individually and on behalf of all other persons similarly situated v. Genworth et al*. Plaintiffs allege that the Company paid dividends to its parent and engaged in certain reinsurance transactions causing it to maintain inadequate capital capable of meeting its obligations to its policyholders and agents. The complaint alleges causes of action for intentional fraudulent transfer and constructive fraudulent transfer, and seeks injunctive relief. Genworth moved to dismiss this action in December 2018. On January 29, 2019, plaintiffs exercised their right to amend their complaint. On March 12, 2019, Genworth moved to dismiss plaintiffs' amended complaint. On April 26, 2019, plaintiffs filed a memorandum in opposition to Genworth's motion to dismiss, which Genworth replied to on June 14, 2019. On August 7, 2019, plaintiffs filed a motion seeking to prevent proceeds that GFIH expected to receive from the then planned sale of its shares in Genworth MI Canada Inc. ("Genworth Canada") from being transferred out of GFIH. On September 11, 2019, plaintiffs filed a renewed motion seeking the same relief as their August 7, 2019 motion with an exception that allowed GFIH to transfer $450,000,000 of expected proceeds from the sale of Genworth Canada through a dividend to Genworth Holdings to allow the pay off of a senior secured term loan facility dated March 7, 2018 among Genworth Holdings as the borrower, GFIH as the limited guarantor and the lending parties thereto. Oral arguments on Genworth's motion to dismiss and plaintiffs' motion occurred on October 21, 2019, and plaintiffs' motion was denied. On January 31, 2020, the Court granted in part Genworth's motion to dismiss, dismissing claims relating to $395,000,000 in dividends the Company paid to its parent from 2012 to 2014 (out of the $410,000,000 in total dividends subject to plaintiffs' claims). The Court denied the balance of the motion to dismiss leaving a claim relating to $15,000,000 in dividends and unquantified claims relating to the 2016 termination of a reinsurance transaction. On March 27, 2020, Genworth filed its answer to plaintiffs' amended

NOTES TO THE FINANCIAL STATEMENTS

complaint. On May 26, 2021, the plaintiffs filed a second amended and supplemental class action complaint adding additional factual allegations and three new causes of action. On July 26, 2021, Genworth moved to dismiss the three new causes of action and answered the balance of the second amended and supplemental class action complaint. Plaintiffs filed an opposition to Genworth's motion to dismiss on September 30, 2021. The Court heard oral arguments on the motion on December 7, 2021, and ordered each party to file supplemental submissions, which were filed on January 28, 2022. On May 10, 2022, the Court granted Genworth's motion to dismiss the three new causes of action. On January 27, 2022, plaintiffs filed a motion for a preliminary injunction seeking to enjoin GFIH from transferring any assets to any affiliate, including paying any dividends to Genworth Holdings and to enjoin Genworth Holdings and Genworth Financial from transferring or distributing any value to Genworth Financial's shareholders. On June 2, 2022, plaintiffs withdrew their motion for a preliminary injunction. Genworth intends to continue to vigorously defend this action.

Note 15 - Leases

No change.

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

No significant change.

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

B. Transfer and Servicing of Financial Assets

(2) – (3) None

(4) The Company did not have any securitizations, asset-based financing arrangements or similar transfers during the reporting period.

For retained interests held in the form of securities, the underlying assets that are held by the securitization trust have a principal amount outstanding of $23,455,266 as of September 30, 2022 and include commercial mortgage loans that were originated by the Company. All of these commercial mortgage loans were derecognized upon transfer to the securitization entity in a prior period. The carrying value and fair value of the Company's retained interest in these assets transferred were $16,879,515 and $19,688,117, respectively, as of September 30, 2022. The fair value of these retained interests are developed primarily using Level 2 inputs based on observable market prices for similar instruments. The risks associated with the Company's retained interest include losses due to default and prepayment on the underlying commercial mortgage loans. The Company's maximum exposure to loss is represented by its carrying value of these retained interests, as there are no other implicit or explicit guarantees associated with the Company's on-going interest in these securitized assets.

C. Wash Sales

None

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

No significant change.

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

No significant change.

Note 20 - Fair Value Measurements

All assets and liabilities carried at fair value are classified and disclosed in one of the following three categories:

- Level 1—Quoted prices for identical instruments in active markets.
- Level 2—Quoted prices for similar instruments in active markets; quoted prices for identical or similar instruments in markets that are not active; and model-derived valuations whose inputs are observable or whose significant value drivers are observable.
- Level 3—Instruments whose significant value drivers are unobservable.

Refer to No. 4 below for discussion of valuation techniques.

NOTES TO THE FINANCIAL STATEMENTS

A. Fair Value Classifications

a. The following table sets forth the Company's assets and liabilities that were measured at fair value as of September 30, 2022:

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net asset value (NAV)	Total
a.	Assets at fair value					
	Bonds					
	Commercial mortgage-backed	$ —	$ 1,308,236	$ —	$ —	$ 1,308,236
	Bank loans	—	—	8,913,010	—	8,913,010
	Total bonds	—	1,308,236	8,913,010	—	10,221,246
	Preferred stock					
	Industrial and miscellaneous	18,716,000	29,580,620	—	—	48,296,620
	Total preferred stock	18,716,000	29,580,620	—	—	48,296,620
	Common stock					
	Industrial and miscellaneous	145,405,676	—	16,331,920	—	161,737,596
	Total common stock	145,405,676	—	16,331,920	—	161,737,596
	Cash equivalents					
	Money market mutual funds	364,436,432	—	—	—	364,436,432
	Total cash equivalents	364,436,432	—	—	—	364,436,432
	Separate account assets	3,620,066	—	—	—	3,620,066
	Total assets at fair value/NAV	**$ 532,178,174**	**$ 30,888,856**	**$ 25,244,930**	**$ —**	**$ 588,311,960**

The following table sets forth the Company's assets and liabilities that were measured at fair value as of December 31, 2021:

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net asset value (NAV)	Total
a.	Assets at fair value					
	Bonds					
	Bank loans	$ —	$ —	$ 13,475,614	$ —	$ 13,475,614
	Total bonds	—	—	13,475,614	—	13,475,614
	Preferred stock					
	Industrial and miscellaneous	21,064,000	36,758,800	—	—	57,822,800
	Total preferred stock	21,064,000	36,758,800	—	—	57,822,800
	Common stock					
	Industrial and miscellaneous	50,453,617	—	16,556,320	—	67,009,937
	Total common stock	50,453,617	—	16,556,320	—	67,009,937
	Cash equivalents					
	Money market mutual funds	271,731,543	—	—	—	271,731,543
	Total cash equivalents	271,731,543	—	—	—	271,731,543
	Separate account assets	4,987,023	—	—	—	4,987,023
	Total assets at fair value/NAV	**$ 348,236,183**	**$ 36,758,800**	**$ 30,031,934**	**$ —**	**$ 415,026,917**

2. Level 3 Classifications

The following table presents additional information about assets and liabilities measured at fair value for which the Company has utilized significant unobservable (Level 3) inputs to determine fair value as of September 30, 2022:

Description	Beginning balance as of July 1, 2022	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus	Purchases	Issuances	Sales	Settlements	Ending balance as of September 30, 2022
Assets:										
Bank loans	$ 9,541,294	$ —	$ —	$ 9,740	$ (425,940)	$ 90,880	$ —	$ —	$ (302,964)	$ 8,913,010
Common stock	16,331,920	—	—	—	—	—	—	—	—	16,331,920
Total Assets	**$ 25,873,214**	**$ —**	**$ —**	**$ 9,740**	**$ (425,940)**	**$ 90,880**	**$ —**	**$ —**	**$ (302,964)**	**$ 25,244,930**

The following table presents additional information about assets and liabilities measured at fair value for which the Company has utilized significant unobservable (Level 3) inputs to determine fair value as of December 31, 2021:

Description	Beginning balance as of January 1, 2021	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus	Purchases	Issuances	Sales	Settlements	Ending balance as of December 31, 2021
Assets:										
Bank loans	$ —	$13,475,614	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ 13,475,614
Common stock	20,490,520	—	—	—	—	—	—	(3,934,200)	—	16,556,320
Total Assets	**$ 20,490,520**	**$13,475,614**	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**	**$ (3,934,200)**	**$ —**	**$ 30,031,934**

Realized and unrealized gains (losses) on Level 3 assets and liabilities are primarily reported in either net income or change in net unrealized capital gains (losses) based on the appropriate accounting treatment for the instrument.

Purchases, sales, issuances and settlements represent the activity that occurred during the period that results in a change of the asset or liability but does not represent changes in fair value for the instruments held at the beginning of the year. Such activity primarily consists of purchases and settlements of derivative instruments.

NOTES TO THE FINANCIAL STATEMENTS

There were no gains or losses for the year included in net income attributable to unrealized gains (losses) related to assets still held as of the reporting date.

3. Transfers Between Levels

The Company reviews the fair value hierarchy classifications each reporting period. Changes in the observability of the valuation attributes may result in a reclassification of certain financial assets or liabilities. Such reclassifications are reported as transfers in and out of Level 3 at the beginning fair value for the reporting period.

4. Valuation Techniques and Inputs

The vast majority of long-term bonds use Level 2 inputs for the determination of fair value. These fair values are obtained primarily from industry-standard pricing methodologies based on market observable information. Certain structured securities valued using industry-standard pricing methodologies utilize significant unobservable inputs to estimate fair value, resulting in the fair value measurements being classified as Level 3. The Company also utilizes internally developed pricing models to produce estimates of fair value primarily utilizing Level 2 inputs along with certain Level 3 inputs. The internally developed models include matrix pricing where the Company discounts expected cash flows utilizing market interest rates obtained from market sources based on the credit quality and duration of the instrument to determine fair value. For securities that may not be reliably priced using internally developed pricing models, fair value is estimated using indicative market prices. These prices are indicative of an exit price, but the assumptions used to establish the fair value may not be observable, or corroborated by market observable information, and represent Level 3 inputs.

The valuation of interest rate swaps is determined using an income approach. The primary input into the valuation represents the forward interest rate swap curve, which is generally considered an observable input, and results in the derivative being classified as Level 2.

The valuation of cross currency swaps is determined using an income approach. The primary inputs into the valuation represent the forward interest rate swap curve and foreign currency exchange rates, both of which are considered an observable input, and results in the derivative being classified as Level 2.

The fair value of the majority of separate account assets is based on the quoted prices of the underlying fund investments and, therefore represents Level 1 pricing. The remaining separate account assets represent Level 2 pricing, as defined above.

C. Aggregate Fair Value of All Financial Instruments

The following table sets forth the Company's financial instruments fair values, admitted amounts and level of fair value amounts as of September 30, 2022:

Type of financial instrument	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3	Net asset (NAV)	Not practicable (Carrying value)
Bonds	$ 26,853,858,444	$ 29,642,326,330	$ —	$ 24,582,474,372	$ 2,271,384,072	$ —	$ —
Preferred and common stocks	210,034,216	210,034,216	164,121,676	29,580,620	16,331,920	—	—
Mortgage loans	4,368,420,947	4,773,457,868	—	—	4,368,420,947	—	—
Other invested assets	316,130,321	344,706,196	—	316,130,321	—	—	—
Cash equivalents	364,436,432	364,436,432	364,436,432	—	—	—	—
Separate account assets	8,114,940	8,096,046	5,915,444	2,199,496	—	—	—
Derivative assets	26,220,611	15,578,840	—	26,220,611	—	—	—
Derivative liabilities	358,930,958		—	358,930,958	—	—	—

The following table sets forth the Company's financial instruments fair values, admitted amounts and level of fair value amounts as of December 31, 2021:

Type of financial instrument	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3	Net asset (NAV)	Not practicable (Carrying value)
Bonds	$ 35,740,420,487	$ 30,682,614,797	$ —	$ 33,145,530,551	$ 2,594,889,936	$ —	$ —
Preferred and common stocks	124,832,737	124,832,737	71,517,617	36,758,800	16,556,320	—	—
Mortgage loans	4,738,213,453	4,497,570,204	—	—	4,738,213,453	—	—
Other invested assets	460,150,223	373,597,744	—	460,150,223	—	—	—
Cash equivalents	271,731,543	271,731,543	271,731,543	—	—		
Separate account assets	9,457,071	9,299,468	7,100,648	2,356,423	—	—	—
Derivative assets	268,218,662	284,900	—	268,218,662	—	—	—
Derivative liabilities	1,108,154		—	1,108,154	—	—	—

D. None

E. None

Note 21 - Other Items

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

Note 22 - Events Subsequent

There were no material events that occurred subsequent to September 30, 2022. Subsequent events have been considered through November 10, 2022, the date on which the statutory financial statements were issued.

Note 23 - Reinsurance

Effective April 1, 2022, Fidelity Investments Life Insurance Company ("Fidelity") recaptured a block of single premium immediate annuity contracts previously assumed by the Company with reserves of $381,767,003 as of March 31, 2022. Pursuant to the recapture agreement, the Company transferred bonds of $426,979,908, accrued interest of $5,160,527 and cash of $6,713,115 to Fidelity. The Company recognized a $60,213,190 gain on the transfer of bonds and transferred its remaining interest maintenance reserve liability of $2,466,015 to Fidelity. Additionally, the Company received $9,000,000 in cash as consideration of Fidelity's recapture, resulting in a pre-tax gain of $14,592,658.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act

None

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2021, were $8,225,511,260 for the Company's accident and health insurance line of business. As of September 30, 2022, $1,548,753,237 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $6,476,139,224 as of September 30, 2022. Therefore, there has been $200,618,799 of favorable prior year development from December 31, 2021 to September 30, 2022.

The net interest accumulated on reserves less claims and expenses attributable to insured events of prior years was $167,650,529. Therefore, there has been $368,269,328 of favorable prior year development from December 31, 2021 to September 30, 2022, primarily related to favorable claim terminations mostly attributable to higher mortality, favorable development on prior year LTC incurred but not reported claims and favorable experience on LTC pending claims that did not become an active claim. Additionally, there were adjustments to claim and claim adjustment expense reserves and incurred but not reported reserves as described below.

As of September 30, 2022, the Company did not have any retrospectively rated policies.

B. The Company regularly reviews its methodologies and assumptions in light of emerging experience and may be required to make adjustments to its LTC claim reserves in the future. The claim reserves are reviewed quarterly, and the Company conducts a detailed review of its claim reserve assumptions for its LTC business annually. The Company expects to complete its annual review of LTC claim reserve assumptions in the fourth quarter of 2022 and is monitoring emerging experience particularly in mortality and benefit utilization, including the impact of increased cost of care due to inflation. While this work is ongoing, the Company's reviews to date do not indicate a need to strengthen the claim reserves as assumptions appear to be holding up in the aggregate.

During 2022, the Company did not make any significant changes in assumptions or methodologies used to calculate its LTC claim and claim adjustment expense reserves, other than adjustments to claim and claim adjustment expense reserves and incurred but not reported reserves as described below.

The coronavirus pandemic ("COVID-19") significantly increased mortality on the Company's most vulnerable claimants and temporarily decreased the number of new claims submitted. To account for this change in experience due to COVID-19, the Company increased claim and claim adjustment expense reserves by $134,060,460 and incurred but not reported reserves by $69,886,097 as of December 31, 2021. During 2022, as the impacts of COVID-19 lessened, the Company reduced the incremental claim and claim adjustment expense reserves by $32,626,504 and the incremental incurred but not reported reserves by $21,441,106.

Note 26 - Intercompany Pooling Arrangements

None

Note 27 - Structured Settlements

None

Note 28 - Health Care Receivables

None

Note 29 - Participating Policies

None

Note 30 - Premium Deficiency Reserves

None

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

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

No significant change.

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

Note 34 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 - Separate Accounts

No significant change.

Note 36 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

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

2.2 If yes, date of change:

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

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001276520

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

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

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
N/A		

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [ ] N/A [X]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2018

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2018

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/11/2020

6.4 By what department or departments?
Delaware

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

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

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

7.2 If yes, give full information:
N/A

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
N/A

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Capital Brokerage Corporation	Richmond,VA				YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:
N/A

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
N/A

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).
N/A

FINANCIAL

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

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

11.2 If yes, give full and complete information relating thereto:
N/A

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 141,855,970

13. Amount of real estate and mortgages held in short-term investments: $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 0	$ 0
14.23	Common Stock	$ 1,011,453,356	$ 772,410,511
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 29,349,558	$ 31,011,456
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,040,802,914	$ 803,421,967
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

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

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	One Wall Street New York, NY 10286
Federal Home Loan Bank of Pittsburgh	601 Grant Street Pittsburgh, PA 15219-4455
Deutsche Bank	60 Wall Street, 27th Floor New York, NY 10005
The Bank of New York Mellon Corporate Trust, Insurance Trust	240 Greenwich Street, 7E Floor New York, NY 10286

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
N/A		

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
N/A			

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

1 Name of Firm or Individual	2 Affiliation
Western Asset Management Company, LLC	U
Antares Capital Advisers, LLC	U
Churchill Asset Management	U
Managed internally	I

17.5097 For those firms/individuals listed in the table for Question 17.5, 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]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
110441	Western Asset Management Company, LLC	549300C5A561UXUICN46	SEC	NO
281998	Antares Capital Advisers, LLC		SEC	NO
175092	Churchill Asset Management		SEC	

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No [ ]

18.2 If no, list exceptions:
N/A

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
Has the reporting entity self-designated 5GI securities? Yes [ ] No [X]

20. 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]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 4,773,457,868
	1.14 Total Mortgages in Good Standing	$ 4,773,457,868
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 4,773,457,868
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	128.200 %
	2.2 A&H cost containment percent	0.100 %
	2.3 A&H expense percent excluding cost containment expenses	23.100 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ] No [ ] N/A [ ]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
00000	AA-1127200	04/01/2022	Lloyds Syndicate 1200	GBR	CAT/G; CAT/I	OL	Authorized		
00000	AA-1120055	04/01/2022	Lloyds Syndicate 3623	GBR	CAT/G; CAT/I	OL	Authorized		
16535	36-4233459	04/01/2022	Zurich American insurance	NY	CAT/G; CAT/I	OL	Authorized		
00000	AA-1126006	04/01/2022	Lloyds Syndicate 4472	GBR	CAT/G; CAT/I	OL	Authorized		
00000	98-0481736	04/01/2022	Allied World Assurance Company Ltd	BMU	CAT/G; CAT/I	OL	Certified	4	01/01/2022
00000	AA-1126004	04/01/2022	Lloyds Syndicate 4444	GBR	CAT/G; CAT/I	OL	Authorized		
21113	13-5459190	04/01/2022	U.S. Fire Insurance Company	DE	CAT/G; CAT/I	OL	Authorized		
00000	AA-1128987	04/01/2022	Lloyds Syndicate 2987	GBR	CAT/G; CAT/I	OL	Authorized		
00000	AA-1120198	04/01/2022	Lloyds Syndicate 1618	GBR	CAT/G; CAT/I	OL	Authorized		
00000	AA-1120179	04/01/2022	Lloyds Syndicate 2988	GBR	CAT/G; CAT/I	OL	Authorized		
00000	AA-1126510	04/01/2022	Lloyds Syndicate 0510	GBR	CAT/G; CAT/I	OL	Authorized		
00000	AA-1120096	04/01/2022	Lloyds Syndicate 1880	GBR	CAT/G; CAT/I	OL	Authorized		
00000	AA-1120064	04/01/2022	Lloyds Syndicate 1919	GBR	CAT/G; CAT/I	OL	Authorized		
97071	13-3126819	07/01/2022	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I; YRT/I	OL	Authorized		
97071	13-3126819	07/01/2022	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I; YRT/I	XXXL	Authorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	2,410,407	0	22,851,167	0	25,261,574	0
2. Alaska AK	L	248,132	0	2,737,981	0	2,986,113	0
3. Arizona AZ	L	3,210,070	7,900	34,276,491	0	37,494,461	0
4. Arkansas AR	L	1,403,680	0	10,814,306	0	12,217,986	0
5. California CA	L	21,288,981	644,941	200,078,625	0	222,012,547	0
6. Colorado CO	L	3,278,647	14,187	40,751,766	0	44,044,600	0
7. Connecticut CT	L	3,770,784	19,409	41,799,349	0	45,589,542	0
8. Delaware DE	L	1,236,401	10,409	8,918,436	0	10,165,246	0
9. District of Columbia DC	L	327,183	0	4,817,247	0	5,144,430	0
10. Florida FL	L	14,722,029	117,092	119,472,470	0	134,311,591	0
11. Georgia GA	L	6,748,900	104,750	52,513,568	0	59,367,218	0
12. Hawaii HI	L	1,256,879	7,000	11,019,224	0	12,283,103	0
13. Idaho ID	L	885,915	100	6,117,207	0	7,003,222	0
14. Illinois IL	L	8,672,347	179,854	68,167,388	0	77,019,589	0
15. Indiana IN	L	2,758,895	76,443	29,885,816	0	32,721,154	0
16. Iowa IA	L	1,504,226	0	24,717,307	0	26,221,533	0
17. Kansas KS	L	1,351,429	4,350	18,758,264	0	20,114,043	0
18. Kentucky KY	L	1,773,871	450	23,600,711	0	25,375,032	0
19. Louisiana LA	L	1,840,213	131,172	13,443,504	0	15,414,889	0
20. Maine ME	L	599,354	275	9,471,018	0	10,070,647	0
21. Maryland MD	L	3,664,834	3,150	48,972,122	0	52,640,106	0
22. Massachusetts MA	L	4,033,386	0	51,466,847	0	55,500,233	0
23. Michigan MI	L	6,289,364	8,725	38,125,361	0	44,423,450	0
24. Minnesota MN	L	5,591,717	2,680	51,683,911	0	57,278,308	0
25. Mississippi MS	L	1,651,268	3,240	7,279,348	0	8,933,856	0
26. Missouri MO	L	3,343,362	1,800	35,766,128	0	39,111,290	0
27. Montana MT	L	431,121	0	4,259,689	0	4,690,810	0
28. Nebraska NE	L	1,322,970	0	22,428,606	0	23,751,576	0
29. Nevada NV	L	1,349,438	1,800	10,455,175	0	11,806,413	0
30. New Hampshire NH	L	939,802	0	10,120,490	0	11,060,292	0
31. New Jersey NJ	L	5,576,214	313,153	67,732,712	0	73,622,079	0
32. New Mexico NM	L	655,287	12,000	8,591,634	0	9,258,921	0
33. New York NY	N	1,125,087	19,200	6,377,453	0	7,521,740	0
34. North Carolina NC	L	9,353,749	12,790	65,967,136	0	75,333,675	0
35. North Dakota ND	L	599,215	0	5,070,714	0	5,669,929	0
36. Ohio OH	L	5,796,099	48,803	59,478,226	0	65,323,128	0
37. Oklahoma OK	L	1,560,414	0	12,632,526	0	14,192,940	0
38. Oregon OR	L	1,576,199	5,000	19,294,517	0	20,875,716	0
39. Pennsylvania PA	L	9,020,350	68,424	88,293,420	0	97,382,194	0
40. Rhode Island RI	L	812,785	25,361	6,496,047	0	7,334,193	0
41. South Carolina SC	L	3,654,692	51,855	33,958,378	0	37,664,925	0
42. South Dakota SD	L	991,887	7,800	9,938,837	0	10,938,524	0
43. Tennessee TN	L	4,538,778	2,000	39,062,604	0	43,603,382	0
44. Texas TX	L	12,158,948	244,842	100,877,172	0	113,280,962	0
45. Utah UT	L	1,530,415	0	6,510,360	0	8,040,775	0
46. Vermont VT	L	439,393	0	5,364,031	0	5,803,424	0
47. Virginia VA	L	7,268,971	74,050	80,239,064	0	87,582,085	0
48. Washington WA	L	3,313,277	27,619	50,039,859	0	53,380,755	0
49. West Virginia WV	L	591,876	0	4,724,634	0	5,316,510	0
50. Wisconsin WI	L	3,562,566	26,567	32,046,967	0	35,636,100	0
51. Wyoming WY	L	275,564	0	3,699,817	0	3,975,381	0
52. American Samoa AS	N	3,672	0	0	0	3,672	0
53. Guam GU	N	1,576	0	0	0	1,576	0
54. Puerto Rico PR	L	12,428	0	1,276	0	13,704	0
55. U.S. Virgin Islands VI	L	4,839	0	6,534	0	11,373	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	1,654	0	0	0	1,654	0
58. Aggregate Other Aliens OT	XXX	0	0	0	0	0	0
59. Subtotal	XXX	182,331,540	2,279,191	1,731,173,440	0	1,915,784,171	0
90. Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	0	0	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	32,601	0	120,988,966	0	121,021,567	0
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	182,364,141	2,279,191	1,852,162,406	0	2,036,805,738	0
96. Plus Reinsurance Assumed	XXX	51,382,215	0	175,447,518	0	226,829,733	0
97 Totals (All Business)	XXX	233,746,356	2,279,191	2,027,609,924	0	2,263,635,471	0
98. Less Reinsurance Ceded	XXX	207,859,912	993,641	311,758,694	0	520,612,247	0
99. Totals (All Business) less Reinsurance Ceded	XXX	25,886,444	1,285,550	1,715,851,230	0	1,743,023,224	0
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	0	0	0	0	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 52

R - Registered - Non-domiciled RRGs 0

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0

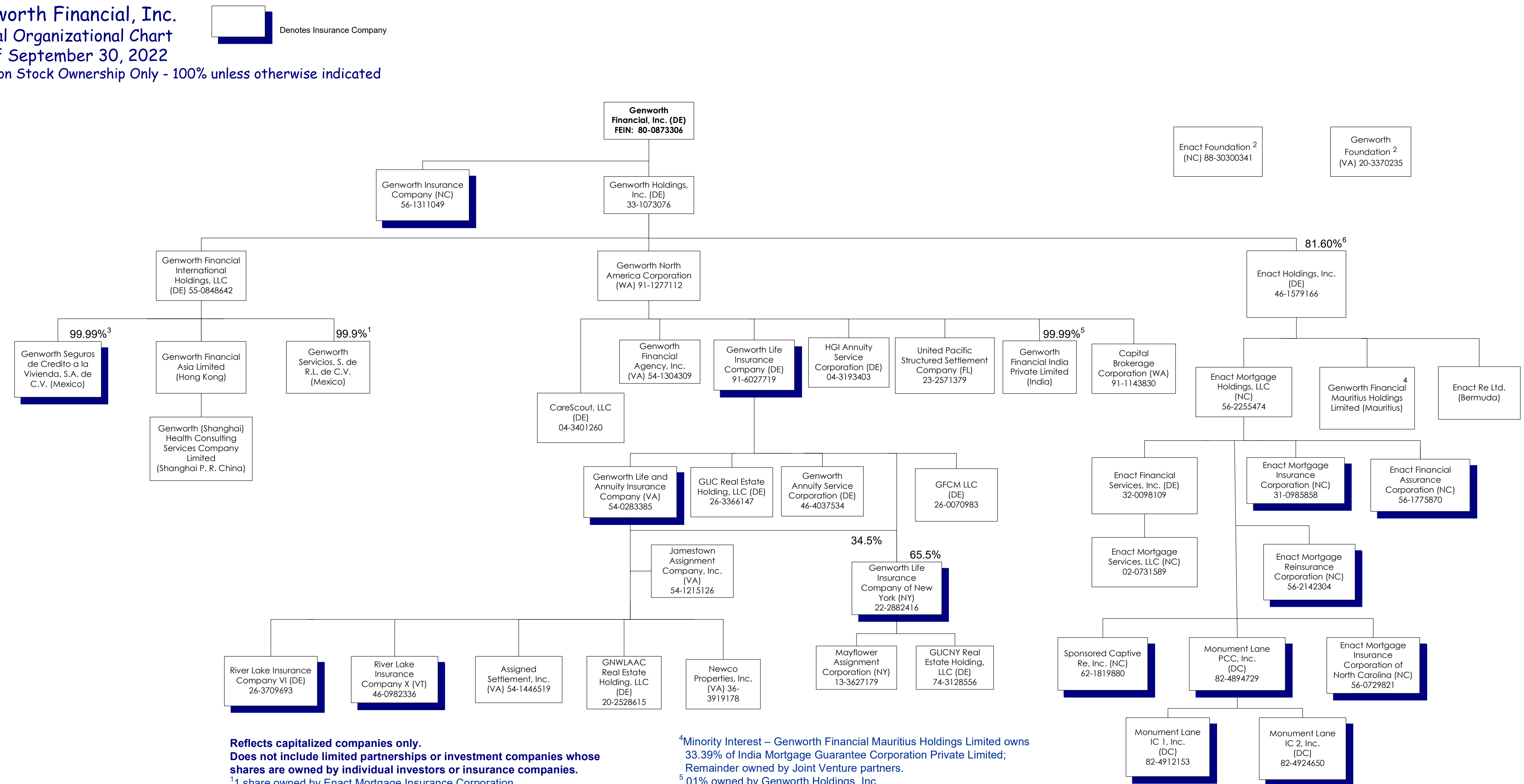
Q - Qualified - Qualified or accredited reinsurer 0

N - None of the above - Not allowed to write business in the state 5

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

PART 1 – ORGANIZATIONAL CHART

Genworth Financial, Inc.
Global Organizational Chart
As of September 30, 2022
Common Stock Ownership Only - 100% unless otherwise indicated



Reflects capitalized companies only.
Does not include limited partnerships or investment companies whose shares are owned by individual investors or insurance companies.
[1] 1 share owned by Enact Mortgage Insurance Corporation.
[2] No shareholders.
[3] .01% owned by Enact Mortgage Insurance Corporation.

[4] Minority Interest – Genworth Financial Mauritius Holdings Limited owns 33.39% of India Mortgage Guarantee Corporation Private Limited; Remainder owned by Joint Venture partners.
[5] .01% owned by Genworth Holdings, Inc.
[6] ~9% investment vehicles managed by Bayview Asset Management, LLC; Remainder publicly owned.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
		00000	54-1446519				Assigned Settlement, Inc.	VA	NIA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	YES	
		00000	91-1143830				Capital Brokerage Corporation	WA	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	04-3401260				CareScout, LLC	DE	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	37095	56-1775870				Enact Financial Assurance Corporation	NC	IA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	32-0098109				Enact Financial Services, Inc.	DE	NIA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	46-1579166		0001823529	NASDAQ	Enact Holdings, Inc.	DE	NIA	Genworth Holdings, Inc.	Ownership	81.600	Genworth Financial, Inc.	NO	1
		00000	56-2255474				Enact Mortgage Holdings, LLC	NC	NIA	Enact Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	38458	31-0985858				Enact Mortgage Insurance Corporation	NC	IA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	16675	56-0729821				Enact Mortgage Insurance Corporation of North Carolina	NC	IA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	11049	56-2142304				Enact Mortgage Reinsurance Corporation	NC	IA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	02-0731589				Enact Mortgage Services, LLC	NC	NIA	Genworth Financial Services, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
							Enact Re Ltd.	BMU	NIA	Enact Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	46-4037534				Genworth Annuity Service Corporation	DE	DS	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	YES	
		00000	54-1304309				Genworth Financial Agency, Inc.	VA	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000					Genworth Financial Asia Limited	HKG	NIA	Genworth Financial International Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	80-0873306		0001276520	NYSE	Genworth Financial, Inc.	DE	UIP	Remainder publicly owned	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000					Genworth Financial India Private Limited	IND	NIA	Genworth North America Corporation	Ownership	99.990	Genworth Financial, Inc.	NO	
		00000					Genworth Financial India Private Limited	IND	NIA	Genworth Holdings, Inc.	Ownership	0.010	Genworth Financial, Inc.	NO	
		00000	55-0848642				Genworth Financial International Holdings, LLC	DE	NIA	Genworth Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000					Genworth Financial Mauritius Holdings Limited	MUS	NIA	Enact Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	33-1073076				Genworth Holdings, Inc.	DE	UIP	Genworth Financial, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	94072	56-1311049				Genworth Insurance Company	NC	IA	Genworth Financial, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	65536	54-0283385				Genworth Life and Annuity Insurance Company	VA	DS	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	70025	91-6027719				Genworth Life Insurance Company	DE	RE	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	72990	22-2882416				Genworth Life Insurance Company of New York	NY	DS	Genworth Life Insurance Company	Ownership	65.500	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	72990	22-2882416				Genworth Life Insurance Company of New York	NY	DS	Genworth Life and Annuity Insurance Company	Ownership	34.500	Genworth Financial, Inc.	NO	
		00000	91-1277112				Genworth North America Corporation	WA	UDP	Genworth Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000					Genworth Seguros de Credito a la Vivienda, S.A. de C.V.	MEX	IA	Genworth Financial International Holdings, LLC	Ownership	99.990	Genworth Financial, Inc.	NO	
		00000					Genworth Seguros de Credito a la Vivienda, S.A. de C.V.	MEX	IA	Enact Mortgage Insurance Corporation	Ownership	0.010	Genworth Financial, Inc.	YES	
		00000					Genworth Servicios, S. de R.L. de C.V.	MEX	NIA	Genworth Financial International Holdings, LLC	Ownership	99.900	Genworth Financial, Inc.	NO	
		00000					Genworth Servicios, S. de R.L. de C.V.	MEX	NIA	Genworth Mortgage Insurance Corporation	Ownership	0.100	Genworth Financial, Inc.	YES	
		00000					Genworth (Shanghai) Health Consulting Services Company Limited	CHN	NIA	Genworth Financial Asia Limited	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	26-0070983				GFCM LLC	DE	DS	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	26-3366147				GLIC Real Estate Holding, LLC	DE	DS	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	74-3128556				GLICNY Real Estate Holding, LLC	DE	NIA	Genworth Life Insurance Company of New York	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	20-2528615				GNWLAAC Real Estate Holding, LLC	DE	NIA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	04-3193403				HGI Annuity Service Corporation	DE	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	NO	
		97144	54-1215126				Jamestown Assignment Company, Inc.	VA	NIA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	13-3627179				Mayflower Assignment Corporation	NY	NIA	Genworth Life Insurance Company of New York	Ownership	100.000	Genworth Financial, Inc.	YES	
4011	Genworth Financial, Inc.	00000	82-4894729				Monument Lane PCC, Inc.	DC	IA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
4011	Genworth Financial, Inc.	00000	82-4912153				Monument Lane IC 1, Inc.	DC	IA	Monument Lane PCC, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	00000	82-4924650				Monument Lane IC 2, Inc.	DC	IA	Monument Lane PCC, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	36-3919178				Newco Properties, Inc.	VA	NIA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	YES	
4011	Genworth Financial, Inc.	13569	26-3709693				River Lake Insurance Company VI	DE	IA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	15139	46-0982336				River Lake Insurance Company X	VT	IA	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	11365	62-1819880				Sponsored Captive Re, Inc.	NC	IA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	23-2571379				United Pacific Structured Settlement Company	FL	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	NO	

Asterisk	Explanation
	1~9% investment vehicles managed by Bayview Asset Management, LLC; Remainder publicly owned

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	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?	YES
5.	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?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	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?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1. The company does not transact this type of business.

2. The company does not transact this type of business.

3. The company does not transact this type of business.

5. The company does not transact this type of business.

6. The company does not transact this type of business.

7. The company does not transact this type of business.

Bar Code:

1.	Trusteed Surplus Statement [Document Identifier 490]	7 0 0 2 5 2 0 2 2 4 9 0 0 0 0 0 3
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	7 0 0 2 5 2 0 2 2 3 6 5 0 0 0 0 3
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	7 0 0 2 5 2 0 2 2 4 4 5 0 0 0 0 3
5.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	7 0 0 2 5 2 0 2 2 4 4 7 0 0 0 0 3
6.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	7 0 0 2 5 2 0 2 2 4 4 8 0 0 0 0 3
7.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]	7 0 0 2 5 2 0 2 2 4 4 9 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Miscellaneous receivables	11,502,016	611,567	10,890,449	10,414,798
2505. State tax receivable	147,504		147,504	172,019
2597. Summary of remaining write-ins for Line 25 from overflow page	11,649,520	611,567	11,037,953	10,586,817

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	4,497,570,204	4,419,615,353
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	551,869,321	591,541,000
	2.2 Additional investment made after acquisition	375,000	0
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	276,356,657	513,586,149
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,773,457,868	4,497,570,204
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	4,773,457,868	4,497,570,204
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	4,773,457,868	4,497,570,204

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,295,845,359	1,252,614,188
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	33,322,403	291,656,418
	2.2 Additional investment made after acquisition	341,162,570	546,749,238
3.	Capitalized deferred interest and other		
4.	Accrual of discount	306,130	54,744
5.	Unrealized valuation increase (decrease)	31,112,246	357,255,312
6.	Total gain (loss) on disposals		3,055,408
7.	Deduct amounts received on disposals	136,121,929	148,303,842
8.	Deduct amortization of premium and depreciation	905,028	1,351,847
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized	186,609	5,884,260
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,564,535,142	2,295,845,359
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	2,564,535,142	2,295,845,359

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	31,818,900,889	32,270,027,668
2.	Cost of bonds and stocks acquired	1,934,351,471	2,947,515,629
3.	Accrual of discount	58,503,315	76,442,499
4.	Unrealized valuation increase (decrease)	(208,570,150)	(68,191,149)
5.	Total gain (loss) on disposals	(38,126,638)	(1,614,714)
6.	Deduct consideration for bonds and stocks disposed of	2,906,708,928	3,403,035,596
7.	Deduct amortization of premium	19,007,564	25,956,068
8.	Total foreign exchange change in book/adjusted carrying value	(16,999,172)	(5,112,056)
9.	Deduct current year's other than temporary impairment recognized	1,998,702	3,844,180
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	4,426,535	32,668,856
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	30,624,771,056	31,818,900,889
12.	Deduct total nonadmitted amounts	18,904	19,421
13.	Statement value at end of current period (Line 11 minus Line 12)	30,624,752,152	31,818,881,468

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	12,982,980,270	137,578,193	438,834,796	269,030,902	13,357,002,468	12,982,980,270	12,950,754,569	13,649,735,137
2. NAIC 2 (a)	14,690,482,561	500,225,329	472,946,302	66,564,856	14,870,778,801	14,690,482,561	14,784,326,444	14,834,029,571
3. NAIC 3 (a)	1,624,062,096	166,170,004	37,232,451	(135,748,251)	1,650,622,256	1,624,062,096	1,617,251,398	1,675,955,567
4. NAIC 4 (a)	442,617,613	2,597,124	12,101,303	(171,059,595)	477,605,943	442,617,613	262,053,839	483,482,608
5. NAIC 5 (a)	25,418,349	288,689	15,000,668	7,012,463	24,652,233	25,418,349	17,718,833	24,302,360
6. NAIC 6 (a)	14,851,214	90,879	443,156	(4,277,690)	14,582,133	14,851,214	10,221,247	15,109,554
7. Total Bonds	29,780,412,103	806,950,218	976,558,676	31,522,685	30,395,243,834	29,780,412,103	29,642,326,330	30,682,614,797
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	44,149,890	0	0	(503,270)	49,740,400	44,149,890	43,646,620	52,610,300
10. NAIC 3	4,700,000	0	0	(50,000)	4,900,000	4,700,000	4,650,000	5,212,500
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	48,849,890	0	0	(553,270)	54,640,400	48,849,890	48,296,620	57,822,800
15. Total Bonds and Preferred Stock	29,829,261,993	806,950,218	976,558,676	30,969,415	30,449,884,234	29,829,261,993	29,690,622,950	30,740,437,597

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals		XXX			

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	8,972,023
2. Cost of short-term investments acquired	0	4,999,258
3. Accrual of discount	0	28,719
4. Unrealized valuation increase (decrease)	0	
5. Total gain (loss) on disposals	0	
6. Deduct consideration received on disposals	0	14,000,000
7. Deduct amortization of premium	0	
8. Total foreign exchange change in book/adjusted carrying value	0	
9. Deduct current year's other than temporary impairment recognized	0	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts	0	
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	(1,721,110)
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	1,052,200
6.	Considerations received/(paid) on terminations	1,052,200
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	17,299,950
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	15,578,840
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	15,578,840

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

NONE

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)			
3.1	Add:			
	Change in variation margin on open contracts - Highly Effective Hedges			
	3.11 Section 1, Column 15, current year to date 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 to date minus			
	3.14 Section 1, Column 18, prior year			
3.2	Add:			
	Change in adjustment to basis of hedged item			
	3.21 Section 1, Column 17, current year to date minus			
	3.22 Section 1, Column 17, prior year			
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus			
	3.24 Section 1, Column 19, prior year plus			
	3.25 SSAP No. 108 adjustments			
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Cumulative variation margin on terminated contracts during the year			
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item			
	4.22 Amount recognized			
	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)			

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

NONE

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

NONE

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	15,578,840	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		15,578,840
4.	Part D, Section 1, Column 6	15,578,840	
5.	Part D, Section 1, Column 7	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(332,710,347)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(332,710,347)
10.	Part D, Section 1, Column 9	26,220,611	
11.	Part D, Section 1, Column 10	(358,930,958)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	155,259,339	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	155,259,339	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	271,731,543	399,740,070
2.	Cost of cash equivalents acquired	2,685,924,945	4,069,036,934
3.	Accrual of discount	0	5,702
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	2,593,220,056	4,197,051,163
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	364,436,432	271,731,543
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	364,436,432	271,731,543

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
901002150	Austin	TX		09/01/2022	3.950	20,000,000	0	34,400,000
901002166	Henderson	NV		07/29/2022	4.130	15,000,000	0	42,000,000
901002173	Annapolis	MD		07/01/2022	3.750	30,000,000	0	45,000,000
901002193	Dania Beach	FL		08/26/2022	4.250	6,750,000	0	53,750,000
901002209	Jacksonville	FL		08/30/2022	5.150	2,200,000	0	3,000,000
901002210	Jacksonville	FL		08/30/2022	5.150	5,000,000	0	7,000,000
901002211	Jacksonville	FL		08/30/2022	5.150	2,700,000	0	3,800,000
901002212	Fulton	MD		08/18/2022	5.000	20,500,000	0	27,700,000
901002213	Fulton	MD		08/18/2022	5.000	20,500,000	0	27,700,000
901002215	Royersford	PA		09/30/2022	4.650	2,091,995	0	10,600,000
901002216	Royersford	PA		09/30/2022	5.500	2,200,000	0	10,600,000
901002219	Yorkville	IL		08/30/2022	5.290	2,000,000	0	2,750,000
901002220	Lakewood	CO		07/21/2022	5.600	6,100,000	0	9,550,000
901002221	Pleasant Grove	UT		08/31/2022	5.500	31,000,000	0	49,200,000
0599999. Mortgages in good standing - Commercial mortgages-all other						166,041,995	0	327,050,000
0899999. Total Mortgages in good standing						166,041,995	0	327,050,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						166,041,995	0	327,050,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000004623	PHOENIX	AZ		07/26/2002	07/28/2022	24,673	0	0	0	0	0	0	24,673	24,673	0	0	0
000005907	ALPHARETTA	GA		10/21/2004	09/26/2022	287,613	0	0	0	0	0	0	287,613	287,613	0	0	0
100001027	MAPLE GROVE	MN		08/27/2007	07/01/2022	271,328	0	0	0	0	0	0	271,328	271,328	0	0	0
100001423	MELVILLE	NY		01/31/2008	09/20/2022	1,107,685	0	0	0	0	0	0	1,107,685	1,107,685	0	0	0
110001319	DULUTH	GA		02/15/2008	09/30/2022	150,380	0	0	0	0	0	0	150,380	150,380	0	0	0
901000470	OAKLAND	CA		11/30/2012	08/29/2022	1,567,170	0	0	0	0	0	0	1,567,170	1,567,170	0	0	0
901000477	LARGO	FL		01/24/2013	09/09/2022	14,184,220	0	0	0	0	0	0	14,184,220	14,184,220	0	0	0
901000480	RALEIGH	NC		12/10/2012	08/09/2022	2,380,156	0	0	0	0	0	0	2,380,156	2,380,156	0	0	0
901000620	LOS ALAMITOS	CA		08/07/2013	08/03/2022	6,542,542	0	0	0	0	0	0	6,542,542	6,542,542	0	0	0
901000790	Riverside	CA		08/08/2014	09/01/2022	2,556,150	0	0	0	0	0	0	2,556,150	2,556,150	0	0	0
901000807	Portland	OR		07/31/2014	08/01/2022	6,307,746	0	0	0	0	0	0	6,307,746	6,307,746	0	0	0
901000811	Coon Rapids	MN		08/27/2014	07/15/2022	4,227,588	0	0	0	0	0	0	4,227,588	4,227,588	0	0	0
901000832	Salt Lake City	UT		09/26/2014	09/30/2022	7,499,797	0	0	0	0	0	0	7,499,797	7,499,797	0	0	0
901000872	Clackamas	OR		12/10/2014	08/02/2022	9,042,153	0	0	0	0	0	0	9,042,153	9,042,153	0	0	0
901000891	Palmetto	FL		01/15/2015	07/15/2022	20,083,705	0	0	0	0	0	0	20,083,705	20,083,705	0	0	0
901001218	Charlotte	NC		01/20/2017	08/15/2022	1,722,021	0	0	0	0	0	0	1,722,021	1,722,021	0	0	0
901001941	Brownsburg	IN		11/24/2020	09/06/2022	3,398,355	0	0	0	0	0	0	3,398,355	3,398,355	0	0	0
0199999. Mortgages closed by repayment						81,353,281	0	0	0	0	0	0	81,353,281	81,353,281	0	0	0
000002905	MOUNTAIN VIEW	CA		12/08/1997		102,325	0	0	0	0	0	0	102,325	102,325	0	0	0
000003508	LOUISVILLE	KY		09/07/1999		30,297	0	0	0	0	0	0	30,297	30,297	0	0	0
000003764	WESTLAKE VILLAGE	CA		06/07/2000		65,452	0	0	0	0	0	0	65,452	65,452	0	0	0
000004306	AUSTIN	TX		09/05/2001		49,770	0	0	0	0	0	0	49,770	49,770	0	0	0
000004311	REDWOOD CITY	CA		08/30/2001		77,554	0	0	0	0	0	0	77,554	77,554	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000004482	DESTIN	FL		03/01/2002		118,877	0	0	0	0	0	0	118,877	118,877	0	0	0
000004507	TORRANCE	CA		03/25/2002		398,915	0	0	0	0	0	0	398,915	398,915	0	0	0
000004691	FLOYDS KNOBS	IN		11/22/2002		36,324	0	0	0	0	0	0	36,324	36,324	0	0	0
000004708	BOYNTON BEACH	FL		09/13/2002		31,043	0	0	0	0	0	0	31,043	31,043	0	0	0
000004734	HENDERSON	NV		09/25/2002		14,235	0	0	0	0	0	0	14,235	14,235	0	0	0
000004804	ANAHEIM	CA		11/07/2002		23,931	0	0	0	0	0	0	23,931	23,931	0	0	0
000004822	FOREST PARK	GA		10/31/2002		70,766	0	0	0	0	0	0	70,766	70,766	0	0	0
000004832	CAMARILLO	CA		10/18/2002		29,102	0	0	0	0	0	0	29,102	29,102	0	0	0
000004834	SAN JOSE	CA		11/01/2002		28,152	0	0	0	0	0	0	28,152	28,152	0	0	0
000005064	MOUNTAIN VIEW	CA		02/27/2003		21,961	0	0	0	0	0	0	21,961	21,961	0	0	0
000005304	HIRAM	GA		07/09/2003		49,768	0	0	0	0	0	0	49,768	49,768	0	0	0
000005308	GOLETA	CA		08/08/2003		70,369	0	0	0	0	0	0	70,369	70,369	0	0	0
000005379	LAKELAND	TN		08/20/2003		31,833	0	0	0	0	0	0	31,833	31,833	0	0	0
000005402	MUSKEGON	MI		10/07/2003		56,219	0	0	0	0	0	0	56,219	56,219	0	0	0
000005448	DANVILLE	CA		09/19/2003		19,783	0	0	0	0	0	0	19,783	19,783	0	0	0
000005515	FARMINGDALE	NY		11/13/2003		32,229	0	0	0	0	0	0	32,229	32,229	0	0	0
000005543	EL CERRITO	CA		12/17/2003		59,688	0	0	0	0	0	0	59,688	59,688	0	0	0
000005566	PALMETTO BAY	FL		03/02/2004		19,880	0	0	0	0	0	0	19,880	19,880	0	0	0
000005579	SAN RAFAEL	CA		01/20/2004		27,055	0	0	0	0	0	0	27,055	27,055	0	0	0
000005638	SACRAMENTO	CA		02/27/2004		23,587	0	0	0	0	0	0	23,587	23,587	0	0	0
000005645	FRAZER	PA		10/14/2004		74,506	0	0	0	0	0	0	74,506	74,506	0	0	0
000005676	SEATTLE	WA		04/08/2004		30,934	0	0	0	0	0	0	30,934	30,934	0	0	0
000005678	WEST PALM BEACH	FL		04/12/2004		38,175	0	0	0	0	0	0	38,175	38,175	0	0	0
000005691	STAMFORD	CT		07/06/2004		168,721	0	0	0	0	0	0	168,721	168,721	0	0	0
000005701	SANTA CLARITA	CA		06/09/2004		31,124	0	0	0	0	0	0	31,124	31,124	0	0	0
000005723	MCMURRAY	PA		11/19/2004		79,034	0	0	0	0	0	0	79,034	79,034	0	0	0
000005727	WINTER HAVEN	FL		06/04/2004		27,772	0	0	0	0	0	0	27,772	27,772	0	0	0
000005756	ELK GROVE	CA		01/04/2006		39,202	0	0	0	0	0	0	39,202	39,202	0	0	0
000005802	NORTHPORT	NY		07/20/2004		55,942	0	0	0	0	0	0	55,942	55,942	0	0	0
000005851	SAVANNAH	GA		07/15/2005		264,681	0	0	0	0	0	0	264,681	264,681	0	0	0
000005852	STOCKTON	CA		09/30/2004		34,458	0	0	0	0	0	0	34,458	34,458	0	0	0
000005853	SALT LAKE CITY	UT		08/17/2004		11,290	0	0	0	0	0	0	11,290	11,290	0	0	0
000005858	ONTARIO	CA		12/10/2004		27,173	0	0	0	0	0	0	27,173	27,173	0	0	0
000005880	PORT ORANGE	FL		09/28/2004		30,005	0	0	0	0	0	0	30,005	30,005	0	0	0
000005915	CANANDAIGUA	NY		11/18/2004		30,842	0	0	0	0	0	0	30,842	30,842	0	0	0
000005927	NORTH LAS VEGAS	NV		11/11/2004		38,581	0	0	0	0	0	0	38,581	38,581	0	0	0
000005941	MACEDONIA	OH		12/27/2004		35,911	0	0	0	0	0	0	35,911	35,911	0	0	0
000005942	UPLAND	CA		11/15/2005		431,968	0	0	0	0	0	0	431,968	431,968	0	0	0
000005982	WOODBURY	MN		12/27/2004		157,659	0	0	0	0	0	0	157,659	157,659	0	0	0
000005988	LOS ANGELES	CA		04/25/2005		90,653	0	0	0	0	0	0	90,653	90,653	0	0	0
000006004	INCLINE VILLAGE	NV		02/09/2005		44,509	0	0	0	0	0	0	44,509	44,509	0	0	0
000006029	READING	PA		01/09/2006		129,854	0	0	0	0	0	0	129,854	129,854	0	0	0
000006061	NEWTOWN	PA		03/16/2005		124,429	0	0	0	0	0	0	124,429	124,429	0	0	0
000006077	TEQUESTA	FL		04/20/2005		53,072	0	0	0	0	0	0	53,072	53,072	0	0	0
000006083	SALT LAKE CITY	UT		04/13/2005		32,728	0	0	0	0	0	0	32,728	32,728	0	0	0
000006088	LINCOLN	NE		04/18/2005		104,490	0	0	0	0	0	0	104,490	104,490	0	0	0
000006128	LINCOLN	NE		10/02/2006		37,547	0	0	0	0	0	0	37,547	37,547	0	0	0
000006197	VICTORVILLE	CA		09/28/2005		27,148	0	0	0	0	0	0	27,148	27,148	0	0	0
000006211	HARRISON TOWNSHIP	MI		08/01/2005		97,126	0	0	0	0	0	0	97,126	97,126	0	0	0
000006215	FREDERICK	MD		08/03/2005		84,864	0	0	0	0	0	0	84,864	84,864	0	0	0
000006232	VALENCIA	CA		07/22/2005		23,692	0	0	0	0	0	0	23,692	23,692	0	0	0
000006271	ANN ARBOR	MI		07/21/2005		30,640	0	0	0	0	0	0	30,640	30,640	0	0	0
000006316	PORT WENTWORTH	GA		03/09/2006		110,414	0	0	0	0	0	0	110,414	110,414	0	0	0
000006317	SAVANNAH	GA		03/09/2006		67,100	0	0	0	0	0	0	67,100	67,100	0	0	0
000006332	STUDIO CITY	CA		07/19/2005		43,802	0	0	0	0	0	0	43,802	43,802	0	0	0
000006348	BEDFORD	NH		08/26/2005		30,230	0	0	0	0	0	0	30,230	30,230	0	0	0
000006422	PORT WENTWORTH	GA		08/29/2006		190,729	0	0	0	0	0	0	190,729	190,729	0	0	0
000006447	RIVERVIEW	FL		12/12/2005		17,543	0	0	0	0	0	0	17,543	17,543	0	0	0
000006479	PHILADELPHIA	PA		05/22/2006		45,926	0	0	0	0	0	0	45,926	45,926	0	0	0
000006518	BEAVERTON	OR		12/12/2005		35,933	0	0	0	0	0	0	35,933	35,933	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000006525	AKRON	OH		11/01/2007		271,229	0	0	0	0	0	0	271,229	271,229	0	0	0
000006540	MERCER ISLAND	WA		12/22/2005		42,125	0	0	0	0	0	0	42,125	42,125	0	0	0
000006549	HOUSTON	TX		01/31/2006		72,920	0	0	0	0	0	0	72,920	72,920	0	0	0
000006556	OLYMPIA	WA		01/12/2006		100,904	0	0	0	0	0	0	100,904	100,904	0	0	0
000006567	BOYNTON BEACH	FL		02/06/2006		14,769	0	0	0	0	0	0	14,769	14,769	0	0	0
100000209	HARLEYSVILLE	PA		11/21/2006		136,724	0	0	0	0	0	0	136,724	136,724	0	0	0
100000271	DENVER	CO		04/10/2006		11,090	0	0	0	0	0	0	11,090	11,090	0	0	0
100000310	ST. LOUIS	MO		05/19/2006		147,467	0	0	0	0	0	0	147,467	147,467	0	0	0
100000316	NEWMAN	CA		05/22/2006		86,559	0	0	0	0	0	0	86,559	86,559	0	0	0
100000329	SOMERVILLE	MA		01/11/2008		101,844	0	0	0	0	0	0	101,844	101,844	0	0	0
100000378	KINGWOOD	TX		05/26/2006		24,970	0	0	0	0	0	0	24,970	24,970	0	0	0
100000421	NORCO	CA		06/28/2006		40,092	0	0	0	0	0	0	40,092	40,092	0	0	0
100000424	SAVANNAH	GA		03/30/2007		77,889	0	0	0	0	0	0	77,889	77,889	0	0	0
100000425	PORT WENTWORTH	GA		03/30/2007		122,983	0	0	0	0	0	0	122,983	122,983	0	0	0
100000450	Salt Lake City	UT		08/30/2007		197,811	0	0	0	0	0	0	197,811	197,811	0	0	0
100000451	SALT LAKE CITY	UT		06/29/2006		79,885	0	0	0	0	0	0	79,885	79,885	0	0	0
100000471	ELGIN	IL		06/30/2006		351,712	0	0	0	0	0	0	351,712	351,712	0	0	0
100000528	CHAPEL HILL	NC		05/09/2007		24,184	0	0	0	0	0	0	24,184	24,184	0	0	0
100000534	DEKALB	IL		10/31/2007		111,516	0	0	0	0	0	0	111,516	111,516	0	0	0
100000598	EAGAN	MN		08/01/2006		83,440	0	0	0	0	0	0	83,440	83,440	0	0	0
100000636	KUTZTOWN	PA		08/28/2006		67,173	0	0	0	0	0	0	67,173	67,173	0	0	0
100000637	BETHLEHEM	PA		09/15/2006		33,525	0	0	0	0	0	0	33,525	33,525	0	0	0
100000638	MOUNT POCONO	PA		08/28/2006		33,704	0	0	0	0	0	0	33,704	33,704	0	0	0
100000639	LACEY	WA		12/21/2006		108,121	0	0	0	0	0	0	108,121	108,121	0	0	0
100000641	LEAGUE CITY	TX		06/18/2007		86,850	0	0	0	0	0	0	86,850	86,850	0	0	0
100000659	LAS VEGAS	NV		10/03/2006		12,629	0	0	0	0	0	0	12,629	12,629	0	0	0
100000683	LA JOLLA	CA		10/02/2006		22,122	0	0	0	0	0	0	22,122	22,122	0	0	0
100000690	HAUPPAUGE	NY		11/29/2006		56,977	0	0	0	0	0	0	56,977	56,977	0	0	0
100000721	CHESAPEAKE	VA		12/12/2006		18,679	0	0	0	0	0	0	18,679	18,679	0	0	0
100000738	FAIRLESS HILLS	PA		01/08/2007		96,352	0	0	0	0	0	0	96,352	96,352	0	0	0
100000789	SAN JOSE	CA		01/30/2007		40,827	0	0	0	0	0	0	40,827	40,827	0	0	0
100000797	PHILADELPHIA	PA		10/15/2007		15,509	0	0	0	0	0	0	15,509	15,509	0	0	0
100000802	COLUMBUS	OH		03/02/2007		44,877	0	0	0	0	0	0	44,877	44,877	0	0	0
100000887	OAKDALE	MN		03/05/2007		60,889	0	0	0	0	0	0	60,889	60,889	0	0	0
100000891	LINCOLN	NE		03/15/2007		30,083	0	0	0	0	0	0	30,083	30,083	0	0	0
100000919	CLIFTON	NJ		02/01/2007		33,826	0	0	0	0	0	0	33,826	33,826	0	0	0
100000956	DANVILLE	VA		03/06/2007		30,178	0	0	0	0	0	0	30,178	30,178	0	0	0
100000991	ROUND ROCK	TX		04/13/2007		63,152	0	0	0	0	0	0	63,152	63,152	0	0	0
100001107	THOUSAND OAKS	CA		07/24/2007		28,842	0	0	0	0	0	0	28,842	28,842	0	0	0
100001126	AKRON	OH		04/15/2008		123,546	0	0	0	0	0	0	123,546	123,546	0	0	0
100001185	CENTERVILLE	VA		01/31/2008		94,557	0	0	0	0	0	0	94,557	94,557	0	0	0
100001297	CARSON	CA		10/04/2007		40,206	0	0	0	0	0	0	40,206	40,206	0	0	0
100001311	MIDLOTHIAN	VA		10/22/2007		144,448	0	0	0	0	0	0	144,448	144,448	0	0	0
100001362	CLEMSON	SC		06/26/2008		58,249	0	0	0	0	0	0	58,249	58,249	0	0	0
100001370	FARMERS BRANCH	TX		11/14/2007		27,519	0	0	0	0	0	0	27,519	27,519	0	0	0
100001384	EVERETT	WA		01/11/2008		21,862	0	0	0	0	0	0	21,862	21,862	0	0	0
100001394	VIRGINIA BEACH	VA		12/27/2007		17,681	0	0	0	0	0	0	17,681	17,681	0	0	0
100001421	SCOTTSDALE	AZ		12/14/2007		8,651	0	0	0	0	0	0	8,651	8,651	0	0	0
100001425	BILLERICA	MA		02/25/2008		45,249	0	0	0	0	0	0	45,249	45,249	0	0	0
110001145	LINDON	UT		02/15/2008		7,224	0	0	0	0	0	0	7,224	7,224	0	0	0
110001154	HOUSTON	TX		02/15/2008		81,840	0	0	0	0	0	0	81,840	81,840	0	0	0
110001218	CARLSBAD	CA		02/15/2008		7,565	0	0	0	0	0	0	7,565	7,565	0	0	0
300005390	GLENVIEW	IL		11/18/2003		206,498	0	0	0	0	0	0	206,498	206,498	0	0	0
300005594	BOLINGBROOK	IL		12/31/2003		289,892	0	0	0	0	0	0	289,892	289,892	0	0	0
300005917	SMITHTON	PA		12/06/2004		310,754	0	0	0	0	0	0	310,754	310,754	0	0	0
900000091	CHARLOTTE	NC		10/31/2008		82,389	0	0	0	0	0	0	82,389	82,389	0	0	0
901000230	LOUISBURG	NC		02/07/2011		34,266	0	0	0	0	0	0	34,266	34,266	0	0	0
901000233	MANDEVILLE	LA		02/28/2011		119,743	0	0	0	0	0	0	119,743	119,743	0	0	0
901000245	CORTE MADERA	CA		03/31/2011		34,400	0	0	0	0	0	0	34,400	34,400	0	0	0
901000246	HOUSTON	TX		05/03/2011		114,482	0	0	0	0	0	0	114,482	114,482	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
901000252	GAITHERSBURG	MD		06/29/2011		113,863	0	0	0	0	0	0	113,863	113,863	0	0	0
901000261	PINELLAS PARK	FL		06/09/2011		56,472	0	0	0	0	0	0	56,472	56,472	0	0	0
901000267	SALT LAKE CITY	UT		06/10/2011		10,986	0	0	0	0	0	0	10,986	10,986	0	0	0
901000269	MIDDLESEX	NJ		10/31/2011		13,485	0	0	0	0	0	0	13,485	13,485	0	0	0
901000287	RICHBORO	PA		01/23/2012		20,815	0	0	0	0	0	0	20,815	20,815	0	0	0
901000289	ARCADIA	CA		10/17/2011		40,745	0	0	0	0	0	0	40,745	40,745	0	0	0
901000293	SHALLOTTE	NC		12/27/2011		66,446	0	0	0	0	0	0	66,446	66,446	0	0	0
901000300	LOUISVILLE	KY		11/01/2011		21,214	0	0	0	0	0	0	21,214	21,214	0	0	0
901000310	LOS ANGELES	CA		12/20/2011		68,276	0	0	0	0	0	0	68,276	68,276	0	0	0
901000321	CLERMONT	FL		02/16/2012		47,319	0	0	0	0	0	0	47,319	47,319	0	0	0
901000326	LAKEWAY	TX		03/01/2012		74,395	0	0	0	0	0	0	74,395	74,395	0	0	0
901000328	OMAHA	NE		07/05/2012		108,766	0	0	0	0	0	0	108,766	108,766	0	0	0
901000330	SAN JOSE	CA		02/27/2012		24,590	0	0	0	0	0	0	24,590	24,590	0	0	0
901000336	SANDY	UT		12/21/2012		39,054	0	0	0	0	0	0	39,054	39,054	0	0	0
901000338	FREDERICK	MD		04/02/2012		46,402	0	0	0	0	0	0	46,402	46,402	0	0	0
901000349	WASHINGTON	DC		06/07/2012		52,199	0	0	0	0	0	0	52,199	52,199	0	0	0
901000350	WASHINGTON	DC		06/07/2012		10,195	0	0	0	0	0	0	10,195	10,195	0	0	0
901000359	MOUNTAIN VIEW	CA		02/28/2013		58,527	0	0	0	0	0	0	58,527	58,527	0	0	0
901000363	STUDIO CITY	CA		06/01/2012		21,738	0	0	0	0	0	0	21,738	21,738	0	0	0
901000380	PALM BEACH GARDENS	FL		11/28/2012		730,905	0	0	0	0	0	0	730,905	730,905	0	0	0
901000382	PALM BEACH GARDENS	FL		11/01/2013		71,472	0	0	0	0	0	0	71,472	71,472	0	0	0
901000386	ROSEMOUNT	MN		08/29/2012		114,207	0	0	0	0	0	0	114,207	114,207	0	0	0
901000388	SALT LAKE CITY	UT		10/17/2012		186,512	0	0	0	0	0	0	186,512	186,512	0	0	0
901000392	PORTLAND	OR		09/21/2012		68,673	0	0	0	0	0	0	68,673	68,673	0	0	0
901000403	LA MIRADA	CA		08/01/2012		54,758	0	0	0	0	0	0	54,758	54,758	0	0	0
901000404	RANCHO CUCAMONGA	CA		09/04/2012		72,969	0	0	0	0	0	0	72,969	72,969	0	0	0
901000406	SANTA FE SPRINGS	CA		11/01/2012		43,931	0	0	0	0	0	0	43,931	43,931	0	0	0
901000407	BUENA PARK	CA		12/07/2012		122,907	0	0	0	0	0	0	122,907	122,907	0	0	0
901000408	PHILADELPHIA	PA		10/04/2012		79,679	0	0	0	0	0	0	79,679	79,679	0	0	0
901000428	RICHMOND	VA		09/28/2012		30,498	0	0	0	0	0	0	30,498	30,498	0	0	0
901000430	SAN JOSE	CA		02/01/2013		181,084	0	0	0	0	0	0	181,084	181,084	0	0	0
901000434	TIGARD	OR		10/01/2012		35,668	0	0	0	0	0	0	35,668	35,668	0	0	0
901000435	SANTA BARBARA	CA		11/09/2012		29,903	0	0	0	0	0	0	29,903	29,903	0	0	0
901000442	NEW YORK	NY		12/26/2012		26,670	0	0	0	0	0	0	26,670	26,670	0	0	0
901000449	BOCA RATON	FL		10/31/2012		48,519	0	0	0	0	0	0	48,519	48,519	0	0	0
901000462	HAUPPAUGE	NY		12/20/2012		87,233	0	0	0	0	0	0	87,233	87,233	0	0	0
901000464	HOUSTON	TX		12/14/2012		266,877	0	0	0	0	0	0	266,877	266,877	0	0	0
901000466	HAUPPAUGE	NY		12/20/2012		102,516	0	0	0	0	0	0	102,516	102,516	0	0	0
901000468	TORRANCE	CA		12/17/2012		178,195	0	0	0	0	0	0	178,195	178,195	0	0	0
901000472	SALT LAKE CITY	UT		12/12/2012		22,735	0	0	0	0	0	0	22,735	22,735	0	0	0
901000486	HAINES CITY	FL		03/25/2013		89,188	0	0	0	0	0	0	89,188	89,188	0	0	0
901000489	JACKSON HEIGHTS	NY		03/08/2013		37,040	0	0	0	0	0	0	37,040	37,040	0	0	0
901000491	SHORT HILLS	NJ		02/25/2013		81,698	0	0	0	0	0	0	81,698	81,698	0	0	0
901000497	BLOOMINGTON	MN		01/11/2013		165,349	0	0	0	0	0	0	165,349	165,349	0	0	0
901000498	CHANTILLY	VA		03/12/2013		35,692	0	0	0	0	0	0	35,692	35,692	0	0	0
901000500	DENVER	CO		03/13/2013		27,433	0	0	0	0	0	0	27,433	27,433	0	0	0
901000504	LOGAN	UT		02/05/2013		73,543	0	0	0	0	0	0	73,543	73,543	0	0	0
901000505	CHAPEL HILL	NC		05/22/2013		47,049	0	0	0	0	0	0	47,049	47,049	0	0	0
901000510	PORTLAND	OR		02/14/2013		35,938	0	0	0	0	0	0	35,938	35,938	0	0	0
901000512	NEW YORK	NY		02/28/2013		19,712	0	0	0	0	0	0	19,712	19,712	0	0	0
901000520	NEW YORK	NY		09/10/2013		127,151	0	0	0	0	0	0	127,151	127,151	0	0	0
901000522	SAN FRANCISCO	CA		03/21/2013		105,808	0	0	0	0	0	0	105,808	105,808	0	0	0
901000523	SPRINGVILLE	UT		04/16/2013		12,986	0	0	0	0	0	0	12,986	12,986	0	0	0
901000524	SOUTH PLAINFIELD	NJ		07/02/2013		32,671	0	0	0	0	0	0	32,671	32,671	0	0	0
901000526	DENVER	CO		03/15/2013		25,293	0	0	0	0	0	0	25,293	25,293	0	0	0
901000545	OREM	UT		04/22/2013		102,875	0	0	0	0	0	0	102,875	102,875	0	0	0
901000547	SAN FRANCISCO	CA		04/05/2013		61,967	0	0	0	0	0	0	61,967	61,967	0	0	0
901000564	LOUISVILLE	KY		06/28/2013		27,897	0	0	0	0	0	0	27,897	27,897	0	0	0
901000577	HANOVER	MD		05/29/2013		111,523	0	0	0	0	0	0	111,523	111,523	0	0	0
901000579	FLORAL PARK	NY		05/30/2013		37,637	0	0	0	0	0	0	37,637	37,637	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
901000581	LINTHICUM	MD		07/03/2013		150,027	0	0	0	0	0	0	150,027	150,027	0	0	0
901000591	SCAPPOOSE	OR		08/08/2013		19,478	0	0	0	0	0	0	19,478	19,478	0	0	0
901000593	DENVER	CO		07/22/2013		22,077	0	0	0	0	0	0	22,077	22,077	0	0	0
901000594	ZEPHYRHILLS	FL		07/29/2013		195,838	0	0	0	0	0	0	195,838	195,838	0	0	0
901000601	PHILADELPHIA	PA		09/09/2013		77,897	0	0	0	0	0	0	77,897	77,897	0	0	0
901000603	RICHMOND	VA		08/05/2013		67,066	0	0	0	0	0	0	67,066	67,066	0	0	0
901000604	HUNTINGTON BEACH	CA		08/12/2013		29,271	0	0	0	0	0	0	29,271	29,271	0	0	0
901000606	CRESCENT SPRINGS	KY		08/30/2013		51,478	0	0	0	0	0	0	51,478	51,478	0	0	0
901000612	RIVERVIEW	FL		09/09/2013		13,613	0	0	0	0	0	0	13,613	13,613	0	0	0
901000614	LEXINGTON	SC		07/24/2013		71,325	0	0	0	0	0	0	71,325	71,325	0	0	0
901000617	BURBANK	CA		09/19/2013		44,197	0	0	0	0	0	0	44,197	44,197	0	0	0
901000624	LOGAN	UT		08/30/2013		99,808	0	0	0	0	0	0	99,808	99,808	0	0	0
901000633	SEATTLE	WA		09/11/2013		68,106	0	0	0	0	0	0	68,106	68,106	0	0	0
901000638	FEASTERVILLE	PA		11/06/2013		270,482	0	0	0	0	0	0	270,482	270,482	0	0	0
901000644	HUNTINGTON	NY		11/12/2013		28,990	0	0	0	0	0	0	28,990	28,990	0	0	0
901000647	NEW CANAAN	CT		11/22/2013		24,025	0	0	0	0	0	0	24,025	24,025	0	0	0
901000648	Hillsboro	OR		01/02/2014		57,734	0	0	0	0	0	0	57,734	57,734	0	0	0
901000659	CLEVELAND	OH		11/22/2013		34,639	0	0	0	0	0	0	34,639	34,639	0	0	0
901000660	ARBUTUS	MD		12/10/2013		32,074	0	0	0	0	0	0	32,074	32,074	0	0	0
901000671	HICKORY	NC		11/27/2013		91,893	0	0	0	0	0	0	91,893	91,893	0	0	0
901000676	SAN JUAN CAPISTRANO	CA		11/27/2013		26,938	0	0	0	0	0	0	26,938	26,938	0	0	0
901000677	Gastonia	NC		05/09/2014		89,224	0	0	0	0	0	0	89,224	89,224	0	0	0
901000678	SALT LAKE CITY	UT		12/23/2013		115,007	0	0	0	0	0	0	115,007	115,007	0	0	0
901000685	ALBUQUERQUE	NM		01/17/2014		47,870	0	0	0	0	0	0	47,870	47,870	0	0	0
901000691	AURORA	CO		12/27/2013		23,777	0	0	0	0	0	0	23,777	23,777	0	0	0
901000693	CINCINNATI	OH		12/18/2013		19,359	0	0	0	0	0	0	19,359	19,359	0	0	0
901000694	TAMPA	FL		12/11/2013		30,666	0	0	0	0	0	0	30,666	30,666	0	0	0
901000704	SALT LAKE CITY	UT		12/19/2013		14,742	0	0	0	0	0	0	14,742	14,742	0	0	0
901000712	WALNUT CREEK	CA		02/25/2014		24,675	0	0	0	0	0	0	24,675	24,675	0	0	0
901000719	Federal Way	WA		03/21/2014		123,401	0	0	0	0	0	0	123,401	123,401	0	0	0
901000722	HENDERSON	NV		03/10/2014		83,714	0	0	0	0	0	0	83,714	83,714	0	0	0
901000729	Porterville	CA		03/31/2014		26,941	0	0	0	0	0	0	26,941	26,941	0	0	0
901000730	Marlton	NJ		04/15/2014		20,277	0	0	0	0	0	0	20,277	20,277	0	0	0
901000731	Atlanta	GA		08/28/2014		45,545	0	0	0	0	0	0	45,545	45,545	0	0	0
901000736	Sterling	VA		05/16/2014		32,664	0	0	0	0	0	0	32,664	32,664	0	0	0
901000743	Austin	TX		05/02/2014		130,071	0	0	0	0	0	0	130,071	130,071	0	0	0
901000746	West Chester	PA		05/13/2014		96,760	0	0	0	0	0	0	96,760	96,760	0	0	0
901000753	Houston	TX		06/10/2014		49,970	0	0	0	0	0	0	49,970	49,970	0	0	0
901000754	Kyle	TX		07/03/2014		38,102	0	0	0	0	0	0	38,102	38,102	0	0	0
901000770	Las Vegas	NV		04/29/2014		48,028	0	0	0	0	0	0	48,028	48,028	0	0	0
901000777	Salt Lake City	UT		06/03/2014		60,205	0	0	0	0	0	0	60,205	60,205	0	0	0
901000779	Melville	NY		08/08/2014		88,222	0	0	0	0	0	0	88,222	88,222	0	0	0
901000789	Providence	RI		08/15/2014		125,656	0	0	0	0	0	0	125,656	125,656	0	0	0
901000795	Berkeley	CA		07/02/2014		29,768	0	0	0	0	0	0	29,768	29,768	0	0	0
901000799	Tucson	AZ		08/08/2014		22,885	0	0	0	0	0	0	22,885	22,885	0	0	0
901000800	Garden City	NY		08/27/2014		74,509	0	0	0	0	0	0	74,509	74,509	0	0	0
901000801	Garden City	NY		08/27/2014		14,902	0	0	0	0	0	0	14,902	14,902	0	0	0
901000803	Greenwood Village	CO		07/31/2014		24,036	0	0	0	0	0	0	24,036	24,036	0	0	0
901000808	Gilbert	AZ		08/20/2014		28,684	0	0	0	0	0	0	28,684	28,684	0	0	0
901000815	Arcadia	CA		05/18/2015		81,982	0	0	0	0	0	0	81,982	81,982	0	0	0
901000816	Oklahoma City	OK		08/08/2014		24,470	0	0	0	0	0	0	24,470	24,470	0	0	0
901000821	Wilsonville	OR		08/14/2014		108,249	0	0	0	0	0	0	108,249	108,249	0	0	0
901000825	Largo	FL		12/16/2014		308,720	0	0	0	0	0	0	308,720	308,720	0	0	0
901000827	Denver	CO		09/26/2014		21,190	0	0	0	0	0	0	21,190	21,190	0	0	0
901000835	Gahanna	OH		10/10/2014		111,735	0	0	0	0	0	0	111,735	111,735	0	0	0
901000838	Lutz	FL		09/26/2014		30,657	0	0	0	0	0	0	30,657	30,657	0	0	0
901000842	San Francisco	CA		01/16/2015		145,228	0	0	0	0	0	0	145,228	145,228	0	0	0
901000845	Jacksonville	FL		09/30/2014		138,116	0	0	0	0	0	0	138,116	138,116	0	0	0
901000846	Hanford	CA		11/03/2014		87,100	0	0	0	0	0	0	87,100	87,100	0	0	0
901000847	Fountain Valley	CA		11/06/2014		37,572	0	0	0	0	0	0	37,572	37,572	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
901000850	Las Vegas	NV		10/30/2014		23,357	0	0	0	0	0	0	23,357	23,357	0	0	0
901000851	Gahanna	OH		11/24/2014		29,995	0	0	0	0	0	0	29,995	29,995	0	0	0
901000854	Oceanside	CA		01/08/2015		24,977	0	0	0	0	0	0	24,977	24,977	0	0	0
901000856	Gaithersburg	MD		12/01/2014		25,949	0	0	0	0	0	0	25,949	25,949	0	0	0
901000861	Brentwood	MO		12/23/2014		35,303	0	0	0	0	0	0	35,303	35,303	0	0	0
901000862	Fountain Valley	CA		12/09/2014		29,241	0	0	0	0	0	0	29,241	29,241	0	0	0
901000864	Spokane	WA		12/05/2014		164,549	0	0	0	0	0	0	164,549	164,549	0	0	0
901000865	Fairless Hills	PA		01/23/2015		78,465	0	0	0	0	0	0	78,465	78,465	0	0	0
901000868	Houston	TX		11/25/2014		29,542	0	0	0	0	0	0	29,542	29,542	0	0	0
901000874	Willow Grove	PA		01/30/2015		155,950	0	0	0	0	0	0	155,950	155,950	0	0	0
901000878	Falls Church	VA		01/12/2015		47,761	0	0	0	0	0	0	47,761	47,761	0	0	0
901000879	Omaha	NE		12/19/2014		76,672	0	0	0	0	0	0	76,672	76,672	0	0	0
901000881	Brooklyn	NY		12/29/2014		135,848	0	0	0	0	0	0	135,848	135,848	0	0	0
901000883	Cutler Bay	FL		12/23/2014		34,176	0	0	0	0	0	0	34,176	34,176	0	0	0
901000893	Temecula	CA		12/18/2014		29,413	0	0	0	0	0	0	29,413	29,413	0	0	0
901000895	SANDY	UT		01/26/2015		100,298	0	0	0	0	0	0	100,298	100,298	0	0	0
901000899	LEHI	UT		02/12/2015		83,052	0	0	0	0	0	0	83,052	83,052	0	0	0
901000901	Woodbury	MN		03/24/2015		31,437	0	0	0	0	0	0	31,437	31,437	0	0	0
901000902	McKinney	TX		01/07/2015		22,327	0	0	0	0	0	0	22,327	22,327	0	0	0
901000903	Wellesley	MA		02/20/2015		34,312	0	0	0	0	0	0	34,312	34,312	0	0	0
901000910	Victoria	TX		01/29/2015		27,969	0	0	0	0	0	0	27,969	27,969	0	0	0
901000914	WILMINGTON	NC		03/31/2015		44,984	0	0	0	0	0	0	44,984	44,984	0	0	0
901000915	Germantown	TN		03/20/2015		155,343	0	0	0	0	0	0	155,343	155,343	0	0	0
901000919	CHARLOTTE	NC		02/25/2015		53,289	0	0	0	0	0	0	53,289	53,289	0	0	0
901000927	La Porte	TX		03/30/2015		20,826	0	0	0	0	0	0	20,826	20,826	0	0	0
901000930	Redwood City	CA		04/10/2015		35,640	0	0	0	0	0	0	35,640	35,640	0	0	0
901000936	Phoenix	AZ		04/17/2015		8,448	0	0	0	0	0	0	8,448	8,448	0	0	0
901000937	Long Beach	CA		04/23/2015		46,150	0	0	0	0	0	0	46,150	46,150	0	0	0
901000939	TIGARD	OR		04/30/2015		15,333	0	0	0	0	0	0	15,333	15,333	0	0	0
901000940	Chesterfield	VA		05/19/2015		21,818	0	0	0	0	0	0	21,818	21,818	0	0	0
901000942	South Portland	ME		05/08/2015		40,586	0	0	0	0	0	0	40,586	40,586	0	0	0
901000943	Tulsa	OK		04/30/2015		80,092	0	0	0	0	0	0	80,092	80,092	0	0	0
901000944	Seattle	WA		06/05/2015		16,455	0	0	0	0	0	0	16,455	16,455	0	0	0
901000946	Farmingdale	NY		05/28/2015		167,446	0	0	0	0	0	0	167,446	167,446	0	0	0
901000952	Escondido	CA		05/05/2015		29,277	0	0	0	0	0	0	29,277	29,277	0	0	0
901000962	Milwaukee	WI		08/11/2015		33,884	0	0	0	0	0	0	33,884	33,884	0	0	0
901000965	Centennial	CO		05/21/2015		82,174	0	0	0	0	0	0	82,174	82,174	0	0	0
901000966	Fallbrook	CA		08/11/2015		49,842	0	0	0	0	0	0	49,842	49,842	0	0	0
901000969	Kennesaw	GA		11/16/2015		33,959	0	0	0	0	0	0	33,959	33,959	0	0	0
901000970	Salt Lake City	UT		07/17/2015		120,781	0	0	0	0	0	0	120,781	120,781	0	0	0
901000973	Zephyrhills	FL		08/03/2015		32,755	0	0	0	0	0	0	32,755	32,755	0	0	0
901000974	Costa Mesa	CA		06/02/2015		24,295	0	0	0	0	0	0	24,295	24,295	0	0	0
901000975	Hauppauge	NY		05/28/2015		104,969	0	0	0	0	0	0	104,969	104,969	0	0	0
901000981	Encinitas	CA		05/19/2015		33,420	0	0	0	0	0	0	33,420	33,420	0	0	0
901000984	Las Vegas	NV		06/01/2015		69,392	0	0	0	0	0	0	69,392	69,392	0	0	0
901000985	Mesa	AZ		07/01/2015		49,881	0	0	0	0	0	0	49,881	49,881	0	0	0
901000986	CHAPEL HILL	NC		08/27/2015		62,622	0	0	0	0	0	0	62,622	62,622	0	0	0
901000999	Waltham	MA		08/03/2015		134,450	0	0	0	0	0	0	134,450	134,450	0	0	0
901001004	Kirkland	WA		06/30/2015		48,249	0	0	0	0	0	0	48,249	48,249	0	0	0
901001008	Fridley	MN		11/30/2015		35,277	0	0	0	0	0	0	35,277	35,277	0	0	0
901001009	TAMPA	FL		10/19/2015		43,878	0	0	0	0	0	0	43,878	43,878	0	0	0
901001018	Schererville	IN		10/28/2015		26,255	0	0	0	0	0	0	26,255	26,255	0	0	0
901001020	BRADENTON	FL		09/24/2015		21,045	0	0	0	0	0	0	21,045	21,045	0	0	0
901001025	North Randall	OH		10/26/2015		24,709	0	0	0	0	0	0	24,709	24,709	0	0	0
901001027	SAN CLEMENTE	CA		09/24/2015		30,793	0	0	0	0	0	0	30,793	30,793	0	0	0
901001035	Melville	NY		11/12/2015		52,196	0	0	0	0	0	0	52,196	52,196	0	0	0
901001037	Pleasanton	CA		10/08/2015		32,061	0	0	0	0	0	0	32,061	32,061	0	0	0
901001038	Denver	CO		10/19/2015		21,833	0	0	0	0	0	0	21,833	21,833	0	0	0
901001039	Pottstown	PA		11/20/2015		100,443	0	0	0	0	0	0	100,443	100,443	0	0	0
901001040	Napa	CA		10/09/2015		41,327	0	0	0	0	0	0	41,327	41,327	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
901001041	Hauppage	NY		10/23/2015		52,669	0	0	0	0	0	0	52,669	52,669	0	0	0
901001049	Alpharetta	GA		11/16/2015		35,328	0	0	0	0	0	0	35,328	35,328	0	0	0
901001054	Hanford	CA		11/02/2015		127,070	0	0	0	0	0	0	127,070	127,070	0	0	0
901001055	Franklin	TN		11/05/2015		45,207	0	0	0	0	0	0	45,207	45,207	0	0	0
901001057	SANTA FE SPRINGS	CA		12/10/2015		28,721	0	0	0	0	0	0	28,721	28,721	0	0	0
901001061	North Oaks	MN		12/11/2015		87,273	0	0	0	0	0	0	87,273	87,273	0	0	0
901001066	Louisville	KY		12/18/2015		53,696	0	0	0	0	0	0	53,696	53,696	0	0	0
901001073	Bellaire	TX		01/14/2016		29,069	0	0	0	0	0	0	29,069	29,069	0	0	0
901001074	Huntington	NY		12/17/2015		40,919	0	0	0	0	0	0	40,919	40,919	0	0	0
901001075	Millersville	MD		12/02/2015		25,425	0	0	0	0	0	0	25,425	25,425	0	0	0
901001077	Brooklyn	NY		03/24/2016		26,812	0	0	0	0	0	0	26,812	26,812	0	0	0
901001078	McHenry	IL		01/28/2016		34,216	0	0	0	0	0	0	34,216	34,216	0	0	0
901001080	Pleasanton	CA		12/17/2015		75,975	0	0	0	0	0	0	75,975	75,975	0	0	0
901001081	Westminster	CO		12/15/2015		17,742	0	0	0	0	0	0	17,742	17,742	0	0	0
901001082	Birmingham	AL		12/16/2015		70,688	0	0	0	0	0	0	70,688	70,688	0	0	0
901001091	MOUNT JULIET	TN		01/20/2016		36,667	0	0	0	0	0	0	36,667	36,667	0	0	0
901001092	Colleyville	TX		01/27/2016		19,569	0	0	0	0	0	0	19,569	19,569	0	0	0
901001093	San Diego	CA		02/26/2016		21,584	0	0	0	0	0	0	21,584	21,584	0	0	0
901001096	Potomac	MD		07/19/2016		17,536	0	0	0	0	0	0	17,536	17,536	0	0	0
901001097	Carlsbad	CA		02/10/2016		26,480	0	0	0	0	0	0	26,480	26,480	0	0	0
901001099	Nashua	NH		02/19/2016		22,659	0	0	0	0	0	0	22,659	22,659	0	0	0
901001101	Bend	OR		03/30/2016		11,902	0	0	0	0	0	0	11,902	11,902	0	0	0
901001102	Berwyn	IL		08/09/2017		41,817	0	0	0	0	0	0	41,817	41,817	0	0	0
901001103	Plumstead Township	PA		05/12/2016		35,743	0	0	0	0	0	0	35,743	35,743	0	0	0
901001111	Salt Lake City	UT		03/31/2016		87,757	0	0	0	0	0	0	87,757	87,757	0	0	0
901001112	Burnsville	MN		04/07/2016		51,959	0	0	0	0	0	0	51,959	51,959	0	0	0
901001117	Kennesaw	GA		03/22/2016		27,911	0	0	0	0	0	0	27,911	27,911	0	0	0
901001125	Philadelphia	PA		06/01/2016		88,297	0	0	0	0	0	0	88,297	88,297	0	0	0
901001126	Germantown	MD		05/31/2016		18,939	0	0	0	0	0	0	18,939	18,939	0	0	0
901001127	Columbia	MD		05/31/2016		21,852	0	0	0	0	0	0	21,852	21,852	0	0	0
901001129	Dallas	TX		05/16/2016		36,615	0	0	0	0	0	0	36,615	36,615	0	0	0
901001135	Fort Mill	SC		05/26/2016		26,178	0	0	0	0	0	0	26,178	26,178	0	0	0
901001140	Warminster	PA		06/30/2016		48,722	0	0	0	0	0	0	48,722	48,722	0	0	0
901001144	YAKIMA	WA		08/15/2016		112,034	0	0	0	0	0	0	112,034	112,034	0	0	0
901001146	Pearland	TX		06/15/2016		59,831	0	0	0	0	0	0	59,831	59,831	0	0	0
901001148	Hanford	CA		09/01/2016		18,625	0	0	0	0	0	0	18,625	18,625	0	0	0
901001150	Blue Springs	MO		09/14/2016		24,371	0	0	0	0	0	0	24,371	24,371	0	0	0
901001151	Leesburg	GA		07/05/2016		57,214	0	0	0	0	0	0	57,214	57,214	0	0	0
901001156	Sterling Heights	MI		08/31/2016		56,171	0	0	0	0	0	0	56,171	56,171	0	0	0
901001160	Grand Forks	ND		08/10/2016		36,921	0	0	0	0	0	0	36,921	36,921	0	0	0
901001161	Washington	DC		10/11/2016		97,314	0	0	0	0	0	0	97,314	97,314	0	0	0
901001162	Los Angeles	CA		09/01/2016		86,110	0	0	0	0	0	0	86,110	86,110	0	0	0
901001164	OCALA	FL		07/27/2016		19,629	0	0	0	0	0	0	19,629	19,629	0	0	0
901001167	League City	TX		10/14/2016		68,365	0	0	0	0	0	0	68,365	68,365	0	0	0
901001169	Indianapolis	IN		09/01/2016		42,394	0	0	0	0	0	0	42,394	42,394	0	0	0
901001171	Louisville	KY		10/03/2016		101,540	0	0	0	0	0	0	101,540	101,540	0	0	0
901001172	Oklahoma City	OK		10/06/2016		35,206	0	0	0	0	0	0	35,206	35,206	0	0	0
901001175	Montlake Terrace	WA		01/18/2017		43,284	0	0	0	0	0	0	43,284	43,284	0	0	0
901001176	CHAPEL HILL	NC		10/24/2016		62,635	0	0	0	0	0	0	62,635	62,635	0	0	0
901001177	Trappe	PA		12/28/2016		94,961	0	0	0	0	0	0	94,961	94,961	0	0	0
901001179	Oceanside	CA		09/29/2016		19,660	0	0	0	0	0	0	19,660	19,660	0	0	0
901001180	Carlsbad	CA		09/08/2016		31,819	0	0	0	0	0	0	31,819	31,819	0	0	0
901001181	Leesburg	VA		02/01/2017		73,208	0	0	0	0	0	0	73,208	73,208	0	0	0
901001185	Frederick	MD		12/08/2016		60,527	0	0	0	0	0	0	60,527	60,527	0	0	0
901001186	New Castle	DE		10/31/2016		17,715	0	0	0	0	0	0	17,715	17,715	0	0	0
901001187	Chattanooga	TN		12/05/2016		20,990	0	0	0	0	0	0	20,990	20,990	0	0	0
901001192	Midlothian	VA		11/17/2016		23,955	0	0	0	0	0	0	23,955	23,955	0	0	0
901001200	Shrewsbury	NJ		10/31/2016		34,935	0	0	0	0	0	0	34,935	34,935	0	0	0
901001202	Greenville	NC		02/15/2017		109,812	0	0	0	0	0	0	109,812	109,812	0	0	0
901001203	Ponte Vedra Beach	FL		12/30/2016		53,046	0	0	0	0	0	0	53,046	53,046	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
901001204	Jacksonville	FL		12/01/2016		59,360	0	0	0	0	0	0	59,360	59,360	0	0	0
901001205	Culver City	CA		11/04/2016		40,688	0	0	0	0	0	0	40,688	40,688	0	0	0
901001207	Durham	NC		12/22/2016		52,774	0	0	0	0	0	0	52,774	52,774	0	0	0
901001209	Porterville	CA		12/05/2016		48,552	0	0	0	0	0	0	48,552	48,552	0	0	0
901001210	Wayne	MI		12/22/2016		19,175	0	0	0	0	0	0	19,175	19,175	0	0	0
901001212	Chesterton	IN		12/21/2016		17,460	0	0	0	0	0	0	17,460	17,460	0	0	0
901001213	Limerick	PA		12/22/2016		13,040	0	0	0	0	0	0	13,040	13,040	0	0	0
901001214	Limerick	PA		12/22/2016		17,927	0	0	0	0	0	0	17,927	17,927	0	0	0
901001215	San Diego	CA		12/02/2016		91,344	0	0	0	0	0	0	91,344	91,344	0	0	0
901001216	Islandia	NY		03/08/2017		33,885	0	0	0	0	0	0	33,885	33,885	0	0	0
901001217	Atlanta	GA		12/29/2016		14,357	0	0	0	0	0	0	14,357	14,357	0	0	0
901001220	Somerset	NJ		12/29/2016		19,988	0	0	0	0	0	0	19,988	19,988	0	0	0
901001221	Largo	FL		06/22/2017		4,523	0	0	0	0	0	0	4,523	4,523	0	0	0
901001223	Chino Hills	CA		12/01/2016		68,021	0	0	0	0	0	0	68,021	68,021	0	0	0
901001224	Houston	TX		01/26/2017		26,612	0	0	0	0	0	0	26,612	26,612	0	0	0
901001227	Escondido	CA		01/09/2017		11,793	0	0	0	0	0	0	11,793	11,793	0	0	0
901001228	Englewood	CO		12/21/2016		87,868	0	0	0	0	0	0	87,868	87,868	0	0	0
901001236	Largo	MD		01/24/2017		61,089	0	0	0	0	0	0	61,089	61,089	0	0	0
901001237	Raleigh	NC		05/03/2017		46,302	0	0	0	0	0	0	46,302	46,302	0	0	0
901001246	Carlsbad	CA		02/10/2017		37,385	0	0	0	0	0	0	37,385	37,385	0	0	0
901001247	Farmingdale	NY		11/14/2017		29,922	0	0	0	0	0	0	29,922	29,922	0	0	0
901001248	Huntington	NY		02/21/2017		44,655	0	0	0	0	0	0	44,655	44,655	0	0	0
901001253	Largo	FL		01/31/2017		9,620	0	0	0	0	0	0	9,620	9,620	0	0	0
901001256	Woodville	WA		03/07/2017		55,410	0	0	0	0	0	0	55,410	55,410	0	0	0
901001258	Buena Park	CA		03/27/2017		20,618	0	0	0	0	0	0	20,618	20,618	0	0	0
901001264	Aurora	IL		03/28/2017		41,946	0	0	0	0	0	0	41,946	41,946	0	0	0
901001266	Spokane	WA		04/20/2017		25,511	0	0	0	0	0	0	25,511	25,511	0	0	0
901001267	Melville	NY		05/05/2017		39,726	0	0	0	0	0	0	39,726	39,726	0	0	0
901001268	Melville	NY		05/05/2017		13,242	0	0	0	0	0	0	13,242	13,242	0	0	0
901001269	Huntington	NY		05/05/2017		26,484	0	0	0	0	0	0	26,484	26,484	0	0	0
901001273	Council Bluffs	IA		05/01/2017		34,247	0	0	0	0	0	0	34,247	34,247	0	0	0
901001274	Mason	OH		03/31/2017		20,397	0	0	0	0	0	0	20,397	20,397	0	0	0
901001275	St Louis	MO		05/01/2017		38,372	0	0	0	0	0	0	38,372	38,372	0	0	0
901001278	Cary	NC		08/31/2017		23,469	0	0	0	0	0	0	23,469	23,469	0	0	0
901001280	Santa Rosa	CA		05/04/2017		38,100	0	0	0	0	0	0	38,100	38,100	0	0	0
901001281	Elmwood Park	IL		05/04/2017		21,191	0	0	0	0	0	0	21,191	21,191	0	0	0
901001284	Corona	CA		06/01/2017		35,818	0	0	0	0	0	0	35,818	35,818	0	0	0
901001285	Louisville	KY		05/01/2017		67,389	0	0	0	0	0	0	67,389	67,389	0	0	0
901001286	Chester	VA		05/05/2017		15,020	0	0	0	0	0	0	15,020	15,020	0	0	0
901001288	Round Lake Beach	IL		08/14/2017		2,642	0	0	0	0	0	0	2,642	2,642	0	0	0
901001289	Fernandina Beach	FL		05/05/2017		50,024	0	0	0	0	0	0	50,024	50,024	0	0	0
901001292	Camarillo	CA		04/18/2017		65,487	0	0	0	0	0	0	65,487	65,487	0	0	0
901001295	Melville	NY		05/23/2017		81,090	0	0	0	0	0	0	81,090	81,090	0	0	0
901001296	Camarillo	CA		04/18/2017		36,161	0	0	0	0	0	0	36,161	36,161	0	0	0
901001300	Largo	FL		05/10/2017		28,905	0	0	0	0	0	0	28,905	28,905	0	0	0
901001302	Capitol Heights	MD		06/08/2017		23,024	0	0	0	0	0	0	23,024	23,024	0	0	0
901001312	Oakland	CA		06/01/2017		29,247	0	0	0	0	0	0	29,247	29,247	0	0	0
901001316	Austin	TX		06/07/2017		33,171	0	0	0	0	0	0	33,171	33,171	0	0	0
901001320	Blacksburg	VA		06/21/2017		22,683	0	0	0	0	0	0	22,683	22,683	0	0	0
901001325	Largo	FL		09/26/2017		17,748	0	0	0	0	0	0	17,748	17,748	0	0	0
901001326	Tujunga	CA		08/16/2017		37,035	0	0	0	0	0	0	37,035	37,035	0	0	0
901001327	Federal Way	WA		05/31/2017		28,101	0	0	0	0	0	0	28,101	28,101	0	0	0
901001331	Third Lake	IL		12/26/2017		21,398	0	0	0	0	0	0	21,398	21,398	0	0	0
901001334	Cold Spring	KY		07/20/2017		16,826	0	0	0	0	0	0	16,826	16,826	0	0	0
901001335	Thornton	CO		09/21/2017		44,208	0	0	0	0	0	0	44,208	44,208	0	0	0
901001337	Crown Point	IN		08/14/2017		43,928	0	0	0	0	0	0	43,928	43,928	0	0	0
901001340	Jamestown	NC		08/15/2017		167,701	0	0	0	0	0	0	167,701	167,701	0	0	0
901001342	Troutdale	OR		10/05/2017		47,469	0	0	0	0	0	0	47,469	47,469	0	0	0
901001345	Huntingdon Valley	PA		08/29/2017		12,374	0	0	0	0	0	0	12,374	12,374	0	0	0
901001349	Dawsonville	GA		08/01/2017		10,352	0	0	0	0	0	0	10,352	10,352	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
901001353	Timonium Baltimore Co	MD		09/25/2017		70,060	0	0	0	0	0	0	70,060	70,060	0	0	0
901001360	Winston-Salem	NC		08/31/2017		14,603	0	0	0	0	0	0	14,603	14,603	0	0	0
901001362	Olive Branch	MS		08/31/2017		38,881	0	0	0	0	0	0	38,881	38,881	0	0	0
901001365	Saint Simons Island	GA		10/17/2017		13,980	0	0	0	0	0	0	13,980	13,980	0	0	0
901001368	Plano	TX		10/17/2017		19,073	0	0	0	0	0	0	19,073	19,073	0	0	0
901001370	Beaverton	OR		10/20/2017		35,408	0	0	0	0	0	0	35,408	35,408	0	0	0
901001371	Portland	OR		11/13/2017		56,998	0	0	0	0	0	0	56,998	56,998	0	0	0
901001375	Sumner	WA		09/13/2017		79,321	0	0	0	0	0	0	79,321	79,321	0	0	0
901001377	Escondido	CA		09/28/2017		26,423	0	0	0	0	0	0	26,423	26,423	0	0	0
901001378	Lynchburg	VA		09/27/2017		21,045	0	0	0	0	0	0	21,045	21,045	0	0	0
901001381	Bloomington	MN		10/02/2017		16,609	0	0	0	0	0	0	16,609	16,609	0	0	0
901001387	Baltimore	MD		12/21/2017		16,037	0	0	0	0	0	0	16,037	16,037	0	0	0
901001388	Austin	TX		10/18/2017		33,329	0	0	0	0	0	0	33,329	33,329	0	0	0
901001389	Newtown Square	PA		11/22/2017		199,208	0	0	0	0	0	0	199,208	199,208	0	0	0
901001391	Rancho Cucamonga	CA		11/17/2017		32,155	0	0	0	0	0	0	32,155	32,155	0	0	0
901001395	Shreveport	LA		02/12/2018		41,267	0	0	0	0	0	0	41,267	41,267	0	0	0
901001396	Shreveport	LA		02/12/2018		20,180	0	0	0	0	0	0	20,180	20,180	0	0	0
901001399	Santa Rosa	CA		10/31/2017		20,388	0	0	0	0	0	0	20,388	20,388	0	0	0
901001400	Windsor	CO		11/30/2017		15,416	0	0	0	0	0	0	15,416	15,416	0	0	0
901001403	Valley View	OH		12/27/2017		18,113	0	0	0	0	0	0	18,113	18,113	0	0	0
901001404	Dresher	PA		05/25/2018		67,912	0	0	0	0	0	0	67,912	67,912	0	0	0
901001405	Manassas	VA		12/08/2017		33,677	0	0	0	0	0	0	33,677	33,677	0	0	0
901001409	Lewis Center	OH		12/20/2017		30,858	0	0	0	0	0	0	30,858	30,858	0	0	0
901001415	Houston	TX		01/03/2018		44,882	0	0	0	0	0	0	44,882	44,882	0	0	0
901001417	Bellingham	WA		01/30/2018		68,874	0	0	0	0	0	0	68,874	68,874	0	0	0
901001418	St. Louis	MO		01/11/2018		11,651	0	0	0	0	0	0	11,651	11,651	0	0	0
901001419	Round Rock	TX		12/28/2017		48,456	0	0	0	0	0	0	48,456	48,456	0	0	0
901001420	Leander	TX		12/28/2017		25,137	0	0	0	0	0	0	25,137	25,137	0	0	0
901001421	Broomfield	CO		12/26/2017		100,224	0	0	0	0	0	0	100,224	100,224	0	0	0
901001424	Concord	NH		12/20/2017		14,424	0	0	0	0	0	0	14,424	14,424	0	0	0
901001425	Deptfor	NJ		12/20/2017		6,151	0	0	0	0	0	0	6,151	6,151	0	0	0
901001431	Morrow	GA		01/26/2018		52,159	0	0	0	0	0	0	52,159	52,159	0	0	0
901001434	Patterson	CA		01/17/2018		29,039	0	0	0	0	0	0	29,039	29,039	0	0	0
901001435	Louisville	KY		02/06/2018		66,338	0	0	0	0	0	0	66,338	66,338	0	0	0
901001436	Brooklyn Center	MN		01/16/2018		72,910	0	0	0	0	0	0	72,910	72,910	0	0	0
901001438	Denver	CO		02/08/2018		14,980	0	0	0	0	0	0	14,980	14,980	0	0	0
901001439	New York	NY		01/30/2018		25,895	0	0	0	0	0	0	25,895	25,895	0	0	0
901001448	High Point	NC		02/23/2018		96,922	0	0	0	0	0	0	96,922	96,922	0	0	0
901001450	Houston	TX		02/14/2018		34,883	0	0	0	0	0	0	34,883	34,883	0	0	0
901001452	Beaverton	OR		02/08/2018		74,380	0	0	0	0	0	0	74,380	74,380	0	0	0
901001454	Lanham	MD		02/13/2018		28,282	0	0	0	0	0	0	28,282	28,282	0	0	0
901001456	Madison	AL		04/27/2018		13,338	0	0	0	0	0	0	13,338	13,338	0	0	0
901001458	Tremonton	UT		03/05/2018		42,323	0	0	0	0	0	0	42,323	42,323	0	0	0
901001460	Charlotte	NC		03/01/2018		9,655	0	0	0	0	0	0	9,655	9,655	0	0	0
901001463	Woodbury	NY		03/22/2018		30,478	0	0	0	0	0	0	30,478	30,478	0	0	0
901001467	Clearwater	FL		03/15/2018		41,641	0	0	0	0	0	0	41,641	41,641	0	0	0
901001468	Clearwater	FL		03/15/2018		41,438	0	0	0	0	0	0	41,438	41,438	0	0	0
901001470	North Bend	WA		04/19/2018		34,124	0	0	0	0	0	0	34,124	34,124	0	0	0
901001472	Bellmore	NY		03/22/2018		35,616	0	0	0	0	0	0	35,616	35,616	0	0	0
901001479	Duluth	MN		04/11/2018		51,816	0	0	0	0	0	0	51,816	51,816	0	0	0
901001484	Barnegat	NJ		03/28/2018		38,282	0	0	0	0	0	0	38,282	38,282	0	0	0
901001485	San Antonio	TX		03/19/2018		34,240	0	0	0	0	0	0	34,240	34,240	0	0	0
901001490	Lehi	UT		05/10/2018		16,086	0	0	0	0	0	0	16,086	16,086	0	0	0
901001491	Kansas City	MO		07/13/2018		22,024	0	0	0	0	0	0	22,024	22,024	0	0	0
901001492	Phoenix	AZ		06/06/2018		20,857	0	0	0	0	0	0	20,857	20,857	0	0	0
901001494	Burnsville	MN		04/16/2018		34,008	0	0	0	0	0	0	34,008	34,008	0	0	0
901001496	Rock Hill	SC		03/21/2018		36,913	0	0	0	0	0	0	36,913	36,913	0	0	0
901001499	Denver	CO		04/06/2018		40,972	0	0	0	0	0	0	40,972	40,972	0	0	0
901001500	Sarasota	FL		06/21/2018		21,297	0	0	0	0	0	0	21,297	21,297	0	0	0
901001501	Perkasie	PA		06/18/2018		11,688	0	0	0	0	0	0	11,688	11,688	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2022 OF GENWORTH LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment							14	15	16	17	18
	2	3					8	9	10	11	12	13						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
901001502	San Antonio	TX		06/01/2018		37,798	0	0	0	0	0	0	37,798	37,798	0	0	0
901001505	Richmond	VA		08/17/2018		16,416	0	0	0	0	0	0	16,416	16,416	0	0	0
901001514	Broomfield	CO		07/13/2018		93,003	0	0	0	0	0	0	93,003	93,003	0	0	0
901001515	Savage	MN		04/26/2018		20,476	0	0	0	0	0	0	20,476	20,476	0	0	0
901001518	Phoenix	AZ		05/23/2018		13,555	0	0	0	0	0	0	13,555	13,555	0	0	0
901001520	Kennett Square	PA		07/17/2018		92,333	0	0	0	0	0	0	92,333	92,333	0	0	0
901001525	El Segundo	CA		06/20/2018		42,448	0	0	0	0	0	0	42,448	42,448	0	0	0
901001527	Naperville	IL		05/31/2018		34,464	0	0	0	0	0	0	34,464	34,464	0	0	0
901001539	Lynnwood	WA		06/13/2018		21,079	0	0	0	0	0	0	21,079	21,079	0	0	0
901001541	Hauppauge	NY		08/02/2018		10,038	0	0	0	0	0	0	10,038	10,038	0	0	0
901001544	Atlanta	GA		09/12/2018		97,810	0	0	0	0	0	0	97,810	97,810	0	0	0
901001546	Durham	NC		07/31/2018		29,449	0	0	0	0	0	0	29,449	29,449	0	0	0
901001549	Kent	WA		07/31/2018		28,637	0	0	0	0	0	0	28,637	28,637	0	0	0
901001552	Sewell	NJ		08/08/2018		35,312	0	0	0	0	0	0	35,312	35,312	0	0	0
901001553	Louisville	KY		07/09/2018		25,486	0	0	0	0	0	0	25,486	25,486	0	0	0
901001554	Baltimore	MD		10/31/2018		116,470	0	0	0	0	0	0	116,470	116,470	0	0	0
901001555	Bellingham	WA		10/10/2018		31,371	0	0	0	0	0	0	31,371	31,371	0	0	0
901001556	Henderson	NV		08/09/2018		54,447	0	0	0	0	0	0	54,447	54,447	0	0	0
901001559	Austin	TX		10/05/2018		33,968	0	0	0	0	0	0	33,968	33,968	0	0	0
901001561	Denver	CO		09/13/2018		20,804	0	0	0	0	0	0	20,804	20,804	0	0	0
901001562	Birmingham	AL		08/20/2018		56,315	0	0	0	0	0	0	56,315	56,315	0	0	0
901001563	Gastonia	NC		08/10/2018		33,921	0	0	0	0	0	0	33,921	33,921	0	0	0
901001564	Boston	MA		08/13/2018		15,017	0	0	0	0	0	0	15,017	15,017	0	0	0
901001565	Boston	MA		08/13/2018		19,241	0	0	0	0	0	0	19,241	19,241	0	0	0
901001566	Boston	MA		08/13/2018		20,255	0	0	0	0	0	0	20,255	20,255	0	0	0
901001567	Boston	MA		08/13/2018		18,606	0	0	0	0	0	0	18,606	18,606	0	0	0
901001570	Frederrick	MD		07/30/2018		89,099	0	0	0	0	0	0	89,099	89,099	0	0	0
901001571	Greenwood Village	CO		06/29/2018		47,330	0	0	0	0	0	0	47,330	47,330	0	0	0
901001577	Minneapolis	MN		08/29/2018		23,457	0	0	0	0	0	0	23,457	23,457	0	0	0
901001582	Murfressboro	TN		08/27/2018		17,117	0	0	0	0	0	0	17,117	17,117	0	0	0
901001583	Naperville	IL		08/27/2018		23,636	0	0	0	0	0	0	23,636	23,636	0	0	0
901001584	Louisville	KY		08/24/2018		21,220	0	0	0	0	0	0	21,220	21,220	0	0	0
901001585	Richboro	PA		09/20/2018		35,219	0	0	0	0	0	0	35,219	35,219	0	0	0
901001586	Richboro	PA		09/20/2018		11,924	0	0	0	0	0	0	11,924	11,924	0	0	0
901001599	Draper	UT		10/24/2018		61,787	0	0	0	0	0	0	61,787	61,787	0	0	0
901001602	Morristown	NJ		10/10/2018		22,502	0	0	0	0	0	0	22,502	22,502	0	0	0
901001606	Sterling	VA		10/16/2018		31,954	0	0	0	0	0	0	31,954	31,954	0	0	0
901001607	American Fork	UT		10/15/2018		32,087	0	0	0	0	0	0	32,087	32,087	0	0	0
901001608	Landover	MD		10/15/2018		16,698	0	0	0	0	0	0	16,698	16,698	0	0	0
901001609	Denver	CO		12/06/2018		12,330	0	0	0	0	0	0	12,330	12,330	0	0	0
901001610	Jacksonville	FL		10/18/2018		120,711	0	0	0	0	0	0	120,711	120,711	0	0	0
901001611	League City	TX		11/06/2018		45,611	0	0	0	0	0	0	45,611	45,611	0	0	0
901001613	Bellingham	WA		11/19/2018		80,341	0	0	0	0	0	0	80,341	80,341	0	0	0
901001614	San Diego	CA		10/19/2018		6,826	0	0	0	0	0	0	6,826	6,826	0	0	0
901001615	Tucson	AZ		11/08/2018		16,739	0	0	0	0	0	0	16,739	16,739	0	0	0
901001617	Westminster	CO		10/11/2018		8,088	0	0	0	0	0	0	8,088	8,088	0	0	0
901001618	Houston	TX		01/29/2019		16,486	0	0	0	0	0	0	16,486	16,486	0	0	0
901001620	Mt. Olive	NJ		12/04/2018		19,542	0	0	0	0	0	0	19,542	19,542	0	0	0
901001621	Wheaton	IL		11/13/2018		24,347	0	0	0	0	0	0	24,347	24,347	0	0	0
901001622	Southampton	NY		12/10/2018		91,327	0	0	0	0	0	0	91,327	91,327	0	0	0
901001623	Denver	CO		12/21/2018		16,798	0	0	0	0	0	0	16,798	16,798	0	0	0
901001624	Arbutus	MD		01/15/2019		16,669	0	0	0	0	0	0	16,669	16,669	0	0	0
901001633	Deerfield Beach	FL		11/29/2018		37,957	0	0	0	0	0	0	37,957	37,957	0	0	0
901001637	Reno	NV		02/06/2019		50,381	0	0	0	0	0	0	50,381	50,381	0	0	0
901001639	Spokane	WA		01/18/2019		22,943	0	0	0	0	0	0	22,943	22,943	0	0	0
901001641	Matthews	NC		02/21/2019		64,276	0	0	0	0	0	0	64,276	64,276	0	0	0
901001644	Mettawa	IL		01/10/2019		86,915	0	0	0	0	0	0	86,915	86,915	0	0	0
901001645	Las Vegas	NV		02/20/2019		12,317	0	0	0	0	0	0	12,317	12,317	0	0	0
901001646	Richmond	VA		02/21/2019		114,439	0	0	0	0	0	0	114,439	114,439	0	0	0
901001647	San Diego	CA		12/18/2018		70,343	0	0	0	0	0	0	70,343	70,343	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment							14	15	16	17	18
	2	3					8	9	10	11	12	13						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
901001648	Denver	CO		12/28/2018		43,340	0	0	0	0	0	0	43,340	43,340	0	0	0
901001701	Westminster	CO		12/27/2018		51,474	0	0	0	0	0	0	51,474	51,474	0	0	0
901001702	Yakima	WA		02/07/2019		35,635	0	0	0	0	0	0	35,635	35,635	0	0	0
901001704	Spanish Fork	UT		12/28/2018		21,671	0	0	0	0	0	0	21,671	21,671	0	0	0
901001709	Shirley	NY		01/29/2019		32,029	0	0	0	0	0	0	32,029	32,029	0	0	0
901001710	Arlington Heights	IL		01/15/2019		17,305	0	0	0	0	0	0	17,305	17,305	0	0	0
901001712	Portland	OR		02/06/2019		21,712	0	0	0	0	0	0	21,712	21,712	0	0	0
901001722	Dubois	PA		02/12/2019		24,706	0	0	0	0	0	0	24,706	24,706	0	0	0
901001723	O'Fallon	MO		03/04/2019		75,153	0	0	0	0	0	0	75,153	75,153	0	0	0
901001724	New York	NY		02/27/2019		19,744	0	0	0	0	0	0	19,744	19,744	0	0	0
901001725	Kingston	NY		02/27/2019		15,848	0	0	0	0	0	0	15,848	15,848	0	0	0
901001726	Farmingdale	NY		04/18/2019		30,512	0	0	0	0	0	0	30,512	30,512	0	0	0
901001728	Arlington Heights	IL		04/15/2019		18,547	0	0	0	0	0	0	18,547	18,547	0	0	0
901001736	Salt Lake City	UT		04/25/2019		27,045	0	0	0	0	0	0	27,045	27,045	0	0	0
901001737	Linthicum Heights	MD		03/27/2019		48,292	0	0	0	0	0	0	48,292	48,292	0	0	0
901001745	Conshohocken	PA		03/08/2019		97,531	0	0	0	0	0	0	97,531	97,531	0	0	0
901001746	Naperville	IL		03/19/2019		96,813	0	0	0	0	0	0	96,813	96,813	0	0	0
901001747	Willowbrook	IL		03/19/2019		16,650	0	0	0	0	0	0	16,650	16,650	0	0	0
901001748	Chicago	IL		03/12/2019		15,773	0	0	0	0	0	0	15,773	15,773	0	0	0
901001749	Carlsbad	CA		02/28/2019		65,665	0	0	0	0	0	0	65,665	65,665	0	0	0
901001751	Lancaster	PA		03/26/2019		293,306	0	0	0	0	0	0	293,306	293,306	0	0	0
901001752	Branford	CT		03/13/2019		76,901	0	0	0	0	0	0	76,901	76,901	0	0	0
901001753	Carlsbad	CA		02/28/2019		34,462	0	0	0	0	0	0	34,462	34,462	0	0	0
901001754	Roseville	MN		04/10/2019		32,677	0	0	0	0	0	0	32,677	32,677	0	0	0
901001755	Denver	CO		04/15/2019		18,137	0	0	0	0	0	0	18,137	18,137	0	0	0
901001757	Manchester	NH		03/27/2019		115,465	0	0	0	0	0	0	115,465	115,465	0	0	0
901001758	Huntersville	NC		04/08/2019		46,904	0	0	0	0	0	0	46,904	46,904	0	0	0
901001760	Durham	NC		04/04/2019		16,340	0	0	0	0	0	0	16,340	16,340	0	0	0
901001761	Copperas Cove	TX		03/29/2019		71,970	0	0	0	0	0	0	71,970	71,970	0	0	0
901001762	Weymouth	MA		04/01/2019		16,375	0	0	0	0	0	0	16,375	16,375	0	0	0
901001765	Sparta	NJ		08/14/2019		102,654	0	0	0	0	0	0	102,654	102,654	0	0	0
901001767	St Paul	MN		04/15/2019		64,105	0	0	0	0	0	0	64,105	64,105	0	0	0
901001769	Brighton	CO		04/11/2019		21,264	0	0	0	0	0	0	21,264	21,264	0	0	0
901001771	Upper Marlboro	MD		05/15/2019		58,220	0	0	0	0	0	0	58,220	58,220	0	0	0
901001772	Mayfield	OH		04/09/2019		24,391	0	0	0	0	0	0	24,391	24,391	0	0	0
901001773	Richmond	VA		02/21/2019		85,528	0	0	0	0	0	0	85,528	85,528	0	0	0
901001778	Ellicott City	MD		05/08/2019		16,269	0	0	0	0	0	0	16,269	16,269	0	0	0
901001779	Chaska	MN		05/08/2019		27,166	0	0	0	0	0	0	27,166	27,166	0	0	0
901001780	Carlsbad	CA		03/15/2019		35,200	0	0	0	0	0	0	35,200	35,200	0	0	0
901001781	Westminster	CO		04/11/2019		18,444	0	0	0	0	0	0	18,444	18,444	0	0	0
901001782	Queen Creek	AZ		05/23/2019		56,013	0	0	0	0	0	0	56,013	56,013	0	0	0
901001783	Everett	WA		05/06/2019		15,397	0	0	0	0	0	0	15,397	15,397	0	0	0
901001785	Gahanna	OH		08/20/2019		22,301	0	0	0	0	0	0	22,301	22,301	0	0	0
901001787	Boulder	CO		05/01/2019		35,954	0	0	0	0	0	0	35,954	35,954	0	0	0
901001788	Frankfort	IL		08/30/2019		10,978	0	0	0	0	0	0	10,978	10,978	0	0	0
901001789	Prosper	TX		06/19/2019		94,734	0	0	0	0	0	0	94,734	94,734	0	0	0
901001790	Ft Worth	TX		08/02/2019		51,886	0	0	0	0	0	0	51,886	51,886	0	0	0
901001791	Grand Prairie	TX		07/12/2019		53,455	0	0	0	0	0	0	53,455	53,455	0	0	0
901001792	Lenoir	NC		06/27/2019		55,625	0	0	0	0	0	0	55,625	55,625	0	0	0
901001793	Chicago	IL		05/16/2019		28,055	0	0	0	0	0	0	28,055	28,055	0	0	0
901001797	Jacksonville	FL		06/26/2019		14,803	0	0	0	0	0	0	14,803	14,803	0	0	0
901001799	Draper	UT		06/04/2019		19,403	0	0	0	0	0	0	19,403	19,403	0	0	0
901001803	Wilsonville	OR		06/28/2019		60,749	0	0	0	0	0	0	60,749	60,749	0	0	0
901001806	Denver	CO		08/06/2019		46,750	0	0	0	0	0	0	46,750	46,750	0	0	0
901001826	Minneapolis	MN		11/07/2019		38,379	0	0	0	0	0	0	38,379	38,379	0	0	0
901001835	West Columbia	SC		11/27/2019		29,752	0	0	0	0	0	0	29,752	29,752	0	0	0
901001836	San Rafeal	CA		11/19/2019		18,803	0	0	0	0	0	0	18,803	18,803	0	0	0
901001840	Dallas	TX		11/18/2019		32,646	0	0	0	0	0	0	32,646	32,646	0	0	0
901001841	Mesa	AZ		12/27/2019		39,472	0	0	0	0	0	0	39,472	39,472	0	0	0
901001842	Phoenix	AZ		11/27/2019		24,680	0	0	0	0	0	0	24,680	24,680	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
901001843	Virginia Beach	VA		03/06/2020		30,900	0	0	0	0	0	0	30,900	30,900	0	0	0
901001844	Bellevue	WA		12/11/2019		108,912	0	0	0	0	0	0	108,912	108,912	0	0	0
901001851	Colorado Springs	CO		12/16/2019		55,400	0	0	0	0	0	0	55,400	55,400	0	0	0
901001853	Tequesta	FL		01/07/2020		12,973	0	0	0	0	0	0	12,973	12,973	0	0	0
901001855	Cockysville	MD		01/13/2020		30,732	0	0	0	0	0	0	30,732	30,732	0	0	0
901001856	Brighton	CO		12/23/2019		67,977	0	0	0	0	0	0	67,977	67,977	0	0	0
901001857	Timonium	MD		12/31/2019		54,553	0	0	0	0	0	0	54,553	54,553	0	0	0
901001858	Grand Forks	ND		01/29/2020		53,647	0	0	0	0	0	0	53,647	53,647	0	0	0
901001864	Denver	CO		04/22/2020		55,016	0	0	0	0	0	0	55,016	55,016	0	0	0
901001865	Gilbert	AZ		02/27/2020		181,169	0	0	0	0	0	0	181,169	181,169	0	0	0
901001867	Streamwood	IL		02/10/2020		46,687	0	0	0	0	0	0	46,687	46,687	0	0	0
901001870	Gaithersburg	MD		02/04/2020		45,821	0	0	0	0	0	0	45,821	45,821	0	0	0
901001871	Branford	CT		07/17/2020		61,235	0	0	0	0	0	0	61,235	61,235	0	0	0
901001872	Houston	TX		03/20/2020		69,565	0	0	0	0	0	0	69,565	69,565	0	0	0
901001876	Columbia	MD		06/10/2020		51,047	0	0	0	0	0	0	51,047	51,047	0	0	0
901001884	South Jordan	UT		03/05/2020		17,478	0	0	0	0	0	0	17,478	17,478	0	0	0
901001886	Kent	WA		04/08/2020		15,320	0	0	0	0	0	0	15,320	15,320	0	0	0
901001887	Sugarland	TX		07/24/2020		18,898	0	0	0	0	0	0	18,898	18,898	0	0	0
901001890	Yaphank	NY		04/09/2020		198,057	0	0	0	0	0	0	198,057	198,057	0	0	0
901001891	Farmingdale	NY		07/02/2020		57,395	0	0	0	0	0	0	57,395	57,395	0	0	0
901001893	Geneva	IL		07/13/2020		26,804	0	0	0	0	0	0	26,804	26,804	0	0	0
901001894	Towson	MD		04/09/2020		23,227	0	0	0	0	0	0	23,227	23,227	0	0	0
901001898	Windsor Mill	MD		04/17/2020		24,238	0	0	0	0	0	0	24,238	24,238	0	0	0
901001902	Norfolk	VA		04/23/2020		24,061	0	0	0	0	0	0	24,061	24,061	0	0	0
901001903	San Rafael	CA		05/27/2020		53,318	0	0	0	0	0	0	53,318	53,318	0	0	0
901001904	Owings Mills	MD		05/01/2020		47,008	0	0	0	0	0	0	47,008	47,008	0	0	0
901001909	Jacksonville Beach	FL		05/27/2020		20,026	0	0	0	0	0	0	20,026	20,026	0	0	0
901001918	Tacoma	WA		10/08/2020		43,937	0	0	0	0	0	0	43,937	43,937	0	0	0
901001920	Manassas	VA		07/15/2020		97,009	0	0	0	0	0	0	97,009	97,009	0	0	0
901001922	Plano	TX		07/24/2020		29,317	0	0	0	0	0	0	29,317	29,317	0	0	0
901001924	Delray Beach	FL		07/27/2020		29,526	0	0	0	0	0	0	29,526	29,526	0	0	0
901001926	Colorado Springs	CO		07/30/2020		14,763	0	0	0	0	0	0	14,763	14,763	0	0	0
901001927	Louisville	CO		08/05/2020		23,436	0	0	0	0	0	0	23,436	23,436	0	0	0
901001929	Hauppauge	NY		09/04/2020		22,301	0	0	0	0	0	0	22,301	22,301	0	0	0
901001930	Brea	CA		09/18/2020		16,486	0	0	0	0	0	0	16,486	16,486	0	0	0
901001931	Port St. Lucie	FL		08/13/2020		6,511	0	0	0	0	0	0	6,511	6,511	0	0	0
901001933	Reno	NV		02/25/2021		101,187	0	0	0	0	0	0	101,187	101,187	0	0	0
901001934	St Louis	MO		09/29/2020		24,531	0	0	0	0	0	0	24,531	24,531	0	0	0
901001936	Bowie	MD		07/30/2020		99,807	0	0	0	0	0	0	99,807	99,807	0	0	0
901001937	Tinley Park	IL		09/09/2020		31,748	0	0	0	0	0	0	31,748	31,748	0	0	0
901001938	Chicago Heights	IL		12/17/2020		19,635	0	0	0	0	0	0	19,635	19,635	0	0	0
901001939	Bronx	NY		09/14/2020		18,126	0	0	0	0	0	0	18,126	18,126	0	0	0
901001940	Leesburg	VA		11/18/2020		46,799	0	0	0	0	0	0	46,799	46,799	0	0	0
901001942	Itasca	IL		12/15/2020		20,313	0	0	0	0	0	0	20,313	20,313	0	0	0
901001943	Greenville	SC		10/27/2020		27,712	0	0	0	0	0	0	27,712	27,712	0	0	0
901001945	Nashville	TN		01/29/2021		99,086	0	0	0	0	0	0	99,086	99,086	0	0	0
901001946	Provo	UT		12/03/2020		82,646	0	0	0	0	0	0	82,646	82,646	0	0	0
901001947	Little Rock	AR		01/29/2021		31,273	0	0	0	0	0	0	31,273	31,273	0	0	0
901001948	Yakima	WA		12/07/2020		29,985	0	0	0	0	0	0	29,985	29,985	0	0	0
901001950	Matawan	NJ		12/08/2020		25,159	0	0	0	0	0	0	25,159	25,159	0	0	0
901001951	Parsippany	NJ		12/16/2020		25,363	0	0	0	0	0	0	25,363	25,363	0	0	0
901001952	Woodridge	IL		12/17/2020		27,758	0	0	0	0	0	0	27,758	27,758	0	0	0
901001953	Cantonsville	MD		12/02/2020		45,927	0	0	0	0	0	0	45,927	45,927	0	0	0
901001954	Beachwood	OH		06/10/2021		59,399	0	0	0	0	0	0	59,399	59,399	0	0	0
901001956	Florence	NJ		12/29/2020		94,748	0	0	0	0	0	0	94,748	94,748	0	0	0
901001959	Hartsdale	NY		01/29/2021		188,702	0	0	0	0	0	0	188,702	188,702	0	0	0
901001961	Pharr	TX		03/04/2021		33,318	0	0	0	0	0	0	33,318	33,318	0	0	0
901001962	Pharr	TX		04/15/2021		58,752	0	0	0	0	0	0	58,752	58,752	0	0	0
901001964	Lake Placid	FL		12/30/2020		9,578	0	0	0	0	0	0	9,578	9,578	0	0	0
901001965	Fair Haven	NJ		02/05/2021		68,196	0	0	0	0	0	0	68,196	68,196	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
901001966	Mountlake Terrace	WA		02/18/2021		7,135	0	0	0	0	0	0	7,135	7,135	0	0	0
901001968	Phoenix	AZ		04/15/2021		11,937	0	0	0	0	0	0	11,937	11,937	0	0	0
901001969	Crystal Lake	IL		02/26/2021		29,567	0	0	0	0	0	0	29,567	29,567	0	0	0
901001970	Lynnwood	WA		03/04/2021		41,192	0	0	0	0	0	0	41,192	41,192	0	0	0
901001971	Little Elm	TX		02/16/2021		26,070	0	0	0	0	0	0	26,070	26,070	0	0	0
901001972	Westport	CT		04/28/2021		62,362	0	0	0	0	0	0	62,362	62,362	0	0	0
901001975	Tucson	AZ		02/19/2021		87,485	0	0	0	0	0	0	87,485	87,485	0	0	0
901001977	Minneapolis	MN		04/19/2021		135,884	0	0	0	0	0	0	135,884	135,884	0	0	0
901001978	Havertown	PA		04/13/2021		16,165	0	0	0	0	0	0	16,165	16,165	0	0	0
901001979	Owings Mills	MD		04/23/2021		37,219	0	0	0	0	0	0	37,219	37,219	0	0	0
901001988	Concord	NC		05/04/2021		26,445	0	0	0	0	0	0	26,445	26,445	0	0	0
901001990	Clifton	NJ		04/30/2021		148,799	0	0	0	0	0	0	148,799	148,799	0	0	0
901001991	Chicago	IL		05/21/2021		27,680	0	0	0	0	0	0	27,680	27,680	0	0	0
901001995	Commerce City	CO		05/07/2021		15,428	0	0	0	0	0	0	15,428	15,428	0	0	0
901001996	Palantine	IL		06/25/2021		42,800	0	0	0	0	0	0	42,800	42,800	0	0	0
901001997	Suffolk	VA		04/22/2021		26,358	0	0	0	0	0	0	26,358	26,358	0	0	0
901002003	Lincolnton	NC		06/03/2021		26,098	0	0	0	0	0	0	26,098	26,098	0	0	0
901002004	Reno	NV		08/06/2021		75,319	0	0	0	0	0	0	75,319	75,319	0	0	0
901002006	Northglenn	CO		06/15/2021		72,570	0	0	0	0	0	0	72,570	72,570	0	0	0
901002008	Fresno	CA		05/13/2021		38,142	0	0	0	0	0	0	38,142	38,142	0	0	0
901002015	Springfield	MO		08/09/2021		38,692	0	0	0	0	0	0	38,692	38,692	0	0	0
901002018	Spring Park	MN		05/26/2021		22,227	0	0	0	0	0	0	22,227	22,227	0	0	0
901002019	Shawnee	KS		07/07/2021		31,270	0	0	0	0	0	0	31,270	31,270	0	0	0
901002022	Middle River	MD		06/10/2021		90,149	0	0	0	0	0	0	90,149	90,149	0	0	0
901002023	Warminster	PA		06/11/2021		52,669	0	0	0	0	0	0	52,669	52,669	0	0	0
901002026	Bowie	MD		06/16/2021		50,725	0	0	0	0	0	0	50,725	50,725	0	0	0
901002027	Cuyahoga Falls	OH		07/14/2021		12,622	0	0	0	0	0	0	12,622	12,622	0	0	0
901002028	Lakewood	CO		05/26/2021		37,546	0	0	0	0	0	0	37,546	37,546	0	0	0
901002030	Mundelein	IL		06/22/2021		26,061	0	0	0	0	0	0	26,061	26,061	0	0	0
901002031	College Point	NY		07/14/2021		36,244	0	0	0	0	0	0	36,244	36,244	0	0	0
901002034	High Point	NC		06/21/2021		24,601	0	0	0	0	0	0	24,601	24,601	0	0	0
901002035	Brevard	NC		06/24/2021		44,730	0	0	0	0	0	0	44,730	44,730	0	0	0
901002036	Raleigh	NC		06/17/2021		75,026	0	0	0	0	0	0	75,026	75,026	0	0	0
901002037	Holly Springs	NC		06/17/2021		55,355	0	0	0	0	0	0	55,355	55,355	0	0	0
901002038	Raleigh	NC		06/17/2021		20,586	0	0	0	0	0	0	20,586	20,586	0	0	0
901002039	Sanford	NC		06/17/2021		25,161	0	0	0	0	0	0	25,161	25,161	0	0	0
901002041	New Castle	DE		12/02/2021		12,343	0	0	0	0	0	0	12,343	12,343	0	0	0
901002044	Amartillo	TX		10/28/2021		81,908	0	0	0	0	0	0	81,908	81,908	0	0	0
901002045	Frisco	TX		09/03/2021		56,719	0	0	0	0	0	0	56,719	56,719	0	0	0
901002048	Vancouver	WA		06/28/2021		118,081	0	0	0	0	0	0	118,081	118,081	0	0	0
901002053	League City	TX		06/30/2021		30,999	0	0	0	0	0	0	30,999	30,999	0	0	0
901002055	Phoenix	AZ		08/17/2021		14,982	0	0	0	0	0	0	14,982	14,982	0	0	0
901002057	Davenport	IA		08/26/2021		16,086	0	0	0	0	0	0	16,086	16,086	0	0	0
901002058	Davenport	IA		08/26/2021		12,979	0	0	0	0	0	0	12,979	12,979	0	0	0
901002060	Spanish Fork	UT		08/06/2021		68,832	0	0	0	0	0	0	68,832	68,832	0	0	0
901002061	Las Vegas	NV		08/25/2021		27,971	0	0	0	0	0	0	27,971	27,971	0	0	0
901002064	White Settlement	TX		08/31/2021		44,876	0	0	0	0	0	0	44,876	44,876	0	0	0
901002066	Henderson	NV		07/29/2021		127,266	0	0	0	0	0	0	127,266	127,266	0	0	0
901002067	Sparks	NV		08/19/2021		38,270	0	0	0	0	0	0	38,270	38,270	0	0	0
901002069	Chicago	IL		08/27/2021		10,933	0	0	0	0	0	0	10,933	10,933	0	0	0
901002070	Chicago	IL		08/27/2021		12,148	0	0	0	0	0	0	12,148	12,148	0	0	0
901002092	Burbank	CA		04/20/2022		0	0	0	0	0	0	0	193,082	193,082	0	0	0
901002098	Puyallup	WA		11/22/2021		95,128	0	0	0	0	0	0	95,128	95,128	0	0	0
901002102	Baltimore	MD		11/24/2021		19,008	0	0	0	0	0	0	19,008	19,008	0	0	0
901002104	Waunakee	WI		12/09/2021		19,379	0	0	0	0	0	0	19,379	19,379	0	0	0
901002105	Brookfield	WI		12/09/2021		32,156	0	0	0	0	0	0	32,156	32,156	0	0	0
901002106	Sprindfield	PA		12/22/2021		73,959	0	0	0	0	0	0	73,959	73,959	0	0	0
901002107	Golden	CO		01/21/2022		0	0	0	0	0	0	0	67,946	67,946	0	0	0
901002110	Jacksonville	FL		02/25/2022		0	0	0	0	0	0	0	75,643	75,643	0	0	0
901002112	Jacksonville	FL		02/25/2022		0	0	0	0	0	0	0	118,391	118,391	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
901002113	Jacksonville	FL		02/25/2022		0	0	0	0	0	0	0	87,728	87,728	0	0	0
901002114	Sachse	TX		01/27/2022		0	0	0	0	0	0	0	18,358	18,358	0	0	0
901002115	Richboro	PA		04/29/2022		0	0	0	0	0	0	0	90,718	90,718	0	0	0
901002118	Commack	NY		05/27/2022		0	0	0	0	0	0	0	12,992	12,992	0	0	0
901002119	Commack	NY		05/27/2022		0	0	0	0	0	0	0	34,929	34,929	0	0	0
901002120	Orland Hills	IL		01/20/2022		0	0	0	0	0	0	0	65,860	65,860	0	0	0
901002121	New Brunswick	NJ		02/02/2022		0	0	0	0	0	0	0	115,684	115,684	0	0	0
901002126	Boulder	CO		02/28/2022		0	0	0	0	0	0	0	6,924	6,924	0	0	0
901002127	Boulder	CO		02/28/2022		0	0	0	0	0	0	0	6,682	6,682	0	0	0
901002128	Porterville	CA		05/02/2022		0	0	0	0	0	0	0	47,901	47,901	0	0	0
901002136	Jacksonville	FL		02/25/2022		0	0	0	0	0	0	0	62,168	62,168	0	0	0
901002138	Compton	CA		04/29/2022		0	0	0	0	0	0	0	44,000	44,000	0	0	0
901002139	Mt Vernon	WA		03/22/2022		0	0	0	0	0	0	0	71,435	71,435	0	0	0
901002146	Plano	TX		05/05/2022		0	0	0	0	0	0	0	73,710	73,710	0	0	0
901002153	Geneva	IL		05/02/2022		0	0	0	0	0	0	0	72,012	72,012	0	0	0
901002154	Miamisburg	OH		04/07/2022		0	0	0	0	0	0	0	13,678	13,678	0	0	0
901002155	Independence	KY		04/07/2022		0	0	0	0	0	0	0	13,056	13,056	0	0	0
901002158	Syosset	NY		05/23/2022		0	0	0	0	0	0	0	32,581	32,581	0	0	0
901002159	Jacksonville	FL		06/24/2022		0	0	0	0	0	0	0	20,458	20,458	0	0	0
901002162	Hanover	MD		05/06/2022		0	0	0	0	0	0	0	83,949	83,949	0	0	0
901002166	Henderson	NV		07/29/2022		0	0	0	0	0	0	0	40,303	40,303	0	0	0
901002167	Lewisville	TX		06/10/2022		0	0	0	0	0	0	0	20,787	20,787	0	0	0
901002168	Vancouver	WA		05/25/2022		0	0	0	0	0	0	0	15,138	15,138	0	0	0
901002170	Chicago	IL		05/31/2022		0	0	0	0	0	0	0	15,976	15,976	0	0	0
901002171	Phoenix	AZ		05/12/2022		0	0	0	0	0	0	0	29,697	29,697	0	0	0
901002172	St. Petersburg	FL		05/09/2022		0	0	0	0	0	0	0	11,140	11,140	0	0	0
901002173	Annapolis	MD		07/01/2022		0	0	0	0	0	0	0	60,489	60,489	0	0	0
901002174	Chicago	IL		05/18/2022		0	0	0	0	0	0	0	15,064	15,064	0	0	0
901002175	Fountain	CO		05/12/2022		0	0	0	0	0	0	0	16,573	16,573	0	0	0
901002176	Albuquerque	NM		05/23/2022		0	0	0	0	0	0	0	14,877	14,877	0	0	0
901002177	Albuquerque	NM		05/23/2022		0	0	0	0	0	0	0	8,678	8,678	0	0	0
901002182	Hutto	TX		05/27/2022		0	0	0	0	0	0	0	22,040	22,040	0	0	0
901002183	South Ogden	UT		06/10/2022		0	0	0	0	0	0	0	17,795	17,795	0	0	0
901002184	New Hope	PA		06/29/2022		0	0	0	0	0	0	0	34,417	34,417	0	0	0
901002187	Glendale	AZ		06/15/2022		0	0	0	0	0	0	0	46,451	46,451	0	0	0
901002188	Glendale	AZ		06/06/2022		0	0	0	0	0	0	0	18,571	18,571	0	0	0
901002189	Salem	OR		06/06/2022		0	0	0	0	0	0	0	22,191	22,191	0	0	0
901002195	Fort Wright	KY		06/17/2022		0	0	0	0	0	0	0	13,806	13,806	0	0	0
901002196	Arlington	TX		06/29/2022		0	0	0	0	0	0	0	8,902	8,902	0	0	0
901002207	Houston	TX		06/29/2022		0	0	0	0	0	0	0	22,991	22,991	0	0	0
901002212	Fulton	MD		08/18/2022		0	0	0	0	0	0	0	34,424	34,424	0	0	0
901002213	Fulton	MD		08/18/2022		0	0	0	0	0	0	0	34,424	34,424	0	0	0
0299999. Mortgages with partial repayments						39,420,702	0	0	0	0	0	0	41,375,321	41,375,321	0	0	0
0599999 - Totals						120,773,983	0	0	0	0	0	0	122,728,602	122,728,602	0	0	0

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Advent International GPE IX Limited Partnership	Cayman Islands		Advent International GPE IX Limited Partnership		05/17/2019	3		6,811,837		5,197,113	0.550
	Advent International GPE X LP	Cayman Islands		Advent International GPE X LP		09/26/2022	3	565,575			24,125,000	0.100
	AG Credit Solutions Fund, L.P.	Dover	DE	AG Credit Solutions Fund, L.P.		02/03/2020	2		1,000,000		2,065,068	1.065
	Atlantic Street Capital IV, L.P.	Wilmington	DE	Atlantic Street Capital IV, L.P.		02/19/2019	3		1,769,790		10,913,042	6.341
	BID II Note Issuer L.P.	Cayman Islands		BID II Note Issuer L.P.		08/07/2020			505,344		507,156	14.683
	Blackstone Capital Opportunities Fund IV LP	Wilmington	DE	Blackstone Capital Opportunities Fund IV LP		07/31/2020	2		737,644		16,352,440	0.420
	Blackstone Core Equity Partners II L.P.	Wilmington	DE	Blackstone Core Equity Partners II L.P.		03/26/2020	3		3,027,363		17,510,496	0.405
	Blackstone Energy Partners III L.P.	Wilmington	DE	Blackstone Energy Partners III L.P.		11/27/2019	3		2,339,440		10,622,070	0.336
	Blackstone Growth L.P.	Wilmington	DE	Blackstone Growth L.P.		07/17/2020			875,041		3,934,942	0.332
	Brookfield Infrastructure Fund IV-B	Wilmington	DE	Brookfield Infrastructure Fund IV-B		02/06/2020			1,021,168		4,148,989	0.095
	BTOF (K Co-Invest) L.P.	Cayman Islands		BTOF (K Co-Invest) L.P.		02/01/2021			585,131		3,466,977	6.702
	Charlesbank Equity Fund X, LP	Boston	MA	Charlesbank Equity Fund X, LP		01/15/2021	3		2,761,921		16,478,829	0.847
	Charlesbank Technology Opportunities Fund, Limited Partnership	Boston	MA	Charlesbank Technology Opportunities Fund, Limited Partnership		01/31/2020	3		1,074,615		6,631,500	2.058
	Clairvest Equity Partners VI-A Limited Partnership	Canada		Clairvest Equity Partners VI-A Limited Partnership		05/01/2019	3		2,218,189		8,181,844	5.144
	Clarion Investors III, LP	Cayman Islands		Clarion Investors III, LP		03/01/2019	3		243,757		9,812,500	3.454
	Dominus Capital Partners III, L.P.	Wilmington	DE	Dominus Capital Partners III, L.P.		09/30/2019	3		329,388		809,544	1.051
	Ethos Capital Investments	Wilmington	DE	Ethos Capital Investments		10/25/2021	3		1,453,989		15,544,759	9.105
	Genstar Capital Partners IX, L.P.	Wilmington	DE	Genstar Capital Partners IX, L.P.		03/01/2019	3		103,951		3,579,917	0.632
	Genstar Capital Partners X, L.P.	Wilmington	DE	Genstar Capital Partners X, L.P.		05/01/2021	3		7,324,966		19,781,186	0.465
	Genstar X Opportunities Fund I, L.P.	Wilmington	DE	Genstar X Opportunities Fund I, L.P.		08/27/2021	3		983,424		3,072,668	0.488
	Great Hill Equity Partners VII, L.P.	Wilmington	DE	Great Hill Equity Partners VII, L.P.		07/01/2019			8,403,231		8,736,699	1.940
	Great Point Partners III, L.P.	Wilmington	DE	Great Point Partners III, L.P.		05/31/2019			1,843,100		2,391,293	4.889
	Green Equity Investors Fund VIII, L.P.	Dover	DE	Green Equity Investors Fund VIII, L.P.		01/02/2020	3		1,955,333		2,591,966	0.360
	GSO Capital Opportunities Fund III, L.P.	Wilmington	DE	GSO Capital Opportunities Fund III, L.P.		09/22/2016	2		30,257		5,948,458	0.283
	GTCR Fund XIII LP	Wilmington	DE	GTCR Fund XIII LP		10/27/2020	3		2,947,500		15,837,500	0.402
	Insight Partners XII, L.P.	Cayman Islands		Insight Partners XII, L.P.		07/15/2021	3		1,190,000		6,970,000	0.098
	JVP VIII, L.P.	Wilmington	DE	JVP VIII, L.P.		05/10/2018	1		3,000,000		1,625,000	11.589
	Kinderhook Capital Fund 7, L.P.	Wilimington	DE	Kinderhook Capital Fund 7, L.P.		02/28/2022	3		3,363,963		24,836,805	2.060
	Kinderhook Capital Fund V, L.P.	Wilmington	DE	Kinderhook Capital Fund V, L.P.		01/01/2018	3		1,298,032		4,117,175	1.912
	Kinderhook Capital Fund VI, L.P.	Wilmington	DE	Kinderhook Capital Fund VI, L.P.		03/01/2019	3		4,827,014		12,760,472	3.204
	L Catterton Growth IV, L.P.	Wilmington	DE	L Catterton Growth IV, L.P.		09/22/2021	3		1,665,263		3,742,269	1.938
	M/C Partners VIII, L.P.	Wilmington	DE	M/C Partners VIII, L.P.		03/01/2019			1,960,815		6,021,311	5.644
	Merit Mezzanine Fund VI, L.P.	Dover	DE	Merit Mezzanine Fund VI, L.P.		05/01/2018	2		78,358		730,410	1.656
	MidOcean Partners V, L.P.	Wilmington	DE	MidOcean Partners V, L.P.		06/01/2018	3		1,219,939		2,861,949	1.537
	MidOcean Partners VI, L.P.	Wilmington	DE	MidOcean Partners VI, L.P.		07/03/2021	3		1,491,809		18,140,677	1.143
	Nautic Partners X, L.P.	Wilmington	DE	Nautic Partners X, L.P.		01/27/2022	3		2,462,481		22,170,807	1.649
	NB Secondary Opportunities Fund V LP	Newark	DE	NB Secondary Opportunities Fund V LP		01/01/2021			400,000		18,812,500	0.628
	NB Select Opportunities Fund V LP	Newark	DE	NB Select Opportunities Fund V LP		05/03/2022	3		6,000,000		34,000,000	3.501
	NB Stratus Holdings LP	Newark	DE	NB Stratus Holdings LP		11/12/2021	3		1,749,333		1,089,556	11.111
	New Enterprise Associates 17, L.P.	Wilmington	DE	New Enterprise Associates 17, L.P.		07/01/2019	1		200,000		2,800,000	0.258
	New Enterprise Associates 18, L.P.	Wilmington	DE	New Enterprise Associates 18, L.P.		02/14/2022	1		575,000		8,350,000	0.351
	New Mountain Partners VI, L.P.	Wilmington	DE	New Mountain Partners VI, L.P.		04/21/2020	3		811,384		15,182,760	0.313
	Newstone Capital Partners III, L.P.	Wilmington	DE	Newstone Capital Partners III, L.P.		12/27/2016	2		4,978		1,456,212	2.666
	NexPhase Capital Fund IV, LP	Wilmington	DE	NexPhase Capital Fund IV, LP		03/31/2021	3		3,714,110		1,319,505	3.708
	NGP Natural Resources XII, L.P.	Dover	DE	NGP Natural Resources XII, L.P.		07/03/2018	3		109,026		1,926,702	0.142
	PA DIRECT CREDIT OPPORTUNITIES FUND II, L.P.	Wilmington	DE	PA DIRECT CREDIT OPPORTUNITIES FUND II, L.P.		05/15/2017	2		281,631		1,846,976	2.436
	PA Direct Credit Opportunities Fund III, L.P.	Wilmington	DE	PA Direct Credit Opportunities Fund III, L.P.		05/29/2020	2		1,890,502		8,602,695	1.752
	PEG Aggregator 2022 L.P.	Wilmington	DE	PEG Aggregator 2022 L.P.		04/18/2022	3		6,417,910		32,661,504	14.925
	PEG Global Private Equity VIII L.P.	Wilmington	DE	PEG Global Private Equity VIII L.P.		03/04/2019			2,882,353		14,634,866	5.785
	Platinum Equity Capital Partners V, L.P.	Wilmington	DE	Platinum Equity Capital Partners V, L.P.		07/01/2019	3		210,000		4,502,414	0.376
	Quad-C Partners IX, L.P.	Wilmington	DE	Quad-C Partners IX, L.P.		04/26/2017	3		346,259		950,683	1.568
	STONEPEAK INFRASTRUCTURE FUND III LP	Wilmington	DE	STONEPEAK INFRASTRUCTURE FUND III LP		06/25/2018			358,873		4,625,261	0.312
	Strategic Partners Infrastructure III L.P.	Wilmington	DE	Strategic Partners Infrastructure III L.P.		04/14/2020			5,408,449		34,945,392	1.623
	Strategic Partners VIII L.P.	Wilmington	DE	Strategic Partners VIII L.P.		03/14/2019			1,500,000		30,351,779	0.494
	Summit Partners Growth Equity Fund X-A, L.P.	Cayman Islands		Summit Partners Growth Equity Fund X-A, L.P.		03/01/2019			29,590		10,701,304	1.341
	Summit Partners Growth Equity Fund XI, L.P.	Wilmington	DE	Summit Partners Growth Equity Fund XI, L.P.		09/29/2022	3	1,689,640			25,044,929	0.387

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Tailwind Capital Partners III, L.P.	Wilmington	DE	Tailwind Capital Partners III, L.P.	.	09/26/2018			2,663,343		6,128,622	1.608
	Ten Coves Capital II, LP	Wilmington	DE	Ten Coves Capital II, LP	.	05/23/2018			16,368		141,212	1.059
	Thoma Bravo Discover Fund III, L.P.	Wilmington	DE	Thoma Bravo Discover Fund III, L.P.	.	05/29/2020	3		1,042,929		755,533	0.396
	Thoma Bravo Fund XII, L.P.	Wilmington	DE	Thoma Bravo Fund XII, L.P.	.	05/26/2016	3		98,634		3,690,437	0.337
	Thoma Bravo Fund XIII, L.P.	Wilmington	DE	Thoma Bravo Fund XIII, L.P.	.	02/14/2019	3		1,488,716		2,079,231	0.353
	Thoma Bravo Fund XV, L.P.	Wilmington	DE	Thoma Bravo Fund XV, L.P.	.	06/10/2022	3		3,283,633		17,351,965	0.364
	Trident IX, L.P.	Cayman Islands		Trident IX, L.P.	.	06/24/2022	3		220,022		17,907,630	0.395
	Veritas Capital Fund VII, L.P.	Wilmington	DE	Veritas Capital Fund VII, L.P.	.	08/15/2019	3		1,598,482		1,724,176	0.287
	Veritas Capital Vantage Fund, L.P	Wilmington	DE	Veritas Capital Vantage Fund, L.P	.	05/01/2021			888,056		9,682,175	0.772
1999999. Joint Venture Interests - Common Stock - Unaffiliated								2,255,215	117,093,634	0	635,484,851	XXX
	Blackstone Real Estate Partners IX L.P.	Wilmington	DE	Blackstone Real Estate Partners IX L.P.	.	03/01/2019			12,094,738		10,329,386	0.215
	Brookfield Strategic Real Estate Partners IV-B L.P.	Wilmington	DE	Brookfield Strategic Real Estate Partners IV-B L.P.	.	07/12/2021			3,780,668		20,892,004	0.055
2199999. Joint Venture Interests - Real Estate - Unaffiliated								0	15,875,406	0	31,221,389	XXX
					.							
2499999. Joint Venture Interests - Mortgage Loans - Affiliated								0	0	0	0	XXX
401378-AC-8	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA			SEAPORT GROUP	1.D FE	01/17/2017			4,111,026			
2799999. Surplus Debentures, etc - Unaffiliated								0	4,111,026	0	0	XXX
					.							
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								0	0	0	0	XXX
4899999. Total - Unaffiliated								2,255,215	137,080,066	0	666,706,240	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								2,255,215	137,080,066	0	666,706,240	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Blackstone Capital Opportunities Fund IV LP	Wilmington	DE	RETURN OF CAPITAL	07/31/2020	09/26/2022	6,927					0		6,927	6,927			0	41,671
	Blackstone Energy Partners III L.P.	Wilmington	DE	RETURN OF CAPITAL	11/27/2019	09/21/2022	176,543					0		176,543	176,543			0	59,073
	Blackstone Growth L.P.	Wilmington	DE	RETURN OF CAPITAL	07/17/2020	09/16/2022	8,847					0		8,847	8,847			0	(191,774)
	Blackstone Life Sciences V L.P.	Wilmington	DE	RETURN OF CAPITAL	01/01/2020	08/15/2022	107,866					0		107,866	107,866			0	(95,399)
	Blackstone Life Sciences Yield L.P.	Wilmington	DE	RETURN OF CAPITAL	12/31/2021	08/31/2022						0		153,357	153,357			0	103,396
	Blackstone Tactical Opportunities Fund III L.P.	Wilmington	DE	RETURN OF CAPITAL	03/01/2019	09/28/2022	148,924					0		148,924	148,924			0	261,458
	Brookfield Infrastructure Fund IV-B	Wilmington	DE	RETURN OF CAPITAL	02/06/2020	09/20/2022	2,177					0		2,177	2,177			0	107,400
	BV Investment Partners IX, L.P.	Wilmington	DE	RETURN OF CAPITAL	11/27/2017	08/22/2022	1,656,316					0		1,656,316	1,656,316			0	5,906,240
	Charlesbank Equity Fund X, LP	Boston	MA	RETURN OF CAPITAL	01/15/2021	08/30/2022	131,610					0		131,610	131,610			0	(149,964)

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
	Dominus Capital Partners II, L.P.	Wilmington	DE	RETURN OF CAPITAL	09/30/2019	09/16/2022	13,819					0		13,819	13,819			0	249,170
	Dominus Capital Partners III, L.P.	Wilmington	DE	RETURN OF CAPITAL	09/30/2019	09/16/2022	6,154					0		6,154	6,154			0	(475)
	Ethos Capital Investments	Wilmington	DE	RETURN OF CAPITAL	10/25/2021	09/30/2022	811,473					0		811,473	811,473			0	(352,941)
	Genstar Capital Partners IX, L.P.	Wilmington	DE	RETURN OF CAPITAL	03/01/2019	08/30/2022	2,159,759					0		2,159,759	2,159,759			0	6,053,737
	Genstar Capital Partners VIII, L.P.	Wilmington	DE	RETURN OF CAPITAL	04/27/2017	07/29/2022	2,356,985					0		2,356,985	2,356,985			0	6,594,480
	Genstar IX Opportunities Fund I, L.P.	Wilmington	DE	RETURN OF CAPITAL	07/08/2019	08/30/2022	629,918					0		629,918	629,918			0	1,885,575
	Genstar VIII Opportunities Fund I, L.P.	Wilmington	DE	RETURN OF CAPITAL	10/05/2017	07/29/2022	655,593					0		655,593	655,593			0	653,379
	GHP E Aggregator, LLC	Wilmington	DE	RETURN OF CAPITAL	06/20/2019	07/14/2022	2,318,318					0		2,318,318	2,318,318			0	5,409,408
	GOODE PARTNERS CONSUMER FUND III	Wilmington	DE	RETURN OF CAPITAL	12/29/2015	07/06/2022	78,637					0		78,637	78,637			0	(113,149)
	Great Hill Equity Partners VI, L.P.	Wilmington	DE	RETURN OF CAPITAL	10/30/2017	07/21/2022	471,092					0		471,092	471,092			0	1,073,521
	GSO Capital Opportunities Fund III, L.P.	Wilmington	DE	RETURN OF CAPITAL	09/22/2016	09/30/2022	807,449					0		807,449	807,449			0	685,354
	IIF,L.P	Wilmington	DE	RETURN OF CAPITAL	02/23/2017	09/29/2022	14,200					0		14,200	14,200			0	462,256
	L Catterton Growth IV, L.P.	Wilmington	DE	RETURN OF CAPITAL	09/22/2021	08/31/2022	3,843,581					0		3,843,581	3,843,581			0	404,217
	NB Select Opportunities Fund III LP	Newark	DE	RETURN OF CAPITAL	01/14/2020	09/02/2022	215,000					0		215,000	215,000			0	1,625,000
	NB Stratus Holdings LP	Newark	DE	RETURN OF CAPITAL	11/12/2021	08/04/2022	1,386,133					0		1,386,133	1,386,133			0	173,292
	New Mountain Partners VI, L.P.	Wilmington	DE	RETURN OF CAPITAL	04/21/2020	09/06/2022	89,212					0		89,212	89,212			0	(436,778)
	Newstone Capital Partners III, L.P.	Wilmington	DE	RETURN OF CAPITAL	12/27/2016	08/03/2022	242,457					0		242,457	242,457			0	838,101
	Newstone Capital Partners IV, L.P.	Wilmington	DE	RETURN OF CAPITAL	07/01/2019	09/15/2022	927,826					0		927,826	927,826			0	397,585
	NGP Natural Resources XII, L.P.	Dover	DE	RETURN OF CAPITAL	07/03/2018	09/30/2022	208,452					0		208,452	208,452			0	819,130
	NGP XI Luxe Coinvest, L.L.C.	Dover	DE	RETURN OF CAPITAL	08/13/2018	09/26/2022	811,994					0		811,994	811,994			0	81,404
	North Castle Partners VII, L.P.	Wilmington	DE	RETURN OF CAPITAL	12/27/2018	09/29/2022	2,464,776					0		2,464,776	2,464,776			0	8,276,910
	PA DIRECT CREDIT OPPORTUNITIES FUND II, L.P.	Wilmington	DE	RETURN OF CAPITAL	05/15/2017	08/11/2022	1,040,227					0		1,040,227	1,040,227			0	894,009
	PEG Global Private Equity VIII L.P.	Wilmington	DE	RETURN OF CAPITAL	03/04/2019	09/02/2022	944,615					0		944,615	944,615			0	267,509
	Quad-C Partners IX, L.P.	Wilmington	DE	RETURN OF CAPITAL	04/26/2017	09/21/2022	496,880					0		496,880	496,880			0	186,175
	SAIF Partners IV, L.P.	Cayman Islands		RETURN OF CAPITAL	06/30/2016	08/24/2022	16,213					0		16,213	16,213			0	25,735
	SP Mars Investors L.P.	Wilmington	DE	RETURN OF CAPITAL	12/20/2019	09/23/2022	352,625					0		352,625	352,625			0	145,156
	Strategic Partners GP Solutions L.P.	Wilmington	DE	RETURN OF CAPITAL	03/25/2022	08/18/2022						0		730,338	730,338			0	(276,550)
	Strategic Partners IX L.P.	Wilmington	DE	RETURN OF CAPITAL	12/22/2021	09/30/2022	194,635					0		194,635	194,635			0	(604,872)
	Strategic Partners VIII L.P.	Wilmington	DE	RETURN OF CAPITAL	03/14/2019	09/29/2022	2,750,000					0		2,750,000	2,750,000			0	(1,152,738)
	Tailwind Capital Partners III, L.P.	Wilmington	DE	RETURN OF CAPITAL	09/26/2018	09/26/2022	1,074,196					0		1,074,196	1,074,196			0	785,524
	Thoma Bravo Fund XII, L.P.	Wilmington	DE	RETURN OF CAPITAL	05/26/2016	08/30/2022	847,474					0		847,474	847,474			0	6,800,406
	Thoma Bravo Fund XIII, L.P.	Wilmington	DE	RETURN OF CAPITAL	02/14/2019	07/29/2022	261,076					0		261,076	261,076			0	723,601
	Veritas Capital Fund VII, L.P.	Wilmington	DE	RETURN OF CAPITAL	08/15/2019	09/27/2022	269,230					0		269,230	269,230			0	(222,252)
1999999. Joint Venture Interests - Common Stock - Unaffiliated							30,999,209	0	0	0	0	0	0	31,882,904	31,882,904	0	0	0	48,392,980
	Blackstone Real Estate Partners IX L.P.	Wilmington	DE	RETURN OF CAPITAL	03/01/2019	09/02/2022	511,091					0		511,091	511,091			0	4,155,900
	Strategic Partners Real Estate VII L.P.	Wilmington	DE	RETURN OF CAPITAL	05/20/2019	08/08/2022	295,556					0		295,556	295,556			0	(285,864)
2199999. Joint Venture Interests - Real Estate - Unaffiliated							806,647	0	0	0	0	0	0	806,647	806,647	0	0	0	3,870,036
	-											0						0	
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
2799999. Surplus Debentures, etc - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
												0						0	
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4899999. Total - Unaffiliated							31,805,856	0	0	0	0	0	0	32,689,551	32,689,551	0	0	0	52,263,016
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							31,805,856	0	0	0	0	0	0	32,689,551	32,689,551	0	0	0	52,263,016

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38376G-BW-9	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-99 5.152% 10/16/49		09/01/2022	Interest Capitalization		113,881	113,881	0	1.A
38376G-SN-1	GOVERNMENT NATIONAL MORTGAGE GNMA_10-96 4.339% 07/16/50		09/01/2022	Interest Capitalization		124,882	124,882	0	1.A
38376G-WC-0	GOVERNMENT NATIONAL MORTGAGE 4.087% 08/16/50		07/01/2022	Interest Capitalization		28,150	28,150	0	1.A
38376G-WW-6	GOVERNMENT NATIONAL MORTGAGE A 3.485% 10/16/50		09/01/2022	Interest Capitalization		87,513	87,513	0	1.A
38377J-4X-8	GOVERNMENT NATIONAL MORTGAGE A 5.418% 02/16/40		09/01/2022	Interest Capitalization		19,223	19,223	0	1.A
38378B-R8-4	GOVERNMENT NATIONAL MORTGAGE A GNMA_12-142 2.638% 04/16/54		09/01/2022	Interest Capitalization		1,283	1,283	0	1.A
38378B-TJ-8	GOVERNMENT NATIONAL MORTGAGE A GNMA_12-53 3.363% 04/16/52		09/01/2022	Interest Capitalization		7,600	7,600	0	1.A
38378N-AG-8	GNMA_13-153 GOVERNMENT NATIONAL MORTGAGE A 3.052% 10/16/54		09/01/2022	Interest Capitalization		115,464	115,464	0	1.A
38378N-BU-6	GNMA_13-155 GOVERNMENT NATIONAL MORTGAGE A 3.063% 08/16/54		09/01/2022	Interest Capitalization		30,211	30,211	0	1.A
38378X-AG-6	GNMA_14-92 GOVERNMENT NATIONAL MORTGAGE A 3.583% 05/16/54		09/01/2022	Interest Capitalization		38,422	38,422	0	1.A
38379K-LP-1	GNMA_15_75 GOVERNMENT NATIONAL MORTGAGE A 3.468% 05/16/55		09/01/2022	Interest Capitalization		34,649	34,649	0	1.A
38379K-S7-4	GOVERNMENT NATIONAL MORTGAGE A GNMA_15-125 3.339% 07/16/55		09/01/2022	Interest Capitalization		101,692	101,692	0	1.A
38379K-S8-2	GOVERNMENT NATIONAL MORTGAGE A GNMA_15-125 3.339% 07/16/55		09/01/2022	Interest Capitalization		182,524	182,524	0	1.A
38379K-ZB-7	GOVERNMENT NATIONAL MORTGAGE A GMNA_15-107 3.335% 03/16/57		09/01/2022	Interest Capitalization		68,969	68,969	0	1.A
38379R-CB-7	GOVERNMENT NATIONAL MORTGAGE A GNMA_15-188 3.000% 07/16/57		09/01/2022	Interest Capitalization		50,243	50,243	0	1.A
38379R-DE-0	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.365% 03/16/57		09/01/2022	Interest Capitalization		31,568	31,568	0	1.A
38379R-JG-9	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-166 3.100% 04/16/58		09/01/2022	Interest Capitalization		28,170	28,170	0	1.A
38379R-LR-2	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-1 3.000% 12/16/58		09/01/2022	Interest Capitalization		69,095	69,095	0	1.A
38379R-NE-9	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-22 3.060% 08/16/58		09/01/2022	Interest Capitalization		40,313	40,313	0	1.A
38379R-NT-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-29 3.227% 09/16/58		09/01/2022	Interest Capitalization		115,771	115,771	0	1.A
38379R-PJ-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-41 3.000% 07/16/58		09/01/2022	Interest Capitalization		56,488	56,488	0	1.A
38379R-PS-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-44 3.264% 02/17/57		09/01/2022	Interest Capitalization		43,357	43,357	0	1.A
38379R-S8-7	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-102 3.202% 12/16/58		09/01/2022	Interest Capitalization		87,612	87,612	0	1.A
38379R-UD-3	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-51 2.500% 05/16/59		09/01/2022	Interest Capitalization		23,751	23,751	0	1.A
38379R-ZW-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-90 2.750% 01/16/59		09/01/2022	Interest Capitalization		43,479	43,479	0	1.A
38379U-6B-7	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-20 3.050% 12/16/58		09/01/2022	Interest Capitalization		124,515	124,515	0	1.A
38379U-A8-9	GOVERMENT NATIONAL MORTGAGE AS GNMA_16-95 2.786% 04/16/57		09/01/2022	Interest Capitalization		60,699	60,699	0	1.A
38379U-C7-9	GOVERMENT NATIONAL MORTGAGE AS SERIES 16-95 CLAS ZL 3.122% 08/16/58		09/01/2022	Interest Capitalization		222,219	222,219	0	1.A
38379U-DJ-2	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.923% 12/16/57		09/01/2022	Interest Capitalization		74,260	74,260	0	1.A
38379U-E7-7	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-110 2.892% 05/16/58		09/01/2022	Interest Capitalization		24,583	24,583	0	1.A
38379U-FU-5	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-24 3.352% 09/16/57		09/01/2022	Interest Capitalization		41,790	41,790	0	1.A
38379U-HH-2	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.896% 03/16/58		09/01/2022	Interest Capitalization		61,057	61,057	0	1.A
38379U-HT-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-41 3.482% 06/16/57		09/01/2022	Interest Capitalization		93,176	93,176	0	1.A
38379U-RN-8	GNMA_16-70 GNMA_16-70 2.867% 04/16/58		09/01/2022	Interest Capitalization		32,797	32,797	0	1.A
38379U-SM-9	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.370% 04/16/58		09/01/2022	Interest Capitalization		89,663	89,663	0	1.A
38379U-SV-9	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-64A 3.394% 12/16/57		09/01/2022	Interest Capitalization		88,050	88,050	0	1.A
38379U-WL-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-86 3.035% 03/16/58		09/01/2022	Interest Capitalization		59,568	59,568	0	1.A
38379U-ZN-9	GOVERMENT NATIONAL MORTGAGE AS GNMA_16-94 3.000% 12/16/57		09/01/2022	Interest Capitalization		112,819	112,819	0	1.A
38379U-ZY-5	GOVERMENT NATIONAL MORTGAGE AS GNMA_16-96 3.134% 12/16/57		09/01/2022	Interest Capitalization		27,381	27,381	0	1.A
38380J-2A-5	GOVERNMENT NATIONAL MORTGAGE A GNMA_18-81 2.500% 01/16/60		09/01/2022	Interest Capitalization		55,362	55,362	0	1.A
38380J-3M-8	GOVERNMENT NATIONAL MORTGAGE A GNMA_18-88 3.081% 11/16/59		09/01/2022	Interest Capitalization		136,516	136,516	0	1.A
38380J-G5-1	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.797% 04/16/54		09/01/2022	Interest Capitalization		26,611	26,611	0	1.A
38380J-G8-5	GOVERNMENT NATIONAL MORTGAGE A GNMA_18-58 2.500% 12/16/57		09/01/2022	Interest Capitalization		112,141	112,141	0	1.A
38380J-NL-8	GOVERNMENT NATIONAL MORTGAGE A GNMA_18-3 3.000% 05/16/59		09/01/2022	Interest Capitalization		33,996	33,996	0	1.A
38380J-TD-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_18-28 2.711% 01/16/55		09/01/2022	Interest Capitalization		24,316	24,316	0	1.A
38380J-XA-1	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.700% 05/16/60		09/01/2022	Interest Capitalization		47,418	47,418	0	1.A
38380J-XV-5	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.500% 01/16/60		09/01/2022	Interest Capitalization		22,240	22,240	0	1.A
38380J-ZD-3	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.200% 11/16/59		09/01/2022	Interest Capitalization		72,566	72,566	0	1.A
38380M-BN-0	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.009% 11/16/59		09/01/2022	Interest Capitalization		122,116	122,116	0	1.A
38380M-CE-9	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.000% 08/16/60		09/01/2022	Interest Capitalization		42,275	42,275	0	1.A
38380M-DK-4	GOVERNMENT NATIONAL MORTGAGE A GNMA_18-110 3.200% 01/16/60		09/01/2022	Interest Capitalization		49,490	49,490	0	1.A
38380M-MM-0	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.000% 07/16/60		09/01/2022	Interest Capitalization		42,064	42,064	0	1.A
912834-MD-7	US TREASURY TREASURY STRIP (INT) 0.000% 02/15/43		07/18/2022	CITIGROUP GLOBAL MARKETS		19,123,445	40,150,000	0	1.A
912834-MM-7	US TREASURY TREASURY STRIP (INT) 0.000% 05/15/43		07/08/2022	MIZUHO SECURITIES		25,003,550	53,743,337	0	1.A
912834-NP-9	US TREASURY TREASURY STRIP (INT) 0.000% 05/15/44		08/30/2022	MIZUHO SECURITIES		13,669,975	30,250,000	0	1.A
912834-NV-6	US TREASURY TREASURY STRIP (INT) 0.000% 08/15/44		08/18/2022	GOLDMAN SACHS & CO		24,927,953	55,000,000	0	1.A

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
0109999999. Subtotal - Bonds - U.S. Governments						86,168,921	182,587,335	0	XXX
3136A0-VF-1	FANNIE MAE FNMA 11-73 FNMA_11-73D 3.500% 01/25/41		09/01/2022	Interest Capitalization		8,198	8,198	0	1.A
3136A7-B6-8	FANNIE MAE FNMA_12-83 FANNIE MAE FNMA_12-83 2.500% 08/25/42		09/01/2022	Interest Capitalization		3,046	3,046	0	1.A
3136AN-6J-1	FANNIE MAE FNMA_15-40 3.500% 05/25/45		09/01/2022	Interest Capitalization		168,608	168,608	0	1.A
3137AF-HA-3	FREDDIE MAC FHLMC 3922 FREDDIE MAC FHLMC_3922 4.000% 09/15/41		09/01/2022	Interest Capitalization		19,593	19,593	0	1.A
3137AJ-J7-0	FREDDIE MAC FHLMC_11-3960 FREDDIE MAC FHLMC_11-3960 3.500% 11/15/41		09/01/2022	Interest Capitalization		136,121	136,121	0	1.A
3137AK-AR-2	FREDDIE MAC FHLMC_3982 FREDDIE MAC FHLMC_3982 4.000% 01/15/42		09/01/2022	Interest Capitalization		39,544	39,544	0	1.A
3137AN-JY-2	FREDDIE MAC FHLMC_4013 FREDDIE MAC FHLMC_4013 3.500% 03/15/42		09/01/2022	Interest Capitalization		50,475	50,475	0	1.A
3137BK-HR-4	FREDDIE MAC FHLMC_15-4497 3.500% 07/15/45		09/01/2022	Interest Capitalization		76,003	76,003	0	1.A
31396E-UC-8	FREDDIE MAC FHLMC 3065 5.500% 11/15/35		09/01/2022	Interest Capitalization		6,863	6,863	0	1.A
31397N-T4-7	FANNIE MAE FNMA 09-42 5.000% 06/25/39		09/01/2022	Interest Capitalization		11,646	11,646	0	1.A
31397Q-NQ-7	FANNIE MAE FNMA 11-9 3.500% 02/25/41		09/01/2022	Interest Capitalization		41,944	41,944	0	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						562,041	562,041	0	XXX
00751Y-AG-1	ADVANCE AUTO PARTS INC. 3.500% 03/15/32		07/20/2022	AMHERST		7,012,560	8,000,000	107,333	2.B FE
008513-AD-5	AGREE LP 4.800% 10/01/32		08/19/2022	Various		13,851,470	14,000,000	0	2.B FE
012653-AF-8	ALBEMARLE CORP 5.650% 06/01/52		07/26/2022	J.P. MORGAN SECURITIES INC		2,532,400	2,500,000	29,427	2.B FE
015271-AS-8	ALEXANDRIA REAL EST EQ INC ALEXANDRIA REAL ESTATE EQUITIE 4.000% 02/01/50		09/22/2022	WELLS FARGO BANK		5,504,210	7,000,000	40,333	2.A FE
01748T-AC-5	ALLEGION US HOLDING CO INC 5.411% 07/01/32		07/13/2022	JANE STREET		6,959,260	7,000,000	24,199	2.B FE
03027X-AY-6	AMERICAN TOWER CORP AMERICAN TOWER CORPORATION 3.700% 10/15/49		09/30/2022	BARCLAYS CAPITAL INC		5,521,520	8,000,000	138,956	2.C FE
03740L-AF-9	AON CORP / AON GLOBAL HOLDINGS 5.000% 09/12/32		09/07/2022	CITIGROUP GLOBAL MARKETS		4,996,100	5,000,000	0	2.A FE
04621X-AN-8	ASSURANT INC 2.650% 01/15/32		09/26/2022	GOLDMAN SACHS & CO		241,637	329,000	1,768	2.B FE
053332-BB-7	AUTOZONE INC 4.750% 08/01/32		07/19/2022	BANC OF AMERICA SECURITIES LLC		4,995,250	5,000,000	0	2.B FE
05348E-BE-8	AVALONBAY COMMUNITIES INC 4.350% 04/15/48		09/27/2022	WELLS FARGO BANK		4,201,050	5,000,000	99,083	1.G FE
05377R-FR-0	AVIS BUDGET RENTAL CAR FUNDING Series 144A 6.680% 02/20/29		07/12/2022	J.P. MORGAN SECURITIES INC		4,999,489	5,000,000	0	2.C FE
115236-AF-8	BROWN & BROWN INC 4.950% 03/17/52		09/28/2022	Suntrust Banks Inc		6,075,040	6,750,000	101,166	2.C FE
12008R-AP-2	BUILDERS FIRSTSOURCE INC Series 144A 4.250% 02/01/32		08/19/2022	Various		3,492,406	4,075,000	30,382	3.C FE
12527G-AD-5	CF INDUSTRIES INC CF INDUSTRIES INC 4.950% 06/01/43		07/26/2022	CITIGROUP GLOBAL MARKETS		1,817,580	2,000,000	15,675	2.C FE
12527G-AE-3	CF INDUSTRIES INC 5.375% 03/15/44		09/21/2022	Various		11,051,857	11,894,000	181,877	2.C FE
125523-AK-6	CIGNA CORP 4.900% 12/15/48		09/22/2022	GOLDMAN SACHS & CO		18,324,400	20,000,000	274,944	2.A FE
126650-CZ-1	CVS HEALTH CORP 5.050% 03/25/48		09/21/2022	GOLDMAN SACHS & CO		8,364,510	9,000,000	224,725	2.B FE
14180L-AA-4	CARGO AIRCRAFT MANAGEMENT INC Series 144A 4.750% 02/01/28		09/16/2022	Various		8,633,525	9,330,000	83,554	3.B FE
14448C-AR-5	CARRIER GLOBAL CORP 3.377% 04/05/40		09/21/2022	BNP PARISBAS		7,669,600	10,000,000	157,593	2.C FE
14448C-AS-3	CARRIER GLOBAL CORP 3.577% 04/05/50		09/27/2022	WELLS FARGO BANK		4,828,180	7,000,000	121,022	2.C FE
15089Q-AP-9	CELANESE US HOLDINGS LLC 6.379% 07/15/32		07/19/2022	Various		18,003,180	18,000,000	9,923	2.C FE
184496-AP-2	CLEAN HARBORS, INC. Series 144A 5.125% 07/15/29		09/14/2022	WELLS FARGO BANK		9,467,500	10,000,000	86,413	3.C FE
21871X-AN-9	SUNAMERICA INC Series 144A 6.875% 12/15/52		08/18/2022	J.P. MORGAN SECURITIES INC		5,000,000	5,000,000	0	2.C FE
23345M-AB-3	DT MIDSTREAM INC Series 144A 4.375% 06/15/31		09/22/2022	CITIGROUP GLOBAL MARKETS		1,670,000	2,000,000	24,549	3.A FE
256677-AL-9	DOLLAR GENERAL CORP DOLLAR GENERAL CORPORATION 5.000% 11/01/32		09/26/2022	Various		14,657,070	15,000,000	10,000	2.B FE
256677-AM-7	DOLLAR GENERAL CORP DOLLAR GENERAL CORPORATION 5.500% 11/01/52		09/27/2022	Various		20,784,620	21,000,000	19,250	2.B FE
26882P-BE-1	ERAC USA FIN CO Series 144A 7.000% 10/15/37		09/30/2022	MORGAN STANLEY		10,457,623	9,982,000	320,819	2.A FE
278062-AD-6	EATON CORPORATION 4.000% 11/02/32		09/26/2022	GOLDMAN SACHS & CO		4,942,775	5,471,000	88,752	2.A FE
29365B-AB-9	ENTEGRIS ESCROW CORP Series 144A 5.950% 06/15/30		09/13/2022	Various		11,887,500	12,000,000	88,754	3.B FE
29374F-AB-9	ENTERPRISE FLEET FINANCING LLC Series 144A 4.380% 07/20/29		08/16/2022	BANC OF AMERICA SECURITIES LLC		4,249,426	4,250,000	0	1.A FE
29374F-AC-7	ENTERPRISE FLEET FINANCING LLC Series 144A 4.290% 07/20/29		08/16/2022	BANC OF AMERICA SECURITIES LLC		2,749,182	2,750,000	0	1.A FE
29670G-AG-7	ESSENTIAL UTILITIES INC 5.300% 05/01/52		09/09/2022	WELLS FARGO BANK		2,492,070	2,532,000	42,123	2.B FE
29717P-AX-5	ESSEX PORTFOLIO LP 2.650% 09/01/50		09/22/2022	WELLS FARGO BANK		1,191,812	2,015,000	3,708	2.A FE
30023J-BV-9	EVERGREEN CREDIT CARD TRUST EV Series 144A 5.610% 07/15/26		08/09/2022	TORONTO DOMINION		4,999,912	5,000,000	0	1.F FE
30023J-BW-7	EVERGREEN CREDIT CARD TRUST EV Series 144A 6.190% 07/15/26		08/09/2022	TORONTO DOMINION		4,999,421	5,000,000	0	2.B FE
31428X-BQ-8	FEDEX CORP 4.050% 02/15/48		09/13/2022	WELLS FARGO BANK		8,149,900	10,000,000	33,750	2.B FE
31620M-BY-1	FIDELITY NATIONAL INFORMATION FIDELITY NATIONAL INFORMATION 5.100% 07/15/32		07/13/2022	Various		9,990,600	10,000,000	1,417	2.B FE
31620M-BZ-8	FIDELITY NATIONAL INFORMATION FIDELITY NATIONAL INFORMATION 5.625% 07/15/52		07/19/2022	J.P. MORGAN SECURITIES INC		10,081,950	10,000,000	6,250	2.B FE
361448-BK-8	GATX CORP GATX CORPORATION 4.900% 03/15/33		08/08/2022	CITIGROUP GLOBAL MARKETS		4,952,450	5,000,000	0	2.B FE
37940X-AQ-5	GLOBAL PAYMENTS INC. GLOBAL PAYMENTS INC 5.400% 08/15/32		08/08/2022	BANC OF AMERICA SECURITIES LLC		3,793,654	3,800,000	0	2.C FE
37940X-AR-3	GLOBAL PAYMENTS INC. GLOBAL PAYMENTS INC 5.950% 08/15/52		08/08/2022	BANC OF AMERICA SECURITIES LLC		4,977,900	5,000,000	0	2.C FE
380130-AD-6	GM FINANCIAL AUTOMOBILE LEASIN GM FINANCIAL AUTOMOBILE LEASIN 4.010% 09/22/25		08/09/2022	WELLS FARGO BANK		3,299,695	3,300,000	0	1.A FE
404119-CM-9	HCA THE HEALTHCARE CO Series 144A 4.375% 03/15/42		09/21/2022	J.P. MORGAN SECURITIES INC		6,792,435	8,500,000	8,264	2.C FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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418056-AU-1	HASBRO INC 5.100% 05/15/44		09/28/2022	CITIGROUP GLOBAL MARKETS		10,054,950	12,000,000	223,550	2.C FE
42225U-AL-8	HEALTHCARE TRUST OF AMERICA IN 2.400% 03/15/30		07/22/2022	Tax Free Exchange		9,973,634	10,000,000	84,667	2.B FE
42225U-AM-6	HEALTHCARE TRUST OF AMERICA IN 2.050% 03/15/31		07/22/2022	Tax Free Exchange		16,886,345	16,975,000	122,762	2.B FE
43283G-AC-6	HILTON GRAND VACATIONS TRUST H Series 144A 5.570% 01/25/37		08/01/2022	WELLS FARGO BANK		2,999,164	3,000,000	0	2.B FE
43283G-AD-4	HILTON GRAND VACATIONS TRUST H Series 144A 8.730% 01/25/37		08/01/2022	WELLS FARGO BANK		3,929,468	3,930,000	0	3.C FE
437076-AS-1	HOME DEPOT INC 5.875% 12/16/36		09/28/2022	CITIGROUP GLOBAL MARKETS		5,133,850	5,000,000	84,861	1.F FE
46647P-DH-6	JPMORGAN CHASE & CO 4.912% 07/25/33		09/30/2022	J.P. MORGAN SECURITIES INC		929,990	1,000,000	9,415	1.F FE
48242W-AC-0	KBR INC Series 144A 4.750% 09/30/28		08/03/2022	BANC OF AMERICA SECURITIES LLC		872,030	958,000	15,700	3.C FE
49446R-BA-6	KIMCO REALTY CORP KIMCO REALTY CORPORATION 4.600% 02/01/33		08/10/2022	WELLS FARGO BANK		4,971,500	5,000,000	0	2.A FE
501797-AW-4	BATH & BODY WORKS INC Series 144A 6.625% 10/01/30		09/29/2022	STIFEL NICOLAUS AND CO INC		4,424,475	5,115,000	1,883	3.B FE
50540R-AS-1	LABORATORY CORPORATION OF LABORATORY CORPORATION OF AMER 4.700% 02/01/45		09/01/2022	HSBC SECURITIES INC		4,492,900	5,000,000	22,847	2.B FE
513075-BT-7	LAMAR MEDIA CORP. 4.000% 02/15/30		09/26/2022	J.P. MORGAN SECURITIES INC		4,212,500	5,000,000	57,222	3.B FE
536797-AF-0	LITHIA MOTORS INC Series 144A 4.375% 01/15/31		09/22/2022	Various		9,717,800	11,030,000	54,180	3.B FE
536797-AG-8	LITHIA MOTORS INC Series 144A 3.875% 06/01/29		09/01/2022	BANC OF AMERICA SECURITIES LLC		2,542,500	3,000,000	30,677	3.B FE
548661-EF-0	LOWES COMPANIES INC LOWES COS INC 4.450% 04/01/62		07/26/2022	GOLDMAN SACHS & CO		4,517,100	5,000,000	76,639	2.A FE
548661-EL-7	LOWES COMPANIES INC 5.000% 04/15/33		09/06/2022	GOLDMAN SACHS & CO		4,488,660	4,500,000	0	2.A FE
548661-EM-5	LOWES COMPANIES INC 5.625% 04/15/53		09/06/2022	GOLDMAN SACHS & CO		2,491,075	2,500,000	0	2.A FE
548661-EN-3	LOWES COMPANIES INC 5.800% 09/15/62		09/06/2022	GOLDMAN SACHS & CO		2,481,100	2,500,000	0	2.A FE
570535-AV-6	MARKEL CORP MARKEL CORPORATION 4.150% 09/17/50		09/12/2022	AMHERST		3,261,720	4,000,000	81,617	2.B FE
58013M-FS-8	MCDONALDS CORP MCDONALDS CORPORATION 4.600% 09/09/32		09/26/2022	GOLDMAN SACHS & CO		4,758,100	5,000,000	12,139	2.A FE
60871R-AD-2	MOLSON COORS BREWING CO 5.000% 05/01/42		09/13/2022	BNP PARISBAS		4,532,300	5,000,000	93,056	2.C FE
65480J-AC-4	NISSAN AUTO RECEIVABLES OWNER NISSAN AUTO RECEIVABLES OWNER 4.460% 05/17/27		09/20/2022	WELLS FARGO BANK		1,999,586	2,000,000	0	1.A FE
668771-AL-2	SYMANTEC CORP Series 144A 7.125% 09/30/30		09/13/2022	BANC OF AMERICA SECURITIES LLC		10,005,000	10,000,000	0	3.C FE
670001-AH-9	Novelis Series 144A 3.875% 08/15/31		09/20/2022	BANC OF AMERICA SECURITIES LLC		1,601,033	2,000,000	7,807	3.C FE
680665-AK-2	OLIN CORP 5.000% 02/01/30		07/21/2022	GOLDMAN SACHS & CO		4,556,250	5,000,000	120,833	3.A FE
68235P-AM-0	ONE GAS INC 4.250% 09/01/32		08/04/2022	ROYAL BANK OF CANADA		3,471,895	3,500,000	0	1.G FE
68389X-BJ-3	ORACLE CORPORATION 4.000% 07/15/46		09/22/2022	GOLDMAN SACHS & CO		3,564,400	5,000,000	39,444	2.B FE
690742-AG-6	OWENS CORNING 4.300% 07/15/47		08/02/2022	Various		8,411,565	9,950,000	17,932	2.B FE
72147K-AF-5	PILGRIMS PRIDE CORP Series 144A 4.250% 04/15/31		08/24/2022	Various		9,129,050	10,310,000	141,739	2.C FE
816300-AH-0	SELECTIVE INS GRP INC. SELECTIVE INSURANCE GROUP INC. 5.375% 03/01/49		09/08/2022	Various		1,364,658	1,450,000	739	2.B FE
817826-AF-7	7-ELEVEN INC Series 144A 2.500% 02/10/41		09/27/2022	GOLDMAN SACHS & CO		2,508,543	4,059,000	13,812	2.B FE
82650T-AD-9	SIERRA TIMESHARE RECEIVABLES F Series 144A 9.220% 06/20/40		07/08/2022	BANC OF AMERICA SECURITIES LLC		1,999,998	2,000,000	0	3.C FE
8426EP-AF-5	SOUTHERN CO GAS CAPITAL SOUTHERN COMPANY GAS CAPITAL C 5.150% 09/15/32		09/27/2022	Various		9,732,650	10,000,000	14,306	2.A FE
855244-AS-8	STARBUCKS CORP STARBUCKS CORPORATION 4.500% 11/15/48		09/09/2022	HSBC SECURITIES INC		2,685,150	3,000,000	44,250	2.A FE
87312@-AF-5	TWE US FINANCE CO 4.910% 09/29/32		09/29/2022	BANC OF AMERICA SECURITIES LLC		15,000,000	15,000,000	0	2.C Z
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC Series 144A 3.875% 10/15/31		09/23/2022	Various		7,090,000	9,200,000	157,820	3.A FE
89055F-AB-9	TOPBUILD CORP Series 144A 3.625% 03/15/29		08/29/2022	J.P. MORGAN SECURITIES INC		1,510,860	1,788,000	29,887	3.B FE
89055F-AC-7	TOPBUILD CORP Series 144A 4.125% 02/15/32		09/21/2022	Various		5,940,895	7,302,000	26,648	3.B FE
911365-BP-8	UNITED RENTALS (NORTH AMERICA) 3.750% 01/15/32		09/30/2022	CREDIT SUISSE FIRST BOSTON COR		1,575,000	2,000,000	16,458	3.B FE
920253-AF-8	VALMONT INDUSTRIES INC 5.000% 10/01/44		08/02/2022	CITIGROUP GLOBAL MARKETS		11,472,380	12,000,000	203,333	2.C FE
92277G-AB-3	VENTAS REALTY LP 5.700% 09/30/43		09/14/2022	BANC OF AMERICA SECURITIES LLC		1,867,604	1,935,000	50,858	2.A FE
92277G-AF-4	VENTAS REALTY LP 4.375% 02/01/45		07/26/2022	CITIGROUP GLOBAL MARKETS		1,507,948	1,715,000	36,890	2.A FE
929160-AV-1	VULCAN MATERIALS COMPANY 4.500% 06/15/47		09/30/2022	Various		6,432,750	7,360,000	79,579	2.B FE
92936U-A@-8	WP CAREY INC 3.700% 09/28/32		09/28/2022	J.P. MORGAN SECURITIES INC		5,749,500	6,000,000	0	2.B Z
960413-AY-8	WESTLAKE CHEMICAL CORP WESTLAKE CHEMICAL CORP 2.875% 08/15/41		09/29/2022	BANC OF AMERICA SECURITIES LLC		5,393,944	8,364,000	32,062	2.B FE
962166-CB-8	WEYERHAEUSER COMPANY 4.000% 03/09/52		09/22/2022	BANC OF AMERICA SECURITIES LLC		4,228,730	5,500,000	10,389	2.B FE
303901-BK-7	FAIRFAX FINANCIAL HOLDINGS LTD Series 144A 5.625% 08/16/32		08/23/2022	AMHERST		4,976,950	5,000,000	7,031	2.B FE
66977W-AS-8	NOVA CHEMICALS CORP Series 144A 4.250% 05/15/29		09/19/2022	MORGAN STANLEY		2,430,000	3,000,000	44,625	3.C FE
70137W-AG-3	PARKLAND CORP Series 144A 4.500% 10/01/29		09/26/2022	J.P. MORGAN SECURITIES INC		4,100,000	5,000,000	110,625	3.B FE
94106B-AF-8	WASTE CONNECTIONS INC 4.200% 01/15/33		09/29/2022	Various		8,353,610	9,220,000	45,488	2.A FE
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD Series 144A 5.548% 08/11/32	C	08/05/2022	Various		7,999,340	8,000,000	0	1.G FE
03835V-AJ-5	APTIV PLC 3.100% 12/01/51	C	09/28/2022	CITIGROUP GLOBAL MARKETS		5,005,913	8,728,000	89,136	2.B FE
225401-AY-4	CREDIT SUISSE GROUP AG Series 144A 6.373% 07/15/26	C	08/08/2022	CREDIT SUISSE FIRST BOSTON COR		5,000,000	5,000,000	0	2.B FE
404280-DL-0	HSBC HOLDINGS PLC 6.500% 05/02/36	C	09/16/2022	Tax Free Exchange		15,644,531	15,000,000	362,917	2.A FE
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY Series 144A 5.250% 01/15/29	C	09/29/2022	Various		5,033,125	5,500,000	54,688	3.B FE
46653K-AB-4	JAB HOLD Series 144A 3.750% 05/28/51	C	09/28/2022	CITIGROUP GLOBAL MARKETS		6,045,900	10,000,000	127,083	2.B FE
470170-AE-1	JAMAICA MERCHANT VOUCHER RECEI JAMAICA MERCHANT VOUCHER RECEI 6.120% 10/07/32	C	08/22/2022	CITIGROUP GLOBAL MARKETS		12,000,000	12,000,000	0	2.C FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
47837R-AE-0	JOHNSON CONTROLS INTERNATIONAL JOHNSON CONTROLS INTERNATIONAL 4.900% 12/01/32	C	09/16/2022	MORGAN STANLEY		9,835,330	10,000,000	4,083	2.B FE
59284B-AE-8	ORBIA ADVANCE CORP SAB Series 144A 5.875% 09/17/44	C	07/27/2022	BARCLAYS CAPITAL INC		4,542,500	5,000,000	107,708	2.C FE
65558R-AD-1	NORDEA BANK ABP Series 144A 5.375% 09/22/27	C	09/15/2022	BARCLAYS CAPITAL INC		4,996,750	5,000,000	0	1.F FE
709629-AS-8	PENTAIR FINANCE SA 5.900% 07/15/32	C	07/13/2022	CITIGROUP GLOBAL MARKETS		3,020,550	3,000,000	3,442	2.C FE
78081B-AM-5	ROYALTY PHARMA PLC 3.550% 09/02/50	C	09/13/2022	BANC OF AMERICA SECURITIES LLC		3,360,250	5,000,000	6,410	2.C FE
7846EL-AE-7	SPCM SA Series 144A 3.375% 03/15/30	C	09/01/2022	BANC OF AMERICA SECURITIES LLC		987,188	1,215,000	19,478	3.A FE
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAP SERIES 144A 4.400% 05/27/45	C	09/28/2022	Suntrust Banks Inc		3,791,238	4,357,000	65,500	1.E FE
92857W-BU-3	VODAFONE GROUP PLC 4.250% 09/17/50	D	09/29/2022	Various		4,369,540	6,000,000	9,798	2.B FE
961214-FG-3	WESTPAC BANKING CORP 5.405% 08/10/33	C	08/03/2022	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	0	2.A FE
G1264*-AA-0	BID II CLASS A NOTE 3.500% 06/30/39	C	09/26/2022	CORPORATE ACTION		3,025,316	3,025,316	0	1.G PL
G1264*-AB-8	BID II CLASS B NOTE 4.500% 06/30/39	C	09/26/2022	CORPORATE ACTION		2,420,252	2,420,252	0	3.A PL
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						659,071,552	720,884,568	5,450,022	XXX
BGW46S-Q5-4	PF Baseline Fitness LLC PF Baseline Fitness LLC 03/31/24		08/31/2022	No Broker		1,600,000	1,600,000	0	4.B Z
BGW46T-59-7	Winzer Corporation Winzer Corporation 09/29/23		09/23/2022	No Broker		209,677	209,677	0	4.A Z
BGW49M-7V-8	Nonni's Food, LLC Nonni's Food, LLC 12/01/23		09/30/2022	No Broker		150,737	152,154	0	3.B PL
BGW49V-XJ-6	G.E.T. Acquisition, LLC G.E.T. Acquisition, LLC 02/16/24		08/25/2022	No Broker		77,586	77,586	0	4.A Z
BGW4AM-87-8	HMI Acquisition Company HMI Acquisition Company 12/28/24		09/30/2022	Interest Capitalization		1,820	1,820	0	6. PL
BGW4AM-9C-6	HMI Acquisition Company HMI Acquisition Company 12/28/24		09/30/2022	Interest Capitalization		12,710	12,710	0	6. PL
BGW4EA-TB-8	World Wide Packaging, Inc. World Wide Packaging 03/27/25		07/01/2022	Interest Capitalization		8,997	8,997	0	5.C PL
BGW4EA-TK-8	World Wide Packaging, Inc. World Wide Packaging 03/27/25		07/01/2022	Interest Capitalization		63,786	63,786	0	6. PL
BGW4FG-7S-1	Mailsouth, Inc Mailsouth Inc 04/23/24		07/01/2022	Interest Capitalization		21,530	21,530	0	4.C PL
BGW4FS-U9-1	World Wide Packaging, Inc. World Wide Packaging 03/27/25		07/01/2022	Interest Capitalization		12,564	12,564	0	6. PL
BGW4GJ-AW-1	Chase Industries, Inc Chase Industries Inc 05/11/25		08/24/2022	Interest Capitalization		16,966	16,966	0	5.C PL
BGW4GJ-F8-9	Chase Industries, Inc Chase Industries 05/11/25		07/01/2022	Interest Capitalization		100,816	100,816	0	5.C PL
BGW4GJ-FQ-9	Chase Industries, Inc Chase Industries Inc 05/11/25		07/01/2022	Interest Capitalization		9,528	9,528	0	5.C PL
BGW4HX-P5-2	EXT Acquisitions Inc EXT Acquisitions Inc 06/26/24		07/01/2022	No Broker		25,251	25,251	0	4.A PL
BGW4KH-RQ-5	Sara Lee Frozen Bakery Sara Lee Frozen Bakery 07/30/23		07/05/2022	No Broker		160,000	160,000	0	3.B PL
BGW4LN-97-3	Transportation Insight Transportation Insight 12/03/24		07/20/2022	No Broker		234,916	234,916	0	4.B PL
BGW4PN-5L-2	Ubeo LLC Ubeo LLC 04/03/24		09/28/2022	No Broker		34,336	34,336	0	4.C PL
BGW4TB-Q1-5	Composite Technology Acq Composite Technology Acq 02/01/24		09/30/2022	No Broker		152,381	152,381	0	5.A PL
BGW4UW-FW-1	Resolute Industrial, LLC Resolute Industrial 03/07/25		08/16/2022	No Broker		196,429	196,429	0	4.B PL
BGW50M-M8-8	Valicor PPC Intermediate I LLC Valicor PPC Intermediate I LLC 07/24/24		09/07/2022	No Broker		117,391	117,391	0	3.C PL
BGW52C-V0-5	Heartland, LLC Heartland LLC 08/30/24		09/02/2022	No Broker		103,570	103,570	0	4.B PL
BGW58E-FR-4	Fresh Holdco, Inc. Fresh Holdco 01/24/26		08/17/2022	No Broker		25,063	25,316	0	3.B PL
BGW58R-VU-0	New ILC Dover, Inc. New ILC Dover 01/31/26		09/29/2022	No Broker		93,829	93,829	0	4.B PL
BGW62S-0K-8	Whitsons Holding Group, LLC Whitsons Holding Group, LLC 08/27/27		08/04/2022	CHURCHILL ASSET MANAGEMENT LLC		1,347,554	1,368,075	0	3.B Z
BGW62S-0L-6	Whitsons Holding Group, LLC Whitsons Holding Group, LLC 08/27/27		08/04/2022	No Broker		143,596	145,414	0	2.C PL
BGW67S-LS-3	NFM & J, L.P. NFM & J, L.P. 11/30/27		09/29/2022	No Broker		913,793	913,793	0	3.A PL
BGW68F-5L-3	GHR Healthcare, LLC GHR Healthcare, LLC 12/09/27		09/13/2022	No Broker		67,967	67,967	0	2.C PL
BGW6AN-WP-4	Fortune International, LLC Fortune International, LLC 01/17/26		07/22/2022	No Broker		1,749,643	1,749,643	0	2.C PL
BGW6BU-SQ-0	SpendMend Holdings LLC SpendMend Holdings LLC 03/01/28		08/08/2022	No Broker		139,105	139,280	0	2.C PL
BGW6EK-E9-2	Orthoalliance Mso, LLC Orthoalliance Mso, LLC 07/21/25		09/29/2022	No Broker		869,144	869,144	0	3.B Z
BGW6FT-SR-7	CMG Holdco, LLC CMG Holdco, LLC 05/19/28		07/01/2022	No Broker		113,518	114,058	0	3.A PL
BGW6FT-SR-7	CMG Holdco, LLC CMG Holdco, LLC 05/19/28		07/01/2022	No Broker		540	0	0	3.B PL
BGW6FV-7E-4	Trilon Group, LLC Trilon Group, LLC 05/27/29		08/17/2022	No Broker		644,113	644,113	0	3.B Z
BGW6FV-A7-5	CMG Holdco, LLC CMG Holdco, LLC 05/19/28		09/01/2022	No Broker		331,408	334,755	0	3.A PL
BGW6FV-A7-5	CMG Holdco, LLC CMG Holdco, LLC 05/19/28		09/01/2022	No Broker		3,348	0	0	3.B PL
BGW6HG-UQ-2	Omni Intermediate Holdings Omni Intermediate Holdings 12/30/26		07/01/2022	CHURCHILL ASSET MANAGEMENT LLC		15	0	0	3. Z
BGW6HG-UQ-2	Omni Intermediate Holdings Omni Intermediate Holdings 12/30/26		07/01/2022	CHURCHILL ASSET MANAGEMENT LLC		297,614	303,704	0	3.A Z
BGW6J2-5Z-9	Omni Intermediate Holdings Omni Intermediate Holdings 11/30/27		08/26/2022	No Broker		259,457	264,752	0	3.A Z
BGW6J2-5Z-9	Omni Intermediate Holdings Omni Intermediate Holdings 11/30/27		08/26/2022	No Broker		2,648	0	0	3.B Z
BGW6JB-S6-8	SEKO Worldwide, LLC SEKO Worldwide, LLC 12/30/26		07/25/2022	CHURCHILL ASSET MANAGEMENT LLC		1,824,347	1,842,775	0	3.A Z
BGW6KD-R9-7	RFI Buyer, Inc. 08/05/28		08/05/2022	CHURCHILL ASSET MANAGEMENT LLC		37,765	0	0	3. Z
BGW6KD-R9-7	RFI Buyer, Inc. 08/05/28		08/05/2022	CHURCHILL ASSET MANAGEMENT LLC		3,700,922	3,776,451	0	3.C Z
BGW6KD-WC-4	Kene Acquisition, Inc. Kene Acquisition, Inc. 08/08/26		08/04/2022	CHURCHILL ASSET MANAGEMENT LLC		1,720,128	1,750,766	0	3.B Z
BGW6L1-WF-2	WilliamsMarston WilliamsMarston 08/25/28		08/25/2022	CHURCHILL ASSET MANAGEMENT LLC		11,193,966	11,422,414	0	3.B Z

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BGW6L1-WM-7	Phaidon International Phaidon International 08/22/29		08/22/2022	CHURCHILL ASSET MANAGEMENT LLC		14,850,000	15,000,000	0	3.B Z
BGW6L2-1S-6	Wellspring Pharmaceutical Corp Wellspring Pharmaceutical Corp 08/22/28		08/22/2022	CHURCHILL ASSET MANAGEMENT LLC		6,096,092	6,220,502	0	3.C Z
BGW6L7-WS-1	Techmer Techmer 09/01/28		09/01/2022	CHURCHILL ASSET MANAGEMENT LLC		4,993,969	5,044,413	0	3.B Z
BGW6M1-SU-3	Prime Time Healthcare Prime Time Healthcare 09/19/28		09/19/2022	CHURCHILL ASSET MANAGEMENT LLC		4,122,500	4,250,000	0	3.B Z
BGW6M7-5S-0	GHR Healthcare, LLC GHR Healthcare, LLC 12/09/27		09/13/2022	CHURCHILL ASSET MANAGEMENT LLC		2,034,669	2,076,192	0	3.B Z
BGW4KH-RQ-5	Sara Lee Frozen Bakery Sara Lee Frozen Bakery 07/30/23		09/15/2022	No Broker		260,000	260,000	0	3.B PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						61,147,704	61,989,764	0	XXX
2509999997. Total - Bonds - Part 3						806,950,218	966,023,708	5,450,022	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						806,950,218	966,023,708	5,450,022	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
464287-20-0	ISHARES CORE S&P 500 INDEX ETF ISHARES CORE S&P ETF		09/29/2022	Various	112,700.000	44,777,306		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						44,777,306	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						44,777,306	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						44,777,306	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						44,777,306	XXX	0	XXX
6009999999 - Totals						851,727,524	XXX	5,450,022	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36225B-ZA-9	GINNIE MAE I POOL #781637 4.500% 07/15/33		09/01/2022	Paydown		4,658	4,658	4,331	4,414	0	244	0	244	0	4,658	0	0	0	136	07/15/2033	1.A
38373A-Z6-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-64 4.000% 08/20/39		09/01/2022	Paydown		210,791	210,791	182,363	197,392	0	13,399	0	13,399	0	210,791	0	0	0	5,869	08/20/2039	1.A
38373M-7Y-0	GOVERNMENT NATIONAL MORTGAGE A 5.150% 06/16/49		09/01/2022	Paydown		38,337	38,337	35,887	36,317	0	2,020	0	2,020	0	38,337	0	0	0	1,317	06/16/2049	1.A
38373M-8G-8	GNMA 09-63 GNMA_09-63 5.500% 03/16/51		09/01/2022	Paydown		11,692	11,692	11,289	11,373	0	319	0	319	0	11,692	0	0	0	429	03/16/2051	1.A
38373M-LL-2	GOVERNMENT NATIONAL MORTGAGE A 2004-57 Z 4.939% 07/16/44		09/01/2022	Paydown		189,072	189,072	167,353	177,638	0	11,433	0	11,433	0	189,072	0	0	0	6,923	07/16/2044	1.A
38373M-ML-1	GOVERNMENT NATIONAL MORTGAGE A 2004-108Z 4.590% 12/16/44		09/01/2022	Paydown		140,959	140,959	124,153	131,799	0	9,159	0	9,159	0	140,959	0	0	0	3,790	12/16/2044	1.A
38373M-MV-9	GNMA 05-2 2005 2ZB 5.287% 07/16/44		09/01/2022	Paydown		182,430	182,430	182,430	182,430	0	0	0	0	0	182,430	0	0	0	6,429	07/16/2044	1.A
38373M-NV-8	GM 05-9 2005-9 Z 4.650% 01/16/45		09/01/2022	Paydown		5,164	5,164	4,796	4,961	0	203	0	203	0	5,164	0	0	0	160	01/16/2045	1.A
38373M-PX-2	GM 05-29 2005-29 Z 4.250% 04/16/45		09/01/2022	Paydown		286,792	286,792	252,910	267,931	0	18,860	0	18,860	0	286,792	0	0	0	8,122	04/16/2045	1.A
38373M-RB-8	GNMA 05-50 2005-50 Z 4.797% 06/16/45		09/01/2022	Paydown		57,504	57,504	57,500	57,435	0	69	0	69	0	57,504	0	0	0	1,825	06/16/2045	1.A
38373M-SE-1	GNMA 05-90 2005-90 Z 4.481% 11/16/45		09/01/2022	Paydown		116,494	116,494	106,937	109,109	0	7,384	0	7,384	0	116,494	0	0	0	3,481	11/16/2045	1.A
38373M-TA-8	GNMA 06-5 2006-5 Z 4.742% 01/16/46		09/01/2022	Paydown		64,460	64,460	60,479	61,678	0	2,782	0	2,782	0	64,460	0	0	0	2,039	01/16/2046	1.A
38373M-TV-2	GNMA 06-18 2006-18 Z 4.822% 03/16/45		09/01/2022	Paydown		50,434	50,434	45,582	47,567	0	2,867	0	2,867	0	50,434	0	0	0	1,622	03/16/2045	1.A
38373M-UL-2	GNMA 06-15 2006-15 Z 4.151% 04/16/46		09/01/2022	Paydown		56,588	56,588	46,433	49,798	0	6,791	0	6,791	0	56,588	0	0	0	1,567	04/16/2046	1.A
38373M-VA-5	GNMA 06-32 5.556% 11/16/45		09/01/2022	Paydown		247,186	247,186	234,729	237,364	0	9,822	0	9,822	0	247,186	0	0	0	8,026	11/16/2045	1.A
38374B-BG-7	GNMA 03-49 2003-49 Z 5.248% 04/16/43		09/01/2022	Paydown		48,065	48,065	48,062	47,987	0	78	0	78	0	48,065	0	0	0	1,672	04/16/2043	1.A
38374B-QR-7	GOVERNMENT NATIONAL MORTGAGE A 2003-72 Z 5.332% 11/16/45		09/01/2022	Paydown		83,459	83,459	73,937	75,961	0	7,499	0	7,499	0	83,459	0	0	0	2,949	11/16/2045	1.A
38374G-RF-1	GOVERNMENT NATIONAL MORTGAGE AGENCY CMO 04-38 5.000% 05/20/34		09/01/2022	Paydown		1,485	1,485	1,457	1,469	0	16	0	16	0	1,485	0	0	0	49	05/20/2034	1.A
38374J-7B-6	GOVERNMENT NATIONAL MORTGAGE A 2004-103 ZB 5.473% 11/16/44		09/01/2022	Paydown		4,749	4,749	4,668	4,697	0	52	0	52	0	4,749	0	0	0	173	11/16/2044	1.A
38374J-FJ-0	GNMA 04-77 2004-77 Z 6.016% 09/16/44		09/01/2022	Paydown		36,232	36,232	35,891	35,974	0	258	0	258	0	36,232	0	0	0	1,454	09/16/2044	1.A
38376F-2S-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-85 5.000% 09/20/39		09/01/2022	Paydown		95,700	95,700	93,758	94,595	0	1,105	0	1,105	0	95,700	0	0	0	3,126	09/20/2039	1.A
38376F-T6-9	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-82 5.000% 09/16/39		09/01/2022	Paydown		12,737	12,737	12,364	12,521	0	215	0	215	0	12,737	0	0	0	425	09/16/2039	1.A
38376F-UF-7	GOVERNMENT NATIONAL MORTGAGE GNMA_09-78 5.000% 09/20/39		09/01/2022	Paydown		171,098	171,098	164,725	167,691	0	3,407	0	3,407	0	171,098	0	0	0	5,587	09/20/2039	1.A
38376G-6B-1	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.942% 04/16/53		09/01/2022	Paydown		31,118	31,118	29,989	30,293	0	825	0	825	0	31,118	0	0	0	408	04/16/2053	1.A
38376G-7L-8	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.915% 10/16/53		09/01/2022	Paydown		7,192	7,192	7,101	7,117	0	75	0	75	0	7,192	0	0	0	188	10/16/2053	1.A
38376G-AZ-3	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-90 5.600% 04/16/51		09/01/2022	Paydown		301,716	301,716	294,556	295,718	0	5,998	0	5,998	0	301,716	0	0	0	9,877	04/16/2051	1.A
38376G-CL-2	GOVERNMENT NATIONAL MORTGAGE A 4.503% 12/16/49		09/01/2022	Paydown		24,155	24,155	20,596	21,094	0	3,061	0	3,061	0	24,155	0	0	0	725	12/16/2049	1.A
38376G-WC-0	GOVERNMENT NATIONAL MORTGAGE 4.087% 08/16/50		09/01/2022	Paydown		815,412	815,412	770,722	773,847	0	38,780	0	38,780	0	815,412	0	0	0	5,686	08/16/2050	1.A
38376J-EZ-3	GOVERNMENT NATIONAL MOTGAGE AS GNMA_09-106 4.500% 11/20/39		09/01/2022	Paydown		97,627	97,627	95,114	96,297	0	1,330	0	1,330	0	97,627	0	0	0	2,937	11/20/2039	1.A
38376J-JV-7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009-104 5.000% 11/20/39		09/01/2022	Paydown		164,978	164,978	160,711	162,620	0	2,358	0	2,358	0	164,978	0	0	0	5,420	11/20/2039	1.A
38376J-Y3-2	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-123 4.500% 12/20/39		09/01/2022	Paydown		210,829	210,829	196,721	203,972	0	6,857	0	6,857	0	210,829	0	0	0	6,323	12/20/2039	1.A
38376J-Z3-1	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-123 4.500% 12/20/39		09/01/2022	Paydown		88,464	88,464	82,122	85,323	0	3,141	0	3,141	0	88,464	0	0	0	2,717	12/20/2039	1.A
38376K-AP-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-93 5.000% 10/20/39		09/01/2022	Paydown		163,487	163,487	161,361	162,165	0	1,322	0	1,322	0	163,487	0	0	0	5,349	10/20/2039	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38376K-B7-5	GOVERNMENT NATIONAL MORTGAGE A GNR_09-91 5.000% 10/20/39		09/01/2022	Paydown		123,757	123,757	121,982	122,663	0	1,094	0	1,094	0	123,757	0	0	0	4,042	10/20/2039	1.A
38376K-ZJ-3	GOVERNMENT NATIONAL MORTGAGE A GNR 2009-97 5.000% 10/20/39		09/01/2022	Paydown		185,292	185,292	182,218	183,450	0	1,842	0	1,842	0	185,292	0	0	0	6,070	10/20/2039	1.A
38376P-D7-2	GOVERNMENT NATIONAL MORTGAGE A 4.500% 12/20/39		09/01/2022	Paydown		473,998	473,998	439,438	457,077	0	16,921	0	16,921	0	473,998	0	0	0	14,344	12/20/2039	1.A
38376P-MZ-0	GOVERNMENT NATIONAL MORTGAGE A GNR 2009-118 5.000% 12/20/39		09/01/2022	Paydown		60,470	60,470	58,824	59,580	0	890	0	890	0	60,470	0	0	0	2,014	12/20/2039	1.A
38376P-TF-7	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-125 4.500% 12/20/39		09/01/2022	Paydown		154,870	154,870	144,843	149,784	0	5,086	0	5,086	0	154,870	0	0	0	4,629	12/20/2039	1.A
38376V-AC-1	GOVERNMENT NATIONAL MORTGAGE A GNMA_10-20A 4.000% 02/20/40		09/01/2022	Paydown		117,780	117,780	101,525	109,920	0	7,860	0	7,860	0	117,780	0	0	0	3,104	02/20/2040	1.A
38376X-WK-5	GOVERNMENT NATIONAL MORTGAGE A 4.500% 03/20/40		09/01/2022	Paydown		45,793	45,793	44,663	45,342	0	452	0	452	0	45,793	0	0	0	1,366	03/20/2040	1.A
38377K-NM-8	GOVERNMENT NATIONAL MORTGAGE A 4.000% 09/20/40		09/14/2022	CITIGROUP GLOBAL MARKETS		3,968,160	4,037,556	4,047,019	4,035,256	0	718	0	718	0	4,035,974	0	(67,813)	(67,813)	129,202	09/20/2040	1.A
38377K-NM-8	GOVERNMENT NATIONAL MORTGAGE A 4.000% 09/20/40		09/01/2022	Paydown		166,768	166,768	167,159	166,673	0	95	0	95	0	166,768	0	0	0	4,412	09/20/2040	1.A
38377T-2Y-6	GOVERNMENT NATIONAL MORTGAGE A GINNIE MAE GNMA_11-28 4.000% 01/20/41		09/01/2022	Paydown		66,805	66,805	56,831	62,972	0	3,833	0	3,833	0	66,805	0	0	0	1,653	01/20/2041	1.A
38377T-3A-7	GOVERNMENT NATIONAL MORTGAGE A GINNIE MAE GNMA_11-28 4.000% 12/20/40		09/01/2022	Paydown		193,922	193,922	163,465	178,971	0	14,950	0	14,950	0	193,922	0	0	0	5,223	12/20/2040	1.A
38379U-GR-1	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-34 2.900% 01/16/58		09/01/2022	Paydown		14,201	14,201	12,791	13,012	0	1,189	0	1,189	0	14,201	0	0	0	275	01/16/2058	1.A
0109999999. Subtotal - Bonds - U.S. Governments						9,592,880	9,662,276	9,311,785	9,441,247	0	216,659	0	216,659	0	9,660,694	0	(67,813)	(67,813)	283,134	XXX	XXX
085209-AC-8	BERMUDA BERMUDA (GOVERNMENT) 4.854% 02/06/24	C	09/22/2022	Call 100.5754		3,520,139	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	211,737	02/06/2024	1.F FE
401494-AQ-2	GUATEMALA REPUBLIC OF Series 144A 4.900% 06/01/30	D	09/22/2022	HSBC SECURITIES INC		2,770,500	3,000,000	2,947,740	2,957,569	0	3,031	0	3,031	0	2,960,601	0	(190,101)	(190,101)	120,458	06/01/2030	3.C FE
760942-AZ-5	URUGUAY URUGUAY (ORIENTAL REPUBLIC OF) 4.500% 08/14/24	C	08/14/2022	Redemption 100.0000		2,300,000	2,300,000	2,296,159	2,298,908	0	1,092	0	1,092	0	2,300,000	0	0	0	103,500	08/14/2024	2.C FE
0309999999. Subtotal - Bonds - All Other Governments						8,590,639	8,800,000	8,743,899	8,756,477	0	4,123	0	4,123	0	8,760,601	0	(190,101)	(190,101)	435,695	XXX	XXX
373384-ZH-2	GEORGIA ST GEORGIA ST 2.300% 07/01/22		07/01/2022	Maturity		3,375,000	3,375,000	3,386,948	3,375,665	0	(665)	0	(665)	0	3,375,000	0	0	0	77,625	07/01/2022	1.A FE
574193-GK-8	MARYLAND ST 2.800% 08/01/27		09/23/2022	J.P. MORGAN SECURITIES INC		4,649,250	5,000,000	5,030,450	5,012,825	0	(1,588)	0	(1,588)	0	5,011,237	0	(361,987)	(361,987)	161,778	08/01/2027	1.A FE
57582P-UE-8	MASSACHUSETTS ST 5.456% 12/01/39		09/21/2022	CITIGROUP GLOBAL MARKETS		1,798,675	1,680,000	1,663,754	1,668,732	0	251	0	251	0	1,668,983	0	129,692	129,692	112,539	12/01/2039	1.B FE
68608K-A2-4	OREGON ST 5.332% 08/01/30		09/21/2022	RAYMOND JAMES & ASSOC		590,882	575,000	575,000	575,000	0	0	0	0	0	575,000	0	15,882	15,882	35,088	08/01/2030	1.B FE
68608K-A3-2	OREGON ST 5.382% 08/01/39		09/21/2022	Various		652,825	625,000	625,000	625,000	0	0	0	0	0	625,000	0	27,825	27,825	38,496	08/01/2039	1.B FE
882723-FX-2	TEXAS ST 4.847% 08/01/35		08/01/2022	Various		10,000,000	10,000,000	9,965,834	9,972,712	0	840	0	840	0	9,973,552	0	26,448	26,448	484,700	08/01/2035	1.A FE
917542-QR-6	UTAH ST MUNI BND GO 4.554% 07/01/24		07/01/2022	Call 100.0000		1,740,000	1,740,000	1,740,000	1,740,000	0	0	0	0	0	1,740,000	0	0	0	145,728	07/01/2024	1.A FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						22,806,632	22,995,000	22,986,986	22,969,934	0	(1,162)	0	(1,162)	0	22,968,772	0	(162,140)	(162,140)	1,055,954	XXX	XXX
938429-N4-5	WASHINGTON CNTY ORE SCH DIST N WASHINGTON CNTY ORE SCH DIST N 4.060% 06/30/34		09/01/2022	RAYMOND JAMES & ASSOC		3,377,885	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	(122,115)	(122,115)	97,102	06/30/2034	1.D FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,377,885	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	(122,115)	(122,115)	97,102	XXX	XXX
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST 2007-AETC A1 144A 5.746% 02/10/52		07/10/2022	Various		11,001	11,001	11,035	11,027	0	(26)	0	(26)	0	11,001	0	0	0	369	02/10/2052	2.A
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST 2007-AETC A1 144A 5.746% 02/10/52		09/10/2022	Various		22,165	22,165	22,233	22,218	0	(53)	0	(53)	0	22,165	0	0	0	902	02/10/2052	2.C
249218-BC-1	DENVER CO PUB SCHS COPS DENVER CO PUB SCHS COPS 4.242% 12/15/37		09/22/2022	TORONTO DOMINION		546,396	600,000	598,260	598,728	0	42	0	42	0	598,770	0	(52,374)	(52,374)	19,867	12/15/2037	1.D FE
29270C-YT-6	ENERGY NORTHWEST ENERGY NORTHWEST WASH ELEC REV 3.403% 07/01/25		09/21/2022	MARKETAXESS		562,768	580,000	580,000	580,000	0	0	0	0	0	580,000	0	(17,232)	(17,232)	24,233	07/01/2025	1.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3128MC-GD-1	FREDDIE MAC GOLD POOL # G13596 4.000% 07/01/24		09/01/2022	Paydown		10,623	10,623	10,930	10,721	0	(98)	0	(98)	0	10,623	0	0	0	280	07/01/2024	1.A
31358P-MJ-3	FNMA G92-38 G92-38 GZ 7.500% 07/25/22		07/01/2022	Paydown		17	17	17	17	0	0	0	0	0	17	0	0	0	1	07/25/2022	1.A
3136A1-N9-2	FANNIE MAE FNMA_11-114 3.500% 11/25/41		09/01/2022	Paydown		111,845	111,845	104,742	108,352	0	3,493	0	3,493	0	111,845	0	0	0	2,600	11/25/2041	1.A
3136A1-UL-7	FANNIE MAE FNMA 11-108 AZ 4.000% 10/25/41		09/01/2022	Paydown		26,542	26,542	25,992	26,235	0	308	0	308	0	26,542	0	0	0	707	10/25/2041	1.A
3136A4-GW-3	FANNIE MAE FNMA_12-20 FANNIE MAE FNMA_12-20 3.500% 03/25/42		09/01/2022	Paydown		28,584	28,584	27,274	27,950	0	633	0	633	0	28,584	0	0	0	676	03/25/2042	1.A
3136A5-YT-7	FANNIE MAE FNMA_12-43 FANNIE MAE FNMA_12-43 3.500% 04/25/42		09/14/2022	BANC OF AMERICA SECURITIES LLC		975,246	1,037,496	999,476	1,019,579	0	(4,818)	0	(4,818)	0	1,014,761	0	(39,515)	(39,515)	29,050	04/25/2042	1.A
3136A5-YT-7	FANNIE MAE FNMA_12-43 FANNIE MAE FNMA_12-43 3.500% 04/25/42		09/01/2022	Paydown		91,340	91,340	87,992	89,762	0	1,577	0	1,577	0	91,340	0	0	0	1,951	04/25/2042	1.A
3136AL-H3-8	FNR_14-79 FANNIE MAE FNR_14-79 3.000% 09/25/44		09/01/2022	Paydown		18,547	18,547	18,278	18,414	0	133	0	133	0	18,547	0	0	0	368	09/25/2044	1.A
3136AN-6J-1	FANNIE MAE FNMA_15-40 3.500% 05/25/45		09/07/2022	WELLS FARGO BANK		17,752,674	19,381,971	18,876,337	18,915,305	0	(90,706)	0	(90,706)	0	18,993,206	0	(1,240,533)	(1,240,533)	189,336	05/25/2045	1.A
3137A1-BV-4	FREDDIE MAC FHLMC 3718 4.000% 08/15/30		09/01/2022	Paydown		109,705	109,705	111,453	110,127	0	(422)	0	(422)	0	109,705	0	0	0	2,958	08/15/2030	1.A
3137A4-5X-1	FREDDIE MAC FHLMC 3778 4.000% 12/15/40		09/01/2022	Paydown		158,824	158,824	135,292	148,294	0	10,530	0	10,530	0	158,824	0	0	0	4,241	12/15/2040	1.A
3137A5-EK-6	FREDDIE MAC FHLMC 3793 FREDDIE MAC FHLMC_3793 4.000% 01/15/41		09/01/2022	Paydown		24,811	24,811	24,627	24,709	0	102	0	102	0	24,811	0	0	0	665	01/15/2041	1.A
3137A9-6H-4	FREDDIE MAC FHLMC_11-3851 FREDDIE MAC FHLMC_11-3851 4.000% 04/15/41		09/09/2022	BANC OF AMERICA SECURITIES LLC		9,883,984	10,000,000	10,584,440	10,282,783	0	11,754	0	11,754	0	10,294,537	0	(410,553)	(410,553)	314,444	04/15/2041	1.A
3137AC-M6-3	FREDDIE MAC FHLMC_11-3878 FREDDIE MAC FHLMC_11-3878 4.500% 04/15/41		09/01/2022	Paydown		121,276	121,276	132,616	125,311	0	(4,035)	0	(4,035)	0	121,276	0	0	0	3,655	04/15/2041	1.A
3137AC-N7-0	FREDDIE MAC FHLMC_3879 4.000% 01/15/41		09/13/2022	CITIGROUP GLOBAL MARKETS		862,601	887,742	941,369	920,172	0	(1,225)	0	(1,225)	0	918,947	0	(56,346)	(56,346)	28,112	01/15/2041	1.A
3137AD-R5-8	FREDDIE MAC FHLMC 3887 4.000% 07/15/41		09/01/2022	Paydown		318,142	318,142	284,603	302,512	0	15,630	0	15,630	0	318,142	0	0	0	8,551	07/15/2041	1.A
3137AD-SN-8	FREDDIE MAC FHLMC 3889 4.000% 07/15/41		09/01/2022	Paydown		53,767	53,767	50,503	51,831	0	1,936	0	1,936	0	53,767	0	0	0	1,455	07/15/2041	1.A
3137AF-SY-9	FREDDIE MAC FHLMC 3919 FREDDIE MAC FHLMC_3919 4.000% 09/15/41		09/01/2022	Paydown		755,849	755,849	730,499	743,720	0	12,128	0	12,128	0	755,849	0	0	0	19,630	09/15/2041	1.A
3137AJ-WA-8	FREDDIE MAC FHLMC_11-3966 FREDDIE MAC FHLMC_11-3966 4.000% 12/15/41		09/13/2022	CITIGROUP GLOBAL MARKETS		9,448,911	9,630,997	10,243,172	9,926,444	0	2,074	0	2,074	0	9,928,518	0	(479,607)	(479,607)	304,982	12/15/2041	1.A
3137AJ-WA-8	FREDDIE MAC FHLMC_11-3966 FREDDIE MAC FHLMC_11-3966 4.000% 12/15/41		09/01/2022	Paydown		369,003	369,003	392,458	380,322	0	(11,320)	0	(11,320)	0	369,003	0	0	0	9,546	12/15/2041	1.A
3137AK-AR-2	FREDDIE MAC FHLMC_3982 FREDDIE MAC FHLMC_3982 4.000% 01/15/42		09/27/2022	J.P. MORGAN SECURITIES INC		3,678,300	3,980,743	3,959,821	3,925,593	0	(923)	0	(923)	0	3,964,214	0	(285,914)	(285,914)	52,370	01/15/2042	1.A
3137AN-JY-2	FREDDIE MAC FHLMC_4013 FREDDIE MAC FHLMC_4013 3.500% 03/15/42		09/14/2022	BANC OF AMERICA SECURITIES LLC		5,290,933	5,802,257	5,996,215	5,878,511	0	9,408	0	9,408	0	5,938,394	0	(647,460)	(647,460)	60,629	03/15/2042	1.A
3137B4-HR-0	FREDDIE MAC FHLMC_13-4247 3.000% 03/15/43		09/01/2022	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	03/15/2043	1.A
3137BL-XK-9	FREDDIE MAC FHLMC_15-4531 3.500% 11/15/45		09/01/2022	Paydown		15,654	15,654	16,195	16,045	0	(392)	0	(392)	0	15,654	0	0	0	347	11/15/2045	1.A
3137GA-2S-5	FREDDIE MAC FHLMC 3730 4.500% 09/15/40		09/01/2022	Paydown		146,213	146,213	157,109	150,821	0	(4,608)	0	(4,608)	0	146,213	0	0	0	4,236	09/15/2040	1.A
3137GA-JM-0	FREDDIE MAC FHLMC 3748 4.000% 10/15/40		09/01/2022	Paydown		203,054	203,054	202,674	202,713	0	341	0	341	0	203,054	0	0	0	5,358	10/15/2040	1.A
3137GA-R2-5	FREDDIE MAC FHLMC 3740 4.000% 10/15/40		09/01/2022	Paydown		130,552	130,552	129,042	129,857	0	695	0	695	0	130,552	0	0	0	3,780	10/15/2040	1.A
31392B-6U-5	FNGT 02-T4 2002-T4 A2 7.000% 12/25/41		09/01/2022	Paydown		21,561	21,561	22,121	21,769	0	(208)	0	(208)	0	21,561	0	0	0	1,041	12/25/2041	1.A
31392C-R3-0	FNMA 02-26 2002-26 A1 7.000% 01/25/48		09/01/2022	Paydown		27,345	27,345	28,037	27,616	0	(271)	0	(271)	0	27,345	0	0	0	1,271	01/25/2048	1.A
31393B-U5-2	FNW 03-6 2003-W6 2A4 5.204% 09/25/42		09/01/2022	Paydown		112,195	112,195	110,822	111,353	0	842	0	842	0	112,195	0	0	0	3,892	09/25/2042	1.A
31393C-FD-0	FANNIE MAE FNMA_03-34 2.275% 01/25/48		09/01/2022	Paydown		40,383	40,383	39,373	39,394	0	989	0	989	0	40,383	0	0	0	596	01/25/2048	1.A
31393C-W5-8	FNW 03-W8 2003-W8 1A4 4.780% 12/25/42		09/01/2022	Paydown		41,133	41,133	40,720	40,873	0	260	0	260	0	41,133	0	0	0	1,257	12/25/2042	1.A
31393D-VR-9	FANNIE MAE FNMA 03-61 AGENCY CMO 03-61 5.000% 08/25/33		09/22/2022	WELLS FARGO BANK		286,491	285,243	283,995	284,164	0	1	0	1	0	284,164	0	2,327	2,327	11,727	08/25/2033	1.A
31393D-VR-9	FANNIE MAE FNMA 03-61 AGENCY CMO 03-61 5.000% 08/25/33		09/01/2022	Paydown		61,008	61,008	60,741	60,777	0	231	0	231	0	61,008	0	0	0	1,953	08/25/2033	1.A
31393U-PS-6	FNMA 03-117 2003-117 KB 6.000% 12/25/33		09/01/2022	Paydown		193,529	193,529	203,206	195,833	0	(2,303)	0	(2,303)	0	193,529	0	0	0	7,624	12/25/2033	1.A
31393X-3L-9	FNW 04-W4 FANNIEMAE WHOLE LOAN FNW_04-W4 5.500% 06/25/34		09/01/2022	Paydown		187,898	187,898	198,350	192,762	0	(4,864)	0	(4,864)	0	187,898	0	0	0	6,673	06/25/2034	1.A

STATEMENT AS OF SEPTEMBER 30, 2022 OF GENWORTH LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value: 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31393X-VK-0	FANNIEMAE WHOLE LOAN FNMA 04-W 5.500% 05/25/34		09/01/2022	Paydown		245,974	245,974	259,172	250,448	0	(4,474)	0	(4,474)	0	245,974	0	0	0	9,000	05/25/2034	1.B FE
31394C-US-9	FANNIE MAE FNMA 05-15 5.500% 03/25/35		09/01/2022	Paydown		31,327	31,327	31,948	31,536	0	(209)	0	(209)	0	31,327	0	0	0	1,215	03/25/2035	1.A
31394J-LN-5	FHLMC 2676 AGENCY CMO 2676 4.500% 09/15/33		09/01/2022	Paydown		5,792	5,792	5,184	5,499	0	293	0	293	0	5,792	0	0	0	169	09/15/2033	1.A
31394R-TP-4	FREDDIE MAC FHLMC 2766 5.000% 03/15/34		09/01/2022	Paydown		4,090	4,090	3,956	4,019	0	72	0	72	0	4,090	0	0	0	136	03/15/2034	1.A
31394U-M7-4	FANNIE MAE FNMA 05-106 4.500% 12/25/35		09/01/2022	Paydown		6,308	6,308	5,831	6,064	0	244	0	244	0	6,308	0	0	0	189	12/25/2035	1.A
31395B-Y8-0	FANNIE MAE ACES FNA 06-M1 2006-M1 Z 5.547% 03/25/36		09/01/2022	Paydown		498,616	498,616	490,699	492,481	0	6,135	0	6,135	0	498,616	0	0	0	20,471	03/25/2036	1.A
31395J-HV-1	FHLMC 2882 5.000% 11/15/34		09/01/2022	Paydown		119,411	119,411	114,828	117,288	0	2,122	0	2,122	0	119,411	0	0	0	1,026	11/15/2034	1.A
31395P-BA-9	FREDDIE MAC FHLMC 2931 5.000% 02/15/35		09/01/2022	Paydown		2,472	2,472	2,409	2,435	0	37	0	37	0	2,472	0	0	0	83	02/15/2035	1.A
31395W-X6-9	FREDDIE MAC FHLMC 3012 4.500% 08/15/35		09/01/2022	Paydown		3,267	3,267	3,247	3,253	0	14	0	14	0	3,267	0	0	0	98	08/15/2035	1.A
31396H-HT-9	FREDDIE MAC FHLMC 3114 5.000% 02/15/36		09/01/2022	Paydown		16,367	16,367	15,700	16,030	0	338	0	338	0	16,367	0	0	0	550	02/15/2036	1.A
31396Q-KB-4	FANNIE MAE FNMA 09-51 4.500% 07/25/39		09/01/2022	Paydown		2,357	2,357	2,107	2,221	0	135	0	135	0	2,357	0	0	0	71	07/25/2039	1.A
31396Q-NB-1	FANNIE MAE FNMA 09-55 5.000% 07/25/39		09/01/2022	Paydown		39,997	39,997	39,097	39,557	0	440	0	440	0	39,997	0	0	0	1,318	07/25/2039	1.A
31396R-KJ-5	FREDDIE MAC FHLMC 3153 5.000% 05/15/36		09/01/2022	Paydown		11,991	11,991	10,013	11,029	0	962	0	962	0	11,991	0	0	0	404	05/15/2036	1.A
31396T-FY-4	FREDDIE MAC FHLMC 3169 5.000% 06/15/36		09/01/2022	Paydown		13,333	13,333	11,121	12,294	0	1,039	0	1,039	0	13,333	0	0	0	449	06/15/2036	1.A
31397A-RM-7	FREDDIE MAC FHLMC 3203 5.000% 08/15/36		09/01/2022	Paydown		17,769	17,769	17,455	17,580	0	189	0	189	0	17,769	0	0	0	593	08/15/2036	1.A
31397J-R9-7	FREDDIE MAC FHLMC 3351 5.500% 07/15/37		09/01/2022	Paydown		61,561	61,561	61,839	61,641	0	(80)	0	(80)	0	61,561	0	0	0	2,222	07/15/2037	1.A
31397Q-2B-3	FANNIE MAE FNMA 10-147 4.000% 01/25/26		09/01/2022	Paydown		33,035	33,035	32,154	32,830	0	205	0	205	0	33,035	0	0	0	881	01/25/2026	1.A
31397Q-2R-8	FANNIE MAE 2010-158 Z 4.000% 01/25/41		09/01/2022	Paydown		67,965	67,965	66,408	67,104	0	860	0	860	0	67,965	0	0	0	1,914	01/25/2041	1.A
31397Q-PB-8	FANNIE MAE FNMA 11-12 FANNIE MAE FNMA_11-12 3.500% 02/25/41		09/01/2022	Paydown		561,139	561,139	530,679	547,166	0	13,973	0	13,973	0	561,139	0	0	0	11,978	02/25/2041	1.A
31397Q-PL-6	FANNIE MAE FNMA 11-12 4.000% 02/25/41		09/01/2022	Paydown		69,192	69,192	61,123	65,156	0	4,036	0	4,036	0	69,192	0	0	0	1,777	02/25/2041	1.A
31397Q-XA-1	FANNIE MAE FNMA 11-15 4.000% 03/25/41		09/01/2022	Paydown		291,610	291,610	260,175	276,593	0	15,018	0	15,018	0	291,610	0	0	0	7,658	03/25/2041	1.A
31397Q-XE-3	FANNIE MAE FNMA 11-15 4.000% 03/25/41		09/01/2022	Paydown		37,856	37,856	32,870	35,712	0	2,144	0	2,144	0	37,856	0	0	0	1,010	03/25/2041	1.A
31397Q-Z5-0	FANNIE MAE FNMA 10-147 4.000% 01/25/41		09/01/2022	Paydown		10,414	10,414	8,579	9,561	0	853	0	853	0	10,414	0	0	0	277	01/25/2041	1.A
31397S-AN-4	FANNIE MAE FNMA 11-16 5.000% 07/25/39		09/01/2022	Paydown		122,005	122,005	121,443	121,531	0	474	0	474	0	122,005	0	0	0	4,057	07/25/2039	1.A
31397S-WB-6	FANNIE MAE FNMA 11-39 4.000% 05/25/41		09/01/2022	Paydown		21,848	21,848	22,793	22,616	0	(768)	0	(768)	0	21,848	0	0	0	571	05/25/2041	1.A
31397T-2F-8	FREDDIE MAC FHLMC 3438 AGENCY CMO 5.000% 04/15/38		09/01/2022	Paydown		30,615	30,615	30,191	30,372	0	242	0	242	0	30,615	0	0	0	1,044	04/15/2038	1.A
31397U-4L-0	FANNIE MAE FNMA 11-67 4.000% 07/25/41		09/01/2022	Paydown		336,815	336,815	298,170	317,066	0	19,748	0	19,748	0	336,815	0	0	0	5,075	07/25/2041	1.A
31397U-BY-4	FANNIE MAE FNMA_11-38 4.000% 05/25/41		09/01/2022	Paydown		129,417	129,417	139,285	136,247	0	(6,829)	0	(6,829)	0	129,417	0	0	0	3,448	05/25/2041	1.A
31397U-DU-0	FANNIE MAE FNMA 11-47 4.000% 06/25/41		09/01/2022	Paydown		595,269	595,269	553,705	575,827	0	19,442	0	19,442	0	595,269	0	0	0	15,761	06/25/2041	1.A
31397U-PZ-6	FANNIE MAE FNMA 11-56 5.000% 09/25/40		09/01/2022	Paydown		27,079	27,079	26,829	26,896	0	182	0	182	0	27,079	0	0	0	906	09/25/2040	1.A
31397W-JU-0	FREDDIE MAC FHLMC 3476 5.500% 07/15/38		09/01/2022	Paydown		153,919	153,919	155,119	154,419	0	(500)	0	(500)	0	153,919	0	0	0	5,691	07/15/2038	1.A
31398E-CA-0	FREDDIE MAC FHLMC 3547 WHOLE CMO 4.500% 06/15/29		09/01/2022	Paydown		32,751	32,751	31,349	32,236	0	515	0	515	0	32,751	0	0	0	987	06/15/2029	1.A
31398E-E9-1	FREDDIE MAC FHR 3538 AGENCY CMO 3538H 4.500% 06/15/29		09/01/2022	Paydown		42,440	42,440	40,305	41,710	0	730	0	730	0	42,440	0	0	0	1,271	06/15/2029	1.A
31398E-K9-4	FREDDIE MAC FHLMC 3556 AGENCY CMO 3556 5.000% 07/15/37		09/01/2022	Paydown		202,713	202,713	197,872	200,282	0	2,431	0	2,431	0	202,713	0	0	0	7,023	07/15/2037	1.A
31398F-2F-7	FANNIE MAE FNMA 09-89 4.500% 11/25/39		09/01/2022	Paydown		15,160	15,160	13,865	14,537	0	623	0	623	0	15,160	0	0	0	480	11/25/2039	1.A
31398F-W9-8	FANNIE MAE FNMA 09-89 5.410% 05/25/35		09/01/2022	Paydown		22,556	22,556	24,008	22,781	0	(225)	0	(225)	0	22,556	0	0	0	825	05/25/2035	1.A
31398F-Y8-8	FANNIE MAE FNMA 09-89 4.500% 11/25/39		09/01/2022	Paydown		15,160	15,160	13,961	14,585	0	575	0	575	0	15,160	0	0	0	480	11/25/2039	1.A
31398F-YE-5	FANNIE MAE FNMA 09-93 4.500% 11/25/39		09/01/2022	Paydown		15,016	15,016	13,984	14,491	0	526	0	526	0	15,016	0	0	0	462	11/25/2039	1.A
31398G-AC-3	FANNIE MAE FNMA 09-104A 4.500% 12/25/39		09/01/2022	Paydown		99,316	99,316	91,116	95,185	0	4,130	0	4,130	0	99,316	0	0	0	3,325	12/25/2039	1.A
31398G-BF-5	FANNIE MAE FNMA 09-102 4.500% 12/25/39		09/01/2022	Paydown		105,095	105,095	95,725	100,673	0	4,422	0	4,422	0	105,095	0	0	0	2,856	12/25/2039	1.A
31398G-BH-1	FANNIE MAE FNMA 09-102 4.500% 12/25/39		09/01/2022	Paydown		45,208	45,208	41,627	43,356	0	1,852	0	1,852	0	45,208	0	0	0	1,228	12/25/2039	1.A
31398G-D7-1	FANNIE MAE FNMA 10-6 5.000% 02/25/40		09/01/2022	Paydown		234,311	234,311	225,568	230,022	0	4,289	0	4,289	0	234,311	0	0	0	7,838	02/25/2040	1.A
31398G-FS-3	FANNIE MAE FNMA 09-105 5.000% 12/25/39		09/01/2022	Paydown		125,587	125,587	122,818	123,979	0	1,608	0	1,608	0	125,587	0	0	0	4,225	12/25/2039	1.A
31398G-GT-0	FANNIE MAE FNMA 09-98 4.500% 12/25/39		09/01/2022	Paydown		701	701	673	683	0	18	0	18	0	701	0	0	0	21	12/25/2039	1.A
31398G-J2-6	FANNIE MAE FNMA 10-5 5.000% 02/25/40		09/01/2022	Paydown		23,457	23,457	22,374	22,935	0	522	0	522	0	23,457	0	0	0	782	02/25/2040	1.A
31398G-NZ-8	FANNIE MAE FNMA 09-108 5.000% 01/25/40		09/01/2022	Paydown		15,846	15,846	15,384	15,588	0	258	0	258	0	15,846	0	0	0	513	01/25/2040	1.A

STATEMENT AS OF SEPTEMBER 30, 2022 OF GENWORTH LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31398G-TN-9	FANNIE MAE FNMA 09-109 4.500% 01/25/40		09/01/2022	Paydown		7,644	7,644	6,995	7,271	0	374	0	374	0	7,644	0	0	0	231	01/25/2040	1.A
31398G-XM-6	FANNIE MAE FNMA 09-107 5.000% 01/25/40		09/01/2022	Paydown		53,080	53,080	51,700	52,308	0	771	0	771	0	53,080	0	0	0	1,934	01/25/2040	1.A
31398G-Z5-1	FANNIE MAE FNMA 10-10 4.500% 02/25/40		09/01/2022	Paydown		67,634	67,634	61,578	64,453	0	3,181	0	3,181	0	67,634	0	0	0	1,879	02/25/2040	1.A
31398J-XX-6	FREDDIE MAC FHLMC 3571 5.500% 09/15/39		09/01/2022	Paydown		117,868	117,868	119,283	118,489	0	(621)	0	(621)	0	117,868	0	0	0	3,813	09/15/2039	1.A
31398K-4E-7	FREDDIE MAC FHLMC_3588 5.000% 10/15/49		09/01/2022	Paydown		3,803	3,803	3,741	3,762	0	41	0	41	0	3,803	0	0	0	126	10/15/2049	1.A
31398K-DJ-6	FREDDIE MAC FHLMC 3587 FREDDIE MAC FHLMC_3587 4.500% 05/15/39		09/01/2022	Paydown		137,935	137,935	146,747	139,564	0	(1,629)	0	(1,629)	0	137,935	0	0	0	4,126	05/15/2039	1.A
31398K-XQ-8	FREDDIE MAC FHLMC 3595 4.500% 11/15/39		09/01/2022	Paydown		128,395	128,395	115,485	122,416	0	5,979	0	5,979	0	128,395	0	0	0	3,788	11/15/2039	1.A
31398L-PM-4	FREDDIE MAC FHLMC 3606 5.000% 04/15/36		09/01/2022	Paydown		7,629	7,629	7,532	7,567	0	62	0	62	0	7,629	0	0	0	250	04/15/2036	1.A
31398L-SL-3	FREDDIE MAC FHLMC 3611 5.000% 12/15/39		09/01/2022	Paydown		123,089	123,089	120,465	121,741	0	1,349	0	1,349	0	123,089	0	0	0	4,053	12/15/2039	1.A
31398L-VK-1	FREDDIE MAC FHLMC 3628 5.000% 01/15/40		09/01/2022	Paydown		167,582	167,582	161,601	164,573	0	3,010	0	3,010	0	167,582	0	0	0	5,292	01/15/2040	1.A
31398L-X4-5	FREDDIE MAC FHLMC 3622 4.500% 01/15/40		09/01/2022	Paydown		182,795	182,795	174,412	179,044	0	3,751	0	3,751	0	182,795	0	0	0	5,673	01/15/2040	1.A
31398M-2V-7	FANNIE MAE FNMA 10-34 4.500% 04/25/40		09/01/2022	Paydown		2,821	2,821	2,707	2,753	0	68	0	68	0	2,821	0	0	0	85	04/25/2040	1.A
31398M-EB-8	FANNIE MAE 4.500% 03/25/40		09/01/2022	Paydown		133,353	133,353	128,019	130,805	0	2,548	0	2,548	0	133,353	0	0	0	3,816	03/25/2040	1.A
31398M-VK-9	FANNIE MAE FNMA 10-21 5.000% 03/25/40		09/01/2022	Paydown		203,870	203,870	205,399	204,128	0	(258)	0	(258)	0	203,870	0	0	0	6,805	03/25/2040	1.A
31398M-ZH-2	FANNIE MAE FNMA 10-23 5.000% 03/25/40		09/01/2022	Paydown		332,395	332,395	321,889	326,728	0	5,666	0	5,666	0	332,395	0	0	0	11,173	03/25/2040	1.A
31398N-A5-3	FANNIE MAE FNMA 10-119 4.500% 10/25/40		09/01/2022	Paydown		26,303	26,303	26,798	26,427	0	(124)	0	(124)	0	26,303	0	0	0	779	10/25/2040	1.A
31398N-BK-9	FANNIE MAE FNMA 10-102 4.500% 07/25/40		09/01/2022	Paydown		9,555	9,555	9,555	9,555	0	0	0	0	0	9,555	0	0	0	287	07/25/2040	1.A
31398N-MZ-4	FANNIE MAE FNMA 10-114 4.000% 10/25/40		09/01/2022	Paydown		3,224	3,224	3,155	3,188	0	36	0	36	0	3,224	0	0	0	86	10/25/2040	1.A
31398P-3N-7	FANNIE MAE FNMA 10-39 4.500% 05/25/40		09/01/2022	Paydown		86,504	86,504	83,300	84,939	0	1,565	0	1,565	0	86,504	0	0	0	2,591	05/25/2040	1.A
31398P-CF-4	FANNIE MAE FNMA 10-33 4.500% 04/25/40		09/22/2022	MORGAN STANLEY		5,599,975	5,632,095	5,371,611	5,521,695	0	(8,042)	0	(8,042)	0	5,513,653	0	86,322	86,322	208,388	04/25/2040	1.A
31398P-CF-4	FANNIE MAE FNMA 10-33 4.500% 04/25/40		09/01/2022	Paydown		510,958	510,958	487,326	500,942	0	10,016	0	10,016	0	510,958	0	0	0	15,428	04/25/2040	1.A
31398P-PQ-6	FANNIE MAE FNMA 10-47 5.000% 05/25/40		09/22/2022	WELLS FARGO BANK		308,373	306,839	304,398	304,597	0	56	0	56	0	304,653	0	3,720	3,720	12,615	05/25/2040	1.A
31398P-PQ-6	FANNIE MAE FNMA 10-47 5.000% 05/25/40		09/01/2022	Paydown		49,583	49,583	49,027	49,210	0	373	0	373	0	49,583	0	0	0	1,659	05/25/2040	1.A
31398P-Q3-6	FANNIE MAE FNMA 10-50 4.500% 05/25/40		09/01/2022	Paydown		91,961	91,961	86,640	89,004	0	2,957	0	2,957	0	91,961	0	0	0	2,853	05/25/2040	1.A
31398P-T6-6	FANNIE MAE FNMA 10-39 4.500% 05/25/40		09/01/2022	Paydown		15,254	15,254	15,926	15,515	0	(262)	0	(262)	0	15,254	0	0	0	456	05/25/2040	1.A
31398P-V4-8	FANNIE MAE FNMA 10-39 4.500% 05/25/40		09/22/2022	WELLS FARGO BANK		378,429	381,049	360,805	370,646	0	(67)	0	(67)	0	370,579	0	7,850	7,850	14,099	05/25/2040	1.A
31398P-V4-8	FANNIE MAE FNMA 10-39 4.500% 05/25/40		09/01/2022	Paydown		125,189	125,189	118,538	121,772	0	3,418	0	3,418	0	125,189	0	0	0	3,599	05/25/2040	1.A
31398P-W9-6	FANNIE MAE FNMA 10-39 4.500% 05/25/40		09/01/2022	Paydown		62,393	62,393	59,060	60,755	0	1,638	0	1,638	0	62,393	0	0	0	1,965	05/25/2040	1.A
31398P-Y3-7	FANNIE MAE FNMA 10-39 4.500% 05/25/40		09/01/2022	Paydown		168,144	168,144	153,367	161,083	0	7,062	0	7,062	0	168,144	0	0	0	5,037	05/25/2040	1.A
31398Q-5V-5	FREDDIE MAC FHLMC 3669 4.500% 05/15/40		09/01/2022	Paydown		114,768	114,768	124,814	119,392	0	(4,623)	0	(4,623)	0	114,768	0	0	0	3,543	05/15/2040	1.A
31398R-2P-9	FANNIE MAE FNMA 10-79 4.000% 07/25/40		09/01/2022	Paydown		3,912	3,912	3,536	3,691	0	221	0	221	0	3,912	0	0	0	94	07/25/2040	1.A
31398R-5Z-4	FANNIE MAE FNMA 10-72 4.000% 07/25/40		09/01/2022	Paydown		77,468	77,468	72,554	74,965	0	2,503	0	2,503	0	77,468	0	0	0	478	07/25/2040	1.A
31398R-6L-4	FANNIE MAE FNMA 10-72 4.500% 07/25/40		09/01/2022	Paydown		2,923	2,923	2,835	2,870	0	53	0	53	0	2,923	0	0	0	88	07/25/2040	1.A
31398R-D6-9	FANNIE MAE FNMA 10-57 FANNIE MAE FNMA_10-57 3.750% 06/25/25		09/01/2022	Paydown		4,588	4,588	4,819	4,653	0	(65)	0	(65)	0	4,588	0	0	0	112	06/25/2025	1.A
31398R-SA-4	FANNIE MAE FNMA 10-61 4.500% 06/25/40		09/01/2022	Paydown		13,923	13,923	13,462	13,635	0	288	0	288	0	13,923	0	0	0	453	06/25/2040	1.A
31398S-2S-1	FANNIE MAE FNMA 10-152 4.000% 01/25/41		09/01/2022	Paydown		21,402	21,402	18,420	19,956	0	1,446	0	1,446	0	21,402	0	0	0	571	01/25/2041	1.A
31398S-GF-4	FANNIE MAE FNMA 10-129 4.500% 11/25/40		09/01/2022	Paydown		17,621	17,621	16,367	16,950	0	670	0	670	0	17,621	0	0	0	529	11/25/2040	1.A
31398S-GH-0	FANNIE MAE FNMA 10-129 4.000% 11/25/40		09/01/2022	Paydown		28,258	28,258	25,167	26,753	0	1,504	0	1,504	0	28,258	0	0	0	755	11/25/2040	1.A
31398S-KG-7	FANNIE MAE FNMA 10-142 4.000% 12/25/40		09/01/2022	Paydown		3,384	3,384	3,133	3,264	0	119	0	119	0	3,384	0	0	0	90	12/25/2040	1.A
31398S-PT-4	FANNIE MAE FNMA 10-137 4.000% 12/25/40		09/01/2022	Paydown		18,482	18,482	17,082	17,803	0	679	0	679	0	18,482	0	0	0	514	12/25/2040	1.A
31398S-SD-6	FANNIE MAE FNMA 10-136 4.000% 12/25/40		09/01/2022	Paydown		152,766	152,766	141,216	146,967	0	5,799	0	5,799	0	152,766	0	0	0	4,077	12/25/2040	1.A
31398T-6P-1	FANNIE MAE FNMA 10-108 4.000% 09/25/40		09/01/2022	Paydown		1,904	1,904	1,858	1,876	0	28	0	28	0	1,904	0	0	0	51	09/25/2040	1.A
31398T-7G-0	FANNIE MAE FNMA 10-113 4.000% 10/25/40		09/01/2022	Paydown		306,910	306,910	310,814	307,845	0	(935)	0	(935)	0	306,910	0	0	0	8,173	10/25/2040	1.A
31398T-B2-6	FANNIE MAE 4.500% 08/25/40		09/22/2022	MORGAN STANLEY		1,031,970	1,050,351	1,087,605	1,063,087	0	6,651	0	6,651	0	1,069,738	0	(37,768)	(37,768)	38,863	08/25/2040	1.A
31398T-B2-6	FANNIE MAE 4.500% 08/25/40		09/01/2022	Paydown		12,360	12,360	12,798	12,510	0	(150)	0	(150)	0	12,360	0	0	0	369	08/25/2040	1.A
31398T-FU-0	FANNIE MAE FNMA 10-76 4.500% 07/25/40		09/01/2022	Paydown		11,521	11,521	10,701	11,088	0	433	0	433	0	11,521	0	0	0	347	07/25/2040	1.A
31398T-MW-8	FANNIE MAE FNMA 10-75 4.500% 07/25/40		09/01/2022	Paydown		69,740	69,740	69,481	69,499	0	240	0	240	0	69,740	0	0	0	1,986	07/25/2040	1.A
31398T-XU-0	FANNIE MAE FNMA 10-90 4.000% 08/25/40		09/01/2022	Paydown		62,459	62,459	57,051	59,988	0	2,471	0	2,471	0	62,459	0	0	0	1,666	08/25/2040	1.A
31398W-4A-9	FREDDIE MAC FHLMC 3624 5.000% 01/15/40		09/01/2022	Paydown		233,734	233,734	228,377	230,974	0	2,760	0	2,760	0	233,734	0	0	0	7,697	01/15/2040	1.A
31398W-5R-1	FREDDIE MAC FHLMC 3626 5.000% 01/15/40		09/22/2022	WELLS FARGO BANK		1,155,443	1,143,339	1,137,281	1,138,197	0	127	0	127	0	1,138,325	0	17,118	17,118	47,004	01/15/2040	1.A
31398W-5R-1	FREDDIE MAC FHLMC 3626 5.000% 01/15/40		09/01/2022	Paydown		70,321	70,321	69,949	70,005	0	316	0	316	0	70,321	0	0	0	2,299	01/15/2040	1.A
31398W-JC-9	FREDDIE MAC FHLMC 3635 4.500% 02/15/40		09/01/2022	Paydown		287,851	287,851	261,786	275,609	0	12,241	0	12,241	0	287,851	0	0	0	8,628	02/15/2040	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31413H-K7-2	FANNIE MAE POOL # 945918 7.500% 08/01/37		09/01/2022	Paydown		50	50	54	54	0	(3)	0	(3)	0	50	0	0	0	2	08/01/2037	1.A
36186Y-AF-2	GMAC COMMERCIAL MORTGAGE ASSET 6.107% 08/10/52		09/10/2022	Paydown		69,222	69,222	68,078	68,255	0	968	0	968	0	69,222	0	0	0	2,819	08/10/2052	2.A
386442-UZ-8	GRAND RIVER DAM AUTH OKLA GRAND RIVER DAM AUTH OKLA REV 4.545% 06/01/39		09/26/2022	MARKETAXESS		3,677,040	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(322,960)	(322,960)	149,985	06/01/2039	1.E FE
48503T-AA-5	KANSAS CITY MO INDL DEV AUTH G 5.242% 12/10/32		09/10/2022	Redemption 100.0000		210,823	210,823	210,823	210,823	0	0	0	0	0	210,823	0	0	0	7,370	12/10/2032	1.B
544445-BD-0	LOS ANGELES CALIF DEPT ARPTS A LOS ANGELES CALIF DEPT ARPTS R 3.887% 05/15/38		08/26/2022	MARKETAXESS		632,065	700,000	700,000	700,000	0	0	0	0	0	700,000	0	(67,935)	(67,935)	21,540	05/15/2038	1.C FE
590545-TJ-8	MESA ARIZ UTIL SYS REV MESA ARIZ UTIL SYS REV 5.048% 07/01/35		07/01/2022	Various		5,430,000	5,430,000	5,430,000	5,430,000	0	0	0	0	0	5,430,000	0	0	0	274,106	07/01/2035	1.D FE
60636A-EC-3	MISSOURI ST HEALTH & EDL FACS 3.535% 02/15/33		09/13/2022	Various		9,190,800	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(809,200)	(809,200)	382,958	02/15/2033	1.B FE
732155-CR-5	POMPANO BEACH FLA POMPANO BEACH FL COPS 5.579% 01/01/40		09/22/2022	RAYMOND JAMES & ASSOC		4,079,360	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	79,360	79,360	275,851	01/01/2040	1.E FE
76116F-AB-3	RESOLUTION FUNDING CORP RFCSP STRIP PRINCIPAL 0.000% 01/15/30		08/30/2022	Various		63,686,172	82,200,000	31,021,074	55,741,162	0	1,634,350	0	1,634,350	0	57,375,512	0	6,310,661	6,310,661	0	01/15/2030	1.A
76116F-AC-1	RESOLUTION FUNDING CORP 0.000% 04/15/30		07/18/2022	CITIGROUP GLOBAL MARKETS		19,124,372	25,000,000	9,296,225	16,736,204	0	451,637	0	451,637	0	17,187,841	0	1,936,531	1,936,531	0	04/15/2030	1.A
797669-UN-6	SAN FRANCISCO CALIF BAY AREA R 3.477% 07/01/27		07/01/2022	Call 100.0000		2,990,000	2,990,000	2,998,432	2,992,702	0	(363)	0	(363)	0	2,992,339	0	(2,339)	(2,339)	103,962	07/01/2027	1.C FE
797669-UP-1	SAN FRANCISCO CALIF BAY AREA R 4.087% 07/01/32		07/01/2022	Various		4,500,000	4,500,000	4,467,500	4,480,090	0	963	0	963	0	4,481,053	0	18,947	18,947	183,915	07/01/2032	1.C FE
797669-UQ-9	SAN FRANCISCO CALIF BAY AREA R 4.287% 07/01/42		07/01/2022	Call 100.0000		10,500,000	10,500,000	10,503,680	10,502,757	0	(60)	0	(60)	0	10,502,696	0	(2,696)	(2,696)	450,135	07/01/2042	1.C FE
875301-FE-8	TAMPA-HILLSBOROUGH CNTY FLA EX 3.190% 07/01/22		07/01/2022	Maturity		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	47,850	07/01/2022	1.F FE
880558-AM-3	TENNESSEE ST SCH BD AUTH 2.979% 05/01/24		08/26/2022	RAYMOND JAMES & ASSOC		1,486,635	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(13,365)	(13,365)	37,113	05/01/2024	1.B FE
880558-AN-1	TENNESSEE ST SCH BD AUTH 3.129% 05/01/25		08/26/2022	RAYMOND JAMES & ASSOC		1,591,115	1,610,000	1,610,000	1,610,000	0	0	0	0	0	1,610,000	0	(18,885)	(18,885)	41,841	05/01/2025	1.B FE
880558-AP-6	TENNESSEE ST SCH BD AUTH 3.279% 05/01/26		08/26/2022	RAYMOND JAMES & ASSOC		3,446,874	3,495,000	3,495,000	3,495,000	0	0	0	0	0	3,495,000	0	(48,126)	(48,126)	95,183	05/01/2026	1.B FE
880558-AQ-4	TENNESSEE ST SCH BD AUTH 3.379% 05/01/27		08/26/2022	RAYMOND JAMES & ASSOC		984,490	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(15,510)	(15,510)	28,064	05/01/2027	1.B FE
880558-AT-8	TENNESSEE ST SCH BD AUTH 3.765% 05/01/34		08/26/2022	RAYMOND JAMES & ASSOC		2,318,121	2,395,000	2,440,505	2,421,643	0	(1,571)	0	(1,571)	0	2,420,071	0	(101,951)	(101,951)	74,893	05/01/2034	1.B FE
882117-W3-4	TEXAS A & M UNIV PERM UNIV FD 2.808% 07/01/25		08/25/2022	MARKETAXESS		1,954,120	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(45,880)	(45,880)	65,208	07/01/2025	1.A FE
882117-W4-2	TEXAS A & M UNIV PERM UNIV FD 2.908% 07/01/26		09/02/2022	J.P. MORGAN SECURITIES INC		2,915,220	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(84,780)	(84,780)	103,234	07/01/2026	1.A FE
882117-W5-9	TEXAS A & M UNIV PERM UNIV FD 3.008% 07/01/27		09/06/2022	WELLS FARGO BANK		2,859,683	2,965,000	2,965,000	2,965,000	0	0	0	0	0	2,965,000	0	(105,317)	(105,317)	105,786	07/01/2027	1.A FE
88278P-VN-1	TEXAS ST UNIV SYS TEXAS ST UNIV SYS FING REV 4.273% 03/15/45		09/26/2022	Suntrust Banks Inc		3,545,127	4,050,000	4,050,000	4,050,000	0	0	0	0	0	4,050,000	0	(504,873)	(504,873)	179,306	03/15/2045	1.C FE
915137-5F-6	UNIVERSITY TEX 5.134% 08/15/42		09/21/2022	Various		516,635	500,000	500,094	500,069	0	(2)	0	(2)	0	500,068	0	16,567	16,567	28,380	08/15/2042	1.A FE
928075-FV-7	VIRGINIA PORT AUTH COMWLT PORT FD 3.520% 07/01/25		08/22/2022	MARKETAXESS		3,973,040	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(26,960)	(26,960)	161,529	07/01/2025	1.B FE
928075-FW-5	VIRGINIA PORT AUTH COMWLT PORT FD 3.620% 07/01/26		08/22/2022	MARKETAXESS		3,983,920	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(16,080)	(16,080)	166,118	07/01/2026	1.B FE
928077-KD-7	VIRGINIA PORT AUTH PORT FAC RE VIRGINIA PORT AUTH PORT FAC RE 4.478% 07/01/45		09/22/2022	ROYAL BANK OF CANADA		4,526,300	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(473,700)	(473,700)	276,765	07/01/2045	1.F FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						229,765,630	259,627,169	193,011,410	224,748,397	0	2,207,059	0	2,207,059	0	227,214,086	0	2,551,544	2,551,544	4,978,877	XXX	XXX
00184@-AA-4	AMAZON CTL AMAZON CTL - EUCLID 4.095% 06/30/39		09/30/2022	Redemption 100.0000		16,752	16,752	16,752	16,752	0	0	0	0	0	16,752	0	0	0	457	06/30/2039	1.E
00191#-AA-3	AMAZON CTL AMAZON CTL - TUSCON 4.095% 08/31/39		09/30/2022	Redemption 100.0000		18,046	18,046	18,046	18,046	0	0	0	0	0	18,046	0	0	0	494	08/31/2039	1.E
00191@-AA-5	AMAZON CTL AMAZON CTL - OKLAHOMA CITY 4.233% 09/30/39		09/30/2022	Redemption 100.0000		38,101	38,101	38,101	38,101	0	0	0	0	0	38,101	0	0	0	1,076	09/30/2039	1.E

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00193*-AA-5	AMAZON CTL AMAZON CTL - TULSA 4.233% 09/30/39		09/30/2022	Redemption 100.0000		39,838	39,838	39,838	39,838	0	0	0	0	0	39,838	0	0	0	1,124	09/30/2039	1.E
00225#-AA-3	AMAZON CTL AMAZON CTL - GRAND RAPIDS 4.095% 09/30/39		09/30/2022	Redemption 100.0000		16,678	16,678	16,678	16,678	0	0	0	0	0	16,678	0	0	0	456	09/30/2039	1.E
00287Y-CT-4	ABBVIE INC 3.250% 10/01/22		07/01/2022	Call 100.0000		5,000,000	5,000,000	4,991,218	4,996,478	0	2,331	0	2,331	0	4,998,809	0	1,191	1,191	121,875	10/01/2022	2.B FE
00842V-AS-2	AGATE BAY MORTGAGE LOAN TRUST Series 144A 3.794% 08/25/46		09/01/2022	Paydown		116,198	116,198	116,997	116,689	0	(491)	0	(491)	0	116,198	0	0	0	2,863	08/25/2046	1.A
015271-AV-1	ALEXANDRIA REAL EST EQ INC ALEXANDRIA REAL ESTATE EQUITIE 1.875% 02/01/33		09/28/2022	WELLS FARGO BANK		4,232,820	6,000,000	5,961,180	5,964,260	0	2,178	0	2,178	0	5,966,438	0	(1,733,618)	(1,733,618)	130,938	02/01/2033	2.A FE
02343U-AG-0	AMCOR FINANCE USA INC 3.625% 04/28/26		09/27/2022	JANE STREET		466,960	500,000	504,124	503,002	0	(513)	0	(513)	0	502,489	0	(35,529)	(35,529)	16,665	04/28/2026	2.B FE
024836-AD-0	AMER CMPS COMM AMERICAN CAMPUS COMMUNITIES IN 3.625% 11/15/27		08/24/2022	Call 101.3931		5,069,655	5,000,000	4,995,600	4,997,366	0	263	0	263	0	4,997,629	0	2,371	2,371	210,124	11/15/2027	2.B FE
03523T-BT-4	ANHEUSER-BUSCH INBEV WOR 4.439% 10/06/48		09/13/2022	BANC OF AMERICA SECURITIES LLC		2,989,980	3,500,000	3,537,477	3,534,803	0	(508)	0	(508)	0	3,534,295	0	(544,315)	(544,315)	146,302	10/06/2048	2.B FE
038522-AQ-1	ARAMARK SERVICES INC Series 144A 5.000% 02/01/28		08/18/2022	Various		4,771,250	5,000,000	4,828,605	4,882,332	0	10,659	0	10,659	0	4,892,991	0	(121,741)	(121,741)	264,583	02/01/2028	4.A FE
038779-AB-0	ARBYS FUNDING LLC ARBYS_20-1A Series 144A 3.237% 07/30/50		07/30/2022	Paydown		10,000	10,000	10,058	10,046	0	(46)	0	(46)	0	10,000	0	0	0	243	07/30/2050	2.C FE
04685A-2E-0	ATHENE GLOBAL FUNDING Series 144A 3.000% 07/01/22		07/01/2022	Maturity		3,000,000	3,000,000	2,989,740	2,998,871	0	1,129	0	1,129	0	3,000,000	0	0	0	89,500	07/01/2022	1.E FE
04774#-AA-0	ATLANTA FALCONS STADIUM CO LLC 3.590% 09/01/42		09/01/2022	Redemption 100.0000		172,619	172,619	172,619	172,619	0	0	0	0	0	172,619	0	0	0	3,099	09/01/2042	2.B PL
04774#-AB-8	ATLANTA FALCONS STADIUM CO LLC ATLANTA FALCONS STADIUM CO LLC 3.590% 09/01/42		09/01/2022	Redemption 100.0000		121,200	121,200	121,200	121,200	0	0	0	0	0	121,200	0	0	0	2,176	09/01/2042	2.B PL
05329W-AM-4	AUTONATION INC 4.500% 10/01/25		07/19/2022	BARCLAYS CAPITAL INC		1,976,480	2,000,000	1,928,600	1,958,147	0	5,665	0	5,665	0	1,963,812	0	12,668	12,668	72,500	10/01/2025	2.C FE
05329W-AN-2	AUTONATION INC 3.500% 11/15/24		09/27/2022	GOLDMAN SACHS & CO		1,914,680	2,000,000	1,997,520	1,998,915	0	270	0	270	0	1,999,186	0	(84,506)	(84,506)	61,056	11/15/2024	2.C FE
05377R-CS-1	AVIS BUDGET RENTAL CAR FUNDING AVIS BUDGET RENTAL CAR FUNDING 4.150% 09/20/23		09/20/2022	Paydown		625,000	625,000	610,254	623,321	0	1,679	0	1,679	0	625,000	0	0	0	21,615	09/20/2023	2.B FE
0553J@-AA-4	US GOVT-RECEIVABLE-BACKED TRUS BFC-NOR FED REC TR SER 2010A L 6.121% 02/01/33		07/28/2022	Various		(45,694)	(45,694)	(46,140)	(45,963)	0	269	0	269	0	(45,694)	0	0	0	35,286	02/01/2033	1.D
05590#-AA-9	BP CORPORATION NORTH AMERICA I 3.540% 11/15/32		09/15/2022	Redemption 100.0000		128,241	128,241	128,241	128,241	0	0	0	0	0	128,241	0	0	0	1,514	11/15/2032	1.F
06406H-CQ-0	BANK OF NEW YORK MELLON CORP/T BANK OF NEW YORK MELLON CORP 3.950% 11/18/25		09/27/2022	J.P. MORGAN SECURITIES INC		4,849,050	5,000,000	4,988,150	4,995,544	0	802	0	802	0	4,996,346	0	(147,296)	(147,296)	170,618	11/18/2025	1.F FE
071813-BF-5	BAXTER INTERNATIONAL INC. BAXTER INTERNATIONAL INC 2.400% 08/15/22		08/15/2022	Maturity		5,000,000	5,000,000	4,978,350	4,998,496	0	1,504	0	1,504	0	5,000,000	0	0	0	120,000	08/15/2022	2.B FE
08163B-BE-0	BENCHMARK MORTGAGE TRUST BMARK BENCHMARK MORTGAGE TRUST BMARK 1.685% 01/15/54		09/28/2022	BANC OF AMERICA SECURITIES LLC		3,889,648	5,000,000	5,049,924	5,044,704	0	(4,120)	0	(4,120)	0	5,040,584	0	(1,150,936)	(1,150,936)	69,974	01/15/2054	1.A
08879*-AA-9	BFC HON FEDERAL RECEIVABLES TR BFC HON FEDERAL RECEIVABLES TR 6.139% 12/01/25		09/01/2022	Redemption 100.0000		193,005	193,005	193,005	193,005	0	0	0	0	0	193,005	0	0	0	7,902	12/01/2025	1.D
08885*-AA-1	WALGREENS CTL WALGREENS CTL 5.210% 03/15/37		09/15/2022	Redemption 100.0000		45,912	45,912	45,912	45,912	0	0	0	0	0	45,912	0	0	0	1,602	03/15/2037	2.B
09062X-AE-3	BIOGEN INC 3.625% 09/15/22		07/18/2022	Call 100.2233		5,011,163	5,000,000	4,996,000	4,999,553	0	345	0	345	0	4,999,897	0	103	103	163,715	09/15/2022	2.A FE
09062X-AF-0	BIOGEN INC 4.050% 09/15/25		09/28/2022	GOLDMAN SACHS & CO		4,862,100	5,000,000	5,364,750	5,152,088	0	(31,424)	0	(31,424)	0	5,120,665	0	(258,565)	(258,565)	210,938	09/15/2025	2.A FE
092113-AH-2	BLACK HILLS CORP 4.250% 11/30/23		08/18/2022	U.S. Bancorp Piper Jaffray		3,005,370	3,000,000	2,985,900	2,996,840	0	1,031	0	1,031	0	2,997,870	0	7,500	7,500	92,792	11/30/2023	2.A FE
096630-AH-1	BOARDWALK PIPELINES LP 3.400% 02/15/31		09/21/2022	Suntrust Banks Inc		1,940,110	2,349,000	2,314,235	2,317,604	0	2,151	0	2,151	0	2,319,755	0	(379,645)	(379,645)	88,296	02/15/2031	2.C FE
10510K-AC-1	BRAMBLES USA INC Series 144A 4.125% 10/23/25		09/28/2022	DEUTSCHE BANK SECURITIES INC.		3,690,403	3,879,000	4,074,502	3,974,311	0	(18,939)	0	(18,939)	0	3,955,372	0	(264,969)	(264,969)	149,786	10/23/2025	2.A FE
105340-AQ-6	BRANDYWINE OPERATING PARTNERSH BRANDYWINE OPERATING PARTNERSH 3.950% 11/15/27		07/19/2022	U.S. Bancorp Piper Jaffray		3,289,266	3,524,000	3,352,361	3,409,765	0	9,504	0	9,504	0	3,419,269	0	(130,003)	(130,003)	95,119	11/15/2027	2.C FE
109696-AB-0	BRINKS CO Series 144A 5.500% 07/15/25		09/13/2022	ROBERT BAIRD & COMPANY		990,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(10,000)	(10,000)	64,167	07/15/2025	3.C FE
110122-DC-9	BRISTOL-MYERS SQUIBB CO 3.875% 08/15/25		07/25/2022	Call 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	74,704	08/15/2025	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
120568-AX-8	BUNGE LIMITED FINANCE CORP BUNGE LIMITED FINANCE CORPORAT 3.250% 08/15/26		09/28/2022	WELLS FARGO BANK		1,448,795	1,575,000	1,522,080	1,545,666	0	4,414	0	4,414	0	1,550,080	0	(101,284)	(101,284)	57,586	08/15/2026	2.B FE
120568-AY-6	BUNGE LIMITED FINANCE CORP BUNGE LIMITED FINANCE CORPORAT 3.000% 09/25/22		09/07/2022	Call 100.0000		3,500,000	3,500,000	3,499,860	3,499,962	0	12	0	12	0	3,499,974	0	26	26	99,750	09/25/2022	2.B FE
12479R-AE-7	CAPITAL AUTOMOTIVE REIT CAUTO_ Series 144A 4.180% 04/15/47		09/15/2022	Paydown		23,719	23,719	23,716	23,718	0	1	0	1	0	23,719	0	0	0	661	04/15/2047	1.E FE
12563L-AN-7	CLI FUNDING LLC CLIF_20-1A Series 144A 2.080% 09/18/45		09/18/2022	Paydown		222,750	222,750	222,647	222,660	0	90	0	90	0	222,750	0	0	0	2,703	09/18/2045	1.F FE
12563L-AS-6	CLI FUNDING VI LLC CLIF_20-3A 2.070% 10/18/45		09/18/2022	Paydown		87,500	87,500	87,482	87,484	0	16	0	16	0	87,500	0	0	0	1,078	10/18/2045	1.F FE
12563L-AT-4	CLI FUNDING VI LLC CLIF_20-3A Series 144A 3.300% 10/18/45		09/18/2022	Paydown		183,750	183,750	183,673	183,682	0	68	0	68	0	183,750	0	0	0	4,115	10/18/2045	2.B FE
12626P-AM-5	CRH AMERICA INC SERIES 144A 3.875% 05/18/25		09/27/2022	BARCLAYS CAPITAL INC		4,798,950	5,000,000	4,993,850	4,997,653	0	490	0	490	0	4,998,143	0	(199,193)	(199,193)	167,378	05/18/2025	2.A FE
12648F-AQ-2	CREDIT SUISSE MORTGAGE TRUST C CSMCTR_14-SAF1 3.872% 03/25/44		09/16/2022	WELLS FARGO BANK		1,355,119	1,407,858	1,428,976	1,417,197	0	2,687	0	2,687	0	1,419,884	0	(64,765)	(64,765)	30,233	03/25/2044	1.A
12648F-AQ-2	CREDIT SUISSE MORTGAGE TRUST C CSMCTR_14-SAF1 3.872% 03/25/44		09/01/2022	Paydown		19,336	19,336	19,626	19,465	0	(128)	0	(128)	0	19,336	0	0	0	314	03/25/2044	1.A
12648T-AA-7	CREDIT SUISSE MORTGAGE TRUST C CREDIT SUISSE MORTGAGE TRUST C 3.500% 07/25/44		09/01/2022	Paydown		25,122	25,122	25,341	25,234	0	(113)	0	(113)	0	25,122	0	0	0	571	07/25/2044	1.A
126650-BC-3	CVS PASS-THROUGH TRUST 144A REG 5.880% 01/10/28		09/10/2022	Various		294,443	294,443	270,046	284,907	0	9,536	0	9,536	0	294,443	0	0	0	11,547	01/10/2028	2.B
12695*-AA-3	CVS HEALTH CORP 3.416% 10/10/38		09/10/2022	Redemption 100.0000		92,943	92,943	92,943	92,943	0	0	0	0	0	92,943	0	0	0	2,117	10/10/2038	2.B
142339-AG-5	CARLISLE COS INC 3.500% 12/01/24		09/29/2022	MIZUHO SECURITIES		4,817,450	5,000,000	4,994,650	4,997,656	0	584	0	584	0	4,998,240	0	(180,790)	(180,790)	146,806	12/01/2024	2.B FE
16411R-AK-5	CHENIERE ENERGY INC 4.625% 10/15/28		07/19/2022	BANC OF AMERICA SECURITIES LLC		2,820,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(180,000)	(180,000)	106,375	10/15/2028	3.C FE
172967-MS-7	CITIGROUP INC 2.572% 06/03/31		09/21/2022	CITIGROUP GLOBAL MARKETS		4,071,700	5,000,000	5,000,000	4,999,859	0	(61)	0	(61)	0	4,999,798	0	(928,098)	(928,098)	103,594	06/03/2031	1.G FE
17322N-AA-2	CMLTI 2014-J1 A1 CITIGROUP MORTGAGE LOAN TRUST 3.500% 06/25/44		09/01/2022	Paydown		53,612	53,612	53,830	53,654	0	(42)	0	(42)	0	53,612	0	0	0	1,252	06/25/2044	1.A
17322N-AK-0	CMLTI 2014-J1 A1 CITIGROUP MORTGAGE LOAN TRUST 3.631% 06/25/44		09/01/2022	Paydown		45,616	45,616	44,348	45,224	0	392	0	392	0	45,616	0	0	0	1,117	06/25/2044	1.A
186108-CJ-3	CLEVELAND ELECTRIC ILLUMINATIN CORP BND 5.500% 08/15/24		07/20/2022	Suntrust Banks Inc		2,445,600	2,400,000	2,387,184	2,396,936	0	613	0	613	0	2,397,549	0	48,051	48,051	123,567	08/15/2024	2.A FE
22101#-AA-6	CORVIAS CAMPUS LIVING - HU LLC 5.910% 06/01/31		07/13/2022	CORPORATE ACTION		6,792,950	6,792,950	6,792,950	6,754,268	0	38,683	0	38,683	0	6,792,950	0	0	0	369,823	06/01/2031	5.B PL
22101#-AA-6	CORVIAS CAMPUS LIVING - HU LLC 5.910% 06/01/31		07/14/2022	Redemption 100.0000		(197)	(197)	(197)	(195)	0	(1)	0	(1)	0	(197)	0	0	0	1,184	06/01/2031	5.B PL
224044-CL-9	COX COMMUNICATIONS INC Series 144A 1.800% 10/01/30		09/29/2022	BNP PARISBAS		1,847,300	2,500,000	2,460,325	2,464,623	0	2,809	0	2,809	0	2,467,431	0	(620,131)	(620,131)	22,750	10/01/2030	2.B FE
22822V-AH-4	CROWN CASTLE INTERNATIONAL COR 3.650% 09/01/27		09/29/2022	MORGAN STANLEY		4,550,738	5,000,000	5,000,950	5,000,771	0	(93)	0	(93)	0	5,000,678	0	(449,940)	(449,940)	198,327	09/01/2027	2.C FE
233046-AF-8	DB MASTER FINANCE LLC DNKN_17- Series 144A 4.030% 11/20/47		08/20/2022	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	756	11/20/2047	2.B FE
233046-AS-0	DB MASTER FINANCE LLC DNKN_21- Series 144A 2.791% 11/20/51		08/22/2022	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	580	11/20/2051	2.B FE
23311V-AH-0	DCP MIDSTREAM OPERATING LP 5.125% 05/15/29		09/21/2022	CITIGROUP GLOBAL MARKETS		4,806,850	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(193,150)	(193,150)	219,236	05/15/2029	2.C FE
24703T-AC-0	DELL INTERNATIONAL LLC/EMC COR 5.850% 07/15/25		07/19/2022	BARCLAYS CAPITAL INC		5,161,200	5,000,000	4,994,122	4,995,017	0	715	0	715	0	4,995,732	0	165,468	165,468	297,375	07/15/2025	2.B FE
24703T-AG-1	DELL INTERNATIONAL LLC/EMC COR 5.300% 10/01/29		07/14/2022	JANE STREET		4,951,300	5,000,000	5,165,064	5,156,347	0	(9,550)	0	(9,550)	0	5,146,797	0	(195,497)	(195,497)	211,264	10/01/2029	2.B FE
25179M-BD-4	DEVON ENERGY CORPORATION 5.250% 10/15/27		09/21/2022	JEFFRIES & COMPANY INC		2,940,630	2,926,000	2,936,036	2,936,030	0	(1,689)	0	(1,689)	0	2,934,341	0	6,289	6,289	144,227	10/15/2027	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
25278X-AN-9	DIAMONDBACK ENERGY INC 3.500% 12/01/29		09/30/2022	J.P. MORGAN SECURITIES INC		3,464,080	4,000,000	4,306,440	4,272,748	0	(21,529)	0	(21,529)	0	4,251,219	0	(787,139)	(787,139)	117,833	12/01/2029	2.C FE
254709-AL-2	DISCOVER FINANCIAL SERVICES 3.750% 03/04/25		09/28/2022	KEYBANC CAPITAL MARKET		4,789,400	5,000,000	5,059,300	5,026,017	0	(6,304)	0	(6,304)	0	5,019,712	0	(230,312)	(230,312)	201,042	03/04/2025	2.C FE
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER LL Series 144A 4.118% 07/25/47		07/25/2022	Paydown		16,250	16,250	16,250	16,250	0	0	0	0	0	16,250	0	0	0	502	07/25/2047	2.A FE
25755T-AK-6	DOMINOS PIZZA MASTER ISSUER LL Series 144A 4.328% 07/25/48		08/26/2022	Guggenheim Capital		9,230,977	9,625,000	9,625,000	9,625,000	0	0	0	0	0	9,625,000	0	(394,023)	(394,023)	342,713	07/25/2048	2.A FE
25755T-AK-6	DOMINOS PIZZA MASTER ISSUER LL Series 144A 4.328% 07/25/48		07/25/2022	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	901	07/25/2048	2.A FE
260003-AF-5	DOVER CORP 5.375% 10/15/35		09/21/2022	MESIROW & COMPANY		3,929,960	4,000,000	3,971,880	3,980,364	0	712	0	712	0	3,981,076	0	(51,116)	(51,116)	201,861	10/15/2035	2.A FE
26209X-AA-9	DRIVEN BRANDS FUNDING LLC HONK Series 144A 3.786% 07/20/50		07/20/2022	Paydown		30,000	30,000	30,082	30,064	0	(64)	0	(64)	0	30,000	0	0	0	663	07/20/2050	2.C FE
26209X-AC-5	DRIVEN BRANDS FUNDING LLC HONK Series 144A 3.237% 01/20/51		07/20/2022	Paydown		30,000	30,000	30,006	30,005	0	(5)	0	(5)	0	30,000	0	0	0	728	01/20/2051	2.C FE
26884A-BA-0	ERP OPER LP ERP OPERATING LIMITED PARTNERS 3.000% 04/15/23		08/19/2022	Call 100.0000		3,000,000	3,000,000	2,973,300	2,996,098	0	1,894	0	1,894	0	2,997,992	0	2,008	2,008	76,000	04/15/2023	1.G FE
26884T-AP-7	ERAC USA FIN CO 3.800% 11/01/25		09/27/2022	U.S. Bancorp Piper Jaffray		944,360	1,000,000	998,110	999,186	0	149	0	149	0	999,334	0	(54,974)	(54,974)	34,622	11/01/2025	2.A FE
26885B-AC-4	EQT MIDSTREAM PARTNERS LP 5.500% 07/15/28		08/03/2022	BANC OF AMERICA SECURITIES LLC		1,026,025	1,066,000	1,061,075	1,062,534	0	267	0	267	0	1,062,801	0	(36,776)	(36,776)	61,887	07/15/2028	3.C FE
278058-DB-5	EATON CORPORATION 5.800% 03/15/37		09/21/2022	MIZUHO SECURITIES		1,439,028	1,420,000	1,472,612	1,464,010	0	(1,374)	0	(1,374)	0	1,462,637	0	(23,609)	(23,609)	84,190	03/15/2037	2.A FE
278062-AC-8	EATON CORPORATION 2.750% 11/02/22		09/15/2022	Call 100.0000		7,000,000	7,000,000	6,978,431	6,997,768	0	1,881	0	1,881	0	6,999,649	0	351	351	167,368	11/02/2022	2.A FE
29103D-AJ-5	EMERA US FINANCE LP 3.550% 06/15/26		09/28/2022	ROYAL BANK OF CANADA		4,656,250	5,000,000	5,039,901	5,019,772	0	(3,361)	0	(3,361)	0	5,016,411	0	(360,161)	(360,161)	140,521	06/15/2026	2.C FE
313747-AU-1	FEDERAL RLTY INVEST TR FEDERAL REALTY INVESTMENT TRUS 3.950% 01/15/24		08/22/2022	BARCLAYS CAPITAL INC		4,506,448	4,525,000	4,681,927	4,558,713	0	(12,058)	0	(12,058)	0	4,546,655	0	(40,207)	(40,207)	198,101	01/15/2024	2.A FE
319383-AC-9	FIRST BUSEY CORPORATION 5.962% 05/25/27		08/25/2022	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	70,208	05/25/2027	2.B FE
31953*-AK-8	UNION PACIFIC SECURED CORP BND 5.470% 09/27/22		09/27/2022	Redemption 100.0000		257,143	257,143	257,143	257,143	0	0	0	0	0	257,143	0	0	0	17,387	09/27/2022	1.D
33632*-UQ-8	WELLS FARGO BK NORTHWEST 7.280% 01/10/24		09/10/2022	Redemption 100.0000		213,514	213,514	213,514	213,514	0	0	0	0	0	213,514	0	0	0	10,368	01/10/2024	2.B
33850B-AW-7	FLAGSTAR MORTGAGE TRUST FSMT_1 Series 144A 3.618% 03/25/47		09/01/2022	Paydown		35,696	35,696	35,535	35,564	0	133	0	133	0	35,696	0	0	0	869	03/25/2047	1.A
33850R-AY-8	FLAGSTAR MORTGAGE TRUST FSMT_1 Series 144A 4.044% 10/25/47		09/01/2022	Paydown		33,634	33,634	34,469	34,064	0	(431)	0	(431)	0	33,634	0	0	0	909	10/25/2047	1.A
33850T-AY-4	FLAGSTAR MORTGAGE TRUST FSMT_1 Series 144A 3.957% 03/25/48		09/01/2022	Paydown		12,960	12,960	12,956	12,943	0	17	0	17	0	12,960	0	0	0	343	03/25/2048	1.A
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC 2.920% 08/15/38		08/15/2022	Various		502,744	502,744	502,744	502,744	0	0	0	0	0	502,744	0	0	0	15,903	08/15/2038	2.B PL
343498-AC-5	FLOWERS FOODS INC 2.400% 03/15/31		09/28/2022	U.S. Bancorp Piper Jaffray		1,482,760	1,900,000	1,891,602	1,892,216	0	566	0	566	0	1,892,782	0	(410,022)	(410,022)	47,500	03/15/2031	2.B FE
34411Y-AA-5	FNA VI LLC FNH_21-1A Series 144A 1.350% 01/10/32		09/10/2022	Paydown		345,565	345,565	345,510	345,516	0	49	0	49	0	345,565	0	0	0	2,509	01/10/2032	1.F FE
34417M-AB-3	FOCUS BRANDS FUNDING LLC FOCUS FOCUS BRANDS FUNDING LLC FOCUS 5.093% 04/30/47		07/31/2022	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	764	04/30/2047	2.B FE
34417Q-AA-6	FOCUS BRANDS FUNDING LLC FOCUS Series 144A 5.184% 10/30/48		07/30/2022	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	680	10/30/2048	2.B FE
34959J-AG-3	FORTIVE CORP 3.150% 06/15/26		09/29/2022	MIZUHO SECURITIES		924,760	1,000,000	996,745	998,273	0	276	0	276	0	998,549	0	(73,789)	(73,789)	25,200	06/15/2026	2.B FE
36258G-AA-5	GUSAP III LP Series 144A 4.250% 01/21/30		07/11/2022	BBVA SECURITIES INC		4,525,000	5,000,000	4,948,650	4,957,959	0	2,348	0	2,348	0	4,960,307	0	(435,307)	(435,307)	207,778	01/21/2030	2.C FE
362925-CC-1	GS MORTGAGEBACKED SECURITIES T Series 144A 3.003% 10/25/52		09/01/2022	Paydown		33,086	33,086	28,226	0	0	4,859	0	4,859	0	33,086	0	0	0	248	10/25/2052	1.D FE
37940X-AA-0	GLOBAL PAYMENTS INC. GLOBAL PAYMENTS INC 2.650% 02/15/25		09/29/2022	MORGAN STANLEY		1,632,348	1,750,000	1,751,593	1,750,906	0	(190)	0	(190)	0	1,750,716	0	(118,368)	(118,368)	52,558	02/15/2025	2.C FE
386088-AF-5	DIAGEO INVESTMENT CORP 8.000% 09/15/22		09/15/2022	Various		16,250,000	16,250,000	18,806,375	16,398,844	0	(148,844)	0	(148,844)	0	16,250,000	0	0	0	1,300,000	09/15/2022	1.G FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
39121J-AE-0	GREAT RIVER ENERGY 6.254% 07/01/38		07/01/2022	Redemption 100.0000		1,233,933	1,233,933	1,311,770	1,274,439	0	(40,506)	0	(40,506)	0	1,233,933	0	0	0	77,170	07/01/2038	1.G FE
40167*-AA-3	UTX NOR HAWAII NAVAL STATION UTX NOR HAWAII NAVAL STATION E 6.291% 09/01/25		09/01/2022	Redemption 100.0000		417,575	417,575	417,575	417,575	0	0	0	0	0	417,575	0	0	0	27,040	09/01/2025	1.D
404119-BN-8	HCA THE HEALTHCARE CO HCA INC 5.000% 03/15/24		08/24/2022	Various		10,094,780	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	94,780	94,780	472,500	03/15/2024	2.C FE
404119-BQ-1	HCA THE HEALTHCARE CO HCA INC 5.250% 04/15/25		09/21/2022	J.P. MORGAN SECURITIES INC		2,989,260	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(10,740)	(10,740)	147,875	04/15/2025	2.C FE
404119-BX-6	HCA THE HEALTHCARE CO HCA INC 4.125% 06/15/29		09/21/2022	J.P. MORGAN SECURITIES INC		3,630,120	4,000,000	3,979,880	3,984,264	0	1,331	0	1,331	0	3,985,595	0	(355,475)	(355,475)	127,417	06/15/2029	2.C FE
40439H-AC-3	HIN TIMESHARE TRUST HINTT_20-A Series 144A 3.420% 10/09/39		09/09/2022	Paydown		112,854	112,854	112,839	112,841	0	13	0	13	0	112,854	0	0	0	2,618	10/09/2039	2.B FE
40439H-AD-1	HIN TIMESHARE TRUST HINTT_20-A Series 144A 5.500% 10/09/39		09/09/2022	Paydown		78,998	78,998	77,127	77,374	0	1,624	0	1,624	0	78,998	0	0	0	2,947	10/09/2039	3.B FE
40480*-AA-3	HS WILDCAT LLC 3.830% 12/31/50		07/25/2022	Redemption 100.0000		4,511	4,511	4,511	4,511	0	0	0	0	0	4,511	0	0	0	43	12/31/2050	2.A PL
40480*-AB-1	HS WILDCAT LLC 4.390% 12/31/60		07/25/2022	Redemption 100.0000		146	146	146	146	0	0	0	0	0	146	0	0	0	5	12/31/2060	2.A PL
421946-AL-8	HEALTHCARE REALTY TRUST INC 2.400% 03/15/30		07/22/2022	Tax Free Exchange		9,973,634	10,000,000	9,966,500	9,971,913	0	1,721	0	1,721	0	9,973,634	0	0	0	214,667	03/15/2030	2.B FE
421946-AM-6	HEALTHCARE REALTY TRUST INC 2.050% 03/15/31		07/22/2022	Tax Free Exchange		16,886,345	16,975,000	16,870,498	16,881,217	0	5,128	0	5,128	0	16,886,345	0	0	0	313,731	03/15/2031	2.B FE
42225U-AG-9	HEALTHCARE TRUST OF AMERICA HO HEALTHCARE TRUST OF AMERICA HO 3.100% 02/15/30		09/21/2022	Suntrust Banks Inc		2,532,390	3,000,000	3,252,600	3,225,073	0	(19,326)	0	(19,326)	0	3,205,747	0	(673,357)	(673,357)	102,817	02/15/2030	2.B FE
42225U-AH-7	HEALTHCARE TRUST OF AMERICA HO HEALTHCARE TRUST OF AMERICA HO 2.000% 03/15/31		09/21/2022	Suntrust Banks Inc		2,281,770	3,000,000	2,974,350	2,976,750	0	1,671	0	1,671	0	2,978,421	0	(696,651)	(696,651)	61,333	03/15/2031	2.B FE
43283G-AC-6	HILTON GRAND VACATIONS TRUST H Series 144A 5.570% 01/25/37		09/25/2022	Paydown		99,876	99,876	99,849	0	0	28	0	28	0	99,876	0	0	0	680	01/25/2037	2.B FE
43283G-AD-4	HILTON GRAND VACATIONS TRUST H Series 144A 8.730% 01/25/37		09/25/2022	Paydown		130,838	130,838	130,820	0	0	18	0	18	0	130,838	0	0	0	1,396	01/25/2037	3.C FE
43284H-AA-7	HGVT_19-AA Series 144A 2.340% 07/25/33		09/25/2022	Paydown		272,803	272,803	274,530	274,186	0	(1,383)	0	(1,383)	0	272,803	0	0	0	3,977	07/25/2033	1.A FE
43284H-AB-5	HGVT_19-AA Series 144A 2.540% 07/25/33		09/25/2022	Paydown		290,989	290,989	290,960	290,966	0	24	0	24	0	290,989	0	0	0	4,892	07/25/2033	1.F FE
43284H-AC-3	HGVT_19-AA Series 144A 2.840% 07/25/33		09/25/2022	Paydown		90,934	90,934	90,934	90,933	0	1	0	1	0	90,934	0	0	0	1,709	07/25/2033	2.B FE
43285H-AA-6	HILTON GRAND VACATIONS TRUST H Series 144A 2.740% 02/25/39		09/25/2022	Paydown		158,546	158,546	163,501	162,686	0	(4,140)	0	(4,140)	0	158,546	0	0	0	2,551	02/25/2039	1.A FE
448579-AH-5	HYATT HOTELS CORP 5.625% 04/23/25		07/18/2022	MORGAN STANLEY		5,052,100	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	52,100	52,100	202,344	04/23/2025	2.C FE
45138L-AP-8	IDAHO POWER COMPANY MTNE 5.500% 03/15/34		09/27/2022	AMHERST		3,532,872	3,570,000	3,543,079	3,553,467	0	719	0	719	0	3,554,185	0	(21,313)	(21,313)	203,986	03/15/2034	1.F FE
45256H-AF-5	IF 01-A 4.996% 07/25/33		09/23/2022	Paydown		128,335	141,339	124,343	128,930	0	11,262	0	11,262	0	140,193	0	(11,858)	(11,858)	1,426	07/25/2033	6. *
466313-AK-9	JABIL CIRCUIT INC 3.000% 01/15/31		07/14/2022	MORGAN STANLEY		1,029,756	1,231,000	1,273,531	1,269,195	0	(2,138)	0	(2,138)	0	1,267,057	0	(237,301)	(237,301)	37,340	01/15/2031	2.C FE
466365-AC-7	JACK IN THE BOX FUNDING LLC JA Series 144A 4.970% 08/25/49		08/25/2022	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	93	08/25/2049	2.B FE
46646B-AY-4	JP MORGAN MORTGAGE TRUST JPMMT JP MORGAN MORTGAGE TRUST JPMMT 3.794% 05/25/46		09/01/2022	Paydown		52,783	52,783	53,924	53,351	0	(568)	0	(568)	0	52,783	0	0	0	1,388	05/25/2046	1.A
46648C-AH-7	JP MORGAN MORTGAGE TRUST JPMMT JP MORGAN MORTGAGE TRUST JPMMT 3.450% 01/25/47		09/16/2022	WELLS FARGO BANK		5,562,722	6,137,118	5,976,094	6,036,944	0	(25,412)	0	(25,412)	0	6,011,533	0	(448,811)	(448,811)	99,501	01/25/2047	1.A
46648C-AH-7	JP MORGAN MORTGAGE TRUST JPMMT JP MORGAN MORTGAGE TRUST JPMMT 3.450% 01/25/47		09/01/2022	Paydown		251,966	251,966	245,355	247,853	0	4,113	0	4,113	0	251,966	0	0	0	2,680	01/25/2047	1.A
46648C-AW-4	JP MORGAN MORTGAGE TRUST JPMMT JP MORGAN MORTGAGE TRUST JPMMT 3.450% 01/25/47		09/01/2022	Paydown		98,471	98,471	95,963	97,023	0	1,448	0	1,448	0	98,471	0	0	0	2,215	01/25/2047	1.A
46648C-AX-2	JP MORGAN MORTGAGE TRUST JPMMT JP MORGAN MORTGAGE TRUST JPMMT 3.450% 01/25/47		09/01/2022	Paydown		144,111	144,111	137,671	139,863	0	4,248	0	4,248	0	144,111	0	0	0	3,242	01/25/2047	1.A
46648H-AZ-6	JP MORGAN MORTGAGE TRUST JPMMT Series 144A 3.652% 05/25/47		09/01/2022	Paydown		141,941	141,941	141,695	141,663	0	278	0	278	0	141,941	0	0	0	3,459	05/25/2047	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46648U-AZ-7	JP MORGAN MORTGAGE TRUST JPMMT Series 144A 3.875% 11/25/48		09/01/2022	Paydown		26,841	26,841	27,091	26,983	0	(142)	0	(142)	0	26,841	0	0	0	697	11/25/2048	1.A
46650J-AS-3	JP MORGAN MORTGAGE TRUST JPMMT Series 144A 3.889% 12/25/48		09/01/2022	Paydown		68,983	68,983	67,757	68,098	0	885	0	885	0	68,983	0	0	0	1,812	12/25/2048	1.A
46655K-DD-5	JP MORGAN MORTGAGE TRUST JPMMT Series 144A 3.309% 11/25/52		09/01/2022	Paydown		12,981	12,981	11,241	0	0	1,740	0	1,740	0	12,981	0	0	0	107	11/25/2052	1.D FE
47659@-AA-1	JERSEY CITY CTL 4.850% 11/15/45		09/15/2022	Redemption 100.0000		12,547	12,547	12,667	12,654	0	(107)	0	(107)	0	12,547	0	0	0	406	11/15/2045	1.D
47760Q-AB-9	JIMMY JOHNS FUNDING LLC JIMMY_ Series 144A 4.846% 07/30/47		07/30/2022	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	909	07/30/2047	2.B FE
488401-AC-4	KEMPER CORP 2.400% 09/30/30		09/16/2022	Various		3,147,480	4,000,000	4,000,340	4,000,311	0	(28)	0	(28)	0	4,000,283	0	(852,803)	(852,803)	93,333	09/30/2030	2.C FE
49446R-AK-5	KIMCO REALTY CORP KIMCO REALTY CORPORATION 3.125% 06/01/23		09/09/2022	Call 100.0000		10,000,000	10,000,000	9,926,700	9,988,195	0	5,680	0	5,680	0	9,993,875	0	6,125	6,125	241,320	06/01/2023	2.A FE
49446R-AP-4	KIMCO REALTY CORP KIMCO REALTY CORPORATION 2.800% 10/01/26		09/27/2022	Suntrust Banks Inc		4,529,800	5,000,000	4,958,450	4,979,079	0	3,081	0	3,081	0	4,982,160	0	(452,360)	(452,360)	139,222	10/01/2026	2.A FE
52204*-AA-3	WALGREEN CO 5.540% 04/15/36		09/15/2022	Redemption 100.0000		49,726	49,726	49,726	49,726	0	0	0	0	0	49,726	0	0	0	1,837	04/15/2036	2.B
524660-AW-7	LEGGETT AND PLATT INCORPORATED LEGGETT AND PLATT INCORPORATED 3.400% 08/15/22		08/15/2022	Various		7,000,000	7,000,000	6,979,420	6,998,507	0	1,493	0	1,493	0	7,000,000	0	0	0	238,000	08/15/2022	2.B FE
52467@-AK-1	NORTH ORCHARD PLAZA PARCEL 7.136% 01/15/28		09/15/2022	Redemption 100.0000		180,724	180,724	210,608	191,477	0	(10,752)	0	(10,752)	0	180,724	0	0	0	9,710	01/15/2028	1.F
527298-BN-2	LEVEL 3 FINANCING INC Series 144A 4.625% 09/15/27		08/04/2022	BANC OF AMERICA SECURITIES LLC		7,291,900	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	(708,100)	(708,100)	329,526	09/15/2027	3.B FE
55400D-AA-9	MVW OWNER TRUST MVWOT_19-2A Series 144A 2.220% 10/20/38		09/20/2022	Paydown		254,786	254,786	259,503	258,634	0	(3,849)	0	(3,849)	0	254,786	0	0	0	3,310	10/20/2038	1.A FE
55400E-AA-7	MVW OWNER TRUST MVWOT_20-1A Series 144A 1.740% 10/20/37		09/20/2022	Paydown		42,944	42,944	42,939	42,940	0	4	0	4	0	42,944	0	0	0	434	10/20/2037	1.A FE
55400E-AB-5	MVW OWNER TRUST MVWOT_20-1A Series 144A 2.730% 10/20/37		09/20/2022	Paydown		85,889	85,889	85,877	85,879	0	10	0	10	0	85,889	0	0	0	1,556	10/20/2037	1.F FE
55400E-AC-3	MVW OWNER TRUST MVWOT_20-1A Series 144A 4.210% 10/20/37		09/20/2022	Paydown		64,417	64,417	64,411	64,412	0	5	0	5	0	64,417	0	0	0	1,800	10/20/2037	2.B FE
55400U-AD-5	MVW OWNER TRUST MVWOT_22-1 Series 144A 7.350% 11/21/39		09/20/2022	Paydown		719,216	719,216	717,518	0	0	1,698	0	1,698	0	719,216	0	0	0	13,917	11/21/2039	3.C FE
570535-AK-0	MARKEL CORP MARKEL CORPORATION 4.900% 07/01/22		07/01/2022	Maturity		5,000,000	5,000,000	4,992,600	4,999,538	0	462	0	462	0	5,000,000	0	0	0	245,000	07/01/2022	2.B FE
571903-BD-4	MARRIOTT INTERNATIONAL INC 5.750% 05/01/25		07/11/2022	JANE STREET		3,101,280	3,000,000	2,999,880	2,999,991	0	1	0	1	0	2,999,993	0	101,287	101,287	120,750	05/01/2025	2.C FE
573874-AN-4	MARVELL TECH GRP LTD. 4.875% 06/22/28		07/18/2022	TORONTO DOMINION		4,880,350	5,000,000	4,931,027	4,931,474	0	4,986	0	4,986	0	4,936,460	0	(56,110)	(56,110)	140,833	06/22/2028	2.C FE
59748T-AA-7	Midland Cogener Series 144A 6.000% 03/15/25		09/15/2022	Redemption 100.0000		1,050,400	1,050,400	1,070,400	1,068,127	0	(17,727)	0	(17,727)	0	1,050,400	0	0	0	63,024	03/15/2025	3.B FE
61746B-DZ-6	MORGAN STANLEY 3.875% 01/27/26		09/28/2022	MORGAN STANLEY		2,388,825	2,500,000	2,494,875	2,497,678	0	400	0	400	0	2,498,078	0	(109,253)	(109,253)	113,828	01/27/2026	1.G FE
61761A-BB-3	MORGAN STANLEY BAML TRUST MSBAM_12 4.443% 08/15/45		07/01/2022	Paydown		2,273,791	2,273,791	2,319,218	2,273,086	0	705	0	705	0	2,273,791	0	0	0	58,931	08/15/2045	1.A FM
62848B-AB-7	MVW OWNER TRUST MVWOT_18-1A Series 144A 3.600% 01/21/36		09/20/2022	Paydown		26,898	26,898	26,894	26,896	0	3	0	3	0	26,898	0	0	0	320	01/21/2036	1.F FE
62946A-AC-8	NP SPE II LLC NPRL_17-1A Series 144A 3.372% 10/21/47		09/20/2022	Paydown		94,090	94,090	94,089	94,088	0	2	0	2	0	94,090	0	0	0	1,926	10/21/2047	1.G FE
63681#-AA-8	NATL LOGISTICS TRUST AMAZON CTL (NATIONAL LOGISTICS 2.654% 10/10/42		09/10/2022	Redemption 100.0000		29,762	29,762	29,762	29,762	0	0	0	0	0	29,762	0	0	0	569	10/10/2042	1.D FE
653240-AA-9	NEWTOWN CREDIT LEASE 6.082% 12/15/23		09/15/2022	Various		460,428	460,428	460,412	460,386	0	42	0	42	0	460,428	0	0	0	18,677	12/15/2023	1.D
665859-AN-4	NORTHERN TRUST CORPORATION 2.375% 08/02/22		08/02/2022	Maturity		15,000,000	15,000,000	14,933,750	14,995,447	0	4,553	0	4,553	0	15,000,000	0	0	0	356,250	08/02/2022	1.F FE
68233D-AR-8	ONCOR ELECTRIC DELIVERY 7.000% 09/01/22		09/01/2022	Maturity		30,000,000	30,000,000	29,898,980	29,993,942	0	6,058	0	6,058	0	30,000,000	0	0	0	2,100,000	09/01/2022	1.F FE
68235P-AH-1	ONE GAS INC 2.000% 05/15/30		09/28/2022	KEYBANC CAPITAL MARKET		1,984,275	2,500,000	2,486,900	2,488,895	0	913	0	913	0	2,489,808	0	(505,533)	(505,533)	43,750	05/15/2030	1.G FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
68504W-AC-1	ORANGE LAKE TIMESHARE TRUST ON Series 144A 3.740% 11/08/30		09/08/2022	Paydown		84,616	84,616	84,604	84,608	0	9	0	9	0	84,616	0	0	0	2,118	11/08/2030	2.C FE
693456-AN-5	PMT LOAN TRUST PMTLT_13-J1 3.540% 09/25/43		09/01/2022	Paydown		79,010	79,010	80,714	79,641	0	(630)	0	(630)	0	79,010	0	0	0	1,766	09/25/2043	1.A
705322-A#-2	PEDERNALES ELECTRIC COOP INC PEDERNALES ELECTRIC COOPERATIV 2.440% 09/15/51		09/15/2022	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,440	09/15/2051	1.D
705322-A@-4	PEDERNALES ELECTRIC COOP INC PEDERNALES ELECTRIC COOPERATIV 2.340% 09/15/51		09/15/2022	Redemption 100.0000		267,000	267,000	267,000	267,000	0	0	0	0	0	267,000	0	0	0	6,248	09/15/2051	1.D
709599-AH-7	PENSKE TRUCK LEASING COMPANY LP 4.875% 07/11/22		07/11/2022	Maturity		2,500,000	2,500,000	2,484,400	2,498,973	0	1,027	0	1,027	0	2,500,000	0	0	0	121,875	07/11/2022	2.B FE
723787-AK-3	PIONEER NAT RES CO PIONEER NATURAL RESOURCES CO 3.950% 07/15/22		07/15/2022	Maturity		2,000,000	2,000,000	1,988,800	1,999,284	0	716	0	716	0	2,000,000	0	0	0	79,000	07/15/2022	2.A FE
73019#-AA-0	PNC EQUIPMENT FINANCE LLC PNC EQUIPMENT FINANCE LLC SERI 3.000% 09/13/27		09/13/2022	Redemption 100.0000		234,462	234,462	240,603	237,731	0	(3,269)	0	(3,269)	0	234,462	0	0	0	7,034	09/13/2027	1.D
73019#-AB-8	PNC EQUIPMENT FINANCE LLC PNC EQUIPMENT FINANCE LLC SERI 3.000% 09/13/27		09/13/2022	Redemption 100.0000		243,287	243,287	249,659	246,679	0	(3,392)	0	(3,392)	0	243,287	0	0	0	7,299	09/13/2027	1.D
737415-AL-3	MID-AMERICA APARTMENTS 3.375% 12/01/22		09/01/2022	Call 100.0000		4,000,000	4,000,000	3,998,880	3,999,891	0	79	0	79	0	3,999,970	0	30	30	101,250	12/01/2022	1.G FE
74353*-AA-6	AMAZON CTL (HILLWOOD INVESTMEN AMAZON CTL HILLWOOD INVESTMEN 2.695% 11/10/41		09/10/2022	Redemption 100.0000		121,720	121,720	121,720	121,720	0	0	0	0	0	121,720	0	0	0	2,190	11/10/2041	1.E S
745310-AK-8	PUGET ENERGY INC 4.100% 06/15/30		07/19/2022	J.P. MORGAN SECURITIES INC		954,176	1,021,000	1,019,404	1,019,561	0	80	0	80	0	1,019,641	0	(65,465)	(65,465)	25,117	06/15/2030	2.C FE
750731-AA-9	AUTUMN WIND HQ LLC 3.744% 02/10/49		09/10/2022	Redemption 100.0000		11,408	11,408	11,408	11,408	0	0	0	0	0	11,408	0	0	0	285	02/10/2049	2.A
756109-BF-0	REALTY INCOME CORP REALTY INCOME CORPORATION 4.875% 06/01/26		09/23/2022	WELLS FARGO BANK		4,963,500	5,000,000	5,071,009	5,068,935	0	(11,357)	0	(11,357)	0	5,057,578	0	(94,078)	(94,078)	200,417	06/01/2026	1.G FE
75951A-AP-3	RELIANCE STANDARD LIFE GLOBAL Series 144A 2.750% 05/07/25		09/28/2022	J.P. MORGAN SECURITIES INC		2,335,050	2,500,000	2,489,125	2,492,551	0	1,597	0	1,597	0	2,494,148	0	(159,098)	(159,098)	61,684	05/07/2025	1.E FE
76169#-AG-8	REYES HOLDINGS LLC REYES HOLDINGS LLC 5.130% 07/31/22		07/31/2022	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	51,300	07/31/2022	1.G PL
776696-AE-6	ROPER IND INC ROPER INDUSTRIES INC 3.125% 11/15/22		08/15/2022	Call 100.0000		3,296,000	3,296,000	3,215,611	3,284,783	0	7,970	0	7,970	0	3,292,753	0	3,247	3,247	77,250	11/15/2022	2.A FE
81744N-AG-5	SEQUOIA MORTGAGE TRUST SERIES 12-6 CLASS B1 3.702% 12/25/42		09/01/2022	Paydown		17,151	17,151	17,526	17,248	0	(98)	0	(98)	0	17,151	0	0	0	318	12/25/2042	1.A FM
81746G-CB-7	SEQUOIA MORTGAGE TRUST SEMT_17 Series 144A 3.720% 10/25/47		09/01/2022	Paydown		41,157	41,157	42,024	41,523	0	(366)	0	(366)	0	41,157	0	0	0	1,021	10/25/2047	1.A
81746K-AG-9	SEQUOIA MORTGAGE TRUST SEMT_17 3.500% 02/25/47		09/01/2022	Paydown		164,926	164,926	161,796	163,838	0	1,088	0	1,088	0	164,926	0	0	0	3,891	02/25/2047	1.A
81746K-CB-8	SEQUOIA MORTGAGE TRUST SEMT_17 3.565% 02/25/47		09/16/2022	J.P. MORGAN SECURITIES INC		4,233,041	4,606,608	4,498,419	4,542,167	0	(21,683)	0	(21,683)	0	4,520,484	0	(287,443)	(287,443)	131,959	02/25/2047	1.A
81746K-CB-8	SEQUOIA MORTGAGE TRUST SEMT_17 3.565% 02/25/47		09/01/2022	Paydown		104,339	104,339	101,888	102,879	0	1,460	0	1,460	0	104,339	0	0	0	2,504	02/25/2047	1.A
817826-AE-0	7-ELEVEN INC Series 144A 1.800% 02/10/31		09/28/2022	CITIGROUP GLOBAL MARKETS		7,421,400	10,000,000	9,686,850	9,714,108	0	18,605	0	18,605	0	9,732,713	0	(2,311,313)	(2,311,313)	205,000	02/10/2031	2.B FE
82280Q-AC-5	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO-ORIGINATOR TRUST 3.500% 08/25/45		09/01/2022	Paydown		22,375	22,375	22,459	22,404	0	(29)	0	(29)	0	22,375	0	0	0	481	08/25/2045	1.A
82281E-BX-4	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO-ORIGINATOR TRUST 3.604% 11/25/46		09/01/2022	Paydown		146,968	146,968	145,348	145,816	0	1,152	0	1,152	0	146,968	0	0	0	3,399	11/25/2046	1.A
82650T-AD-9	SIERRA TIMESHARE RECEIVABLES F Series 144A 9.220% 06/20/40		09/20/2022	Paydown		224,941	224,941	224,940	0	0	0	0	0	0	224,941	0	0	0	2,570	06/20/2040	3.C FE
826525-AC-1	SIERRA RECEIVABLES FUNDING COM Series 144A 3.510% 07/20/37		09/20/2022	Paydown		101,893	101,893	101,881	101,883	0	10	0	10	0	101,893	0	0	0	2,371	07/20/2037	2.B FE
826525-AD-9	SIERRA RECEIVABLES FUNDING COM Series 144A 6.590% 07/20/37		09/20/2022	Paydown		56,607	56,607	56,594	56,595	0	12	0	12	0	56,607	0	0	0	2,473	07/20/2037	3.B FE

STATEMENT AS OF SEPTEMBER 30, 2022 OF GENWORTH LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
82652M-AC-4	SIERRA RECEIVABLES FUNDING COM Series 144A 3.120% 05/20/36		09/20/2022	Paydown		131,771	131,771	129,959	130,320	0	1,451	0	1,451	0	131,771	0	0	0	2,719	05/20/2036	2.B FE
82652N-AB-4	SIERRA RECEIVABLES FUNDING COM Series 144A 2.750% 08/20/36		09/20/2022	Paydown		161,518	161,518	161,487	161,494	0	24	0	24	0	161,518	0	0	0	2,956	08/20/2036	1.F FE
82652N-AC-2	SIERRA RECEIVABLES FUNDING COM Series 144A 3.000% 08/20/36		09/20/2022	Paydown		161,518	161,518	159,297	159,726	0	1,792	0	1,792	0	161,518	0	0	0	3,225	08/20/2036	2.B FE
82652Q-AC-5	SIERRA TIMESHARE RECEIVABLES F Series 144A 1.790% 11/20/37		09/20/2022	Paydown		323,379	323,379	323,336	323,344	0	35	0	35	0	323,379	0	0	0	962	11/20/2037	2.B FE
82652Q-AD-3	SIERRA TIMESHARE RECEIVABLES F Series 144A 3.170% 11/20/37		09/20/2022	Paydown		335,246	335,246	335,147	335,159	0	87	0	87	0	335,246	0	0	0	7,079	11/20/2037	3.B FE
82652T-AC-9	SIERRA TIMESHARE RECEIVABLES F Series 144A 3.940% 10/20/38		09/20/2022	Paydown		734,668	734,668	734,551	0	0	117	0	117	0	734,668	0	0	0	11,736	10/20/2038	2.B FE
82652T-AD-7	SIERRA TIMESHARE RECEIVABLES F Series 144A 6.000% 10/20/38		09/20/2022	Paydown		1,224,447	1,224,447	1,224,364	0	0	82	0	82	0	1,224,447	0	0	0	29,788	10/20/2038	3.B FE
82653D-AB-5	SIERRA RECEIVABLES FUNDING COM Series 144A 3.650% 06/20/35		09/20/2022	Paydown		35,322	35,322	35,318	35,319	0	3	0	3	0	35,322	0	0	0	541	06/20/2035	1.F FE
82653E-AC-1	SIERRA RECEIVABLES FUNDING COM Series 144A 3.770% 01/20/36		09/20/2022	Paydown		92,814	92,814	93,249	93,160	0	(346)	0	(346)	0	92,814	0	0	0	2,343	01/20/2036	2.B FE
82653G-AD-4	SIERRA RECEIVABLES FUNDING COM Series 144A 5.200% 09/20/35		09/20/2022	Paydown		132,363	132,363	132,361	132,358	0	4	0	4	0	132,363	0	0	0	4,587	09/20/2035	3.B FE
82967N-BA-5	SIRIUS XM RADIO INC SERIES 144A 5.000% 08/01/27		09/19/2022	MORGAN STANLEY		2,808,750	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(191,250)	(191,250)	170,833	08/01/2027	3.C FE
832248-BC-1	SMITHFIELD FOODS, INC. Series 144A 3.000% 10/15/30		07/18/2022	AMHERST		2,213,025	2,676,000	2,748,038	2,740,383	0	(3,703)	0	(3,703)	0	2,736,679	0	(523,654)	(523,654)	61,325	10/15/2030	2.C FE
83546D-AJ-7	SONIC CAPITAL LLC SONIC_20-1A Series 144A 4.336% 01/20/50		09/20/2022	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	433	01/20/2050	2.B FE
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL SPIRITS NEWCO LLC 5.300% 06/30/36		09/30/2022	Redemption 100.0000		55,737	55,737	55,737	55,737	0	0	0	0	0	55,737	0	0	0	2,216	06/30/2036	2.C PL
858271-A*-0	STEELRIVER TRANSMISSION COMPAN STEELRIVER TRANSMISSION COMPAN 3.820% 06/30/47		09/30/2022	Redemption 100.0000		70,662	70,662	70,662	70,662	0	0	0	0	0	70,662	0	0	0	2,024	06/30/2047	2.B PL
86192*-AA-5	STONEHENGE CAPITAL FUND CONNEC 8.124% 12/15/23		09/15/2022	Various		138,788	138,788	138,788	138,788	0	0	0	0	0	138,788	0	0	0	8,456	12/15/2023	1.A FE
869099-AH-4	TRUIST BANK SUSQUEHANNA BANCSHARES INC 5.375% 08/15/22		08/15/2022	Maturity		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	376,250	08/15/2022	1.G FE
872480-AE-8	TIF FUNDING II LLC TIF_21-1A Series 144A 1.650% 02/20/46		09/20/2022	Paydown		96,875	96,875	96,863	96,864	0	11	0	11	0	96,875	0	0	0	932	02/20/2046	1.F FE
87264A-AV-7	T-MOBILE USA INC 4.750% 02/01/28		09/22/2022	GOLDMAN SACHS & CO		960,800	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(39,200)	(39,200)	54,757	02/01/2028	2.C FE
87264A-BT-1	T-MOBILE USA INC 2.875% 02/15/31		09/22/2022	GOLDMAN SACHS & CO		1,637,020	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(362,980)	(362,980)	64,049	02/15/2031	2.C FE
87342R-AC-8	TACO BELL FUNDING BELL_16-1A 4.970% 05/25/46		08/25/2022	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	932	05/25/2046	2.B FE
87342R-AE-4	TACO BELL FUNDING LLC BELL_18- Series 144A 4.940% 11/25/48		08/25/2022	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	926	11/25/2048	2.B FE
87407R-AA-4	TAL ADVANTAGE LLC TAL_20-1A Series 144A 2.050% 09/20/45		09/20/2022	Paydown		131,250	131,250	131,198	131,206	0	44	0	44	0	131,250	0	0	0	1,570	09/20/2045	1.F FE
87407R-AC-0	TAL ADVANTAGE LLC TAL_20-1A Series 144A 3.290% 09/20/45		09/20/2022	Paydown		72,188	72,188	72,171	72,174	0	14	0	14	0	72,188	0	0	0	1,583	09/20/2045	2.B FE
87612B-BU-5	TARGA RESOURCES PARTNERS LP 4.000% 01/15/32		09/22/2022	ROYAL BANK OF CANADA		2,512,440	3,000,000	2,997,656	0	0	161	0	161	0	2,997,818	0	(485,378)	(485,378)	83,667	01/15/2032	2.C FE
88315L-AF-5	TEXTAINER MARINE CONTAINERS LT Series 144A 4.940% 08/21/45		09/20/2022	Paydown		158,022	158,022	157,971	157,978	0	43	0	43	0	158,022	0	0	0	4,771	08/21/2045	2.B FE
88947E-AS-9	TOLL BROS FIN TOLL BROTHERS FINANCE CORP. 4.875% 03/15/27		08/18/2022	WELLS FARGO BANK		492,500	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(7,500)	(7,500)	22,818	03/15/2027	2.C FE
891027-AQ-7	GLOBE LIFE INC 3.800% 09/15/22		09/15/2022	Maturity		1,175,000	1,175,000	1,201,817	1,177,273	0	(2,273)	0	(2,273)	0	1,175,000	0	0	0	44,650	09/15/2022	2.A FE
89214P-BD-0	TOWNEBANK/PORTSMOUTH VA 5.338% 07/30/27		08/01/2022	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	225,000	07/30/2027	2.A FE

STATEMENT AS OF SEPTEMBER 30, 2022 OF GENWORTH LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
89307#-AA-7	TRANS BAY CABLE LLC 2.930% 06/30/47		09/30/2022	Redemption 100.0000		143,546	143,546	143,546	143,546	0	0	0	0	0	143,546	0	0	0	3,154	06/30/2047	1.E PL
89680H-AA-0	TRITON CONTAINER FINANCE LLC T Series 144A 2.110% 09/20/45		09/20/2022	Paydown		233,750	233,750	233,706	233,713	0	37	0	37	0	233,750	0	0	0	2,877	09/20/2045	1.F FE
89680H-AB-8	TRITON CONTAINER FINANCE LLC T Series 144A 3.740% 09/20/45		09/20/2022	Paydown		106,250	106,250	106,231	106,234	0	17	0	17	0	106,250	0	0	0	2,649	09/20/2045	2.B FE
90265E-AT-7	UDR INC 2.100% 08/01/32		09/21/2022	WELLS FARGO BANK		2,258,010	3,000,000	2,996,820	2,997,169	0	175	0	175	0	2,997,345	0	(739,335)	(739,335)	72,100	08/01/2032	2.A FE
90363@-AC-4	USTA NATIONAL TENNIS CENTER IN 3.290% 07/08/36		07/08/2022	Redemption 100.0000		238,308	238,308	238,308	238,308	0	0	0	0	0	238,308	0	0	0	7,840	07/08/2036	1.G FE
910637-N#-0	UNITED ILLUMINATING CO CORP BND 6.260% 09/05/22		09/05/2022	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	125,200	09/05/2022	1.G
913017-BJ-7	RAYTHEON TECH CORP 5.400% 05/01/35		07/19/2022	CITIGROUP GLOBAL MARKETS		10,748,400	10,000,000	9,989,470	9,993,270	0	192	0	192	0	9,993,463	0	754,937	754,937	390,000	05/01/2035	2.A FE
913017-BK-4	RAYTHEON TECH CORP 6.050% 06/01/36		07/19/2022	CITIGROUP GLOBAL MARKETS		1,594,600	1,400,000	1,713,470	1,624,589	0	(6,198)	0	(6,198)	0	1,618,391	0	(23,791)	(23,791)	54,114	06/01/2036	2.A FE
918286-AC-9	VSE VOI MORTGAGE LLC VSTNA_18- Series 144A 4.020% 02/20/36		09/20/2022	Paydown		71,918	71,918	71,909	71,911	0	7	0	7	0	71,918	0	0	0	1,926	02/20/2036	2.B FE
918288-AC-5	VSE VOI MORTGAGE LLC VSTNA_16- Series 144A 2.930% 03/20/35		09/20/2022	Paydown		143,771	143,771	143,771	143,768	0	3	0	3	0	143,771	0	0	0	2,803	03/20/2035	2.B FE
91830C-AJ-7	VNDO_12-6AVE MORTGAGE TRUST 3.448% 11/15/30		08/01/2022	Paydown		17,351,000	17,351,000	17,325,990	17,328,214	0	22,786	0	22,786	0	17,351,000	0	0	0	390,850	11/15/2030	1.A FM
92277G-AU-1	VENTAS REALTY LP 3.000% 01/15/30		09/28/2022	WELLS FARGO BANK		828,630	1,000,000	1,075,130	1,066,964	0	(5,973)	0	(5,973)	0	1,060,991	0	(232,361)	(232,361)	36,250	01/15/2030	2.A FE
92345Y-AC-0	VERISK ANALYTICS INC 4.125% 09/12/22		09/12/2022	Maturity		3,500,000	3,500,000	3,472,245	3,497,683	0	2,317	0	2,317	0	3,500,000	0	0	0	144,375	09/12/2022	2.B FE
925550-AF-2	VIAVI SOLUTIONS INC Series 144A 3.750% 10/01/29		09/19/2022	WELLS FARGO BANK		1,697,275	1,940,000	1,959,400	1,958,476	0	(2,417)	0	(2,417)	0	1,956,059	0	(258,784)	(258,784)	67,488	10/01/2029	3.B FE
92838@-AA-1	VISTA RIDGE LLC / CENTRAL TEXA VISTA RIDGE LLC / CENTRAL TEXA 2.570% 10/14/49		07/01/2022	Redemption 100.0000		36,464	36,464	36,464	36,464	0	0	0	0	0	36,464	0	0	0	468	10/14/2049	1.F PL
92838@-AA-1	VISTA RIDGE LLC / CENTRAL TEXA VISTA RIDGE LLC / CENTRAL TEXA 2.570% 10/14/49		09/30/2022	Redemption 100.0000		121,525	121,525	121,525	121,525	0	0	0	0	0	121,525	0	0	0	2,340	10/14/2049	1.F Z
93144*-AA-0	WALGREENS CTL 5.990% 02/15/30		09/15/2022	Various		29,052	29,052	29,052	29,052	0	0	0	0	0	29,052	0	0	0	1,161	02/15/2030	2.B
948741-AH-6	KIMCO REALTY CORP 3.375% 10/15/22		09/07/2022	Call 100.0000		7,000,000	7,000,000	6,973,620	6,997,713	0	2,098	0	2,098	0	6,999,810	0	190	190	231,000	10/15/2022	2.A FE
94978#-AT-4	LEGG MASON LEASE BACKED PASS T 2002-CTL-20 6.650% 08/01/27		09/01/2022	Various		131,718	131,718	131,718	131,718	0	0	0	0	0	131,718	0	0	0	7,290	08/01/2027	2.B
94978#-BJ-5	WLS FRGO NRTHWST CAP. LEASE FUNDING 2003-CTL-02 5.789% 11/15/27		09/15/2022	Redemption 100.0000		120,719	120,719	114,479	119,971	0	748	0	748	0	120,719	0	0	0	4,661	11/15/2027	2.A
94988Q-AN-1	WFCM_13-LC12 WELLS FARGO COMMERCIAL MORTGAG 4.432% 07/15/46		07/27/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	90,174	07/15/2046	1.A
95058X-AE-8	WENDYS FUNDING LLC WEN_18-1A Series 144A 3.884% 03/15/48		09/15/2022	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	364	03/15/2048	2.B FE
960386-AM-2	WESTINGHOUSE AIR BRAKE WABTEC CORPORATION 4.950% 09/15/28		09/16/2022	J.P. MORGAN SECURITIES INC		4,771,750	5,000,000	4,994,450	4,995,997	0	367	0	367	0	4,996,364	0	(224,614)	(224,614)	250,938	09/15/2028	2.C FE
963320-AT-3	WHIRLPOOL CORP WHIRLPOOL CORPORATION 3.700% 05/01/25		09/27/2022	UBS WARBURG LLC		289,050	300,000	299,166	299,674	0	69	0	69	0	299,743	0	(10,693)	(10,693)	10,113	05/01/2025	2.B FE
97651J-BB-1	WINWATER MORTGAGE LOAN TRUST W WIN_15-3 3.853% 03/20/45		09/01/2022	Paydown		119,150	119,150	120,840	120,457	0	(1,307)	0	(1,307)	0	119,150	0	0	0	3,071	03/20/2045	1.A
97652P-AA-9	WINWATER MORTGAGE LOAN TRUST W WINWATER MORTGAGE LOAN TRUST W 3.926% 06/20/44		09/01/2022	Paydown		28,615	28,615	29,581	29,001	0	(385)	0	(385)	0	28,615	0	0	0	793	06/20/2044	1.A
884903-BV-6	THOMSON REUTERS CORPORATION 3.350% 05/15/26		09/27/2022	JANE STREET		2,156,526	2,300,000	2,290,110	2,295,278	0	754	0	754	0	2,296,032	0	(139,506)	(139,506)	67,205	05/15/2026	2.B FE
001201-A*-3	AGL ENERGY LTD AGL ENERGY LTD 5.080% 09/08/22	D	09/08/2022	Maturity		28,000,000	28,000,000	28,000,000	28,000,000	0	0	0	0	0	28,000,000	0	0	0	1,478,400	09/08/2022	2.B FE
00973R-AJ-2	AKER BP ASA Series 144A 4.000% 01/15/31	C	07/20/2022	BANC OF AMERICA SECURITIES LLC		19,805,280	22,000,000	21,852,520	21,866,423	0	6,896	0	6,896	0	21,873,319	0	(2,068,039)	(2,068,039)	897,111	01/15/2031	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
034863-AG-5	ANGLO AMERICAN CAPITAL PLC ANGLO AMERICAN CAPITAL PLC 4.125% 09/27/22	D	09/27/2022	Various		5,000,000	5,000,000	4,962,400	4,996,678	0	3,322	0	3,322	0	5,000,000	0	0	0	206,250	09/27/2022	2.B FE
034863-AR-1	ANGLO AMERICAN CAPITAL PLC 4.750% 04/10/27	C	09/22/2022	BANC OF AMERICA SECURITIES LLC		4,793,550	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(206,450)	(206,450)	228,264	04/10/2027	2.B FE
04686J-AC-5	ATHENE HOLDING LTD 3.500% 01/15/31	C	09/26/2022	J.P. MORGAN SECURITIES INC		2,372,738	2,919,000	2,876,237	2,881,270	0	1,901	0	1,901	0	2,883,171	0	(510,433)	(510,433)	71,799	01/15/2031	2.A FE
05565Q-DB-1	BP CAPITAL MARKETS PLC 3.119% 05/04/26	C	07/15/2022	Call 0.0000		(52,853)	0	0	0	0	0	0	0	0	0	0	0	0	33,356	05/04/2026	1.G FE
05971U-2C-0	BANCO DE CREDITO DEL PERU Series 144A 3.125% 07/01/30	C	07/11/2022	HSBC SECURITIES INC		2,730,000	3,000,000	2,977,620	2,983,960	0	2,322	0	2,322	0	2,986,282	0	(256,282)	(256,282)	96,875	07/01/2030	2.C FE
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT BBI BLACKBIRD CAPITAL AIRCRAFT BBI 4.213% 12/16/41	C	09/15/2022	Paydown		62,037	62,037	62,037	62,038	0	0	0	0	0	62,037	0	0	0	1,890	12/16/2041	1.G FE
09952A-AC-0	BORAL FINANCE PTY LTD Series 144A 3.750% 05/01/28	C	07/11/2022	TENDER		3,578,838	3,703,000	3,685,818	3,691,841	0	114,656	0	114,656	0	3,692,668	0	(113,829)	(113,829)	(17,397)	05/01/2028	2.B FE
12807C-AA-1	CAL FUNDING IV LTD CAI_20-1A Series 144A 2.220% 09/25/45	C	09/25/2022	Paydown		255,000	255,000	254,942	254,954	0	46	0	46	0	255,000	0	0	0	3,302	09/25/2045	1.F FE
12807C-AC-7	CAL FUNDING IV LTD CAI_20-1A Series 144A 3.500% 09/25/45	C	09/25/2022	Paydown		74,375	74,375	74,343	74,349	0	26	0	26	0	74,375	0	0	0	1,735	09/25/2045	2.B FE
14987V-AA-7	CBAM CLO MANAGEMENT CBAM_19-9A Series 144A 3.792% 02/12/30	C	07/15/2022	Paydown		169,761	169,761	167,426	168,367	0	1,394	0	1,394	0	169,761	0	0	0	2,250	02/12/2030	1.A FE
210314-AB-6	TRANSMANTARO Series 144A 4.700% 04/16/34	D	09/22/2022	Various		8,950,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(1,050,000)	(1,050,000)	443,889	04/16/2034	2.C FE
37959P-AA-5	GLOBAL SC FINANCE SRL SEACO_20 Series 144A 2.170% 10/17/40	C	09/17/2022	Paydown		134,143	134,143	134,136	134,137	0	5	0	5	0	134,143	0	0	0	1,938	10/17/2040	1.F FE
404280-AG-4	HSBC HOLDING PLC 6.500% 05/02/36	D	09/16/2022	Tax Free Exchange		15,644,531	15,000,000	15,960,000	15,665,768	0	(21,237)	0	(21,237)	0	15,644,531	0	0	0	850,417	05/02/2036	2.A FE
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD BIN INDUSTRIAL DPR FUNDING LTD BIN 5.235% 04/15/26	C	07/15/2022	Paydown		261,240	261,240	261,240	261,240	0	0	0	0	0	261,240	0	0	0	10,371	04/15/2026	2.B FE
606822-AJ-3	MITSUBISHI UFJ FINANCIAL GROUP MITSUBISHI UFJ FINANCIAL GROUP 2.757% 09/13/26	C	09/27/2022	BNP PARISBAS		4,504,250	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(495,750)	(495,750)	143,977	09/13/2026	1.G FE
65557F-AD-8	NORDEA BANK AB 4.250% 09/21/22	D	09/21/2022	Maturity		3,000,000	3,000,000	3,036,270	3,003,169	0	(3,169)	0	(3,169)	0	3,000,000	0	0	0	127,500	09/21/2022	2.A FE
71647N-AY-5	PETROBRAS GLOBAL FINANCE BV 5.999% 01/27/28	D	07/15/2022	TENDER		4,001,760	4,000,000	3,983,076	3,988,241	0	(883)	0	(883)	0	3,989,118	0	12,642	12,642	233,721	01/27/2028	3.C FE
806854-AJ-4	SCHLUMBERGER INVESTMENT SA 2.650% 06/26/30	C	09/30/2022	Various		3,337,840	4,000,000	3,984,320	3,986,437	0	1,082	0	1,082	0	3,987,518	0	(649,678)	(649,678)	81,267	06/26/2030	1.F FE
81725W-AK-9	SENSATA TECHNOLOGIES BV Series 144A 4.000% 04/15/29	C	08/19/2022	BARCLAYS CAPITAL INC		1,810,000	2,000,000	2,010,000	2,008,870	0	(1,235)	0	(1,235)	0	2,007,635	0	(197,635)	(197,635)	68,444	04/15/2029	3.C FE
865622-AW-4	SUMITOMO MITSUI BANKING CORP 3.200% 07/18/22	D	07/18/2022	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	160,000	07/18/2022	1.E FE
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD TAKEDA PHARMACEUTICAL CO LTD 5.000% 11/26/28	D	07/19/2022	BARCLAYS CAPITAL INC		5,100,400	5,000,000	4,980,760	4,984,560	0	1,051	0	1,051	0	4,985,611	0	114,789	114,789	163,194	11/26/2028	2.B FE
87927V-AF-5	TELECOM ITALIA CAPITAL 6.375% 11/15/33	D	08/10/2022	CITIGROUP GLOBAL MARKETS		4,300,000	5,000,000	5,008,566	5,005,650	0	(200)	0	(200)	0	5,005,450	0	(705,450)	(705,450)	236,406	11/15/2033	3.C FE
88315L-AH-1	TEXTAINER MARINE CONTAINERS LT TEXTAINER MARINE CONTAINERS LT 3.340% 09/20/45	C	09/20/2022	Paydown		76,671	76,671	76,662	75,973	0	698	0	698	0	76,671	0	0	0	1,928	09/20/2045	2.B FE
88315L-AN-8	TEXTAINER MARINE CONTAINERS VI Series 144A 2.520% 02/20/46	C	09/20/2022	Paydown		28,072	28,072	28,061	28,062	0	10	0	10	0	28,072	0	0	0	472	02/20/2046	2.B FE
89388A-AA-0	TRANSPORTADORA DE GAS DEL PERU TRANSPORTADORA DE GAS DEL PERU 4.250% 04/30/28	D	07/11/2022	J.P. MORGAN SECURITIES INC		9,550,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(450,000)	(450,000)	298,681	04/30/2028	2.A FE
89641U-AC-5	Trinity Acquistn TRINITY ACQUISITION PLC 4.400% 03/15/26	C	09/27/2022	JANE STREET		1,259,179	1,320,000	1,364,550	1,340,672	0	(3,619)	0	(3,619)	0	1,337,053	0	(77,866)	(77,866)	60,339	03/15/2026	2.B FE
G1257*-AE-1	BOREALIS FUNDING COMPANY LTD BOREALIS FUNDING CO LTD 4.460% 07/10/22	D	07/10/2022	Various		15,800,000	15,800,000	15,800,000	15,800,000	0	0	0	0	0	15,800,000	0	0	0	706,637	07/10/2022	2.A
G1264*-AA-0	BID II CLASS A NOTE 3.500% 06/30/39	C	07/10/2022	Paydown		598,438	598,438	598,438	489,787	0	0	0	0	0	598,438	0	0	0	12,366	06/30/2039	1.G PL
G2613#-AL-8	DS SMITH PLC DS SMITH PLC 4.650% 08/06/22	D	08/06/2022	Various		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	465,000	08/06/2022	2.C
L8038*-AA-4	SBM BALEIA AZUL S.A.R.L. 5.500% 09/15/27	D	09/15/2022	Redemption 100.0000		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	12,375	09/15/2027	3.C

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
Q9883#-AC-5	Z ENERGY LTD 4.140% 01/04/30	C	08/16/2022	TENDER		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	556,140	01/04/2030	2.C PL
R6236*-AA-2	NORSPAN LNG VIII AS 4.660% 03/30/32	C	09/30/2022	Redemption 100.0000		326,130	326,130	326,130	326,130	0	0	0	0	0	326,130	0	0	0	15,198	03/30/2032	2.C PL
R6236@-AA-0	NORSPAN LNG III AS 4.870% 07/27/29	C	08/31/2022	Redemption 100.0000		364,754	364,754	364,754	364,754	0	0	0	0	0	364,754	0	0	0	17,912	07/27/2029	2.C PL
36161R-AZ-2	GFCM LLC		09/30/2022	Paydown		1,827,147	1,827,147	1,827,147	1,827,147	0	0	0	0	0	1,827,147	0	0	0	0	06/12/2033	1.D
36161R-AV-1	GFCM LLC		09/30/2022	Paydown		67,560	67,560	67,560	67,560	0	0	0	0	0	67,560	0	0	0	0	06/12/2033	4.C FE
98956P-AB-8	ZIMMER HOLDINGS INC 5.750% 11/30/39		07/01/2022	Fidelity Reinsurance Transfer		0	0	0	0	0	0	0	0	0	0	0	0	0	(143,750)	11/30/2039	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						659,717,185	686,708,695	690,187,901	681,305,311	0	(100,684)	0	(100,684)	0	687,370,371	0	(27,681,141)	(27,681,141)	26,462,646	XXX	XXX
BGW46S-TU-6	PF Baseline Fitness LLC PF Baseline Fitness LLC 03/31/24		07/01/2022	Redemption 100.0000		9,375	9,375	9,188	9,271	0	104	0	104	0	9,375	0	0	0	335	03/31/2024	4.B Z
BGW46S-U3-4	PF Baseline Fitness LLC PF Baseline Fitness LLC 03/31/24		07/01/2022	Redemption 100.0000		9,387	9,387	9,199	9,289	0	98	0	98	0	9,387	0	0	0	289	03/31/2024	4.B Z
BGW46T-59-7	Winzer Corporation Winzer Corporation 09/29/23		08/30/2022	Redemption 100.0000		104,839	104,839	103,687	51,743	0	926	0	926	0	104,839	0	0	0	1,898	09/29/2023	4.A PL
BGW473-NR-3	Med Review Inst of America Med Review Inst of America 10/06/24		09/30/2022	Redemption 100.0000		89,423	89,423	87,635	11,352	0	19,648	0	19,648	0	89,423	0	0	0	1,449	10/06/2024	4.B PL
BGW49M-7L-0	Nonni's Food, LLC Nonni's Food 12/01/23		07/01/2022	Redemption 100.0000		14,169	14,169	14,027	13,999	0	169	0	169	0	14,169	0	0	0	329	12/01/2023	3.B PL
BGW49M-7L-0	Nonni's Food, LLC Nonni's Food 12/01/23		08/26/2022	No Broker		33,828	0	33,828	33,828	0	0	0	0	0	33,828	0	0	0	1,135	12/01/2023	3.B PL
BGW49M-7V-8	Nonni's Food, LLC Nonni's Food, LLC 12/01/23		09/27/2022	Redemption 100.0000		167,131	167,131	165,575	0	0	1,556	0	1,556	0	167,131	0	0	0	17	12/01/2023	3.B PL
BGW49V-XJ-6	G.E.T. Acquisition, LLC G.E.T. Acquisition, LLC 02/16/24		09/30/2022	Redemption 100.0000		93,103	93,103	93,103	0	0	0	0	0	0	93,103	0	0	0	1,158	02/16/2024	4.A Z
BGW4AA-8R-0	AC&A Enterprises Holdings, LLC AC&A Enterprises Holdings 01/21/25		09/30/2022	Redemption 100.0000		10,573	10,573	10,441	10,416	0	158	0	158	0	10,573	0	0	0	581	01/21/2025	4.C PL
BGW4AA-DF-0	AC&A Enterprises Holdings, LLC AC&A Enterprises Holdings 01/21/25		09/30/2022	Redemption 100.0000		1,401	1,401	1,384	1,382	0	19	0	19	0	1,401	0	0	0	77	01/21/2025	4.C PL
BGW4AM-87-8	HMI Acquisition Company HMI Acquisition Company 12/28/24		08/23/2022	Redemption 100.0000		209,677	209,677	203,230	205,754	0	3,768	0	3,768	0	209,677	0	0	0	271	12/28/2024	6. PL
BGW4AM-9C-6	HMI Acquisition Company HMI Acquisition Company 12/28/24		07/01/2022	Redemption 100.0000		12,641	12,641	10,794	12,049	0	592	0	592	0	12,641	0	0	0	317	12/28/2024	6. Z
BGW4AM-9C-6	HMI Acquisition Company HMI Acquisition Company 12/28/24		08/01/2022	Redemption 100.0000		80,645	80,645	68,870	76,804	0	3,776	0	3,776	0	80,645	0	0	0	2,514	12/28/2024	6. PL
BGW4E4-GY-6	SupplyOne, Inc. SupplyOne 02/01/24		07/01/2022	Redemption 100.0000		11,993	11,993	11,761	11,816	0	176	0	176	0	11,993	0	0	0	370	02/01/2024	4.A PL
BGW4FG-7S-1	Mailsouth, Inc Mailsouth Inc 04/23/24		07/01/2022	Redemption 100.0000		77,002	77,002	76,014	75,881	0	1,121	0	1,121	0	77,002	0	0	0	3,250	04/23/2024	4.C PL
BGW4HN-KM-2	DISA Holdings Acq Sub Corp DISA Holdings Acq Sub Corp 12/31/22		09/09/2022	Redemption 100.0000		5,601,422	5,601,422	5,569,122	5,584,183	0	17,240	0	17,240	0	5,601,422	0	0	0	62,499	12/31/2022	4.B Z
BGW4HX-P5-2	EXT Acquisitions Inc EXT Acquisitions Inc 06/26/24		08/26/2022	Redemption 100.0000		126,256	126,256	126,224	30,195	0	20	0	20	0	126,256	0	0	0	3,868	06/26/2024	4.A PL
BGW4HX-PQ-6	EXT Acquisitions Inc EXT Acquisitions Inc 06/26/24		09/30/2022	Redemption 100.0000		1,263	1,263	1,237	1,240	0	22	0	22	0	1,263	0	0	0	44	06/26/2024	4.A PL
BGW4J6-VZ-6	Spinrite Limited Partnership Spinrite Limited Partnership 06/27/24		07/05/2022	Redemption 100.0000		12,349	12,349	12,225	12,190	0	159	0	159	0	12,349	0	0	0	331	06/27/2024	4.A PL
BGW4J6-VZ-6	Spinrite Limited Partnership Spinrite Limited Partnership 06/27/24		09/30/2022	No Broker		13,304	0	13,304	13,304	0	0	0	0	0	13,304	0	0	0	587	06/27/2024	5.B PL
BGW4J6-W7-7	Spinrite Limited Partnership Spinrite Limited Partnership 06/27/23		09/30/2022	No Broker		947	0	947	947	0	0	0	0	0	947	0	0	0	41	06/27/2023	5.B PL
BGW4K5-79-1	Synoptek Synoptek 07/25/24		08/24/2022	Redemption 100.0000		6,917,011	6,917,011	6,847,841	6,772,835	0	144,176	0	144,176	0	6,917,011	0	0	0	200,074	07/25/2024	5.B PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
BGW4K5-7B-6	Synoptek Synoptek 07/25/24		08/24/2022	Redemption 100.0000		833,333	833,333	833,333	0	0	0	0	0	0	833,333	0	0	0	19,326	07/25/2024	5.B PL
BGW4KH-U7-3	Sara Lee Frozen Bakery Sara Lee Frozen Bakery 07/30/25		09/30/2022	Redemption 100.0000		16,256	16,256	15,886	15,919	0	337	0	337	0	16,256	0	0	0	729	07/30/2025	3.B PL
BGW4LJ-3L-7	PS Intermediate Holdco PS Intermediate Holdco 04/27/24		09/30/2022	Redemption 100.0000		24,247	24,247	23,976	24,032	0	215	0	215	0	24,247	0	0	0	827	04/27/2024	3.C PL
BGW4LN-9N-8	Transportation Insight Transportation Insight 12/18/24		09/30/2022	Redemption 100.0000		15,240	15,240	15,090	14,943	0	297	0	297	0	15,240	0	0	0	554	12/18/2024	4.B PL
BGW4LN-9V-0	Transportation Insight Transportation Insight 12/18/24		09/30/2022	Redemption 100.0000		3,490	3,490	3,455	3,457	0	34	0	34	0	3,490	0	0	0	127	12/18/2024	4.B PL
BGW4PN-5L-2	Ubeo LLC Ubeo LLC 04/03/24		09/30/2022	Redemption 100.0000		14,889	14,889	14,889	0	0	0	0	0	0	14,889	0	0	0	7	04/03/2024	4.C PL
BGW4QK-UB-1	The Pearlman Group The Pearlman Group 05/05/27		07/01/2022	Redemption 100.0000		9,440	9,440	9,251	9,396	0	44	0	44	0	9,440	0	0	0	210	05/05/2027	4.A PL
BGW4T6-Q3-2	Marco Technologies, LLC Marco Technologies 11/24/24		07/01/2022	Redemption 100.0000		13,264	13,264	13,198	13,193	0	71	0	71	0	13,264	0	0	0	371	11/24/2024	4.A Z
BGW4TB-Q1-5	Composite Technology Acq Composite Technology Acq 02/01/24		09/30/2022	Redemption 100.0000		430,971	430,971	430,807	54,861	0	68	0	68	0	430,971	0	0	0	7,406	02/01/2024	5.A PL
BGW4TC-1M-4	The Ultimus Group Midco, LLC The Ultimus Group Midco 02/01/26		09/30/2022	Redemption 100.0000		16,775	16,775	16,593	16,615	0	160	0	160	0	16,775	0	0	0	772	02/01/2026	4.B PL
BGW4UM-WG-9	Hermetic Solutions Group Hermetic Solutions Group 02/22/25		09/30/2022	Redemption 100.0000		11,383	11,383	11,270	11,283	0	100	0	100	0	11,383	0	0	0	516	02/22/2025	3.C PL
BGW4UM-WK-0	Hermetic Solutions Group Hermetic Solutions Group 02/22/25		09/30/2022	Redemption 100.0000		136,944	136,944	136,944	136,944	0	0	0	0	0	136,944	0	0	0	6,296	02/22/2025	3.C PL
BGW4UW-DG-8	Resolute Industrial, LLC Resolute Industrial 03/07/25		09/30/2022	Redemption 100.0000		10,714	10,714	10,500	10,525	0	190	0	190	0	10,714	0	0	0	669	03/07/2025	4.B PL
BGW4UW-FW-1	Resolute Industrial, LLC Resolute Industrial 03/07/25		08/25/2022	Redemption 100.0000		196,429	196,429	196,429	0	0	0	0	0	0	196,429	0	0	0	0	03/07/2025	4.B Z
BGW4YY-RD-2	W20 HOLDINGS, INC. W20 HOLDINGS 06/12/25		09/30/2022	Redemption 100.0000		22,553	22,553	22,142	22,180	0	373	0	373	0	22,553	0	0	0	735	06/12/2025	2.B PL
BGW4YY-RD-2	W20 HOLDINGS, INC. W20 HOLDINGS 06/12/25		07/01/2022	Redemption 100.0000		21,408	21,408	21,018	21,053	0	354	0	354	0	21,408	0	0	0	256	06/12/2025	3.C PL
BGW50M-M7-0	Valicor PPC Intermediate I LLC Valicor PPC Intermediate I LLC 07/24/26		09/30/2022	Redemption 100.0000		1,735	1,735	1,726	1,725	0	10	0	10	0	1,735	0	0	0	77	07/24/2026	3.C PL
BGW50M-M8-8	Valicor PPC Intermediate I LLC Valicor PPC Intermediate I LLC 07/24/24		09/15/2022	Redemption 100.0000		143,478	143,478	143,201	78,081	0	180	0	180	0	143,478	0	0	0	2,686	07/24/2024	3.C PL
BGW50M-M9-6	Valicor PPC Intermediate I LLC Valicor PPC Intermediate I LLC 07/24/26		09/30/2022	Redemption 100.0000		10,435	10,435	10,330	10,322	0	112	0	112	0	10,435	0	0	0	442	07/24/2026	3.C PL
BGW52B-FJ-4	Heartland, LLC Heartland LLC 08/30/25		09/30/2022	Redemption 100.0000		10,444	10,444	10,261	10,303	0	141	0	141	0	10,444	0	0	0	630	08/30/2025	4.B PL
BGW52C-V0-5	Heartland, LLC Heartland LLC 08/30/24		09/16/2022	Redemption 100.0000		103,570	103,570	103,570	0	0	0	0	0	0	103,570	0	0	0	209	08/30/2024	4.B PL
BGW52C-V6-2	Heartland, LLC Heartland 08/30/25		09/30/2022	Redemption 100.0000		12,291	12,291	12,080	12,127	0	164	0	164	0	12,291	0	0	0	577	08/30/2025	4.B PL
BGW53C-T9-8	Apex Service Partners, LLC Apex Service Partners LLC 07/31/25		09/30/2022	Redemption 100.0000		17,912	17,912	17,784	17,936	0	(24)	0	(24)	0	17,912	0	0	0	685	07/31/2025	4.B PL
BGW53C-UB-1	Apex Service Partners, LLC Apex Service Partners LLC 07/31/25		07/13/2022	Redemption 100.0000		64,103	64,103	64,103	28,045	0	0	0	0	0	64,103	0	0	0	1,925	07/31/2025	4.B PL
BGW53T-79-5	Certfied Power, Inc. Certfied Power 03/20/23		07/01/2022	Redemption 100.0000		10,699	10,699	10,618	10,664	0	35	0	35	0	10,699	0	0	0	442	03/20/2023	4.B PL
BGW55B-33-9	DAS Purchaser 2 Corp. DAS Purchaser 2 Corp. 11/13/24		09/29/2022	Redemption 100.0000		46,296	46,296	45,833	45,891	0	405	0	405	0	46,296	0	0	0	1,906	11/13/2024	4.A PL
BGW55B-3S-4	DAS Purchaser 2 Corp. DAS Purchaser 2 Corp. 11/13/24		09/30/2022	Redemption 100.0000		11,462	11,462	11,348	11,382	0	80	0	80	0	11,462	0	0	0	530	11/13/2024	2.C PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
BGW55B-3X-3	DAS Purchaser 2 Corp. DAS Purchaser 2 Corp. 11/13/24		09/30/2022	Redemption 100.0000		1,224	1,224	1,211	1,214	0	10	0	10	0	1,224	0	0	0	57	11/13/2024	2.C PL
BGW56S-63-8	ECM Industries, LLC ECM Industries 12/23/25		09/30/2022	Redemption 100.0000		169,046	169,046	169,046	0	0	0	0	0	0	169,046	0	0	0	5,216	12/23/2025	4.B PL
BGW56S-67-9	ECM Industries, LLC ECM Industries LLC 12/23/25		08/31/2022	Redemption 100.0000		12,751	12,751	12,624	12,651	0	100	0	100	0	12,751	0	0	0	575	12/23/2025	4.B PL
BGW58E-FU-7	Fresh Holdco, Inc. Fresh Holdco 01/24/26		09/30/2022	Redemption 100.0000		11,076	11,076	10,965	11,023	0	53	0	53	0	11,076	0	0	0	597	01/24/2026	3.B PL
BGW58R-VL-0	New ILC Dover, Inc. New ILC Dover, Inc. 01/31/26		09/30/2022	Redemption 100.0000		1,232	1,232	1,225	1,225	0	6	0	6	0	1,232	0	0	0	64	01/31/2026	4.B Z
BGW58R-VU-0	New ILC Dover, Inc. New ILC Dover 01/31/26		08/16/2022	Redemption 100.0000		288,759	288,759	288,679	73,109	0	78	0	78	0	288,759	0	0	0	9,989	01/31/2026	4.A Z
BGW58R-W8-8	New ILC Dover, Inc. New ILC Dover 01/31/26		09/30/2022	Redemption 100.0000		12,608	12,608	12,482	12,554	0	54	0	54	0	12,608	0	0	0	654	01/31/2026	4.B PL
BGW5B7-7R-4	RxSense Holdings LLC RxSense Holdings LLC 03/13/26		09/30/2022	Redemption 100.0000		12,976	12,976	12,716	12,774	0	201	0	201	0	12,976	0	0	0	630	03/13/2026	4.A PL
BGW5PH-GL-0	Med Review Inst of America Med Review Inst of America 10/06/24		09/30/2022	Redemption 100.0000		8,084	8,084	8,044	8,054	0	30	0	30	0	8,084	0	0	0	394	10/06/2024	4.B Z
BGW619-RK-2	Fortune International, LLC Fortune International, LLC 01/17/26		09/23/2022	Redemption 100.0000		4,238	4,238	4,210	3,418	0	28	0	28	0	4,238	0	0	0	183	01/17/2026	2.C PL
BGW61E-8U-0	Erie Construction Mid-West LLC Erie Construction Mid-West LLC 07/30/27		09/30/2022	Redemption 100.0000		16,902	16,902	16,733	16,738	0	164	0	164	0	16,902	0	0	0	738	07/30/2027	2.B PL
BGW61F-TA-8	Bounteous, Inc. Bounteous, Inc. 08/02/27		09/30/2022	Redemption 100.0000		3,369	3,369	3,335	3,336	0	32	0	32	0	3,369	0	0	0	134	08/02/2027	2.B PL
BGW61F-VM-9	Bounteous, Inc. Bounteous, Inc. 08/02/27		09/30/2022	Redemption 100.0000		1,742	1,742	1,725	1,725	0	17	0	17	0	1,742	0	0	0	69	08/02/2027	2.B PL
BGW622-D8-8	World 50, Inc. World 50, Inc. 01/12/26		09/30/2022	Redemption 100.0000		5,279	5,279	5,226	5,229	0	50	0	50	0	5,279	0	0	0	245	01/12/2026	3.C PL
BGW623-VB-9	Orbit Purchaser LLC Orbit Purchaser LLC 10/19/24		09/30/2022	Redemption 100.0000		5,769	5,769	5,711	5,716	0	53	0	53	0	5,769	0	0	0	210	10/19/2024	2.C PL
BGW62D-3R-3	MidWest Eye Services, LLC MidWest Eye Services, LLC 08/20/27		09/30/2022	Redemption 100.0000		2,835	2,835	2,806	2,807	0	27	0	27	0	2,835	0	0	0	119	08/20/2027	3.A Z
BGW62S-0M-4	Whitsons Holding Group, LLC Whitsons Holding Group, LLC 08/27/27		09/30/2022	Redemption 100.0000		2,508	2,508	2,477	2,478	0	31	0	31	0	2,508	0	0	0	132	08/27/2027	2.C PL
BGW63C-NU-5	ACP Tara Holdings, Inc. ACP Tara Holdings, Inc. 09/10/27		09/30/2022	Redemption 100.0000		3,970	3,970	3,930	3,932	0	38	0	38	0	3,970	0	0	0	178	09/10/2027	3.A PL
BGW646-T6-4	Boardwalk Buyer LLC Boardwalk Buyer LLC 09/28/27		09/30/2022	Redemption 100.0000		9,254	9,254	9,162	9,164	0	90	0	90	0	9,254	0	0	0	461	09/28/2027	3.A PL
BGW648-Q9-7	SEKO Worldwide, LLC SEKO Worldwide, LLC 12/30/26		09/30/2022	Redemption 100.0000		38,886	38,886	38,497	38,507	0	378	0	378	0	38,886	0	0	0	1,855	12/30/2026	3.A PL
BGW65H-E6-5	BrightSign LLC BrightSign LLC 10/14/27		09/30/2022	Redemption 100.0000		9,489	9,489	9,394	9,394	0	94	0	94	0	9,489	0	0	0	652	10/14/2027	3.A PL
BGW65H-EV-0	Lamark Media Group, LLC Lamark Media Group, LLC 10/14/27		09/30/2022	Redemption 100.0000		2,527	2,527	2,502	2,502	0	25	0	25	0	2,527	0	0	0	142	10/14/2027	3.A PL
BGW65W-2H-1	Prosci, Inc. Prosci, Inc. 10/21/26		07/29/2022	Redemption 100.0000		12,334	12,334	12,211	12,213	0	121	0	121	0	12,334	0	0	0	357	10/21/2026	3.B PL
BGW65Z-5E-8	Stanton Carpet Corp. Stanton Carpet Corp. 10/01/27		09/30/2022	Redemption 100.0000		4,474	4,474	4,429	4,430	0	44	0	44	0	4,474	0	0	0	209	10/01/2027	2.C PL
BGW662-3L-6	Corbett Technology Solutions Corbett Technology Solutions 10/29/27		09/30/2022	Redemption 100.0000		4,441	4,441	4,396	3,356	0	44	0	44	0	4,441	0	0	0	191	10/29/2027	3.A PL
BGW662-4K-7	Corbett Technology Solutions Corbett Technology Solutions 10/29/27		09/30/2022	Redemption 100.0000		2,381	2,381	2,358	2,357	0	24	0	24	0	2,381	0	0	0	115	10/29/2027	3.A PL
BGW67E-WS-2	Bounteous, Inc. Bounteous, Inc. 08/02/27		09/30/2022	Redemption 100.0000		678	678	671	671	0	7	0	7	0	678	0	0	0	27	08/02/2027	2.B PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
BGW67N-CU-9	BCM One, Inc. BCM One, Inc. 11/17/27		09/30/2022	Redemption 100.0000		24,609	24,609	24,425	24,425	0	184	0	184	0	24,609	0	0	0	1,073	11/17/2027	3.A PL
BGW67N-DD-6	BCM One, Inc. BCM One, Inc. 11/17/27		09/30/2022	Redemption 100.0000		545	545	541	0	0	4	0	4	0	545	0	0	0	19	11/17/2027	3.A PL
BGW67S-KK-1	NFM & J, L.P. NFM & J, L.P. 11/30/27		09/30/2022	Redemption 100.0000		18,642	18,642	18,456	18,455	0	187	0	187	0	18,642	0	0	0	1,012	11/30/2027	3.A PL
BGW67S-LS-3	NFM & J, L.P. NFM & J, L.P. 11/30/27		09/30/2022	Redemption 100.0000		13,006	13,006	12,876	9,304	0	132	0	132	0	13,006	0	0	0	533	11/30/2027	3.A PL
BGW67S-LS-3	NFM & J, L.P. NFM & J, L.P. 11/30/27		07/15/2022	No Broker		2,586	0	2,586	2,144	0	0	0	0	0	2,586	0	0	0	71	11/30/2027	3.A FE
BGW67S-LS-3	NFM & J, L.P. NFM & J, L.P. 11/30/27		09/29/2022	No Broker		6,552	0	6,552	4,948	0	0	0	0	0	6,552	0	0	0	235	11/30/2027	3.A PL
BGW67V-V4-8	Good2Grow LLC Good2Grow LLC 12/01/27		09/30/2022	Redemption 100.0000		37,500	37,500	37,125	37,125	0	375	0	375	0	37,500	0	0	0	1,620	12/01/2027	3.A PL
BGW682-4N-9	Bradshaw International Parent Bradshaw International Parent 10/21/27		09/30/2022	Redemption 100.0000		37,500	37,500	36,563	36,567	0	933	0	933	0	37,500	0	0	0	2,102	10/21/2027	3.A PL
BGW68F-5L-3	GHR Healthcare, LLC GHR Healthcare, LLC 12/09/27		09/30/2022	Redemption 100.0000		600	600	592	0	0	9	0	9	0	600	0	0	0	10	12/09/2027	2.C PL
BGW68F-5L-3	GHR Healthcare, LLC GHR Healthcare, LLC 12/09/27		09/14/2022	No Broker		1,698	0	1,698	0	0	0	0	0	0	1,698	0	0	0	6	12/09/2027	2.C PL
BGW68F-6G-3	Xifin, Inc. Xifin, Inc. 02/06/26		09/30/2022	Redemption 100.0000		32,241	32,241	31,838	31,839	0	402	0	402	0	32,241	0	0	0	1,877	02/06/2026	3.A PL
BGW68F-7C-1	GHR Healthcare, LLC GHR Healthcare, LLC 12/09/27		09/30/2022	Redemption 100.0000		1,926	1,926	1,902	1,902	0	24	0	24	0	1,926	0	0	0	94	12/09/2027	2.C PL
BGW68F-7C-1	GHR Healthcare, LLC GHR Healthcare, LLC 12/09/27		09/14/2022	No Broker		1,916	0	1,916	1,916	0	0	0	0	0	1,916	0	0	0	61	12/09/2027	2.C PL
BGW68F-7V-9	Omni Intermediate Holdings Omni Intermediate Holdings 11/30/27		09/30/2022	Redemption 100.0000		10,226	10,226	10,098	9,074	0	128	0	128	0	10,226	0	0	0	330	11/30/2027	3.A PL
BGW68P-UU-3	SPI LLC SPI LLC 12/21/27		09/30/2022	Redemption 100.0000		17,000	17,000	16,830	16,828	0	172	0	172	0	17,000	0	0	0	882	12/21/2027	2.C PL
BGW68P-X0-6	Prime Buyer, L.L.C. 12/22/26		09/30/2022	Redemption 100.0000		14,516	14,516	14,335	14,334	0	183	0	183	0	14,516	0	0	0	759	12/22/2026	2.B PL
BGW68Q-QA-0	MeritB2B LLC MeritB2B LLC 05/23/24		09/30/2022	Redemption 100.0000		91,944	91,944	91,024	91,024	0	920	0	920	0	91,944	0	0	0	4,842	05/23/2024	2.C PL
BGW68Q-QF-9	Affinity Hospice Intermediate Affinity Hospice Intermediate 12/17/27		09/30/2022	Redemption 100.0000		14,393	14,393	14,249	14,248	0	145	0	145	0	14,393	0	0	0	497	12/17/2027	3.A PL
BGW68V-GP-7	CP Turf Parent, LLC CP Turf Parent, LLC 10/25/27		09/30/2022	Redemption 100.0000		14,998	14,998	14,848	14,847	0	151	0	151	0	14,998	0	0	0	692	10/25/2027	3.A PL
BGW690-VT-9	Market Performance Group Market Performance Group 12/29/26		09/30/2022	Redemption 100.0000		6,859	6,859	6,791	6,790	0	69	0	69	0	6,859	0	0	0	281	12/29/2026	3.A Z
BGW691-B3-6	LYNX Franchising, LLC LYNX Franchising, LLC 12/23/26		09/30/2022	Redemption 100.0000		2,500	2,500	2,475	2,475	0	25	0	25	0	2,500	0	0	0	154	12/23/2026	3.B PL
BGW69C-6G-9	Tinicum Voltage Intermediate Tinicum Voltage Intermediate 12/15/28		09/30/2022	Redemption 100.0000		29,599	29,599	29,217	0	0	382	0	382	0	29,599	0	0	0	1,007	12/15/2028	3.A PL
BGW6A7-31-4	Blackbird Purchaser, Inc. Blackbird Purchaser, Inc. 04/08/26		09/30/2022	Redemption 100.0000		12,379	12,379	12,254	0	0	124	0	124	0	12,379	0	0	0	462	04/08/2026	3.C PL
BGW6AN-WP-4	Fortune International, LLC Fortune International, LLC 01/17/26		09/23/2022	Redemption 100.0000		28,808	28,808	28,482	0	0	326	0	326	0	28,808	0	0	0	875	01/17/2026	2.C Z
BGW6AN-WP-4	Fortune International, LLC Fortune International, LLC 01/17/26		07/22/2022	No Broker		17,496	0	17,496	0	0	0	0	0	0	17,496	0	0	0	198	01/17/2026	2.C Z
BGW6AZ-VE-3	CDI Acquisitionco, Inc. 12/24/24		09/30/2022	Redemption 100.0000		64,920	64,920	64,271	0	0	649	0	649	0	64,920	0	0	0	1,642	12/24/2024	2.A PL
BGW6BU-QY-5	SpendMend Holdings LLC SpendMend Holdings LLC 03/01/28		09/30/2022	Redemption 100.0000		1,982	1,982	1,962	0	0	20	0	20	0	1,982	0	0	0	85	03/01/2028	2.C PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
BGW6BU-SQ-0	SpendMend Holdings LLC SpendMend Holdings LLC 03/01/28		09/30/2022	Redemption 100.0000		348	348	345	0	0	3	0	3	0	348	0	0	0	4	03/01/2028	2.C PL
BGW6BU-SQ-0	SpendMend Holdings LLC SpendMend Holdings LLC 03/01/28		08/08/2022	No Broker		1,219	0	1,219	0	0	0	0	0	0	1,219	0	0	0	0	03/01/2028	2.C PLGI
BGW6CZ-MY-7	Argano, LLC Argano, LLC 06/10/26		07/01/2022	Redemption 100.0000		449	449	440	0	0	9	0	9	0	449	0	0	0	8	06/10/2026	3.A Z
BGW6EC-QD-8	OEP Glass Purchaser, LLC OEP Glass Purchaser, LLC 04/18/28		09/30/2022	Redemption 100.0000		37,500	37,500	37,125	0	0	375	0	375	0	37,500	0	0	0	570	04/18/2028	2.A PL
BGW6EJ-6D-5	Vision Innovation Partners 04/07/28		09/30/2022	Redemption 100.0000		1,942	1,942	1,912	0	0	29	0	29	0	1,942	0	0	0	60	04/07/2028	3.B PL
BGW6EK-E9-2	Orthoalliance Mso, LLC Orthoalliance Mso, LLC 07/21/25		09/30/2022	Redemption 100.0000		248	248	242	0	0	6	0	6	0	248	0	0	0	6	07/21/2025	3.B Z
BGW6EK-E9-2	Orthoalliance Mso, LLC Orthoalliance Mso, LLC 07/21/25		09/29/2022	No Broker		8,691	0	8,691	0	0	0	0	0	0	8,691	0	0	0	39	07/21/2025	3.B Z
BGW6FS-NN-3	CMG Holdco, LLC 05/19/28		09/30/2022	Redemption 100.0000		1,020	1,020	1,010	0	0	10	0	10	0	1,020	0	0	0	17	05/19/2028	3.A PL
BGW6FS-S2-4	Momentum Manufacturing Group Momentum Manufacturing Group 05/25/28		07/01/2022	Redemption 100.0000		2,622	2,622	2,596	0	0	26	0	26	0	2,622	0	0	0	18	05/25/2028	3.B Z
BGW6FS-S8-1	Thayer Power & Communication Thayer Power & Communication 03/26/27		09/30/2022	Redemption 100.0000		2,172	2,172	2,150	0	0	22	0	22	0	2,172	0	0	0	53	03/26/2027	2.B PL
BGW6FS-S8-1	Thayer Power & Communication Thayer Power & Communication 03/26/27		07/01/2022	Redemption 100.0000		2,172	2,172	2,150	0	0	22	0	22	0	2,172	0	0	0	0	03/26/2027	3.B Z
BGW6FT-SR-7	CMG Holdco, LLC CMG Holdco, LLC 05/19/28		09/30/2022	Redemption 100.0000		603	603	597	0	0	6	0	6	0	603	0	0	0	8	05/19/2028	3.A PL
BGW6FT-SR-7	CMG Holdco, LLC CMG Holdco, LLC 05/19/28		07/01/2022	Redemption 100.0000		121	121	119	0	0	2	0	2	0	121	0	0	0	0	05/19/2028	3.B Z
BGW6FT-SR-7	CMG Holdco, LLC CMG Holdco, LLC 05/19/28		07/01/2022	No Broker		1,141	0	1,141	0	0	0	0	0	0	1,141	0	0	0	0	05/19/2028	3.B Z
BGW6FV-7E-4	Trilon Group, LLC Trilon Group, LLC 05/27/29		08/17/2022	No Broker		6,441	0	6,441	0	0	0	0	0	0	6,441	0	0	0	0	05/27/2029	3.B Z
BGW6FV-A7-5	CMG Holdco, LLC CMG Holdco, LLC 05/19/28		09/01/2022	No Broker		3,348	0	3,348	0	0	0	0	0	0	3,348	0	0	0	2	05/19/2028	3.B Z
BGW6GA-MA-0	MidWest Eye Services, LLC MidWest Eye Services, LLC 08/20/27		09/30/2022	Redemption 100.0000		1,289	1,289	1,270	0	0	19	0	19	0	1,289	0	0	0	19	08/20/2027	3.A PL
BGW6GA-P6-6	Orthoalliance MSO, LLC Orthoalliance MSO, LLC 07/21/25		09/30/2022	Redemption 100.0000		3,323	3,323	3,290	0	0	33	0	33	0	3,323	0	0	0	60	07/21/2025	2.C Z
BGW6HG-UQ-2	Omni Intermediate Holdings Omni Intermediate Holdings 12/30/26		09/30/2022	Redemption 100.0000		1,425	1,425	1,396	0	0	29	0	29	0	1,425	0	0	0	25	12/30/2026	3.A Z
BGW6HG-UQ-2	Omni Intermediate Holdings Omni Intermediate Holdings 12/30/26		07/01/2022	No Broker		15	0	15	0	0	0	0	0	0	15	0	0	0	0	12/30/2026	3.A Z
BGW6J2-5Z-9	Omni Intermediate Holdings Omni Intermediate Holdings 11/30/27		08/26/2022	No Broker		2,648	0	2,648	0	0	0	0	0	0	2,648	0	0	0	0	11/30/2027	4.B Z
BGW6KD-R9-7	RFI Buyer, Inc. 08/05/28		08/15/2022	No Broker		37,765	0	37,765	0	0	0	0	0	0	37,765	0	0	0	0	08/05/2028	3.C Z
BGW6KD-WC-4	Kene Acquisition, Inc. Kene Acquisition, Inc. 08/08/26		09/30/2022	Redemption 100.0000		4,377	4,377	4,300	0	0	77	0	77	0	4,377	0	0	0	48	08/08/2026	3.B Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						17,084,152	16,944,557	16,943,648	14,118,177	0	205,085	0	205,085	0	17,084,152	0	0	0	376,893	XXX	XXX
2509999997. Total - Bonds - Part 4						950,935,003	1,008,237,697	944,685,629	964,839,543	0	2,531,080	0	2,531,080	0	976,558,676	0	(25,671,766)	(25,671,766)	33,690,301	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						950,935,003	1,008,237,697	944,685,629	964,839,543	0	2,531,080	0	2,531,080	0	976,558,676	0	(25,671,766)	(25,671,766)	33,690,301	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						950,935,003	XXX	944,685,629	964,839,543	0	2,531,080	0	2,531,080	0	976,558,676	0	(25,671,766)	(25,671,766)	33,690,301	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Forward Start IRS--100095--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	03/27/2018	02/15/2049		14,600,000	2.33% / (OIS)						(75,926)				0	375,061		100% / 100%
Forward Start IRS--100096--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	03/27/2018	03/15/2049		22,600,000	2.33% / (OIS)				0		(110,081)				0	581,417		100% / 100%
Forward Start IRS--100097--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	03/27/2018	05/16/2049		14,600,000	2.33% / (OIS)				0		(63,460)				0	376,809		100% / 100%
Forward Start IRS--100098--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	03/27/2018	07/15/2049		21,200,000	2.32% / (OIS)						(81,602)				0	548,833		100% / 100%
Forward Start IRS--100099--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	03/27/2018	08/15/2049		14,700,000	2.32% / (OIS)						(51,043)				0	381,161		100% / 100%
Forward Start IRS--100342--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	04/05/2018	02/15/2050		13,700,000	2.29% / (OIS)						(39,202)				0	358,545		100% / 100%
Forward Start IRS--100343--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	04/05/2018	03/15/2050		16,800,000	2.29% / (OIS)						(41,911)				0	440,291		100% / 100%

SCHEDULE DB - PART A - SECTION 1

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Forward Start IRS--100344--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	04/05/2018	05/15/2050		12,700,000	2.29% / (OIS)						(22,332)				0	333,850		100% / 100%
Forward Start IRS--100345--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	04/05/2018	07/16/2050		17,700,000	2.28% / (OIS)				0		(19,989)				0	466,714		100% / 100%
Forward Start IRS--100346--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	04/05/2018	08/15/2050		12,700,000	2.28% / (OIS)						(11,242)				0	335,369		100% / 100%
Forward Start IRS--100347--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	04/05/2018	10/15/2050		18,600,000	2.28% / (OIS)						(2,851)				0	492,639		100% / 100%
Forward Start IRS--100348--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	04/05/2018	11/15/2050		12,800,000	2.28% / (OIS)						2,823				0	339,533		100% / 100%
Forward Start IRS--101423--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	05/11/2018	02/15/2044		13,900,000	2.54% / (OIS)						(320,936)				0	321,446		100% / 100%
Forward Start IRS--101424--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	05/11/2018	03/15/2044		28,300,000	2.54% / (OIS)						(640,336)				0	655,669		100% / 100%
Forward Start IRS--101425--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	05/11/2018	05/15/2044		8,700,000	2.54% / (OIS)						(187,163)				0	202,349		100% / 100%
Forward Start IRS--101426--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	05/11/2018	06/15/2044		22,100,000	2.54% / (OIS)						(462,846)				0	515,021		100% / 100%
Forward Start IRS--101492--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	05/14/2018	11/15/2043		34,200,000	2.56% / (OIS)				0		(809,584)				0	786,223		100% / 100%
Forward Start IRS--101493--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	05/14/2018	11/15/2043		13,000,000	2.56% / (OIS)				0		(307,737)				0	298,857		100% / 100%
Forward Start IRS--101494--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	05/14/2018	12/15/2043		60,000,000	2.56% / (OIS)						(1,387,598)				0	1,382,018		100% / 100%
Forward Start IRS--102435--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	06/15/2018	05/15/2046		24,200,000	2.41% / (OIS)						(382,104)				0	588,293		100% / 100%
Forward Start IRS--102436--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	06/15/2018	07/15/2046		22,400,000	2.41% / (OIS)						(336,587)				0	546,458		100% / 100%

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Forward Start IRS--102437--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	06/15/2018	07/15/2046		19,400,000	2.41% / (OIS)				0		(291,508)				0	473,271		100% / 100%
Forward Start IRS--102438--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	06/15/2018	10/15/2046		18,500,000	2.4% / (OIS)				0		(254,314)				0	453,698		100% / 100%
Forward Start IRS--102439--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	06/15/2018	11/14/2046		18,500,000	2.4% / (OIS)						(245,014)				0	454,473		100% / 100%
Forward Start IRS--102888--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	GSI	07/02/2018	03/15/2048		21,700,000	2.32% / (OIS)						(220,091)				0	547,618		100% / 100%
Forward Start IRS--102889--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	GSI	07/02/2018	05/14/2048		15,500,000	2.32% / (OIS)						(145,426)				0	392,416		100% / 100%
Forward Start IRS--102890--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	GSI	07/02/2018	07/15/2048		22,600,000	2.31% / (OIS)				0		(199,851)				0	574,060		100% / 100%
Forward Start IRS--102891--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	GSI	07/02/2018	08/16/2048		14,700,000	2.31% / (OIS)				0		(124,097)				0	374,027		100% / 100%
Forward Start IRS--102892--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	GSI	07/02/2018	10/15/2048		23,500,000	2.31% / (OIS)						(183,426)				0	599,829		100% / 100%
Forward Start IRS--102893--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	GSI	07/02/2018	11/15/2048		14,700,000	2.31% / (OIS)						(108,971)				0	375,823		100% / 100%
Forward Start IRS--103435--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	07/27/2018	01/15/2042		24,200,000	2.58% / (OIS)						(789,810)				0	531,669		100% / 100%
Forward Start IRS--103436--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	07/27/2018	02/13/2042		37,500,000	2.58% / (OIS)						(1,213,567)				0	825,560		100% / 100%
Forward Start IRS--103437--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	07/27/2018	02/13/2042		19,900,000	2.58% / (OIS)						(644,000)				0	438,097		100% / 100%
Forward Start IRS--103438--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	07/27/2018	02/16/2042		14,900,000	2.58% / (OIS)						(481,775)				0	328,092		100% / 100%
Forward Start IRS--109480--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	JPM	04/17/2019	11/15/2032		40,000,000	2.54% / (OIS)				0		(3,494,949)				0	636,687		100% / 100%

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Forward Start IRS--109548--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	04/22/2019	03/15/2038		65,000,000	2.69% / (OIS)						(2,560,980)				0	1,278,112		100% / 100%
Forward Start IRS--109549--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	04/22/2019	10/15/2038		16,000,000	2.7% / (OIS)						(583,189)				0	320,520		100% / 100%
Forward Start IRS--109550--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	04/22/2019	11/15/2038		27,000,000	2.7% / (OIS)						(966,489)				0	542,307		100% / 100%
Forward Start IRS--110060--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	05/14/2019	02/15/2039		54,000,000	2.5% / (OIS)						(2,585,322)				0	1,093,051		100% / 100%
Forward Start IRS--110061--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	05/14/2019	04/16/2039		31,000,000	2.5% / (OIS)				0		(1,463,820)				0	630,631		100% / 100%
Forward Start IRS--110062--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	05/14/2019	05/15/2039		50,000,000	2.5% / (OIS)						(2,345,079)				0	1,019,586		100% / 100%
Forward Start IRS--110063--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	05/14/2019	08/15/2039		46,000,000	2.5% / (OIS)						(2,110,386)				0	945,099		100% / 100%
Forward Start IRS--110064--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	05/14/2019	11/15/2039		50,000,000	2.5% / (OIS)						(2,244,507)				0	1,034,921		100% / 100%
Forward Start IRS--111368--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	07/11/2019	05/15/2052		25,000,000	2.04% / (OIS)						(99,889)				0	680,577		100% / 100%
Forward Start IRS--111369--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	07/11/2019	08/15/2052		25,000,000	2.04% / (OIS)						(75,004)				0	683,464		100% / 100%
Forward Start IRS--111370--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	07/11/2019	11/14/2052		25,000,000	2.04% / (OIS)						(58,922)				0	686,308		100% / 100%
Forward Start IRS--111371--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	07/11/2019	02/16/2053		25,000,000	2.03% / (OIS)				0		(54,137)				0	689,233		100% / 100%
Forward Start IRS--111372--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	07/11/2019	03/16/2053		24,000,000	2.03% / (OIS)						(52,643)				0	662,498		100% / 100%
Forward Start IRS--111373--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	07/11/2019	05/15/2053		25,000,000	2.03% / (OIS)						(52,731)				0	691,961		100% / 100%

STATEMENT AS OF SEPTEMBER 30, 2022 OF GENWORTH LIFE INSURANCE COMPANY

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Forward Start IRS--111374--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	07/11/2019	07/15/2053		25,000,000	2.03% / (OIS)						(50,555)				0	693,845		100% / 100%
Forward Start IRS--111375--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	07/11/2019	08/14/2053		25,000,000	2.03% / (OIS)						(48,184)				0	694,770		100% / 100%
Forward Start IRS--111376--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	07/11/2019	10/15/2053		26,000,000	2.02% / (OIS)						(50,429)				0	724,545		100% / 100%
Forward Start IRS--111377--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	07/11/2019	11/16/2053		25,000,000	2.02% / (OIS)						(45,881)				0	697,660		100% / 100%
Forward Start IRS--111441--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	07/12/2019	04/15/2042		32,000,000	2.3% / (OIS)						(1,538,912)				0	707,508		100% / 100%
Forward Start IRS--111442--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	07/12/2019	05/14/2042		16,000,000	2.3% / (OIS)						(769,142)				0	354,472		100% / 100%
Forward Start IRS--111443--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	07/12/2019	05/15/2042		10,000,000	2.3% / (OIS)						(480,604)				0	221,560		100% / 100%
Forward Start IRS--111444--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	07/12/2019	08/16/2042		16,000,000	2.29% / (OIS)						(757,439)				0	356,789		100% / 100%
Forward Start IRS--111445--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	07/12/2019	09/15/2042		14,000,000	2.29% / (OIS)						(657,985)				0	312,835		100% / 100%
Forward Start IRS--111446--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	07/12/2019	10/15/2042		8,000,000	2.29% / (OIS)						(375,031)				0	179,130		100% / 100%
Forward Start IRS--111447--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	07/12/2019	11/15/2042		10,500,000	2.29% / (OIS)						(485,492)				0	235,606		100% / 100%
Forward Start IRS--111448--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	07/12/2019	11/15/2042		16,000,000	2.29% / (OIS)						(739,797)				0	359,018		100% / 100%
Forward Start IRS--111848--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	07/31/2019	11/16/2036		65,000,000	2.15% / (OIS)						(5,343,464)				0	1,222,092		100% / 100%
Forward Start IRS--111900--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	08/01/2019	10/14/2043		58,000,000	2.04% / (OIS)				0		(3,084,330)				0	1,330,593		100% / 100%

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Forward Start IRS--111901--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	08/01/2019	09/15/2044		21,000,000	2.03% / (OIS)						(983,162)				0	492,218		100% / 100%
Forward Start IRS--111902--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	08/01/2019	02/15/2045		14,000,000	2.02% / (OIS)						(621,300)				0	331,260		100% / 100%
Forward Start IRS--111903--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	08/01/2019	05/15/2045		25,000,000	2.02% / (OIS)						(1,067,282)				0	594,747		100% / 100%
Forward Start IRS--111904--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	08/01/2019	08/15/2045		13,000,000	2.02% / (OIS)						(535,739)				0	310,986		100% / 100%
Forward Start IRS--111905--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	08/01/2019	10/15/2045		9,000,000	2.01% / (OIS)						(362,863)				0	216,082		100% / 100%
Forward Start IRS--111906--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	08/01/2019	11/15/2045		17,000,000	2.01% / (OIS)						(675,413)				0	408,906		100% / 100%
Forward Start IRS--111907--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	08/01/2019	12/14/2045		9,000,000	2.01% / (OIS)						(352,722)				0	216,851		100% / 100%
Forward Start IRS--111908--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	08/01/2019	10/14/2049		21,000,000	1.95% / (OIS)						(420,748)				0	546,177		100% / 100%
Forward Start IRS--111909--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	08/01/2019	02/14/2052		25,000,000	1.9% / (OIS)						(280,763)				0	677,709		100% / 100%
Forward Start IRS--111910--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	08/01/2019	04/15/2041		11,000,000	2.09% / (OIS)						(712,296)				0	236,905		100% / 100%
Forward Start IRS--111911--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	08/01/2019	05/15/2041		48,000,000	2.09% / (OIS)						(3,106,095)				0	1,036,056		100% / 100%
Forward Start IRS--111912--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	08/01/2019	05/15/2041		11,000,000	2.09% / (OIS)						(711,813)				0	237,429		100% / 100%
Forward Start IRS--111913--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	08/01/2019	10/15/2041		10,500,000	2.08% / (OIS)						(663,781)				0	229,172		100% / 100%
Forward Start IRS--111914--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	08/01/2019	11/14/2041		17,000,000	2.08% / (OIS)						(1,068,301)				0	371,840		100% / 100%

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Forward Start IRS--111915--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	08/01/2019	12/15/2041		3,200,000	2.08% / (OIS)						(199,892)				0	70,148		100% / 100%
Forward Start IRS--112187--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	08/13/2019	12/15/2040		31,000,000	1.68% / (OIS)						(2,827,667)				0	661,651		100% / 100%
Forward Start IRS--112188--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	08/13/2019	12/16/2040		28,000,000	1.68% / (OIS)						(2,553,622)				0	597,665		100% / 100%
Forward Start IRS--112189--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	08/13/2019	02/14/2041		13,000,000	1.68% / (OIS)						(1,174,533)				0	278,736		100% / 100%
Forward Start IRS--112190--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	08/13/2019	03/14/2041		21,000,000	1.68% / (OIS)						(1,889,397)				0	451,204		100% / 100%
Forward Start IRS--112191--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	08/13/2019	03/15/2041		36,000,000	1.68% / (OIS)						(3,238,461)				0	773,550		100% / 100%
Forward Start IRS--112192--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	08/13/2019	03/15/2041		35,000,000	1.68% / (OIS)						(3,148,504)				0	752,062		100% / 100%
Forward Start IRS--112193--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	08/13/2019	04/15/2041		30,500,000	1.68% / (OIS)						(2,730,303)				0	656,874		100% / 100%
Forward Start IRS--116419--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/10/2020	03/15/2045		14,000,000	1.91% / (OIS)						(699,623)				0	331,827		100% / 100%
Forward Start IRS--116420--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/10/2020	05/15/2045		12,000,000	1.9% / (OIS)						(586,895)				0	285,479		100% / 100%
Forward Start IRS--116421--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/10/2020	06/15/2045		25,000,000	1.9% / (OIS)						(1,210,745)				0	595,862		100% / 100%
Forward Start IRS--116422--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/10/2020	07/16/2045		22,000,000	1.9% / (OIS)						(1,052,278)				0	525,337		100% / 100%
Forward Start IRS--116423--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/10/2020	08/15/2045		11,000,000	1.9% / (OIS)						(521,181)				0	263,142		100% / 100%
Forward Start IRS--116424--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/10/2020	11/15/2045		32,000,000	1.9% / (OIS)						(1,463,155)				0	769,706		100% / 100%

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Forward Start IRS--116758--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	01/28/2020	10/15/2040		24,500,000	1.73% / (OIS)						(2,180,770)				0	520,514		100% / 100%
Forward Start IRS--116759--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	01/28/2020	11/15/2040		17,000,000	1.73% / (OIS)						(1,505,739)				0	362,021		100% / 100%
Forward Start IRS--116760--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	01/28/2020	01/15/2041		18,000,000	1.73% / (OIS)						(1,584,550)				0	385,079		100% / 100%
Forward Start IRS--116761--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	01/28/2020	01/15/2041		26,000,000	1.73% / (OIS)						(2,288,795)				0	556,225		100% / 100%
Forward Start IRS--116762--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	01/28/2020	01/15/2041		27,000,000	1.73% / (OIS)						(2,376,826)					577,618		100% / 100%
Forward Start IRS--116763--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	01/28/2020	02/14/2041		18,000,000	1.73% / (OIS)						(1,577,074)				0	385,942		100% / 100%
Forward Start IRS--116824--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	01/29/2020	03/15/2040		25,000,000	1.77% / (OIS)						(2,238,273)				0	522,442		100% / 100%
Forward Start IRS--116825--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	01/29/2020	05/15/2040		18,000,000	1.77% / (OIS)						(1,596,193)				0	377,953		100% / 100%
Forward Start IRS--116826--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	01/29/2020	06/14/2040		28,000,000	1.77% / (OIS)						(2,479,836)				0	589,295		100% / 100%
Forward Start IRS--116827--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	01/29/2020	08/15/2040		18,000,000	1.77% / (OIS)						(1,578,787)				0	380,644		100% / 100%
Forward Start IRS--116828--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	01/29/2020	09/15/2040		23,500,000	1.77% / (OIS)						(2,050,827)				0	498,131		100% / 100%
Forward Start IRS--116829--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	01/29/2020	10/15/2040		12,500,000	1.77% / (OIS)						(1,085,760)				0	265,568		100% / 100%
Forward Start IRS--116919--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/31/2020	07/15/2052		25,000,000	1.47% / (OIS)						(704,131)				0	682,493		100% / 100%
Forward Start IRS--116920--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/31/2020	10/15/2052		26,000,000	1.47% / (OIS)				0		(701,958)				0	712,787		100% / 100%

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Forward Start IRS--116921--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/31/2020	07/15/2054		10,000,000	1.41% / (OIS)				0		(265,213)				0	282,006		100% / 100%
Forward Start IRS--116922--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/31/2020	03/15/2055		20,000,000	1.39% / (OIS)						(524,424)				0	569,883		100% / 100%
Forward Start IRS--116923--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/31/2020	07/14/2055		17,000,000	1.38% / (OIS)						(443,219)				0	486,867		100% / 100%
Forward Start IRS--116924--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/31/2020	10/16/2055		18,000,000	1.37% / (OIS)						(468,789)				0	517,525		100% / 100%
Forward Start IRS--116925--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/31/2020	03/15/2056		23,000,000	1.36% / (OIS)				0		(593,033)				0	665,406		100% / 100%
Forward Start IRS--116926--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/31/2020	10/15/2056		22,000,000	1.35% / (OIS)				0		(554,632)				0	642,025		100% / 100%
Forward Start IRS--116927--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/31/2020	02/15/2057		38,000,000	1.34% / (OIS)						(951,959)				0	1,114,423		100% / 100%
Forward Start IRS--116928--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/31/2020	05/15/2057		38,000,000	1.33% / (OIS)						(951,953)				0	1,118,365		100% / 100%
Forward Start IRS--116929--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/31/2020	08/15/2057		37,000,000	1.33% / (OIS)						(911,730)				0	1,092,889		100% / 100%
Forward Start IRS--116930--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/31/2020	11/15/2057		37,000,000	1.32% / (OIS)						(915,573)				0	1,096,828		100% / 100%
Forward Start IRS--117018--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	02/04/2020	02/15/2039		12,000,000	1.7% / (OIS)						(1,198,931)				0	242,900		100% / 100%
Forward Start IRS--117019--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	02/04/2020	03/15/2039		19,000,000	1.7% / (OIS)				0		(1,890,029)				0	385,491		100% / 100%
Forward Start IRS--117020--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	02/04/2020	04/15/2039		20,000,000	1.7% / (OIS)						(1,979,405)				0	406,825		100% / 100%
Forward Start IRS--117021--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	02/04/2020	07/15/2039		27,000,000	1.7% / (OIS)						(2,632,958)				0	553,335		100% / 100%

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Forward Start IRS--117022--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	02/04/2020	07/16/2039		22,000,000	1.7% / (OIS)						(2,145,027)				0	450,903		100% / 100%
Forward Start IRS--117107--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	02/06/2020	01/15/2040		36,000,000	1.78% / (OIS)				0		(3,228,179)				0	748,768		100% / 100%
Forward Start IRS--117108--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	02/06/2020	01/15/2040		34,000,000	1.78% / (OIS)						(3,048,836)				0	707,170		100% / 100%
Forward Start IRS--117109--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	02/06/2020	01/15/2040		32,500,000	1.78% / (OIS)				0		(2,914,328)				0	675,971		100% / 100%
Forward Start IRS--117110--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	02/06/2020	01/15/2040		25,000,000	1.78% / (OIS)						(2,241,791)				0	519,978		100% / 100%
Forward Start IRS--117111--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	02/06/2020	04/15/2041		16,000,000	1.78% / (OIS)						(1,335,650)				0	344,589		100% / 100%
Forward Start IRS--117231--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	GSI	02/11/2020	08/15/2040		33,500,000	1.71% / (OIS)						(3,052,129)				0	708,421		100% / 100%
Forward Start IRS--117232--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	GSI	02/11/2020	08/15/2040		26,000,000	1.71% / (OIS)						(2,368,817)				0	549,820		100% / 100%
Forward Start IRS--117233--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	GSI	02/11/2020	08/15/2040		6,000,000	1.71% / (OIS)						(546,650)				0	126,881		100% / 100%
Forward Start IRS--117234--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	GSI	02/11/2020	09/15/2040		27,000,000	1.71% / (OIS)						(2,447,759)				0	572,320		100% / 100%
Forward Start IRS--117235--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	GSI	02/11/2020	09/16/2040		15,000,000	1.71% / (OIS)						(1,359,653)				0	317,980		100% / 100%
Forward Start IRS--117236--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	GSI	02/11/2020	11/15/2041		10,500,000	1.7% / (OIS)						(895,996)				0	229,682		100% / 100%
Forward Start IRS--117412--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	02/14/2020	10/15/2040		24,000,000	1.67% / (OIS)						(2,224,730)				0	509,891		100% / 100%
Forward Start IRS--117413--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	02/14/2020	11/15/2040		20,000,000	1.67% / (OIS)						(1,844,970)				0	425,908		100% / 100%

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Forward Start IRS--117414--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	02/14/2020	11/15/2040		13,500,000	1.67% / (OIS)						(1,245,355)				0	287,488		100% / 100%
Forward Start IRS--117415--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	02/14/2020	11/15/2040		13,000,000	1.67% / (OIS)						(1,199,230)				0	276,840		100% / 100%
Forward Start IRS--117416--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	02/14/2020	11/15/2040		12,500,000	1.67% / (OIS)				0		(1,153,106)				0	266,192		100% / 100%
Forward Start IRS--117417--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	02/14/2020	04/15/2042		10,000,000	1.66% / (OIS)						(854,656)				0	221,096		100% / 100%
Forward Start IRS--117418--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	02/14/2020	10/15/2043		10,000,000	1.65% / (OIS)				0		(748,367)				0	229,428		100% / 100%
Forward Start IRS--117419--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	02/14/2020	11/15/2044		11,000,000	1.64% / (OIS)						(732,255)				0	258,807		100% / 100%
Forward Start IRS--128922--140A - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/18/2022	02/16/2037		10,000,000	2.82% / (OIS)		0		0		(342,790)				0	189,683		100% / 100%
Forward Start IRS--128923--145A - CF FSS LTC New - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/18/2022	05/15/2038		15,500,000	2.82% / (OIS)		0		0		(463,427)				0	306,423		100% / 100%
Forward Start IRS--128976--145A - CF FSS LTC New - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	05/26/2022	11/15/2038		16,000,000	2.71% / (OIS)						(559,612)				0	321,367		100% / 100%
Forward Start IRS--128977--140A - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	05/26/2022	05/15/2039		6,000,000	2.71% / (OIS)		0		0		(199,186)				0	122,350		100% / 100%
Forward Start IRS--128978--145A - CF FSS LTC New - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	05/26/2022	05/15/2040		11,500,000	2.79% / (OIS)						(287,079)				0	241,470		100% / 100%
Forward Start IRS--128998--140A - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/31/2022	12/15/2036		34,000,000	2.75% / (OIS)		0		0		(1,347,003)				0	641,042		100% / 100%
Forward Start IRS--129072--140A - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	06/01/2022	01/15/2037		10,000,000	2.8% / (OIS)		0		0		(357,853)				0	189,104		100% / 100%
Forward Start IRS--129094--140A - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	06/06/2022	09/15/2039		27,000,000	2.9% / (OIS)		0		0		(540,357)				0	556,126		100% / 100%
Forward Start IRS--129102--140A - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	06/08/2022	03/15/2040		21,000,000	2.95% / (OIS)		0		0		(328,493)				0	438,851		100% / 100%

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Forward Start IRS--129144--140A - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	06/15/2022	05/15/2038		47,500,000	3.09% / (OIS)		0		0		(573,493)				0	939,038		100% / 100%
Forward Start IRS--129145--145A - CF FSS LTC New - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	06/15/2022	10/15/2037		16,000,000	3.09% / (OIS)		0		0		(225,428)				0	310,376		100% / 100%
Forward Start IRS--129169--140A - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	06/21/2022	12/15/2039		35,000,000	3.04% / (OIS)		0		0		(375,294)				0	726,180		100% / 100%
Forward Start IRS--129213--140A - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	06/27/2022	04/15/2040		12,000,000	3.09% / (OIS)		0		0		(76,987)				0	251,381		100% / 100%
Forward Start IRS--129318--145A - CF FSS LTC New - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	07/06/2022	05/15/2039		14,000,000	2.87% / (OIS)		0		0		(319,863)				0	285,484		100% / 100%
Forward Start IRS--129324--145A - CF FSS LTC New - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	07/07/2022	09/16/2036		20,000,000	2.83% / (OIS)		0		0		(675,858)				0	373,799		100% / 100%
Forward Start IRS--129329--140A - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	07/08/2022	04/15/2036		6,000,000	2.97% / (OIS)		0		0		(159,077)				0	110,434		100% / 100%
Forward Start IRS--129341--140A - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	07/13/2022	08/15/2038		60,000,000	2.95% / (OIS)		0		0		(1,218,491)				0	1,195,677		100% / 100%
Forward Start IRS--129354--140A - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	07/18/2022	06/15/2040		27,000,000	2.89% / (OIS)		0		0		(503,503)				0	568,293		100% / 100%
Forward Start IRS--129494--140A - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	08/11/2022	09/15/2039		30,000,000	2.77% / (OIS)		0		0		(858,604)				0	617,917		100% / 100%
Forward Start IRS--129540--140A - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	08/19/2022	07/15/2040		33,500,000	2.81% / (OIS)		0		0		(783,649)				0	706,738		100% / 100%
Forward Start IRS--129566--140A - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	08/23/2022	05/15/2040		39,500,000	2.91% / (OIS)		0		0		(696,769)				0	829,397		100% / 100%
Forward Start IRS--129574--140A - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	08/24/2022	12/15/2037		35,000,000	2.93% / (OIS)		0		0		(862,975)				0	682,706		100% / 100%
Forward Start IRS--129621--140A - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	08/29/2022	01/15/2036		28,000,000	2.8% / (OIS)		0		0		(1,091,848)				0	510,595		100% / 100%
Forward Start IRS--129639--140A - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	08/31/2022	07/15/2036		29,000,000	2.86% / (OIS)		0		0		(962,188)				0	538,651		100% / 100%

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Forward Start IRS--129671--140A - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	MIZUHO	09/08/2022	02/13/2036		27,000,000	3% / (OIS)		0		0		(661,027)				0	493,827		100% / 100%
Forward Start IRS--129704--140A - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	09/13/2022	03/15/2039		35,500,000	3.13% / (OIS)		0		0		(238,703)				0	720,260		100% / 100%
Forward Start IRS--129718--140A - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	MIZUHO	09/16/2022	08/16/2037		25,000,000	3.08% / (OIS)		0		0		(379,481)				0	482,307		100% / 100%
Forward Start IRS--129754--140A - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	NATWEST	09/22/2022	08/16/2037		30,000,000	3.18% / (OIS)		0		0		(253,915)				0	578,768		100% / 100%
Forward Start IRS--129755--140A - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	09/22/2022	08/16/2037		18,000,000	3.17% / (OIS)		0		0		(167,151)				0	347,261		100% / 100%
Forward Start IRS--129779--140A - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	09/23/2022	12/15/2035		13,000,000	3.17% / (OIS)		0		0		(168,801)				0	236,304		100% / 100%
Forward Start IRS--129821--140A - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	MIZUHO	09/27/2022	11/14/2035		50,000,000	3.41% / (OIS)		0		0		235,635				0	905,936		100% / 100%
Forward Start IRS--82087--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/03/2016	06/15/2033		2,700,000	2.18% / (OIS)						(292,643)				0	44,191		100% / 100%
Forward Start IRS--82088--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/03/2016	12/15/2033		2,700,000	2.18% / (OIS)						(273,128)				0	45,213		100% / 100%
Forward Start IRS--82089--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/03/2016	03/15/2034		33,000,000	2.18% / (OIS)						(3,228,980)				0	558,642		100% / 100%
Forward Start IRS--82090--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/03/2016	04/15/2034		5,000,000	2.18% / (OIS)						(484,123)				0	84,956		100% / 100%
Forward Start IRS--82091--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/03/2016	06/14/2034		2,300,000	2.18% / (OIS)						(218,935)				0	39,357		100% / 100%
Forward Start IRS--82092--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/03/2016	08/15/2034		46,000,000	2.18% / (OIS)						(4,301,892)				0	792,823		100% / 100%
Forward Start IRS--82093--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/03/2016	09/15/2039		45,000,000	2.18% / (OIS)						(2,965,566)				0	926,876		100% / 100%

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Forward Start IRS-- 82094--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/03/2016	12/15/2039		45,000,000	2.18% / (OIS)						(2,916,620)				0	933,660		100% / 100%
Forward Start IRS-- 82095--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/03/2016	02/15/2040		41,000,000	2.18% / (OIS)						(2,627,431)				0	854,853		100% / 100%
Forward Start IRS-- 82096--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/03/2016	03/15/2040		40,000,000	2.18% / (OIS)						(2,552,836)				0	835,907		100% / 100%
Forward Start IRS-- 82097--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/03/2016	04/15/2040		39,000,000	2.18% / (OIS)						(2,474,670)				0	816,988		100% / 100%
Forward Start IRS-- 82098--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/03/2016	05/15/2040		41,000,000	2.18% / (OIS)						(2,587,609)				0	860,893		100% / 100%
Forward Start IRS-- 82099--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/03/2016	06/15/2040		40,000,000	2.18% / (OIS)						(2,510,028)				0	841,916		100% / 100%
Forward Start IRS-- 82100--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/03/2016	07/15/2040		39,000,000	2.18% / (OIS)						(2,434,065)				0	822,769		100% / 100%
Forward Start IRS-- 82101--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/03/2016	09/15/2040		40,000,000	2.18% / (OIS)						(2,467,446)				0	847,882		100% / 100%
Forward Start IRS-- 82102--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/03/2016	12/15/2040		37,000,000	2.18% / (OIS)						(2,244,345)				0	789,712		100% / 100%
Forward Start IRS-- 82103--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/03/2016	03/15/2041		51,000,000	2.18% / (OIS)						(3,042,515)				0	1,095,862		100% / 100%
Forward Start IRS-- 82104--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/03/2016	06/15/2041		36,000,000	2.18% / (OIS)						(2,110,438)				0	778,810		100% / 100%
Forward Start IRS-- 82105--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/03/2016	09/15/2041		42,000,000	2.18% / (OIS)						(2,419,020)				0	914,709		100% / 100%
Forward Start IRS-- 82287--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	07/15/2041		22,000,000	2.16% / (OIS)				0		(1,308,859)				0	476,983		100% / 100%
Forward Start IRS-- 82288--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	10/15/2041		23,000,000	2.16% / (OIS)				0		(1,344,352)				0	501,996		100% / 100%

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Forward Start IRS-- 82289--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	03/15/2042		19,000,000	2.16% / (OIS)						(1,075,800)				0	419,170		100% / 100%
Forward Start IRS-- 82290--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	07/15/2042		20,000,000	2.16% / (OIS)						(1,104,033)				0	445,003		100% / 100%
Forward Start IRS-- 82291--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	10/15/2042		21,000,000	2.16% / (OIS)						(1,134,934)				0	470,217		100% / 100%
Forward Start IRS-- 82292--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	03/15/2043		18,000,000	2.16% / (OIS)				0		(916,030)				0	407,179		100% / 100%
Forward Start IRS-- 82293--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	07/15/2043		19,000,000	2.16% / (OIS)				0		(918,979)				0	433,295		100% / 100%
Forward Start IRS-- 82294--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	10/14/2043		21,000,000	2.16% / (OIS)						(976,413)				0	481,766		100% / 100%
Forward Start IRS-- 82295--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	09/15/2041		24,000,000	2.16% / (OIS)						(1,410,876)				0	522,691		100% / 100%
Forward Start IRS-- 82296--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	09/15/2041		28,000,000	2.16% / (OIS)				0		(1,646,023)				0	609,806		100% / 100%
Forward Start IRS-- 82297--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	08/15/2041		15,000,000	2.16% / (OIS)				0		(887,238)				0	325,950		100% / 100%
Forward Start IRS-- 82298--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	07/15/2041		35,000,000	2.16% / (OIS)						(2,082,276)				0	758,837		100% / 100%
Forward Start IRS-- 82299--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	07/15/2041		33,000,000	2.16% / (OIS)				0		(1,963,289)				0	715,475		100% / 100%
Forward Start IRS-- 82300--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	06/15/2041		41,500,000	2.16% / (OIS)				0		(2,482,704)				0	897,795		100% / 100%
Forward Start IRS-- 82301--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	12/15/2046		21,000,000	2.16% / (OIS)						(521,855)				0	516,795		100% / 100%
Forward Start IRS-- 82302--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	07/14/2044		21,000,000	2.16% / (OIS)						(861,982)				0	490,281		100% / 100%

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Forward Start IRS--82303--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	06/16/2041		16,000,000	2.16% / (OIS)						(956,992)				0	346,163		100% / 100%
Forward Start IRS--82304--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	03/15/2042		28,000,000	2.16% / (OIS)						(1,585,389)				0	617,724		100% / 100%
Forward Start IRS--82305--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	07/15/2042		14,000,000	2.16% / (OIS)						(772,823)				0	311,502		100% / 100%
Forward Start IRS--82306--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	12/15/2042		8,000,000	2.16% / (OIS)						(422,056)				0	179,875		100% / 100%
Forward Start IRS--82307--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	01/17/2044		32,000,000	2.16% / (OIS)						(1,425,981)				0	738,644		100% / 100%
Forward Start IRS--82308--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	04/14/2044		25,000,000	2.16% / (OIS)						(1,071,373)				0	580,321		100% / 100%
Forward Start IRS--82309--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	01/16/2045		14,000,000	2.16% / (OIS)						(524,498)				0	330,651		100% / 100%
Forward Start IRS--82310--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	04/16/2045		25,000,000	2.16% / (OIS)						(895,188)				0	593,703		100% / 100%
Forward Start IRS--82311--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	07/16/2045		22,000,000	2.16% / (OIS)						(751,019)				0	525,337		100% / 100%
Forward Start IRS--82312--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	12/14/2045		9,000,000	2.16% / (OIS)						(282,465)				0	216,851		100% / 100%
Forward Start IRS--82313--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	04/15/2046		27,000,000	2.16% / (OIS)						(787,073)				0	655,218		100% / 100%
Forward Start IRS--82314--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	08/15/2046		22,000,000	2.16% / (OIS)						(593,866)				0	537,656		100% / 100%
Forward Start IRS--82315--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	02/15/2044		37,000,000	2.16% / (OIS)						(1,627,164)				0	855,648		100% / 100%
Forward Start IRS--82316--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	08/15/2044		10,000,000	2.16% / (OIS)						(404,110)				0	233,936		100% / 100%

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Forward Start IRS--82317--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/04/2016	10/16/2044		15,000,000	2.16% / (OIS)						(587,888)				0	352,263		100% / 100%
Forward Start IRS--82739--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/06/2016	09/16/2034		20,000,000	1.89% / (OIS)						(2,299,032)				0	345,975		100% / 100%
Forward Start IRS--82740--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/06/2016	10/15/2034		31,000,000	1.89% / (OIS)						(3,540,425)				0	538,038		100% / 100%
Forward Start IRS--82745--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/06/2016	02/15/2043		34,000,000	1.89% / (OIS)						(2,277,817)				0	767,673		100% / 100%
Forward Start IRS--82746--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/06/2016	02/15/2039		19,000,000	1.89% / (OIS)						(1,667,576)				0	384,592		100% / 100%
Forward Start IRS--82747--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/06/2016	05/15/2039		18,000,000	1.89% / (OIS)						(1,556,109)				0	367,051		100% / 100%
Forward Start IRS--82748--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/06/2016	08/15/2039		18,000,000	1.89% / (OIS)						(1,531,578)				0	369,822		100% / 100%
Forward Start IRS--82749--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/06/2016	11/15/2039		18,000,000	1.89% / (OIS)						(1,507,776)				0	372,572		100% / 100%
Forward Start IRS--82750--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/06/2016	02/15/2040		18,000,000	1.89% / (OIS)						(1,485,582)				0	375,302		100% / 100%
Forward Start IRS--82753--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/06/2016	12/15/2032		11,000,000	1.89% / (OIS)						(1,535,739)				0	175,797		100% / 100%
Forward Start IRS--82754--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/06/2016	02/15/2033		14,000,000	1.89% / (OIS)						(1,920,537)				0	225,595		100% / 100%
Forward Start IRS--82755--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/06/2016	04/14/2033		18,000,000	1.89% / (OIS)						(2,422,068)				0	292,260		100% / 100%
Forward Start IRS--82756--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/06/2016	06/15/2033		14,000,000	1.89% / (OIS)						(1,844,385)				0	229,137		100% / 100%
Forward Start IRS--82757--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/06/2016	03/16/2036		39,000,000	1.89% / (OIS)						(4,076,506)				0	715,639		100% / 100%

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Forward Start IRS--82758--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/06/2016	06/15/2036		40,000,000	1.89% / (OIS)						(4,123,358)				0	740,751		100% / 100%
Forward Start IRS--82759--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/06/2016	03/15/2037		42,000,000	1.89% / (OIS)				0		(4,161,329)				0	798,711		100% / 100%
Forward Start IRS--82760--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/06/2016	04/15/2037		35,000,000	1.89% / (OIS)						(3,452,462)				0	667,544		100% / 100%
Forward Start IRS--82761--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/06/2016	04/14/2038		38,000,000	1.89% / (OIS)						(3,526,718)				0	749,187		100% / 100%
Forward Start IRS--82762--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	DBAG	05/06/2016	10/16/2038		38,000,000	1.89% / (OIS)						(3,405,575)				0	761,300		100% / 100%
Forward Start IRS--97290--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	GSI	12/05/2017	01/16/2034		45,100,000	2.34% / (OIS)						(3,966,929)				0	758,167		100% / 100%
Forward Start IRS--97291--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	GSI	12/05/2017	07/15/2034		24,900,000	2.34% / (OIS)						(2,045,454)				0	427,622		100% / 100%
Forward Start IRS--97292--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	GSI	12/05/2017	06/14/2034		21,000,000	2.34% / (OIS)						(1,741,726)				0	359,344		100% / 100%
Forward Start IRS--97293--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	GSI	12/05/2017	02/15/2034		17,200,000	2.34% / (OIS)						(1,495,016)				0	290,195		100% / 100%
Forward Start IRS--97294--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	GSI	12/05/2017	02/15/2034		11,400,000	2.34% / (OIS)						(990,883)				0	192,338		100% / 100%
Forward Start IRS--97295--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	GSI	12/05/2017	04/15/2034		11,400,000	2.34% / (OIS)						(963,358)				0	193,699		100% / 100%
Forward Start IRS--97296--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	GSI	12/05/2017	10/15/2034		7,600,000	2.35% / (OIS)						(604,052)				0	131,906		100% / 100%
Forward Start IRS--97297--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	GSI	12/05/2017	05/15/2034		34,000,000	2.34% / (OIS)						(2,846,752)				0	579,751		100% / 100%
Forward Start IRS--97298--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	GSI	12/05/2017	05/15/2034		20,400,000	2.34% / (OIS)				0		(1,708,051)				0	347,850		100% / 100%

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Forward Start IRS-- 97299--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	GSI	12/05/2017	02/15/2034		52,200,000	2.34% / (OIS)				0		(4,537,199)				0	880,708		100% / 100%
Forward Start IRS-- 97300--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	GSI	12/05/2017	03/15/2034		5,800,000	2.34% / (OIS)				0		(495,823)				0	98,186		100% / 100%
Forward Start IRS-- 97301--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	GSI	12/05/2017	12/16/2034		2,400,000	2.35% / (OIS)				0		(188,200)				0	41,947		100% / 100%
Forward Start IRS-- 97302--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	GSI	12/05/2017	04/15/2034		19,400,000	2.34% / (OIS)				0		(1,639,399)				0	329,628		100% / 100%
Forward Start IRS-- 97303--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	GSI	12/05/2017	11/15/2034		7,700,000	2.35% / (OIS)				0		(607,821)				0	134,112		100% / 100%
Forward Start IRS-- 97429--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	12/08/2017	01/15/2035		38,800,000	2.35% / (OIS)				0		(3,007,839)				0	680,422		100% / 100%
Forward Start IRS-- 97430--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	12/08/2017	01/15/2035		4,900,000	2.35% / (OIS)						(379,856)				0	85,930		100% / 100%
Forward Start IRS-- 97431--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	12/08/2017	02/14/2035		14,200,000	2.35% / (OIS)						(1,093,589)				0	249,851		100% / 100%
Forward Start IRS-- 97432--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	12/08/2017	02/14/2035		19,000,000	2.35% / (OIS)						(1,463,253)				0	334,308		100% / 100%
Forward Start IRS-- 97433--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	12/08/2017	03/14/2035		17,000,000	2.35% / (OIS)						(1,301,678)				0	300,042		100% / 100%
Forward Start IRS-- 97434--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	12/08/2017	03/14/2035		17,000,000	2.35% / (OIS)				0		(1,301,678)				0	300,042		100% / 100%
Forward Start IRS-- 98086--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/10/2018	01/15/2040		33,000,000	2.46% / (OIS)						(1,544,823)				0	686,370		100% / 100%
Forward Start IRS-- 98134--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/11/2018	04/15/2035		16,600,000	2.46% / (OIS)						(1,126,048)				0	294,012		100% / 100%
Forward Start IRS-- 98135--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/11/2018	04/15/2035		18,100,000	2.46% / (OIS)						(1,227,799)				0	320,579		100% / 100%

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Forward Start IRS--98136--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/11/2018	04/15/2035		3,800,000	2.46% / (OIS)						(257,770)				0	67,304		100% / 100%
Forward Start IRS--98137--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/11/2018	04/15/2035		15,100,000	2.46% / (OIS)						(1,024,297)				0	267,444		100% / 100%
Forward Start IRS--98138--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/11/2018	05/15/2035		16,600,000	2.46% / (OIS)						(1,118,221)				0	294,973		100% / 100%
Forward Start IRS--98139--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/11/2018	06/16/2035		23,400,000	2.46% / (OIS)						(1,559,849)				0	417,246		100% / 100%
Forward Start IRS--98140--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/11/2018	06/16/2035		13,100,000	2.46% / (OIS)						(873,249)				0	233,586		100% / 100%
Forward Start IRS--98141--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/11/2018	07/15/2035		58,900,000	2.46% / (OIS)						(3,899,772)				0	1,053,522		100% / 100%
Forward Start IRS--98392--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/23/2018	01/14/2043		29,300,000	2.48% / (OIS)						(993,480)				0	660,130		100% / 100%
Forward Start IRS--98393--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/23/2018	02/15/2043		14,400,000	2.48% / (OIS)						(479,404)				0	325,132		100% / 100%
Forward Start IRS--98394--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/23/2018	03/15/2043		28,500,000	2.48% / (OIS)						(934,110)				0	644,700		100% / 100%
Forward Start IRS--98395--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/23/2018	04/15/2043		10,200,000	2.48% / (OIS)				0		(331,072)				0	231,213		100% / 100%
Forward Start IRS--98396--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/23/2018	05/15/2043		10,200,000	2.48% / (OIS)						(325,255)				0	231,675		100% / 100%
Forward Start IRS--98397--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/23/2018	05/16/2043		82,800,000	2.48% / (OIS)						(2,638,751)				0	1,880,780		100% / 100%
Forward Start IRS--98398--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/23/2018	05/16/2043		13,500,000	2.48% / (OIS)				0		(430,231)				0	306,649		100% / 100%
Forward Start IRS--98399--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/23/2018	07/15/2043		21,300,000	2.47% / (OIS)						(660,405)				0	485,747		100% / 100%

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Forward Start IRS--98400--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/23/2018	08/15/2043		25,800,000	2.47% / (OIS)						(784,763)				0	589,569		100% / 100%
Forward Start IRS--98401--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	01/23/2018	08/15/2043		13,500,000	2.47% / (OIS)						(410,632)				0	308,495		100% / 100%
Forward Start IRS--98411--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	01/23/2018	01/15/2039		19,600,000	2.49% / (OIS)						(958,034)				0	395,708		100% / 100%
Forward Start IRS--98412--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	01/23/2018	01/15/2039		25,800,000	2.49% / (OIS)				0		(1,261,086)				0	520,881		100% / 100%
Forward Start IRS--98413--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	01/23/2018	01/15/2039		25,200,000	2.49% / (OIS)						(1,231,758)				0	508,767		100% / 100%
Forward Start IRS--98414--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	01/23/2018	01/16/2039		34,700,000	2.49% / (OIS)						(1,695,710)				0	700,623		100% / 100%
Forward Start IRS--98415--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	01/23/2018	02/15/2039		24,700,000	2.49% / (OIS)						(1,198,611)				0	499,970		100% / 100%
Forward Start IRS--98416--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	01/23/2018	02/15/2039		18,600,000	2.49% / (OIS)						(902,598)				0	376,495		100% / 100%
Forward Start IRS--99355--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	02/27/2018	02/15/2040		35,500,000	2.67% / (OIS)						(1,182,317)				0	740,178		100% / 100%
Forward Start IRS--99356--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	02/27/2018	02/15/2040		35,000,000	2.67% / (OIS)				0		(1,165,664)				0	729,753		100% / 100%
Forward Start IRS--99357--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	02/27/2018	02/15/2040		43,200,000	2.67% / (OIS)						(1,438,763)				0	900,724		100% / 100%
Forward Start IRS--99358--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	02/27/2018	02/15/2040		30,900,000	2.67% / (OIS)						(1,029,115)				0	644,268		100% / 100%
Forward Start IRS--99448--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	03/02/2018	02/16/2047		15,500,000	2.47% / (OIS)						(126,844)				0	382,800		100% / 100%
Forward Start IRS--99449--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	03/02/2018	03/16/2047		22,500,000	2.47% / (OIS)						(174,387)				0	556,551		100% / 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Forward Start IRS--99450--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	03/02/2018	05/15/2047		15,500,000	2.47% / (OIS)						(109,081)				0	384,687		100% / 100%
Forward Start IRS--99451--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	03/02/2018	07/15/2047		21,600,000	2.47% / (OIS)						(131,004)				0	537,895		100% / 100%
Forward Start IRS--99452--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	03/02/2018	08/14/2047		15,500,000	2.46% / (OIS)						(90,482)				0	386,628		100% / 100%
Forward Start IRS--99453--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	03/02/2018	10/15/2047		18,500,000	2.46% / (OIS)						(90,332)				0	463,032		100% / 100%
Forward Start IRS--99454--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	03/02/2018	11/16/2047		15,500,000	2.46% / (OIS)						(73,321)				0	388,624		100% / 100%
Forward Start IRS--99455--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	CSI	03/02/2018	02/15/2048		15,500,000	2.46% / (OIS)						(56,085)				0	390,546		100% / 100%
Forward Start IRS--99969--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	03/22/2018	06/15/2039		28,300,000	2.55% / (OIS)				0		(1,226,306)				0	578,557		100% / 100%
Forward Start IRS--99970--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	03/22/2018	06/15/2039		23,300,000	2.55% / (OIS)				0		(1,009,644)				0	476,338		100% / 100%
Forward Start IRS--99971--140 - CF FS LTC 54 Reentry - Fed Funds	Anticipatory cash flows	NA	Interest Rate	BOA	03/22/2018	06/15/2039		27,300,000	2.55% / (OIS)						(1,182,973)				0	558,113		100% / 100%
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	0	0	0	XXX	(358,692,501)	0	0	0	0	153,585,515	XXX	XXX
Cross Currency--102695--70P - CF Non USD Private	Anticipatory cash flows	Sched D	Currency	BOA	06/27/2018	09/27/2033		19,741,500	4.3% USD / (2.87% GBP)			271,597	3,015,000		5,863,253		3,568,500		0	327,376		100% / 100%
Cross Currency--103093--70P - CF Non USD Private	Anticipatory cash flows	Sched D	Currency	BOA	07/12/2018	10/12/2028		5,835,000	4.24% USD / (1.82% GBP)			117,193	934,000		1,214,957		790,250		0	71,692		100% / 100%
Cross Currency--104634--70P - CF Non USD Private	Anticipatory cash flows	Sched D	Currency	CSI	09/21/2018	12/13/2030		13,151,000	5.12% USD / (3.61% GBP)			189,503	2,000,000		3,759,513		2,379,000		0	188,388		100% / 100%
Cross Currency--107183--70C - CF Cross Currency - Non USD Bonds	Anticipatory cash flows	Sched D	Currency	BOA	01/09/2019	11/30/2030		4,608,800	4.57% USD / (2.63% EUR)			82,605	688,000		926,403		632,200		0	65,878		100% / 100%
Cross Currency--107184--70C - CF Cross Currency - Non USD Bonds	Anticipatory cash flows	Sched D	Currency	BOA	01/09/2019	11/30/2030		3,456,600	4.57% USD / (2.63% EUR)			61,954	516,000		694,744		474,150		0	49,408		100% / 100%
Cross Currency--107505--70C - CF Cross Currency - Non USD Bonds	Anticipatory cash flows	Sched D	Currency	BOA	01/23/2019	04/15/2028		11,379,900	7.78% USD / (5.00% EUR)			288,538	1,577,900		2,430,619		1,580,500		0	133,988		100% / 100%

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Cross Currency--107722--70C - CF Cross Currency - Non USD Bonds	Anticipatory cash flows	Sched D	Currency	BOA	02/01/2019	05/15/2029		6,873,000	7.36% USD / (4.63% EUR)			172,081	991,800		1,609,695		948,300		0	88,468		100% / 100%
Cross Currency--107887--70C - CF Cross Currency - Non USD Bonds	Anticipatory cash flows	Sched D	Currency	BOA	02/11/2019	06/15/2031		9,019,840	5.63% USD / (3.13% EUR)			204,275	1,178,240		2,089,355		1,264,400		0	133,118		100% / 100%
Cross Currency--109638--70C - CF Cross Currency - Non USD Bonds	Anticipatory cash flows	Sched D	Currency	BOA	04/25/2019	11/15/2029		2,224,400	6.5% USD / (3.88% EUR)			49,739	264,000		454,894		316,100		0	29,701		100% / 100%
Cross Currency--109639--70C - CF Cross Currency - Non USD Bonds	Anticipatory cash flows	Sched D	Currency	BOA	04/25/2019	11/15/2029		1,112,200	6.5% USD / (3.88% EUR)			24,870	132,000		227,447		158,050		0	14,851		100% / 100%
Cross Currency--110430--70P - CF Non USD Private	Anticipatory cash flows	Sched D	Currency	CSI	05/30/2019	09/26/2031		13,360,800	4.15% USD / (1.95% EUR)			241,896	1,598,400		2,606,762		1,896,600		0	200,351		100% / 100%
Cross Currency--123734--70P - CF Non USD Private	Anticipatory cash flows	Sched D	Currency	NATWEST	10/23/2020	03/10/2033		16,980,600	3.56% USD / (2.92% GBP)			117,007	2,484,300		3,752,750		3,092,700		0	274,452		100% / 100%
Cross Currency--129532--70P - CF Non USD Private	Anticipatory cash flows	Sched D	Currency	DBAG	08/18/2022	09/28/2032		6,080,400	5.11% USD / (3.7% EUR)			(242,223)	199,200		351,760		199,200		0	96,153		100% / 100%
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										0	0	1,579,034	15,578,840	XXX	25,982,153	0	17,299,950	0	0	1,673,824	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	1,579,034	15,578,840	XXX	(332,710,347)	0	17,299,950	0	0	155,259,339	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	(358,692,501)	0	0	0	0	153,585,515	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	1,579,034	15,578,840	XXX	25,982,153	0	17,299,950	0	0	1,673,824	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	1,579,034	15,578,840	XXX	(332,710,347)	0	17,299,950	0	0	155,259,339	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	1,579,034	15,578,840	XXX	(332,710,347)	0	17,299,950	0	0	155,259,339	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	0	1,579,034	15,578,840	XXX	(332,710,347)	0	17,299,950	0	0	155,259,339	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX				0			0		0
BANK OF AMERICA N.A.	Y	Y			9,296,940	0	9,296,940	15,511,369	(89,442,214)	0	54,774,481	54,774,481
GOLDMAN SACHS INTERNATIONAL	Y	Y					0	0	(35,483,529)	0	10,134,331	10,134,331
MIZUHO BANK LTD	Y	Y					0	235,635	(1,040,508)	0	1,882,070	1,882,070
JP MORGAN CHASE BANK	Y	Y					0	0	(3,494,949)	0	636,687	636,687
NATWEST MARKETS PLC	Y	Y			2,484,300		2,484,300	3,752,750	(50,043,315)	0	14,326,134	14,326,134
DEUTSCHE BANK A.G.	Y	Y			199,200		199,200	351,760	(144,194,709)	0	53,528,396	53,528,396
0299999999. Total NAIC 1 Designation			0	0	11,980,440	0	11,980,440	19,851,514	(323,699,224)	0	135,282,099	135,282,099
CREDIT SUISSE INTERNATIONAL	Y	Y			3,598,400	0	3,598,400	6,369,097	(35,231,734)	0	19,977,240	19,977,240
0399999999. Total NAIC 2 Designation			0	0	3,598,400	0	3,598,400	6,369,097	(35,231,734)	0	19,977,240	19,977,240
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
0999999999 - Gross Totals			0	0	15,578,840	0	15,578,840	26,220,611	(358,930,958)	0	155,259,339	155,259,339
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					15,578,840	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CREDIT SUISSE INTERNATIONAL	Treasury	912810-QC-5	T 4 1/2 08/15/39	38,172,040	35,424,700	36,723,015	08/15/2039	V
CREDIT SUISSE INTERNATIONAL	Treasury	912834-AD-0	S 0 11/15/37	13,390,404	24,623,000	12,139,836	11/15/2037	V
CREDIT SUISSE INTERNATIONAL	Treasury	912803-FG-3	SP 0 02/15/49	26,182,767	70,351,000	32,075,900	02/15/2049	V
CREDIT SUISSE INTERNATIONAL	Treasury	912810-RA-8	TII 0 5/8 02/15/43	6,431,900	6,484,700	7,470,418	02/15/2043	V
GOLDMAN SACHS INTERNATIONAL	Treasury	912810-RF-7	TII 1 3/8 02/15/44	5,391,042	4,755,000	6,161,028	02/15/2044	V
GOLDMAN SACHS INTERNATIONAL	Treasury	912810-RA-8	TII 0 5/8 02/15/43	21,608,612	21,786,000	25,097,618	02/15/2043	V
GOLDMAN SACHS INTERNATIONAL	Corporate	539830-BN-8	LMT 4.09 09/15/52	26,142,637	31,360,000	33,045,763	09/15/2052	V
NATWEST MARKETS PLC	Treasury	912810-RL-4	TII 0 3/4 02/15/45	68,453,983	70,448,000	79,750,979	02/15/2045	V
JP MORGAN CHASE BANK	Treasury	912810-RL-4	TII 0 3/4 02/15/45	5,143,377	5,293,200	5,992,191	02/15/2045	V
DEUTSCHE BANK	Treasury	912810-QS-0	T 3 3/4 08/15/41	34,761,993	36,157,700	36,503,095	08/15/2041	V
DEUTSCHE BANK	Treasury	912810-RL-4	TII 0 3/4 02/15/45	217,135,009	223,460,000	252,968,909	02/15/2045	V
DEUTSCHE BANK	Treasury	912810-QK-7	T 3 7/8 08/15/40	58,161,960	58,996,000	62,038,295	08/15/2040	V
DEUTSCHE BANK	Treasury	912810-QL-5	T 4 1/4 11/15/40	23,901,317	22,842,300	24,587,570	11/15/2040	V
DEUTSCHE BANK	Treasury	912810-QE-1	T 4 5/8 02/15/40	5,969,972	6,840,400	6,876,701	02/15/2040	V
DEUTSCHE BANK	Treasury	912810-FE-3	T 5 1/2 08/15/28	1,914,013	1,774,000	1,918,697	08/15/2028	V
DEUTSCHE BANK	Treasury	912810-QC-5	T 4 1/2 08/15/39	2,244,977	2,083,400	2,159,757	08/15/2039	V
BANK OF AMERICA	Treasury	912810-QS-0	T 3 3/4 08/15/41	49,078,769	51,049,300	51,536,947	08/15/2041	V
BANK OF AMERICA	Treasury	912810-RL-4	TII 0 3/4 02/15/45	56,691,613	58,343,000	66,047,458	02/15/2045	V
BANK OF AMERICA	Treasury	912810-QK-7	T 3 7/8 08/15/40	26,256,483	26,633,000	28,006,406	08/15/2040	V
BANK OF AMERICA	Treasury	912810-QE-1	T 4 5/8 02/15/40	36,007,362	33,006,300	33,181,458	02/15/2040	V
BANK OF AMERICA	Treasury	912810-FE-3	T 5 1/2 08/15/28	6,791,940	6,295,100	6,808,561	08/15/2028	V
BANK OF AMERICA	Treasury	912810-FG-8	T 5 1/4 02/15/29	28,959,564	27,000,000	28,612,202	02/15/2029	V
MIZUHO BANK LTD	Corporate	89566E-AD-0	TRISTA 6 06/15/40	3,135,556	3,266,000	3,449,278	06/15/2040	V
0199999999 - Total				761,927,291	828,272,100	843,152,078	XXX	XXX

E09

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE								
0299999999 - Total						XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America, N.A.	New York, New York					(90,348,714)	(72,648,659)	(93,898,163)	XXX
Deutsche Bank Trust Company Americas	New York, New York					648,374	1,854,973	248,232	XXX
Federal Home Loan Bank Pittsburgh	Pittsburgh, PA					2,228,250	2,232,640	1,931,287	XXX
Fifth Third Bank	Cincinnati, OH					8,199,609	6,148,896	7,967,440	XXX
JP Morgan Chase Bank	New York, New York					(94,672,503)	(30,650,256)	(17,589,249)	XXX
The Bank of New York Mellon	New York, New York					12,607,083	1,474,409	2,702,448	XXX
U.S. Bank, N.A.	Milwaukee, WI					161,609	103,153	100,377	XXX
Wells Fargo Bank, N.A.	San Francisco, CA					2,355,285	2,323,706	2,745,758	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(158,821,007)	(89,161,138)	(95,791,870)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(158,821,007)	(89,161,138)	(95,791,870)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	(158,821,007)	(89,161,138)	(95,791,870)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
09248U-71-8	BLACKROCK LIQUIDITY:TEMPFUND I		09/30/2022	0.000		2,886,867	0	10,732
261908-10-7	DREYFUS TREAS&AGEN CASH MGMTI		09/26/2022	0.000		72,934,817	0	0
316175-50-4	FIDELITY INSTIT TREASURY I GLAIC 140135		09/07/2022	0.000		19,950,000	0	0
38141W-32-3	GOLDMAN SACHS FS TREAS OBLIGI		09/30/2022	0.000		93,758,446	0	478
44330V-46-4	HSBC US TREASURY MONEY MARKET HSBC US TREAS FUND 6063		07/17/2019	0.000		1,000,000	0	4,657
825252-40-6	AIM STIT TREASURYCASH MGMT		09/12/2022	0.000		66,000,000	0	0
857492-55-7	STATE STREET INSTITUTIONAL TRE		08/15/2022	0.000		90,100,000	0	0
316175-50-4	FIDELITY FIMM FUNDS - GOVT PORT INSTL CL		09/30/2022	0.000		11,858,413	0	75,394
60934N-50-0	FEDERATED TRSY OBLIG INST 68		09/30/2022	0.000		704,000	0	57,683
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						359,192,543	0	148,944
25160K-30-6	DEUTSCHE ASSET MANAGEMENT: CASH MANAGEMENT INSTITUTIONAL		09/30/2022	0.000		5,243,889	0	0
8309999999. Subtotal - All Other Money Market Mutual Funds						5,243,889	0	0
8609999999 - Total Cash Equivalents						364,436,432	0	148,944