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

QUARTERLY STATEMENT

AS OF JUNE 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

Genworth Life and Annuity Insurance Company

NAIC Group Code 4011 (Current) 4011 (Prior) NAIC Company Code 65536 Employer's ID Number 54-0283385

Organized under the Laws of Virginia , State of Domicile or Port of Entry VA

Country of Domicile United States of America

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

Incorporated/Organized 03/21/1871 Commenced Business 04/01/1871

Statutory Home Office 6610 West Broad Street (Street and Number), Richmond, VA, US 23230 (City or Town, State, Country and Zip Code)

Main Administrative Office 6610 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	Controller	Keith Allen Willingham

OTHER

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

DIRECTORS OR TRUSTEES

Gregory Scott Karawan	Daniel Joseph Sheehan IV	Thomas Joseph McInerney
Brian Keith Haendiges		

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 2022/08/05 13:46:57 -8:00	Vidal J Torres Signed on 2022/08/05 13:46:57 -8:00	Keith Willingham Signed on 2022/08/05 13:46:57 -8:00
Brian Keith Haendiges President & CEO	Vidal Joaquin Torres Jr. SVP & Secretary	Keith Allen Willingham Vice President & Controller

Subscribed and sworn to before me this
5 day of August 2022

Kathryn R. Howard
Signed on 2022/08/05 13:46:57 -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 2022/08/05 13:46:57 PST E37A8C09AF54

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	9,950,949,330		9,950,949,330	10,346,752,640
2. Stocks:				
2.1 Preferred stocks	16,001,296	500,000	15,501,296	17,822,416
2.2 Common stocks	182,420,367	2,370,041	180,050,326	167,893,401
3. Mortgage loans on real estate:				
3.1 First liens	1,755,829,387		1,755,829,387	1,753,138,113
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)	12,549,642		12,549,642	12,894,642
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 ($ (59,698,856)), cash equivalents ($ 325,947,529) and short-term investments ($ 0)	266,248,673		266,248,673	169,308,612
6. Contract loans (including $ premium notes)	452,160,344	5,019,846	447,140,498	461,840,593
7. Derivatives	40,845,256		40,845,256	44,593,497
8. Other invested assets	124,325,945	25,314	124,300,631	123,378,487
9. Receivables for securities	9,242,731	468,086	8,774,645	4,563,605
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)	12,810,572,971	8,383,287	12,802,189,684	13,102,186,006
13. Title plants less $ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	119,560,154		119,560,154	122,319,934
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	67,441,755		67,441,755	59,550,620
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	340,623,488		340,623,488	302,438,670
15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	82,742,065	24,640,645	58,101,420	73,250,408
16.2 Funds held by or deposited with reinsured companies	367,162,626		367,162,626	367,162,626
16.3 Other amounts receivable under reinsurance contracts	16,242,647		16,242,647	16,544,475
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	33,469,403		33,469,403	0
18.2 Net deferred tax asset	493,071,491	410,186,796	82,884,695	112,771,257
19. Guaranty funds receivable or on deposit	5,729,485		5,729,485	6,109,862
20. Electronic data processing equipment and software	2,376,029	2,376,029	0	0
21. Furniture and equipment, including health care delivery assets ($)	91,912	91,912	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	2,268,737		2,268,737	342,330
24. Health care ($) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	23,015,946	12,111,813	10,904,133	11,647,895
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	14,364,368,709	457,790,482	13,906,578,227	14,174,324,083
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	4,377,181,525		4,377,181,525	5,669,286,559
28. Total (Lines 26 and 27)	18,741,550,234	457,790,482	18,283,759,752	19,843,610,642
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Miscellaneous receivables	7,163,633	18,495	7,145,138	7,160,832
2502. Premium tax refunds receivable	1,831,393	0	1,831,393	2,515,035
2503. Business services agreement receivable	1,927,602	0	1,927,602	1,972,028
2598. Summary of remaining write-ins for Line 25 from overflow page	12,093,318	12,093,318	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	23,015,946	12,111,813	10,904,133	11,647,895

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 10,540,514,108 less $ .... included in Line 6.3 (including $ 732,851,828 Modco Reserve)	10,540,514,108	10,533,331,435
2. Aggregate reserve for accident and health contracts (including $ .... Modco Reserve)	566,750	620,102
3. Liability for deposit-type contracts (including $ .... Modco Reserve)	588,383,561	607,796,599
4. Contract claims:		
4.1 Life	105,015,686	121,861,293
4.2 Accident and health	106	106
5. Policyholders' dividends/refunds to members $ .... and coupons $ .... due and unpaid	282,039	284,339
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 $ 4,386 accident and health premiums	5,820,519	6,074,067
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 $ 2,366,904 assumed and $ 147,925,744 ceded	150,292,648	155,218,732
9.4 Interest Maintenance Reserve	46,041,648	47,613,687
10. Commissions to agents due or accrued-life and annuity contracts $ 27,553 , accident and health $ 298 and deposit-type contract funds $	27,851	517
11. Commissions and expense allowances payable on reinsurance assumed	121,694	187,701
12. General expenses due or accrued	1,917,790	2,319,580
13. Transfers to Separate Accounts due or accrued (net) (including $ 198,545 accrued for expense allowances recognized in reserves, net of reinsured allowances)	(7,340,177)	(7,903,203)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	5,366,069	7,620,033
15.1 Current federal and foreign income taxes, including $ .... on realized capital gains (losses)		9,153,398
15.2 Net deferred tax liability		
16. Unearned investment income	6,080,109	5,544,760
17. Amounts withheld or retained by reporting entity as agent or trustee	17,044,654	16,679,700
18. Amounts held for agents' account, including $ .... agents' credit balances		
19. Remittances and items not allocated	22,189,250	16,979,106
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	108,920,001	114,591,953
24.02 Reinsurance in unauthorized and certified ($ ....) companies	16,156,858	4,740
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ....) reinsurers	1,186,457,690	1,217,564,296
24.04 Payable to parent, subsidiaries and affiliates	8,066,730	9,800,203
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	449,524,294	422,074,275
24.08 Derivatives		553,500
24.09 Payable for securities	10,224	8,550
24.10 Payable for securities lending		
24.11 Capital notes $ .... and interest thereon $		
25. Aggregate write-ins for liabilities	18,655,000	21,765,000
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	13,270,115,102	13,309,744,469
27. From Separate Accounts Statement	4,377,181,525	5,669,286,559
28. Total liabilities (Lines 26 and 27)	17,647,296,627	18,979,031,028
29. Common capital stock	25,651,000	25,651,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		0
33. Gross paid in and contributed surplus	1,456,618,456	1,456,618,456
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	(845,806,331)	(617,689,842)
36. Less treasury stock, at cost:		
36.1 .... shares common (value included in Line 29 $ ....)		
36.2 .... shares preferred (value included in Line 30 $ ....)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ .... in Separate Accounts Statement)	610,812,125	838,928,614
38. Totals of Lines 29, 30 and 37	636,463,125	864,579,614
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	18,283,759,752	19,843,610,642
DETAILS OF WRITE-INS		
2501. Derivatives collateral	18,655,000	21,765,000
2502.		
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)	18,655,000	21,765,000
3101.		
3102.		
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.		
3402.		
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	94,250,574	26,416,696	(1,249,120,122)
2.	Considerations for supplementary contracts with life contingencies	14,722,951	13,170,560	25,027,758
3.	Net investment income	289,268,339	315,164,998	630,538,747
4.	Amortization of Interest Maintenance Reserve (IMR)	2,302,079	1,305,883	4,295,253
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded	71,508,182	62,035,419	1,517,004,727
7.	Reserve adjustments on reinsurance ceded	(44,402,676)	(46,476,850)	(92,309,413)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	44,645,386	50,082,658	100,165,870
	8.2 Charges and fees for deposit-type contracts	2,105	2,215	10,284
	8.3 Aggregate write-ins for miscellaneous income	11,203,832	9,326,819	20,113,071
9.	Totals (Lines 1 to 8.3)	483,500,772	431,028,398	955,726,175
10.	Death benefits	197,051,328	192,591,248	437,949,307
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,027,170	1,514,924	2,044,334
12.	Annuity benefits	165,691,003	198,490,880	378,372,747
13.	Disability benefits and benefits under accident and health contracts	2,201,999	2,345,344	4,687,469
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	303,144,664	523,191,592	939,615,627
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	8,576,904	11,290,614	21,737,311
18.	Payments on supplementary contracts with life contingencies	9,059,114	8,300,779	17,140,857
19.	Increase in aggregate reserves for life and accident and health contracts	7,129,320	(542,253,904)	(622,302,212)
20.	Totals (Lines 10 to 19)	693,881,502	395,471,477	1,179,245,440
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	22,852,581	25,997,081	51,175,042
22.	Commissions and expense allowances on reinsurance assumed	24,625,186	26,425,573	51,224,237
23.	General insurance expenses and fraternal expenses	92,287,179	75,808,900	145,972,016
24.	Insurance taxes, licenses and fees, excluding federal income taxes	10,637,552	13,132,060	25,316,596
25.	Increase in loading on deferred and uncollected premiums	(34,322,189)	(2,134,389)	32,442,493
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(173,317,906)	(247,157,554)	(460,679,076)
27.	Aggregate write-ins for deductions	23,931,270	32,026,497	45,670,629
28.	Totals (Lines 20 to 27)	660,575,175	319,569,645	1,070,367,377
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(177,074,403)	111,458,753	(114,641,202)
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)	(177,074,403)	111,458,753	(114,641,202)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(47,775,463)	12,396,693	(52,302,037)
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)	(129,298,940)	99,062,060	(62,339,165)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 952,803 (excluding taxes of $ 194,061 transferred to the IMR)	(25,646,853)	(111,568,011)	(116,960,366)
35.	Net income (Line 33 plus Line 34)	(154,945,793)	(12,505,951)	(179,299,531)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	864,579,614	991,753,530	991,753,530
37.	Net income (Line 35)	(154,945,793)	(12,505,951)	(179,299,531)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (2,620,489)	75,871,113	43,983,807	308,670,584
39.	Change in net unrealized foreign exchange capital gain (loss)	(2,031,000)	200,250	(213,000)
40.	Change in net deferred income tax	3,050,880	22,067,618	62,835,511
41.	Change in nonadmitted assets	(35,158,093)	(16,295,374)	(74,587,374)
42.	Change in liability for reinsurance in unauthorized and certified companies	(16,152,118)	132,302	536,643
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			0
44.	Change in asset valuation reserve	5,671,952	(1,279,621)	(5,052,315)
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	(28,556,861)	(13,948,026)	(15,128,227)
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(75,866,569)	(7,533,587)	(224,936,207)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(228,116,489)	14,821,418	(127,173,916)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	636,463,125	1,006,574,948	864,579,614
	DETAILS OF WRITE-INS			
08.301.	Fund manager rebates	6,145,605	6,731,834	13,842,676
08.302.	Interest income on funds withheld	4,975,054	2,594,472	5,641,922
08.303.	Miscellaneous income (expense)	83,173	513	628,473
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)	11,203,832	9,326,819	20,113,071
2701.	Interest expense on funds withheld	23,874,858	31,996,337	62,099,850
2702.	IMR transfer	0	0	(16,459,381)
2703.	Modco adjustment on reinsurance assumed	56,412	30,160	30,160
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)	23,931,270	32,026,497	45,670,629
5301.	Special tax allocation agreement with Genworth Financial	(75,866,569)	(7,533,587)	(224,936,207)
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)	(75,866,569)	(7,533,587)	(224,936,207)

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	97,256,309	32,671,536	(1,216,577,544)
2. Net investment income	286,006,297	313,535,766	621,443,002
3. Miscellaneous income	54,399,968	81,507,689	1,160,725,274
4. Total (Lines 1 to 3)	437,662,574	427,714,991	565,590,732
5. Benefit and loss related payments	646,230,993	971,649,075	1,763,425,518
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(173,880,932)	(246,783,102)	(458,905,393)
7. Commissions, expenses paid and aggregate write-ins for deductions	150,259,163	140,606,458	267,246,177
8. Dividends paid to policyholders	2,300	2,021	5,791
9. Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	4,172,167	45,536,270	6,547,579
10. Total (Lines 5 through 9)	626,783,691	911,010,722	1,578,319,672
11. Net cash from operations (Line 4 minus Line 10)	(189,121,117)	(483,295,731)	(1,012,728,940)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	513,855,586	864,125,431	1,737,481,831
12.2 Stocks	1,261,836	15,456,700	104,927,422
12.3 Mortgage loans	134,001,620	122,538,222	264,956,125
12.4 Real estate	0	0	0
12.5 Other invested assets	74,628	1,375,523	1,583,116
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	(1,440,400)	37,691,187	68,405,351
12.8 Total investment proceeds (Lines 12.1 to 12.7)	647,753,270	1,041,187,063	2,177,353,845
13. Cost of investments acquired (long-term only):			
13.1 Bonds	112,410,752	191,148,137	525,055,164
13.2 Stocks	299,368	19,576,799	19,576,800
13.3 Mortgage loans	136,693,408	92,095,000	300,768,505
13.4 Real estate	0	441,103	499,304
13.5 Other invested assets	505,598	6,039	11,861
13.6 Miscellaneous applications	29,920,965	109,621,526	110,906,277
13.7 Total investments acquired (Lines 13.1 to 13.6)	279,830,091	412,888,604	956,817,911
14. Net increase (or decrease) in contract loans and premium notes	(16,865,055)	(5,313,973)	(11,803,466)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	384,788,234	633,612,432	1,232,339,400
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	(67,756,145)	(140,119,679)	(247,121,479)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	(30,970,911)	10,452,934	(46,091,367)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(98,727,056)	(129,666,745)	(293,212,846)
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)	96,940,061	20,649,956	(73,602,386)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	169,308,612	242,910,998	242,910,998
19.2 End of period (Line 18 plus Line 19.1)	266,248,673	263,560,954	169,308,612

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

20.0001. Securities exchanges bond proceeds (Line 12.1)	(77,800,678)	(73,827,390)	(108,855,023)
20.0002. Securities exchanges bonds acquired (Line 13.1)	(77,800,678)	(69,313,218)	(104,340,851)
20.0003. Securities exchanges surplus note acquired (13.5)		(4,514,172)	(4,514,172)
20.0004. Tax sharing agreement transfer of taxes payable (Line 9)	(8,177,965)	(4,537,974)	(9,295,121)
20.0005. Tax sharing agreement transfer of taxes payable (Line 12.2)	(108,764,517)	(8,122,338)	(230,429,686)
20.0006. Tax sharing agreement transfer of taxes payable (Line 13.2)	(41,075,913)	(5,126,725)	(14,788,600)
20.0007. Tax sharing agreement transfer of taxes payable (Line 16.6)	(75,866,569)	(7,533,587)	(224,936,207)
20.0008. Interest capitalization (Line 2)	(4,086,370)	(4,265,141)	(8,352,002)
20.0009. Interest capitalization (Line 13.1)	(4,086,370)	(4,265,141)	(8,352,002)
20.0010. Transfer of securities from affiliate as return of capital (Line 12.2)			(82,536,053)

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

20.0011. Transfer of securities from affiliate as return of capital (Line 13.1)			(81,827,823)
20.0012. Transfer of securities from affiliate as return of capital (Line 2)			(708,230)
20.0013. Jamestown recapture payment - accrued investment income (Line 2)			(163,465)
20.0014. Jamestown recapture payment - recapture fee (Line 3)			(19,882,626)
20.0015. Jamestown recapture payment - transfer bonds (Line 13.1)			(18,793,600)
20.0016. Jamestown recapture payment - transfer surplus note (Line 13.5)			(925,561)
20.0017. Transfer to surplus notes (Line 12.1)		(49,223,586)	(54,217,052)
20.0018. Transfer from bonds (Line 13.5)		(49,223,586)	(54,217,052)
20.0019. River Lake Insurance Company VIII terminal reserve adjustment (3.3)			(300,744,867)
20.0020. River Lake Insurance Company VIII terminal reserve adjustment (16.6)			(300,744,867)
20.0021. River Lake Insurance Company VII terminal reserve adjustment (3.3)			(70,503,545)
20.0022. River Lake Insurance Company VII terminal reserve adjustment (16.6)			(70,503,545)

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	21,998	25,560	45,249
2.	Ordinary life insurance	497,706,595	526,410,783	1,012,667,949
3.	Ordinary individual annuities	7,707,429	8,594,501	17,816,650
4.	Credit life (group and individual)			0
5.	Group life insurance	852,391	900,533	2,132,197
6.	Group annuities	217,106	568,291	835,503
7.	A & H - group	981	1,037	1,724
8.	A & H - credit (group and individual)			0
9.	A & H - other	15,606,318	18,098,727	35,614,743
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	522,112,818	554,599,432	1,069,114,015
12.	Fraternal (Fraternal Benefit Societies Only)			0
13.	Subtotal (Lines 11 through 12)	522,112,818	554,599,432	1,069,114,015
14.	Deposit-type contracts	0	0	0
15.	Total (Lines 13 and 14)	522,112,818	554,599,432	1,069,114,015
	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 and Annuity Insurance Company (the "Company") have been prepared on the basis of accounting practices prescribed or permitted by the Commonwealth of Virginia State Corporation Commission Bureau of Insurance (the "Virginia Bureau").

The Commonwealth of Virginia 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 Virginia Bureau.

A reconciliation of the Company's net loss and capital and surplus between NAIC SAP and practices prescribed or permitted by the Virginia Bureau is shown below:

	SSAP #	F/S Page	F/S Line #	June 30, 2022	December 31, 2021
NET LOSS					
(1) Company state basis (Page 4, Line 35, Columns 1&2)	XXX	XXX	XXX	$ (154,945,793)	$ (179,299,531)
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP:				—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (154,945,793)	$ (179,299,531)
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1&2)	XXX	XXX	XXX	$ 636,463,125	$ 864,579,614
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP:				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 636,463,125	$ 864,579,614

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 June 30, 2022.

NOTES TO THE FINANCIAL STATEMENTS

(3) The Company had no loan-backed securities which recognized OTTI as of June 30, 2022.

(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 June 30, 2022:

a. The aggregate amount of unrealized losses:

1.	Less than 12 months	$ 60,067,702
2.	12 months or longer	1,460,379

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

1.	Less than 12 months	$ 921,610,991
2.	12 months or longer	13,295,297

(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

The Company has special tax sharing agreements with River Lake Insurance Company VI ("RLIC VI"), River Lake Insurance Company VII ("RLIC VII"), River Lake Insurance Company VIII ("RLIC VIII") and River Lake Insurance Company X ("RLIC X"). Under these special tax sharing agreements, the Company is obligated to receive or make payments on behalf of these companies for Federal income tax amounts receivable or payable by those companies pursuant to the Tax Allocation Agreement. The tax payments made by the Company on behalf of these companies are accounted for as deemed capital contributions. The tax payments received by the Company on behalf of these companies are accounted for as deemed dividends. As of June 30, 2022, the Company recorded the following related to the these agreements:

	Tax receivable (payable)	Common stock increase (decrease)
RLIC VI[1]	$ 37,948,776	$ (37,948,776)
RLIC VII[2]	665,207	(665,207)
RLIC VIII[2]	156,748	(156,748)
RLIC X[1]	28,917,873	(28,917,873)

[1]The Company carries RLIC VI and RLIC X at zero; therefore, the change in common stock of affiliates ultimately impacts unassigned surplus.

[2]Effective March 17, 2022, RLIC VII and RLIC VIII were dissolved.

The Company also has a Special Tax Allocation Agreement with Genworth Financial, Inc. ("Genworth") whereby the Company agreed to settle intercompany taxes under the terms of the overall Tax Allocation Agreement of the Genworth Consolidated Group as if the Company and RLIC VI and RLIC X continued to calculate tax reserves under Model Regulation 830 for U.S. federal income tax purposes, notwithstanding that the consolidated group filed its U.S. federal income tax return limiting the tax reserve based upon the Net GAAP Liability shown on the statutory annual statements of RLIC VI and RLIC X. The purpose of the Special Tax Allocation Agreement between the Company and Genworth is to defer the recognition of tax expense and related intercompany tax settlements by the Company until the time at which the Company would have recognized the expense absent the change in the Permitted Practices for RLIC VI and RLIC X. As of June 30, 2022, the Company recorded an increase to current tax receivable and an decrease to unassigned surplus of $75,866,569 related to this agreement.

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

Effective March 17, 2022, RLIC VII and RLIC VIII were dissolved and returned contributed surplus to the Company in the amounts of $275,979 and $304,133, respectively, in cash on March 28, 2022.

NOTES TO THE FINANCIAL STATEMENTS

Note 11 - Debt

B. Federal Home Loan Bank ("FHLB") Agreements

(1) The Company is a member of Federal Home Loan Bank of Atlanta ("FHLB Atlanta"). Through its membership, the Company has periodically issued funding agreements to FHLB Atlanta. As of June 30, 2022, the amount of funding agreements outstanding with FHLB Atlanta was $150,000,000 which related to the total liabilities of $150,283,401, of which $283,401 was accrued interest. As of December 31, 2021, the amount of funding agreements outstanding with FHLB Atlanta was $150,000,000 which related to total liabilities of $150,286,590, of which $286,590 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 Atlanta for use in general operations would be accounted for under SSAP No. 15, *Debt and Holding Company Obligations*, as borrowed money. The tables below indicate the amount of FHLB Atlanta stock purchased, collateral pledged, assets and liabilities related to the agreement with FHLB Atlanta as of June 30, 2022 and December 31, 2021. The Company has determined the actual or estimated maximum borrowing capacity in accordance with FHLB Atlanta regulatory and or specific borrowing limits.

(2) The tables below indicate the amount of FHLB Atlanta stock purchased, collateral pledged, assets and liabilities related to the agreement with FHLB Atlanta as of June 30, 2022 and December 31, 2021.

FHLB Capital Stock

a. Aggregate totals

1. As of June 30, 2022:

	1 Total (2+3)	2 General account	3 Separate account
(a) Membership stock – Class A	$ —	$ —	$ —
(b) Membership stock – Class B	9,921,900	9,921,900	—
(c) Activity stock	5,625,000	5,625,000	—
(d) Excess stock	—	—	—
(e) Aggregate total (a+b+c+d)	15,546,900	15,546,900	—
(f) Actual or estimated borrowing capacity as determined by the insurer	750,000,000	XXX	XXX

2. As of December 31, 2021:

	1 Total (2+3)	2 General account	3 Separate account
(a) Membership stock – Class A	$ —	$ —	$ —
(b) Membership stock – Class B	10,568,300	10,568,300	—
(c) Activity stock	5,625,000	5,625,000	—
(d) Excess stock	—	—	—
(e) Aggregate total (a+b+c+d)	16,193,300	16,193,300	—
(f) Actual or estimated borrowing capacity as determined by the insurer	750,000,000	XXX	XXX

b. Membership stock (Class A and B) eligible and not eligible for redemption as of June 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	9,921,900	9,921,900	—	—	—	—

NOTES TO THE FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount pledged as of June 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)	$ 310,317,570	$ 291,171,075	$ 150,000,000
2. Current year general account total collateral pledged	310,317,570	291,171,075	150,000,000
3. Current year separate accounts total collateral pledged	—	—	—
4. Prior year-end total general and separate accounts total collateral pledged	519,867,249	410,175,440	150,000,000

b. Maximum amount pledged during reporting period ending June 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)	$ 510,230,158	$ 404,235,991	$ 150,000,000
2. Current year general account maximum collateral pledged	510,230,158	404,235,991	150,000,000
3. Current year separate accounts maximum collateral pledged	—	—	—
4. Prior year-end total general and separate accounts maximum collateral pledged	586,252,025	438,784,358	270,000,000

(4) Borrowing from FHLB

a. Amount as of the reporting date

1. As of June 30, 2022:

	1 Total (2+3)	2 General account	3 Separate accounts	4 Funding agreements reserves established
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding agreements	150,000,000	150,000,000	—	$ 150,283,401
(c) Other	—	—	—	XXX
(d) Aggregate total (a+b+c)	**$ 150,000,000**	**$ 150,000,000**	**$ —**	**$ 150,283,401**

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	150,000,000	150,000,000	—	$ 150,286,590
(c) Other	—	—	—	XXX
(d) Aggregate total (a+b+c)	**$ 150,000,000**	**$ 150,000,000**	**$ —**	**$ 150,286,590**

NOTES TO THE FINANCIAL STATEMENTS

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

	1 Total (2+3)	2 General account	3 Separate accounts
1. Debt	$ —	$ —	$ —
2. Funding agreements	150,000,000	150,000,000	—
3. Other	—	—	—
4. Aggregate total (Lines 1+2+3)	**$ 150,000,000**	**$ 150,000,000**	**$ —**

c. FHLB – Prepayment obligations

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

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

In January 2021, the Company was named as a defendant in a putative class action lawsuit pending in the United States District Court for the District of Oregon captioned *Patsy H. McMillan, Individually and On Behalf Of All Others Similarly Situated, v. Genworth Life and Annuity Insurance Company*. Plaintiff seeks to represent life insurance policyholders, alleging that the Company impermissibly calculated cost of insurance rates to be higher than that permitted by her policy. The complaint asserts claims for breach of contract, conversion, and declaratory and injunctive relief, and seeks damages in excess of $5,000,000. The Company intends to vigorously defend this action.

On April 6, 2020, the Company was named as a defendant in a putative class action lawsuit filed in the United States District Court for the Eastern District of Virginia, captioned *Brighton Trustees, LLC, on behalf of and as trustee for Diamond LS Trust; and Bank of Utah, solely as securities intermediary for Diamond LS Trust; on behalf of themselves and all others similarly situated v. Genworth Life and Annuity Insurance Company.* On May 13, 2020, the Company was also named as a defendant in a putative class action lawsuit filed in the United States District Court for the Eastern District of Virginia, captioned *Ronald L. Daubenmier, individually and on behalf of himself and all others similarly situated v. Genworth Life and Annuity Insurance Company.* On June 26, 2020, plaintiffs filed a consent motion to consolidate the two cases. On June 30, 2020, the United States District Court for the Eastern District of Virginia issued an order consolidating the Brighton Trustees and Daubenmier cases. On July 17, 2020, the Brighton Trustees and Daubenmier plaintiffs filed a consolidated complaint, alleging that the Company subjected policyholders to unlawful and excessive increases to cost of insurance charges. The consolidated complaint asserts claims for breach of contract and injunctive relief, and seeks damages in excess of $5,000,000. The parties participated in a mediation on November 18, 2021. On March 25, 2022, the parties reached an agreement in principle to settle the action for $25,000,000, subject to Court approval. The Court preliminarily approved the settlement and set October 17, 2022 for the final hearing. The Company accrued $25,000,000 for this litigation as of March 31, 2022. In the second quarter of 2022, the Company paid the accrued balance in full, and accordingly, have no remaining amounts outstanding related to the agreement in principle. If the settlement is not finally approved, the Company intends to continue to vigorously defend this action.

In September 2018, the Company was named as a defendant in a putative class action lawsuit pending in the United States District Court for the Eastern District of Virginia captioned *TVPX ARX INC., as Securities Intermediary for Consolidated Wealth Management, LTD. on behalf of itself and all others similarly situated v. Genworth Life and Annuity Insurance Company*. Plaintiff alleges unlawful and excessive cost of insurance charges were imposed on policyholders. The complaint asserts claims for breach of contract, alleging that the Company improperly considered non-mortality factors when calculating cost of insurance rates and failed to decrease cost of insurance charges in light of improved expectations of future mortality, and seeks unspecified compensatory damages, costs, and equitable relief. On October 29, 2018, the Company filed a motion to enjoin the case in the Middle District of Georgia, and a motion to dismiss and motion to stay in the Eastern District of Virginia. The Company moved to enjoin the prosecution of the Eastern District of Virginia action on the basis that it involves claims released in a prior nationwide class action settlement (the "McBride settlement") that was approved by the Middle District of Georgia. Plaintiff filed an amended complaint on November 13, 2018. On December 6, 2018, the Company moved the Middle District of Georgia for leave to file its counterclaim, which alleges that plaintiff breached the covenant not to sue contained in the prior settlement agreement by filing its current action. On March 15, 2019, the Middle District of Georgia granted the Company's motion to enjoin and denied its motion for leave to file its counterclaim. As such, plaintiff is enjoined from pursuing its class action in the Eastern District of Virginia. On March 29, 2019, plaintiff filed a notice of appeal in the Middle District of Georgia, notifying the Court of its appeal to the United States Court of Appeals for the Eleventh Circuit from the order granting the Company's motion to enjoin. On March 29, 2019, the Company filed its notice of cross-appeal in the Middle District of Georgia, notifying the Court of its cross-appeal to the Eleventh Circuit from the portion of the order denying its motion for leave to file the Company's counterclaim. On April 8, 2019, the Eastern District of Virginia dismissed the case without prejudice, with leave for plaintiff to refile an amended complaint only if a final appellate Court decision vacates the injunction and reverses

NOTES TO THE FINANCIAL STATEMENTS

the Middle District of Georgia's opinion. On May 21, 2019, plaintiff filed its appeal and memorandum in support in the Eleventh Circuit. The Company filed its response to plaintiff's appeal memorandum on July 3, 2019. The Eleventh Circuit Court of Appeals heard oral argument on plaintiff's appeal and the Company's cross-appeal on April 21, 2020. On May 26, 2020, the Eleventh Circuit Court of Appeals vacated the Middle District of Georgia's order enjoining Plaintiff's class action and remanded the case back to the Middle District of Georgia for further factual development as to whether the Company has altered how it calculates or charges cost of insurance since the McBride settlement. The Eleventh Circuit Court of Appeals did not reach a decision on the Company's counterclaim. On June 30, 2021, the Company filed in the Middle District of Georgia its renewed motion to enforce the class action settlement and release, and renewed its motion for leave to file a counterclaim. The briefing on both motions concluded in October 2021. On March 24, 2022, the Court denied the Company's motions. On April 11, 2022, the Company filed an appeal of the Court's denial to the United States Court of Appeals for the Eleventh Circuit. On June 22, 2022, the Company filed its opening brief in support of the appeal. The Company intends to continue to vigorously defend the action.

Note 15 - Leases

No significant 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

None

C. Wash Sales

None

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

None

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

None

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

(1) The following table sets forth the Company's assets and liabilities that were measured at fair value as of June 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	$ —	$ 165,414	$ —	$ —	$ 165,414
Total bonds	—	165,414	—	—	165,414
Perpetual Preferred Stock					
Industrial and miscellaneous	—	14,155,140	1,346,156	—	15,501,296
Total preferred stock	—	14,155,140	1,346,156	—	15,501,296
Common stocks					
Industrial and miscellaneous	27,245,094	—	15,546,900	—	42,791,994
Total common stock	27,245,094	—	15,546,900	—	42,791,994
Cash equivalents					
Money market mutual funds	325,947,529	—	—	—	325,947,529
Total cash equivalents	325,947,529	—	—	—	325,947,529
Derivative assets					
Equity index options	—	—	30,208,524	—	30,208,524
Total derivatives	—	—	30,208,524	—	30,208,524
Separate account assets	4,355,408,296	13,516,136	1,008,470	—	4,369,932,902
Total assets at fair value/NAV	**$ 4,708,600,919**	**$ 27,836,690**	**$ 48,110,050**	**$ —**	**$ 4,784,547,659**

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					
Perpetual Preferred Stock					
Industrial and miscellaneous	$ —	$ 16,125,420	$ 1,696,996	$ —	$ 17,822,416
Total preferred stock	—	16,125,420	1,696,996	—	17,822,416
Common stocks					
Industrial and miscellaneous	29,842,863	—	16,193,300	—	46,036,163
Total common stock	29,842,863	—	16,193,300	—	46,036,163
Cash equivalents					
Money market mutual funds	255,266,818	—	—	—	255,266,818
Total cash equivalents	255,266,818	—	—	—	255,266,818
Derivative assets					
Equity index options	—	—	41,863,747	—	41,863,747
Total derivatives	—	—	41,863,747	—	41,863,747
Separate account assets	5,597,076,000	16,046,908	1,041,760	—	5,614,164,668
Total assets at fair value/NAV	**$ 5,882,185,681**	**$ 32,172,328**	**$ 60,795,803**	**$ —**	**$ 5,975,153,812**

(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 June 30, 2022:

Description	Beginning balance as of April 1, 2022	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net loss	Total gains and (losses) included in surplus	Purchases	Issuances	Sales	Settlements	Ending balance as of June 30, 2022
a. Assets:										
Preferred and Common stock	$ 17,763,550	$ —	$ —	$ 16,841	$ (205,611)	$ —	$ —	$ (681,724)	$ —	$ 16,893,056
Derivatives	29,968,969	—	—	(1,898,426)	1,402,770	2,746,478	—	(2,011,267)	—	30,208,524
Separate account assets	1,023,480	—	—	—	(15,010)	—	—	—	—	1,008,470
Total Assets	**$ 48,755,999**	**$ —**	**$ —**	**$ (1,881,585)**	**$ 1,182,149**	**$ 2,746,478**	**$ —**	**$ (2,692,991)**	**$ —**	**$ 48,110,050**

NOTES TO THE FINANCIAL STATEMENTS

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 loss	Total gains and (losses) included in surplus	Purchases	Issuances	Sales	Settlements	Ending balance as of December 31, 2021
a. Assets:										
Preferred and common stocks	$ 26,475,000	$ 1,648,195	$ —	$ —	$ 48,801	$ —	$ —	$ (10,281,700)	$ —	$ 17,890,296
Derivatives	62,725,830	—	—	13,014,183	4,714,829	31,840,957	—	(70,432,052)	—	41,863,747
Separate account assets	1,062,520	—	—	—	(20,760)	—	—	—	—	1,041,760
Total Assets	**$ 90,263,350**	**$ 1,648,195**	**$ —**	**$ 13,014,183**	**$ 4,742,870**	**$ 31,840,957**	**$ —**	**$ (80,713,752)**	**$ —**	**$ 60,795,803**

Realized and unrealized gains (losses) on Level 3 assets and liabilities are primarily reported in either net loss 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 period. Such activity primarily consists of purchases and settlements of derivative instruments.

There were no gains or losses for the year included in net loss 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 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 valuation of equity index options is determined using an income approach. The primary inputs into the valuation represent forward interest rate volatility and time value component associated with the optionality in the derivative, which are considered significant unobservable inputs in most instances. The equity index volatility surface is determined based on market information that is not readily observable and is developed based upon inputs received from several third-party sources. Accordingly, these options are classified as Level 3.

The fair value of financial futures is based on the closing exchange prices. Accordingly, these financial futures are classified as Level 1.

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 and 3 pricing, as defined above.

NOTES TO THE FINANCIAL STATEMENTS

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 June 30, 2022:

Type of financial instrument	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3	Net asset value (NAV)	Not practicable (Carrying value)
Bonds	$ 9,536,372,417	$ 9,950,949,330	$ —	$ 8,702,327,704	$ 834,044,713	$ —	$ —
Preferred and common stocks	58,293,290	58,293,290	27,245,094	14,155,140	16,893,056	—	—
Separate account assets	4,369,932,902	4,369,932,902	4,355,408,296	13,516,136	1,008,470	—	—
Mortgage loans	1,656,659,251	1,755,829,387	—	—	1,656,659,251	—	—
Cash equivalents	325,947,529	325,947,529	325,947,529	—	—	—	—
Other invested assets	109,208,199	115,842,789	—	109,208,199	—	—	—
Derivative assets	32,951,014	31,686,024	—	2,742,490	30,208,524	—	—
Derivative liabilities	—		—	—	—	—	—

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 value (NAV)	Not practicable (Carrying value)
Bonds	$11,976,060,471	$ 10,346,752,640	$ —	$ 11,017,914,687	$ 958,145,784	$ —	$ —
Preferred and common stocks	63,858,579	63,858,579	29,842,863	16,125,420	17,890,296	—	—
Separate account assets	5,614,164,668	5,614,164,668	5,597,076,000	16,046,908	1,041,760	—	—
Mortgage loans	1,840,018,486	1,753,138,113	—	—	1,840,018,486	—	—
Cash equivalents	255,266,818	255,266,818	255,266,818	—	—	—	—
Other invested assets	142,957,529	115,866,596	—	142,957,529	—	—	—
Derivative assets	42,929,347	41,863,747	—	1,065,600	41,863,747	—	—

D. None

E. None

NOTES TO THE FINANCIAL STATEMENTS

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

There were no material events that occurred subsequent to June 30, 2022. Subsequent events have been considered through August 12, 2022, the date on which the statutory financial statements were issued.

Note 23 - Reinsurance

On March 6, 2019, Scottish Re US Inc. (“Scottish Re”), a reinsurance company domiciled in Delaware, was ordered into receivership for the purposes of rehabilitation by the Court of Chancery of the State of Delaware. Total ceded reserves to Scottish Re were $14,159,276 as of June 30, 2022. As of June 30, 2022, reinsurance recoverable included $26,135,161 related to Scottish Re, but the Company nonadmitted $24,442,107 for amounts over 90 days past due and recorded an unauthorized reinsurance liability of $16,152,464. The Company will continue to monitor the developments related to the rehabilitation.

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 $413,439 for the Company’s accident and health line of business. As of June 30, 2022, $63,668 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $394,536 as of June 30, 2022. Therefore, there has been $44,765 of unfavorable prior year development from December 31, 2020 to June 30, 2022. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

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

B. The Company did not have any significant changes in methodologies or assumptions used to calculate the liability for unpaid claims and claim adjustment expenses.

Note 26 - Intercompany Pooling Arrangements

None

Note 27 - Structured Settlements

No significant change.

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.

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.

NOTES TO THE FINANCIAL STATEMENTS

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). 06/04/2020

6.4 By what department or departments?
Virginia

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:

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.

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 [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 2,118,084

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:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 7,341,411

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

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	$ 500,000	$ 500,000
14.23	Common Stock	$ 124,198,955	$ 139,628,373
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 25,733	$ 25,314
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 124,724,688	$ 140,153,687
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 Atlanta	1475 Peachtree Street, N.E. Atlanta, GA 30309

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
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

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:

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 [X] No [ ]

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	$ 1,755,829,387
	1.14 Total Mortgages in Good Standing	$ 1,755,829,387
	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)	$ 1,755,829,387
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	69.300 %
	2.2 A&H cost containment percent	17.200 %
	2.3 A&H expense percent excluding cost containment expenses	4,015.200 %
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	AA-1460022	04/01/2022	Allied World Assurance Company Ltd	CHE	CAT/G; CAT/I	OL	Authorized		
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		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		Direct Business Only					
	1	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	6,490,168	47,064	10,703	0	6,547,935	0
2. Alaska AK	L	484,845	0	2,916	0	487,761	0
3. Arizona AZ	L	8,357,154	470,103	58,559	0	8,885,816	0
4. Arkansas AR	L	2,850,611	28,006	15,538	0	2,894,155	0
5. California CA	L	56,143,276	574,799	365,291	0	57,083,366	0
6. Colorado CO	L	9,469,495	36,100	30,779	0	9,536,374	0
7. Connecticut CT	L	9,912,901	142,193	53,306	0	10,108,400	0
8. Delaware DE	L	1,469,668	93,951	42,922	0	1,606,541	0
9. District of Columbia DC	L	861,365	7,800	0	0	869,165	0
10. Florida FL	L	29,407,474	472,986	1,453,549	0	31,334,009	0
11. Georgia GA	L	16,448,399	1,112,969	53,426	0	17,614,794	0
12. Hawaii HI	L	2,665,031	36,800	4,974	0	2,706,805	0
13. Idaho ID	L	2,963,515	4,379	1,217	0	2,969,111	0
14. Illinois IL	L	17,665,055	142,107	67,614	0	17,874,776	0
15. Indiana IN	L	7,025,455	663,871	120,262	0	7,809,588	0
16. Iowa IA	L	5,857,949	1,500	24,104	0	5,883,553	0
17. Kansas KS	L	7,064,010	11,881	38,365	0	7,114,256	0
18. Kentucky KY	L	4,612,814	30,100	9,388	0	4,652,302	0
19. Louisiana LA	L	6,018,999	208,124	16,626	0	6,243,749	0
20. Maine ME	L	3,233,215	9,118	34,882	0	3,277,215	0
21. Maryland MD	L	11,298,456	100,937	80,018	0	11,479,411	0
22. Massachusetts MA	L	14,467,464	148,870	43,492	0	14,659,826	0
23. Michigan MI	L	13,664,152	388,672	124,754	0	14,177,578	0
24. Minnesota MN	L	18,386,601	18,702	40,539	0	18,445,842	0
25. Mississippi MS	L	4,135,858	3,510	10,141	0	4,149,509	0
26. Missouri MO	L	9,934,229	661,949	82,236	0	10,678,414	0
27. Montana MT	L	1,799,943	1,190	183,898	0	1,985,031	0
28. Nebraska NE	L	5,332,445	46,643	152,657	0	5,531,745	0
29. Nevada NV	L	3,273,799	8,755	22,311	0	3,304,865	0
30. New Hampshire NH	L	3,380,750	51,000	232,083	0	3,663,833	0
31. New Jersey NJ	L	16,637,598	288,244	9,936,710	0	26,862,552	0
32. New Mexico NM	L	1,989,178	14,060	1,925	0	2,005,163	0
33. New York NY	N	4,338,113	64,130	119,743	0	4,521,986	0
34. North Carolina NC	L	19,176,818	322,619	99,678	0	19,599,115	0
35. North Dakota ND	L	2,225,849	600	58,138	0	2,284,587	0
36. Ohio OH	L	20,011,386	158,673	210,654	0	20,380,713	0
37. Oklahoma OK	L	3,872,251	28,865	1,915	0	3,903,031	0
38. Oregon OR	L	5,378,267	23,522	72,412	0	5,474,201	0
39. Pennsylvania PA	L	23,847,127	254,697	458,233	0	24,560,057	0
40. Rhode Island RI	L	1,801,904	25,833	21,342	0	1,849,079	0
41. South Carolina SC	L	10,942,927	250,476	92,326	0	11,285,729	0
42. South Dakota SD	L	1,972,573	0	78,664	0	2,051,237	0
43. Tennessee TN	L	11,225,822	269,500	47,818	0	11,543,140	0
44. Texas TX	L	31,123,194	272,316	212,791	0	31,608,301	0
45. Utah UT	L	5,380,367	121,418	183,349	0	5,685,134	0
46. Vermont VT	L	1,414,418	0	1,672,254	0	3,086,672	0
47. Virginia VA	L	21,502,586	154,737	65,869	0	21,723,192	0
48. Washington WA	L	11,872,657	227,800	58,778	0	12,159,235	0
49. West Virginia WV	L	1,793,886	1,460	(1,029)	0	1,794,317	0
50. Wisconsin WI	L	8,217,606	(81,491)	44,242	0	8,180,357	0
51. Wyoming WY	L	768,232	3,000	68,732	0	839,964	0
52. American Samoa AS	N	2,485	0	0	0	2,485	0
53. Guam GU	N	22,636	0	0	0	22,636	0
54. Puerto Rico PR	N	20,442	0	0	0	20,442	0
55. U.S. Virgin Islands VI	N	21,182	0	0	0	21,182	0
56. Northern Mariana Islands MP	N	5,316	0	0	0	5,316	0
57. Canada CAN	N	11,847	0	0	0	11,847	0
58. Aggregate Other Aliens OT	XXX	29,474	0	1,577	0	31,051	0
59. Subtotal	XXX	490,281,237	7,924,538	16,882,671	0	515,088,446	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	2,072,629	0	175,076	0	2,247,705	0
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	492,353,866	7,924,538	17,057,747	0	517,336,151	0
96. Plus Reinsurance Assumed	XXX	121,592,612	4,511,344	141,189	0	126,245,145	0
97 Totals (All Business)	XXX	613,946,478	12,435,882	17,198,936	0	643,581,296	0
98. Less Reinsurance Ceded	XXX	542,969,084	1,186,285	17,162,343	0	561,317,712	0
99. Totals (All Business) less Reinsurance Ceded	XXX	70,977,394	11,249,597	36,593	0	82,263,584	0
DETAILS OF WRITE-INS							
58001. ZZZ-Other Alien	XXX	29,474		1,577		31,051	
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	29,474	0	1,577	0	31,051	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 50

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

N - None of the above - Not allowed to write business in the state 7

R - Registered - Non-domiciled RRGs 0

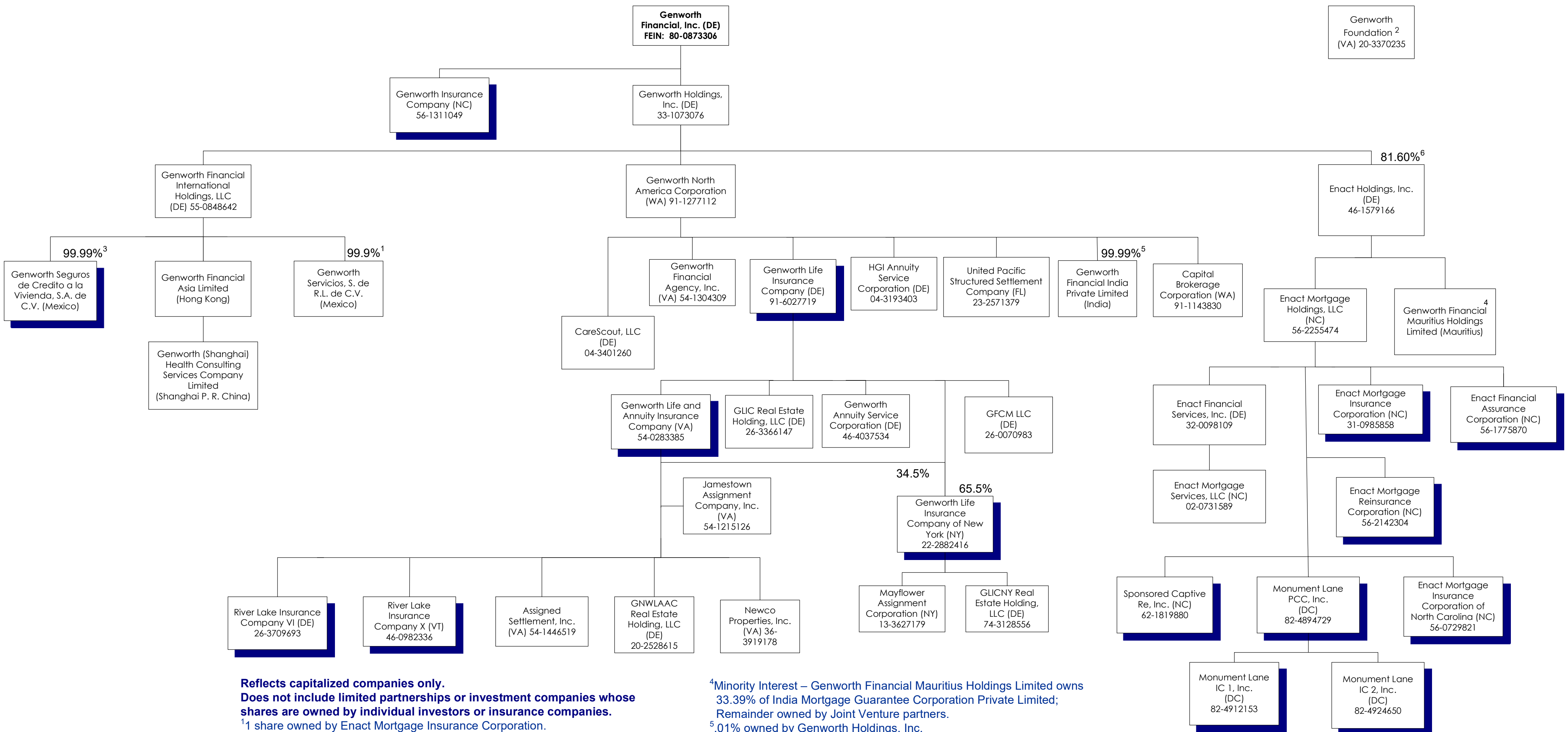
Q - Qualified - Qualified or accredited reinsurer 0

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 June 30, 2022
Common Stock Ownership Only - 100% unless otherwise indicated

Denotes Insurance Company



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	DS	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.1	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	Enact Financial Services, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	46-4037534				Genworth Annuity Service Corporation	DE	NIA	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	RE	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	70025	91-6027719				Genworth Life Insurance Company	DE	UDP	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	UIP	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	Enact 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	NIA	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	26-3366147				GLIC Real Estate Holding, LLC	DE	NIA	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	DS	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	DS	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	
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	

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	82-4924650				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	DS	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	DS	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	DS	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?	YES
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.	YES
	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.	YES

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.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 65536202249000002
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 65536202236500002
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 65536202244500002
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 65536202244700002
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 65536202244800002

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Prepaid expenses	12,093,318	12,093,318	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	12,093,318	12,093,318	0	0

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	12,894,642	13,074,708
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		499,304
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation	345,000	679,370
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	12,549,642	12,894,642
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	12,549,642	12,894,642

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	1,753,138,113	1,717,326,951
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	136,193,408	300,768,505
	2.2 Additional investment made after acquisition	500,000	0
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		131
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	134,001,620	264,956,125
8.	Deduct amortization of premium and mortgage interest points and commitment fees	514	1,349
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)	1,755,829,387	1,753,138,113
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	1,755,829,387	1,753,138,113
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	1,755,829,387	1,753,138,113

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	123,404,220	69,817,941
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	500,000	58,731,233
	2.2 Additional investment made after acquisition	5,598	937,413
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	18,056	26,137
5.	Unrealized valuation increase (decrease)	559,619	(2,391,535)
6.	Total gain (loss) on disposals		58,924
7.	Deduct amounts received on disposals	74,628	1,583,116
8.	Deduct amortization of premium and depreciation	86,920	176,202
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		2,016,575
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	124,325,945	123,404,220
12.	Deduct total nonadmitted amounts	25,314	25,733
13.	Statement value at end of current period (Line 11 minus Line 12)	124,300,631	123,378,487

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	10,535,310,174	11,729,114,474
2.	Cost of bonds and stocks acquired	235,673,081	772,734,840
3.	Accrual of discount	9,839,307	22,894,859
4.	Unrealized valuation increase (decrease)	78,497,873	300,018,960
5.	Total gain (loss) on disposals	718,303	40,750,384
6.	Deduct consideration for bonds and stocks disposed of	704,738,653	2,329,436,558
7.	Deduct amortization of premium	6,954,128	11,543,276
8.	Total foreign exchange change in book/adjusted carrying value	(2,031,000)	(213,000)
9.	Deduct current year's other than temporary impairment recognized		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	3,056,036	10,989,491
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	10,149,370,993	10,535,310,174
12.	Deduct total nonadmitted amounts	2,870,041	2,841,717
13.	Statement value at end of current period (Line 11 minus Line 12)	10,146,500,952	10,532,468,457

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)	5,048,423,297	36,966,594	179,163,248	76,569,974	5,048,423,297	4,982,796,617	0	5,120,869,111
2. NAIC 2 (a)	4,746,208,166	60,964,094	182,703,674	(61,343,145)	4,746,208,166	4,563,125,441	0	4,744,738,386
3. NAIC 3 (a)	424,070,718	915,000	23,578,177	(21,944,945)	424,070,718	379,462,596	0	462,558,877
4. NAIC 4 (a)	18,403,006	0	0	6,996,256	18,403,006	25,399,262	0	18,404,571
5. NAIC 5 (a)	0	0	0	0			0	
6. NAIC 6 (a)	176,265	0	11,706	855	176,265	165,414	0	181,695
7. Total Bonds	10,237,281,452	98,845,688	385,456,805	278,995	10,237,281,452	9,950,949,330	0	10,346,752,640
PREFERRED STOCK								
8. NAIC 1	33,514	0	18,483	(15,031)	33,514	0	0	35,002
9. NAIC 2	6,648,837	0	0	(647,541)	6,648,837	6,001,296	0	7,012,415
10. NAIC 3	10,575,000	0	0	(1,075,000)	10,575,000	9,500,000	0	10,775,000
11. NAIC 4	0	0	0	0			0	
12. NAIC 5	0	0	0	0			0	
13. NAIC 6	0	0	0	0			0	
14. Total Preferred Stock	17,257,350	0	18,483	(1,737,571)	17,257,350	15,501,296	0	17,822,416
15. Total Bonds and Preferred Stock	10,254,538,802	98,845,688	385,475,288	(1,458,576)	10,254,538,802	9,966,450,626	0	10,364,575,056

(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	4,351,177
2. Cost of short-term investments acquired	0	
3. Accrual of discount	0	13,823
4. Unrealized valuation increase (decrease)	0	
5. Total gain (loss) on disposals	0	
6. Deduct consideration received on disposals	0	4,365,000
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)		
11. Deduct total nonadmitted amounts	0	
12. Statement value at end of current period (Line 10 minus Line 11)		

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)	41,310,247
2.	Cost Paid/(Consideration Received) on additions	7,580,042
3.	Unrealized Valuation increase/(decrease)	(8,903,419)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	2,235,605
6.	Considerations received/(paid) on terminations	12,567,450
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	2,031,000
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	31,686,024
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	31,686,024

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				2,729,750
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				6,429,482
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	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(5,411,773)			
	3.14 Section 1, Column 18, prior year	(6,477,324)	1,065,551	1,065,551	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(5,411,773)			
	3.24 Section 1, Column 19, prior year plus	(6,477,324)			
	3.25 SSAP No. 108 adjustments		1,065,551	1,065,551	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(20,246,531)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	6,477,326			
	4.22 Amount recognized	(26,723,857)			
	4.23 SSAP No. 108 adjustments		(20,246,531)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				9,159,232
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				9,159,232

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	31,686,024	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	9,159,232	
3.	Total (Line 1 plus Line 2)		40,845,256
4.	Part D, Section 1, Column 6	40,845,256	
5.	Part D, Section 1, Column 7		
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	32,951,014	
8.	Part B, Section 1, Column 13	9,159,232	
9.	Total (Line 7 plus Line 8)		42,110,246
10.	Part D, Section 1, Column 9	42,110,246	
11.	Part D, Section 1, Column 10		
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	4,629,450	
14.	Part B, Section 1, Column 20	32,623,356	
15.	Part D, Section 1, Column 12	37,252,806	
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	255,266,818	303,565,852
2.	Cost of cash equivalents acquired	756,143,879	2,099,261,005
3.	Accrual of discount	0	4,303
4.	Unrealized valuation increase (decrease)	0	
5.	Total gain (loss) on disposals	0	
6.	Deduct consideration received on disposals	685,463,168	2,147,564,342
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)	325,947,529	255,266,818
11.	Deduct total nonadmitted amounts	0	
12.	Statement value at end of current period (Line 10 minus Line 11)	325,947,529	255,266,818

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 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
901000916	Madison	AL		04/27/2022	4.200	0	500,000	10,800,000
901002140	Pasadena	CA		04/18/2022	3.830	8,100,000	0	15,400,000
901002142	East Meadow	NY		04/14/2022	3.560	2,600,000	0	4,900,000
901002145	Yaphank	NY		04/14/2022	3.560	2,300,000	0	3,400,000
901002152	Sheridan	CO		05/11/2022	4.340	21,000,000	0	38,400,000
901002163	Glendale	CA		05/20/2022	3.550	20,000,000	0	35,120,000
901002169	North Salt Lake	UT		05/25/2022	3.700	4,000,000	0	6,500,000
901002178	Fort Collins	CO		06/01/2022	4.350	9,600,000	0	15,600,000
901002180	Jacksonville	FL		05/18/2022	4.110	10,000,000	0	20,000,000
901002192	Tulsa	OK		06/10/2022	4.570	14,000,000	0	25,400,000
901002194	Apex	NC		06/30/2022	4.710	6,650,000	0	10,700,000
0599999. Mortgages in good standing - Commercial mortgages-all other						98,250,000	500,000	186,220,000
0899999. Total Mortgages in good standing						98,250,000	500,000	186,220,000
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						98,250,000	500,000	186,220,000

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
5801	RIVERSIDE	CA		07/12/2004	05/26/2022	3,141,964	0	0	0	0	0	0	3,141,964	3,141,964	0	0	0
6047	JACKSONVILLE	FL		01/01/2007	05/26/2022	3,777,760	0	0	0	0	0	0	3,777,760	3,777,760	0	0	0
100000327	SAN JOSE	CA		08/09/2007	06/21/2022	2,078,057	0	0	0	0	0	0	2,078,057	2,078,057	0	0	0
100000545	COPPELL	TX		10/31/2006	06/09/2022	2,362,728	0	0	0	0	0	0	2,362,728	2,362,728	0	0	0
100001023	RENO	NV		08/28/2007	06/30/2022	46,231	0	0	0	0	0	0	46,231	46,231	0	0	0
901000309	PONTE VEDRA	FL		04/30/2012	05/20/2022	3,828,318	0	0	0	0	0	0	3,828,318	3,828,318	0	0	0
901000353	DANVILLE	CA		04/12/2017	05/11/2022	3,627,154	0	0	0	0	0	0	3,627,154	3,627,154	0	0	0
901000419	CHICAGO	IL		04/12/2017	06/30/2022	5,044,504	0	0	0	0	0	0	5,044,504	5,044,504	0	0	0
901000490	IRVINE	CA		02/01/2013	06/22/2022	2,144,737	0	0	0	0	0	0	2,144,737	2,144,737	0	0	0
901000502	MILL CREEK	WA		04/09/2013	05/26/2022	2,203,919	0	0	0	0	0	0	2,203,919	2,203,919	0	0	0
901000695	Randolph	MA		05/21/2014	05/16/2022	1,593,093	0	0	0	0	0	0	1,593,093	1,593,093	0	0	0
901000776	Louisville	KY		07/15/2014	06/23/2022	507,911	0	0	0	0	0	0	507,911	507,911	0	0	0
901000796	Greenville	SC		07/16/2014	05/17/2022	10,438,376	0	0	0	0	0	0	10,438,376	10,438,376	0	0	0
901000812	Fort Collins	CO		09/04/2014	06/02/2022	6,227,058	0	0	0	0	0	0	6,227,058	6,227,058	0	0	0
901000920	Denver	CO		04/10/2015	05/13/2022	2,784,342	0	0	0	0	0	0	2,784,342	2,784,342	0	0	0
901000977	Columbus	OH		07/01/2015	06/29/2022	1,971,318	0	0	0	0	0	0	1,971,318	1,971,318	0	0	0
901001244	Tulsa	OK		01/12/2017	06/10/2022	9,589,175	0	0	0	0	0	0	9,589,175	9,589,175	0	0	0
901001504	Sheridan	CO		05/03/2018	05/11/2022	13,074,385	0	0	0	0	0	0	13,074,385	13,074,385	0	0	0
901001981	Springville	UT		04/29/2021	06/15/2022	4,667,128	0	0	0	0	0	0	4,667,128	4,667,128	0	0	0
0199999. Mortgages closed by repayment						79,108,158	0	0	0	0	0	0	79,108,158	79,108,158	0	0	0
2953	HOUSTON	TX		01/15/1998		35,462	0	0	0	0	0	0	35,462	35,462	0	0	0
2966	BAKERSFIELD	CA		02/17/1998		26,914	0	0	0	0	0	0	26,914	26,914	0	0	0
3423	ATLANTA	GA		06/07/1999		53,983	0	0	0	0	0	0	53,983	53,983	0	0	0

STATEMENT AS OF JUNE 30, 2022 OF GENWORTH LIFE AND ANNUITY 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				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
3798	CHARLOTTE	NC		06/29/2000		56,532	0	0	0	0	0	0	56,532	56,532	0	0	0
3799	CHARLOTTE	NC		06/29/2000		82,078	0	0	0	0	0	0	82,078	82,078	0	0	0
3800	GREENSBORO	NC		06/29/2000		43,150	0	0	0	0	0	0	43,150	43,150	0	0	0
3801	GREENSBORO	NC		06/29/2000		87,920	0	0	0	0	0	0	87,920	87,920	0	0	0
4847	SEATTLE	WA		11/12/2002		78,298	0	0	0	0	0	0	78,298	78,298	0	0	0
4898	SEATTLE	WA		07/25/2019		3,925	0	(254)	0	0	(254)	0	3,671	3,671	0	0	0
4898	SEATTLE	WA		12/02/2002		106,446	0	0	0	0	0	0	106,446	106,446	0	0	0
5083	MEMPHIS	TN		02/26/2003		45,429	0	0	0	0	0	0	45,429	45,429	0	0	0
5305	HOLBROOK	NY		11/12/2003		98,077	0	0	0	0	0	0	98,077	98,077	0	0	0
5349	CITY OF INDUSTRY	CA		08/05/2003		18,856	0	0	0	0	0	0	18,856	18,856	0	0	0
5441	INWOOD	NY		01/01/2007		64,732	0	0	0	0	0	0	64,732	64,732	0	0	0
5450	SEATTLE	WA		10/15/2003		59,036	0	0	0	0	0	0	59,036	59,036	0	0	0
5494	HOUSTON	TX		10/20/2003		64,429	0	0	0	0	0	0	64,429	64,429	0	0	0
5528	VIRGINIA BEACH	VA		01/07/2004		69,505	0	0	0	0	0	0	69,505	69,505	0	0	0
5621	ROSWELL	GA		02/13/2004		33,811	0	0	0	0	0	0	33,811	33,811	0	0	0
5628	CHATSWORTH	CA		01/01/2007		26,216	0	0	0	0	0	0	26,216	26,216	0	0	0
5704	WOODLAND HILLS	CA		06/08/2004		27,411	0	0	0	0	0	0	27,411	27,411	0	0	0
5753	LOGANVILLE	GA		05/27/2004		50,920	0	0	0	0	0	0	50,920	50,920	0	0	0
5912	ANAHEIM	CA		11/02/2004		8,596	0	0	0	0	0	0	8,596	8,596	0	0	0
5936	LYNNWOOD	WA		11/15/2004		39,890	0	0	0	0	0	0	39,890	39,890	0	0	0
6024	LOUISVILLE	KY		02/15/2005		82,806	0	0	0	0	0	0	82,806	82,806	0	0	0
6025	LOUISVILLE	KY		02/15/2005		71,388	0	0	0	0	0	0	71,388	71,388	0	0	0
6032	OMAHA	NE		02/22/2005		163,610	0	0	0	0	0	0	163,610	163,610	0	0	0
6058	KNOXVILLE	TN		05/16/2005		58,848	0	0	0	0	0	0	58,848	58,848	0	0	0
6124	ALBUQUERQUE	NM		03/29/2005		19,672	0	0	0	0	0	0	19,672	19,672	0	0	0
6146	CLERMONT	FL		08/01/2005		45,797	0	0	0	0	0	0	45,797	45,797	0	0	0
6204	BROOKLYN	NY		06/13/2005		76,112	0	0	0	0	0	0	76,112	76,112	0	0	0
6245	OAKTON	VA		07/05/2005		80,967	0	0	0	0	0	0	80,967	80,967	0	0	0
6256	SALT LAKE CITY	UT		01/01/2007		19,788	0	0	0	0	0	0	19,788	19,788	0	0	0
6259	LAS CRUCES	NM		08/03/2005		34,376	0	0	0	0	0	0	34,376	34,376	0	0	0
6291	LOS ANGELES	CA		08/24/2005		59,941	0	0	0	0	0	0	59,941	59,941	0	0	0
6292	LOS ANGELES	CA		08/11/2005		94,189	0	0	0	0	0	0	94,189	94,189	0	0	0
6306	MERIDIAN	ID		08/22/2005		71,075	0	0	0	0	0	0	71,075	71,075	0	0	0
6307	MERIDIAN	ID		08/22/2005		52,239	0	0	0	0	0	0	52,239	52,239	0	0	0
6308	MERIDIAN	ID		08/22/2005		30,830	0	0	0	0	0	0	30,830	30,830	0	0	0
6369	RIVERSIDE	CA		10/07/2005		36,622	0	0	0	0	0	0	36,622	36,622	0	0	0
6391	CHARLOTTE	NC		09/20/2005		84,475	0	0	0	0	0	0	84,475	84,475	0	0	0
6403	GLEN ALLEN	VA		11/18/2005		51,526	0	0	0	0	0	0	51,526	51,526	0	0	0
6452	Cleveland	TN		01/11/2006		17,867	0	0	0	0	0	0	17,867	17,867	0	0	0
6492	SOUTHAVEN	MS		11/29/2005		60,950	0	0	0	0	0	0	60,950	60,950	0	0	0
100000009	YUCAIPA	CA		03/08/2006		51,312	0	0	0	0	0	0	51,312	51,312	0	0	0
100000096	OWINGS MILLS	MD		02/15/2006		33,140	0	0	0	0	0	0	33,140	33,140	0	0	0
100000204	SEATTLE	WA		02/15/2006		37,076	0	0	0	0	0	0	37,076	37,076	0	0	0
100000261	SAN BERNARDINO	CA		01/01/2007		34,800	0	0	0	0	0	0	34,800	34,800	0	0	0
100000334	OREGON	OR		07/26/2006		8,087	0	0	0	0	0	0	8,087	8,087	0	0	0
100000477	HOUSTON	TX		08/02/2006		22,374	0	0	0	0	0	0	22,374	22,374	0	0	0
100000832	MANCHESTER	NH		01/18/2007		57,425	0	0	0	0	0	0	57,425	57,425	0	0	0
100000880	PERRIS	CA		04/12/2007		32,284	0	0	0	0	0	0	32,284	32,284	0	0	0
100000881	SAN JACINTO	CA		04/12/2007		29,553	0	0	0	0	0	0	29,553	29,553	0	0	0
100001109	LITCHFIELD	CT		07/23/2007		9,725	0	0	0	0	0	0	9,725	9,725	0	0	0
100001136	SAN DIEGO	CA		07/19/2007		34,415	0	0	0	0	0	0	34,415	34,415	0	0	0
100001194	SUN VALLEY	CA		09/06/2007		64,586	0	0	0	0	0	0	64,586	64,586	0	0	0
100001324	SALINAS	CA		12/17/2007		95,451	0	0	0	0	0	0	95,451	95,451	0	0	0
110001228	MEMPHIS	TN		04/12/2017		133,689	0	0	0	0	0	0	133,689	133,689	0	0	0
901000201	ROCKY MOUNT	VA		04/11/2017		81,201	0	0	0	0	0	0	81,201	81,201	0	0	0
901000234	WOODBRIDGE	VA		04/11/2017		21,673	0	0	0	0	0	0	21,673	21,673	0	0	0
901000250	BROOKLYN	NY		07/19/2011		70,660	0	0	0	0	0	0	70,660	70,660	0	0	0
901000265	CAMBRIDGE	MA		06/29/2011		47,480	0	0	0	0	0	0	47,480	47,480	0	0	0
901000268	MIDDLESEX	NJ		04/12/2017		47,813	0	0	0	0	0	0	47,813	47,813	0	0	0
901000274	DEL MAR	CA		07/15/2011		76,866	0	0	0	0	0	0	76,866	76,866	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
901000298	GULF BREEZE	FL		10/20/2011		39,633	0	0	0	0	0	0	39,633	39,633	0	0	0
901000301	ATLANTA	GA		10/20/2011		28,756	0	0	0	0	0	0	28,756	28,756	0	0	0
901000304	CHINO	CA		11/14/2011		23,676	0	0	0	0	0	0	23,676	23,676	0	0	0
901000315	MINNEAPOLIS	MN		12/28/2011		27,653	0	0	0	0	0	0	27,653	27,653	0	0	0
901000340	ATLANTA	GA		04/05/2012		44,491	0	0	0	0	0	0	44,491	44,491	0	0	0
901000347	CARY	NC		05/24/2012		23,740	0	0	0	0	0	0	23,740	23,740	0	0	0
901000376	ORTING	WA		10/11/2012		106,190	0	0	0	0	0	0	106,190	106,190	0	0	0
901000378	SAN FRANCISCO	CA		08/02/2012		133,799	0	0	0	0	0	0	133,799	133,799	0	0	0
901000401	LA PALMA	CA		08/01/2012		92,533	0	0	0	0	0	0	92,533	92,533	0	0	0
901000402	CERRITOS	CA		09/04/2012		25,681	0	0	0	0	0	0	25,681	25,681	0	0	0
901000433	ENGLEWOOD	CO		10/01/2012		57,649	0	0	0	0	0	0	57,649	57,649	0	0	0
901000450	MURRIETTA	CA		11/14/2012		25,477	0	0	0	0	0	0	25,477	25,477	0	0	0
901000460	FLUSHING	NY		04/09/2013		101,350	0	0	0	0	0	0	101,350	101,350	0	0	0
901000474	RANCHO DOMINGUEZ	CA		12/14/2012		21,832	0	0	0	0	0	0	21,832	21,832	0	0	0
901000484	ASTORIA	NY		02/27/2013		83,775	0	0	0	0	0	0	83,775	83,775	0	0	0
901000488	VIRGINIA BEACH	VA		02/11/2013		56,092	0	0	0	0	0	0	56,092	56,092	0	0	0
901000493	WALNUT	CA		01/31/2013		20,991	0	0	0	0	0	0	20,991	20,991	0	0	0
901000495	SHAKOPEE	MN		03/18/2013		39,593	0	0	0	0	0	0	39,593	39,593	0	0	0
901000506	PEMBROKE PINES	FL		03/01/2013		31,325	0	0	0	0	0	0	31,325	31,325	0	0	0
901000508	FAYETTEVILLE	NC		03/20/2013		108,000	0	0	0	0	0	0	108,000	108,000	0	0	0
901000550	QUEENS	NY		04/25/2013		52,045	0	0	0	0	0	0	52,045	52,045	0	0	0
901000552	SANTEE	CA		05/30/2013		31,671	0	0	0	0	0	0	31,671	31,671	0	0	0
901000560	MIDDLEBURG HEIGHTS	OH		04/30/2013		36,965	0	0	0	0	0	0	36,965	36,965	0	0	0
901000562	GERMANTOWN	MD		07/01/2013		140,870	0	0	0	0	0	0	140,870	140,870	0	0	0
901000563	SAN DIEGO	CA		05/23/2013		30,041	0	0	0	0	0	0	30,041	30,041	0	0	0
901000566	QUINCY	MA		06/03/2013		108,465	0	0	0	0	0	0	108,465	108,465	0	0	0
901000567	CENTENNIAL	CO		05/31/2013		20,527	0	0	0	0	0	0	20,527	20,527	0	0	0
901000582	ESCONDIDO	CA		06/26/2013		102,032	0	0	0	0	0	0	102,032	102,032	0	0	0
901000585	STERLING	VA		07/31/2013		31,416	0	0	0	0	0	0	31,416	31,416	0	0	0
901000607	GARDEN GROVE	CA		08/30/2013		49,029	0	0	0	0	0	0	49,029	49,029	0	0	0
901000618	MEMPHIS	TN		07/31/2013		24,341	0	0	0	0	0	0	24,341	24,341	0	0	0
901000626	TORRANCE	CA		09/26/2013		25,039	0	0	0	0	0	0	25,039	25,039	0	0	0
901000627	New Port Richey	FL		02/05/2015		36,015	0	0	0	0	0	0	36,015	36,015	0	0	0
901000628	PINELLAS PARK	FL		10/07/2013		35,814	0	0	0	0	0	0	35,814	35,814	0	0	0
901000632	WASHINGTON	DC		09/18/2013		38,504	0	0	0	0	0	0	38,504	38,504	0	0	0
901000650	LIBERTYVILLE	IL		11/18/2013		78,498	0	0	0	0	0	0	78,498	78,498	0	0	0
901000653	HANOVER	MD		12/06/2013		40,124	0	0	0	0	0	0	40,124	40,124	0	0	0
901000654	OMAHA	NE		12/18/2013		84,949	0	0	0	0	0	0	84,949	84,949	0	0	0
901000657	WOOLWICH	NJ		11/27/2013		26,773	0	0	0	0	0	0	26,773	26,773	0	0	0
901000666	AVON	CT		12/12/2013		33,316	0	0	0	0	0	0	33,316	33,316	0	0	0
901000670	BURNSVILLE	MN		12/04/2013		31,957	0	0	0	0	0	0	31,957	31,957	0	0	0
901000672	HOUSTON	TX		11/26/2013		98,668	0	0	0	0	0	0	98,668	98,668	0	0	0
901000673	Beltsville	MD		04/01/2014		45,337	0	0	0	0	0	0	45,337	45,337	0	0	0
901000674	Gaithersburg	MD		04/09/2014		21,747	0	0	0	0	0	0	21,747	21,747	0	0	0
901000684	VIRGINIA BEACH	VA		12/12/2013		27,402	0	0	0	0	0	0	27,402	27,402	0	0	0
901000692	OKLAHOMA CITY	OK		12/10/2013		24,482	0	0	0	0	0	0	24,482	24,482	0	0	0
901000700	ST. LOUIS	MO		02/14/2014		44,260	0	0	0	0	0	0	44,260	44,260	0	0	0
901000707	PARKER	CO		02/19/2014		31,836	0	0	0	0	0	0	31,836	31,836	0	0	0
901000718	LOS ANGELES	CA		03/07/2014		26,483	0	0	0	0	0	0	26,483	26,483	0	0	0
901000720	CORONA	CA		02/27/2014		100,243	0	0	0	0	0	0	100,243	100,243	0	0	0
901000725	Falmouth	MA		04/29/2014		46,404	0	0	0	0	0	0	46,404	46,404	0	0	0
901000732	Las Vegas	NV		04/11/2014		68,594	0	0	0	0	0	0	68,594	68,594	0	0	0
901000734	Germantown	MD		05/22/2014		78,744	0	0	0	0	0	0	78,744	78,744	0	0	0
901000735	Plantation	FL		04/09/2014		58,764	0	0	0	0	0	0	58,764	58,764	0	0	0
901000740	Puyallup	WA		04/24/2014		16,985	0	0	0	0	0	0	16,985	16,985	0	0	0
901000745	Newark	CA		03/28/2014		38,152	0	0	0	0	0	0	38,152	38,152	0	0	0
901000747	Berea	OH		08/18/2014		27,885	0	0	0	0	0	0	27,885	27,885	0	0	0
901000748	Cedar Park	TX		06/18/2014		13,611	0	0	0	0	0	0	13,611	13,611	0	0	0
901000755	Woodbury	MN		07/03/2014		85,161	0	0	0	0	0	0	85,161	85,161	0	0	0
901000756	Vestavia Hills	AL		08/06/2014		35,800	0	0	0	0	0	0	35,800	35,800	0	0	0

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
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
901000769	Las Vegas	NV		06/13/2014		52,594	0	0	0	0	0	0	52,594	52,594	0	0	0
901000772	Atlanta	GA		07/25/2014		22,820	0	0	0	0	0	0	22,820	22,820	0	0	0
901000780	Los Alamitos	CA		07/01/2014		16,812	0	0	0	0	0	0	16,812	16,812	0	0	0
901000786	Timberville	VA		07/16/2014		71,676	0	0	0	0	0	0	71,676	71,676	0	0	0
901000797	Seattle	WA		07/16/2014		34,606	0	0	0	0	0	0	34,606	34,606	0	0	0
901000802	McLean	VA		09/11/2014		187,287	0	0	0	0	0	0	187,287	187,287	0	0	0
901000819	Taylorsville	UT		09/02/2014		12,606	0	0	0	0	0	0	12,606	12,606	0	0	0
901000824	La Quinta	CA		09/11/2014		82,238	0	0	0	0	0	0	82,238	82,238	0	0	0
901000829	Winston-Salem	NC		11/25/2014		211,252	0	0	0	0	0	0	211,252	211,252	0	0	0
901000830	Burnsville	MN		09/10/2014		46,350	0	0	0	0	0	0	46,350	46,350	0	0	0
901000833	Woodbury	MN		09/05/2014		37,009	0	0	0	0	0	0	37,009	37,009	0	0	0
901000834	Woodbury	MN		09/05/2014		45,716	0	0	0	0	0	0	45,716	45,716	0	0	0
901000837	Phoenix	AZ		10/14/2014		54,212	0	0	0	0	0	0	54,212	54,212	0	0	0
901000839	St. Charles	IL		11/07/2014		99,577	0	0	0	0	0	0	99,577	99,577	0	0	0
901000859	Kirkland	WA		11/20/2014		28,243	0	0	0	0	0	0	28,243	28,243	0	0	0
901000867	Foley	AL		11/12/2014		75,002	0	0	0	0	0	0	75,002	75,002	0	0	0
901000873	Cincinnati	OH		12/02/2014		36,600	0	0	0	0	0	0	36,600	36,600	0	0	0
901000875	Newport	RI		11/25/2014		18,853	0	0	0	0	0	0	18,853	18,853	0	0	0
901000876	Chicago	IL		12/17/2014		28,855	0	0	0	0	0	0	28,855	28,855	0	0	0
901000880	WESTMINSTER	CA		01/16/2015		27,647	0	0	0	0	0	0	27,647	27,647	0	0	0
901000889	Seattle	WA		12/19/2014		30,899	0	0	0	0	0	0	30,899	30,899	0	0	0
901000907	Clackamas	OR		02/02/2015		81,238	0	0	0	0	0	0	81,238	81,238	0	0	0
901000908	TULATIN	OR		02/04/2015		48,743	0	0	0	0	0	0	48,743	48,743	0	0	0
901000912	Birmingham	AL		03/24/2015		139,141	0	0	0	0	0	0	139,141	139,141	0	0	0
901000916	Madison	AL		03/17/2015		30,683	0	0	0	0	0	0	30,683	30,683	0	0	0
901000917	West Chester	PA		03/31/2015		33,578	0	0	0	0	0	0	33,578	33,578	0	0	0
901000918	Twinsburg	OH		05/29/2015		22,559	0	0	0	0	0	0	22,559	22,559	0	0	0
901000921	Chandler	AZ		04/17/2015		10,422	0	0	0	0	0	0	10,422	10,422	0	0	0
901000925	Westminister	CO		03/12/2015		37,042	0	0	0	0	0	0	37,042	37,042	0	0	0
901000938	Richmond	VA		08/10/2015		37,439	0	0	0	0	0	0	37,439	37,439	0	0	0
901000947	Little Rock	AR		07/31/2015		13,911	0	0	0	0	0	0	13,911	13,911	0	0	0
901000948	Inglewood	CA		06/01/2015		46,674	0	0	0	0	0	0	46,674	46,674	0	0	0
901000955	Vernon	CA		06/01/2015		15,417	0	0	0	0	0	0	15,417	15,417	0	0	0
901000958	Rochester Hills	MI		08/21/2015		35,527	0	0	0	0	0	0	35,527	35,527	0	0	0
901000963	Washington	DC		04/10/2015		8,326	0	0	0	0	0	0	8,326	8,326	0	0	0
901000967	Melrose Park	IL		07/30/2015		31,090	0	0	0	0	0	0	31,090	31,090	0	0	0
901000968	JACKSONVILLE	FL		05/15/2015		55,053	0	0	0	0	0	0	55,053	55,053	0	0	0
901000978	Cleveland Heights	OH		06/16/2015		11,061	0	0	0	0	0	0	11,061	11,061	0	0	0
901000979	Lakewood	OH		06/16/2015		13,350	0	0	0	0	0	0	13,350	13,350	0	0	0
901000980	Largo	FL		05/27/2015		11,970	0	0	0	0	0	0	11,970	11,970	0	0	0
901000983	Northville	MI		06/30/2015		23,349	0	0	0	0	0	0	23,349	23,349	0	0	0
901000987	Corona	CA		07/01/2015		15,849	0	0	0	0	0	0	15,849	15,849	0	0	0
901000989	Miami	FL		11/02/2015		60,075	0	0	0	0	0	0	60,075	60,075	0	0	0
901000991	Arlington	TX		06/18/2015		21,507	0	0	0	0	0	0	21,507	21,507	0	0	0
901000997	Creve Couer	MO		07/15/2015		29,723	0	0	0	0	0	0	29,723	29,723	0	0	0
901001000	Ridley Township	PA		07/31/2015		25,205	0	0	0	0	0	0	25,205	25,205	0	0	0
901001005	Chicago	IL		06/30/2015		48,644	0	0	0	0	0	0	48,644	48,644	0	0	0
901001006	Chicago	IL		08/11/2015		22,278	0	0	0	0	0	0	22,278	22,278	0	0	0
901001010	NASHVILLE	TN		04/11/2017		68,015	0	0	0	0	0	0	68,015	68,015	0	0	0
901001011	Oak Park	IL		09/30/2015		18,273	0	0	0	0	0	0	18,273	18,273	0	0	0
901001012	Hendersonville	TN		09/08/2015		39,954	0	0	0	0	0	0	39,954	39,954	0	0	0
901001016	Chantilly	VA		08/31/2015		20,997	0	0	0	0	0	0	20,997	20,997	0	0	0
901001022	Des Moines	IA		11/30/2015		28,490	0	0	0	0	0	0	28,490	28,490	0	0	0
901001024	Santa Monica	CA		10/14/2015		20,043	0	0	0	0	0	0	20,043	20,043	0	0	0
901001026	LOUISVILLE	KY		09/16/2015		24,840	0	0	0	0	0	0	24,840	24,840	0	0	0
901001034	San Marcos	TX		12/04/2015		16,717	0	0	0	0	0	0	16,717	16,717	0	0	0
901001044	Tigard	OR		12/29/2015		79,051	0	0	0	0	0	0	79,051	79,051	0	0	0
901001046	Houston	TX		10/30/2015		35,400	0	0	0	0	0	0	35,400	35,400	0	0	0
901001048	Harrisburg	NC		01/29/2016		48,162	0	0	0	0	0	0	48,162	48,162	0	0	0
901001050	Indio	CA		10/30/2015		57,279	0	0	0	0	0	0	57,279	57,279	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					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
901001052	Scottsdale	AZ		11/04/2015		25,289	0	0	0	0	0	0	25,289	25,289	0	0	0
901001071	Englewood	CO		11/20/2015		30,664	0	0	0	0	0	0	30,664	30,664	0	0	0
901001076	Wyomissing	PA		04/08/2016		31,911	0	0	0	0	0	0	31,911	31,911	0	0	0
901001087	Berwyn	IL		12/11/2015		11,456	0	0	0	0	0	0	11,456	11,456	0	0	0
901001090	Pleasanton	CA		01/29/2016		88,471	0	0	0	0	0	0	88,471	88,471	0	0	0
901001105	Wyomissing	PA		04/15/2016		73,600	0	0	0	0	0	0	73,600	73,600	0	0	0
901001106	Shoreline	WA		05/02/2016		101,167	0	0	0	0	0	0	101,167	101,167	0	0	0
901001113	West Chester	OH		04/11/2016		40,995	0	0	0	0	0	0	40,995	40,995	0	0	0
901001114	Saint Paul	MN		03/01/2016		363,933	0	0	0	0	0	0	363,933	363,933	0	0	0
901001118	Charlotte	NC		04/26/2016		50,775	0	0	0	0	0	0	50,775	50,775	0	0	0
901001123	San Jose	CA		04/18/2016		26,466	0	0	0	0	0	0	26,466	26,466	0	0	0
901001128	Vestavia Hills	AL		10/06/2016		60,150	0	0	0	0	0	0	60,150	60,150	0	0	0
901001136	Burbank	CA		06/01/2016		35,287	0	0	0	0	0	0	35,287	35,287	0	0	0
901001142	Deerfield Beach	FL		01/11/2017		88,131	0	0	0	0	0	0	88,131	88,131	0	0	0
901001145	Santa Monica	CA		07/28/2016		30,067	0	0	0	0	0	0	30,067	30,067	0	0	0
901001147	University Park	IL		07/29/2016		29,010	0	0	0	0	0	0	29,010	29,010	0	0	0
901001149	Newington	VA		11/01/2016		48,557	0	0	0	0	0	0	48,557	48,557	0	0	0
901001152	Exton	PA		08/10/2016		60,942	0	0	0	0	0	0	60,942	60,942	0	0	0
901001154	North Aurora	IL		08/18/2016		37,941	0	0	0	0	0	0	37,941	37,941	0	0	0
901001158	Northlake	IL		08/23/2016		18,792	0	0	0	0	0	0	18,792	18,792	0	0	0
901001170	Kent	WA		10/07/2016		32,222	0	0	0	0	0	0	32,222	32,222	0	0	0
901001189	Chicago	IL		11/23/2016		23,935	0	0	0	0	0	0	23,935	23,935	0	0	0
901001208	Draper	UT		01/25/2017		23,148	0	0	0	0	0	0	23,148	23,148	0	0	0
901001222	New Castle	DE		01/31/2017		17,082	0	0	0	0	0	0	17,082	17,082	0	0	0
901001225	Cincinnati	OH		12/30/2016		13,955	0	0	0	0	0	0	13,955	13,955	0	0	0
901001226	Las Vegas	NV		02/01/2017		29,566	0	0	0	0	0	0	29,566	29,566	0	0	0
901001230	Centreville	VA		03/17/2017		86,799	0	0	0	0	0	0	86,799	86,799	0	0	0
901001245	Portland	OR		03/06/2017		35,956	0	0	0	0	0	0	35,956	35,956	0	0	0
901001250	Belleville	MI		03/30/2017		21,659	0	0	0	0	0	0	21,659	21,659	0	0	0
901001255	Greenville	SC		02/28/2017		49,845	0	0	0	0	0	0	49,845	49,845	0	0	0
901001257	Florence	KY		03/16/2017		11,979	0	0	0	0	0	0	11,979	11,979	0	0	0
901001261	Upper Arlington	OH		07/26/2017		36,476	0	0	0	0	0	0	36,476	36,476	0	0	0
901001276	Pensacola	FL		04/27/2017		68,321	0	0	0	0	0	0	68,321	68,321	0	0	0
901001282	Marlton	NJ		05/24/2017		24,596	0	0	0	0	0	0	24,596	24,596	0	0	0
901001283	Rohnert Park	CA		06/15/2017		22,496	0	0	0	0	0	0	22,496	22,496	0	0	0
901001291	Alpharetta	GA		05/18/2017		22,572	0	0	0	0	0	0	22,572	22,572	0	0	0
901001293	Plano	TX		06/07/2017		64,801	0	0	0	0	0	0	64,801	64,801	0	0	0
901001297	Orlando	FL		07/10/2017		50,550	0	0	0	0	0	0	50,550	50,550	0	0	0
901001303	Snellville	GA		10/11/2017		45,620	0	0	0	0	0	0	45,620	45,620	0	0	0
901001307	Gaithersburg	MD		05/23/2017		56,744	0	0	0	0	0	0	56,744	56,744	0	0	0
901001308	Lodi	CA		05/31/2017		62,899	0	0	0	0	0	0	62,899	62,899	0	0	0
901001311	Farmingdale	NY		05/24/2017		20,421	0	0	0	0	0	0	20,421	20,421	0	0	0
901001314	Phoenixville	PA		06/09/2017		18,204	0	0	0	0	0	0	18,204	18,204	0	0	0
901001318	West Jordan	UT		06/02/2017		20,650	0	0	0	0	0	0	20,650	20,650	0	0	0
901001321	Shoreview	MN		06/05/2017		83,138	0	0	0	0	0	0	83,138	83,138	0	0	0
901001323	Highlands	CO		06/20/2017		13,378	0	0	0	0	0	0	13,378	13,378	0	0	0
901001324	Odenton	MD		05/19/2017		29,570	0	0	0	0	0	0	29,570	29,570	0	0	0
901001330	Carlsbad	CA		06/29/2017		7,621	0	0	0	0	0	0	7,621	7,621	0	0	0
901001338	Oakdale	MN		08/10/2017		25,682	0	0	0	0	0	0	25,682	25,682	0	0	0
901001385	Rosedale	MD		12/14/2017		27,412	0	0	0	0	0	0	27,412	27,412	0	0	0
901001392	Creve Coeur	MO		11/13/2017		51,337	0	0	0	0	0	0	51,337	51,337	0	0	0
901001407	Denver	CO		11/22/2017		16,381	0	0	0	0	0	0	16,381	16,381	0	0	0
901001408	Villa Park	IL		12/20/2017		33,143	0	0	0	0	0	0	33,143	33,143	0	0	0
901001411	Chaska	MN		12/19/2017		52,173	0	0	0	0	0	0	52,173	52,173	0	0	0
901001414	Austin	TX		11/28/2017		19,154	0	0	0	0	0	0	19,154	19,154	0	0	0
901001429	Dallas	TX		04/10/2018		38,535	0	0	0	0	0	0	38,535	38,535	0	0	0
901001437	Denver	CO		02/23/2018		54,296	0	0	0	0	0	0	54,296	54,296	0	0	0
901001451	Hillsboro	OR		01/26/2018		64,366	0	0	0	0	0	0	64,366	64,366	0	0	0
901001453	Thousand Oaks	CA		02/27/2018		13,291	0	0	0	0	0	0	13,291	13,291	0	0	0
901001455	Minneapolis	MN		04/19/2018		67,487	0	0	0	0	0	0	67,487	67,487	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 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
901001459	Farmers Branch	TX		03/29/2018		36,983	0	0	0	0	0	0	36,983	36,983	0	0	0
901001466	Denver	CO		03/15/2018		32,224	0	0	0	0	0	0	32,224	32,224	0	0	0
901001469	Varico	FL		04/09/2018		15,022	0	0	0	0	0	0	15,022	15,022	0	0	0
901001473	Cary	NC		04/12/2018		97,218	0	0	0	0	0	0	97,218	97,218	0	0	0
901001474	Cary	NC		04/12/2018		41,329	0	0	0	0	0	0	41,329	41,329	0	0	0
901001475	Bethesda	MD		04/19/2018		25,214	0	0	0	0	0	0	25,214	25,214	0	0	0
901001477	Chesterfield	MI		04/09/2018		29,955	0	0	0	0	0	0	29,955	29,955	0	0	0
901001480	Duluth	GA		03/29/2018		12,952	0	0	0	0	0	0	12,952	12,952	0	0	0
901001482	Washington	DC		04/12/2018		29,755	0	0	0	0	0	0	29,755	29,755	0	0	0
901001483	Wheeling	IL		06/06/2018		28,450	0	0	0	0	0	0	28,450	28,450	0	0	0
901001486	St. Louis	MO		04/12/2018		9,068	0	0	0	0	0	0	9,068	9,068	0	0	0
901001488	Indianola	IA		07/31/2018		20,658	0	0	0	0	0	0	20,658	20,658	0	0	0
901001493	Farmingdale	NY		04/11/2018		64,499	0	0	0	0	0	0	64,499	64,499	0	0	0
901001495	Shokopee	MN		04/06/2018		50,892	0	0	0	0	0	0	50,892	50,892	0	0	0
901001498	Thornton	CO		05/18/2018		35,566	0	0	0	0	0	0	35,566	35,566	0	0	0
901001516	Memphis	TN		05/11/2018		18,044	0	0	0	0	0	0	18,044	18,044	0	0	0
901001517	Glasgow	DE		05/25/2018		75,497	0	0	0	0	0	0	75,497	75,497	0	0	0
901001521	Farmers Branch	TX		05/09/2018		58,276	0	0	0	0	0	0	58,276	58,276	0	0	0
901001523	Lone Tree	CO		05/30/2018		20,051	0	0	0	0	0	0	20,051	20,051	0	0	0
901001524	Williamsburg	VA		08/06/2018		16,982	0	0	0	0	0	0	16,982	16,982	0	0	0
901001526	Woods Cross	UT		06/04/2018		15,157	0	0	0	0	0	0	15,157	15,157	0	0	0
901001531	Winchester	CA		06/12/2018		12,407	0	0	0	0	0	0	12,407	12,407	0	0	0
901001532	League City	TX		06/28/2018		20,540	0	0	0	0	0	0	20,540	20,540	0	0	0
901001535	Jacksonville	FL		06/22/2018		95,608	0	0	0	0	0	0	95,608	95,608	0	0	0
901001540	Silverdale	WA		06/14/2018		51,221	0	0	0	0	0	0	51,221	51,221	0	0	0
901001542	Seattle	WA		06/14/2018		25,850	0	0	0	0	0	0	25,850	25,850	0	0	0
901001543	Cypress	TX		06/18/2018		19,134	0	0	0	0	0	0	19,134	19,134	0	0	0
901001551	New York	NY		07/03/2018		223,561	0	0	0	0	0	0	223,561	223,561	0	0	0
901001569	Chapel Hill	NC		09/11/2018		30,077	0	0	0	0	0	0	30,077	30,077	0	0	0
901001573	PORTLAND	OR		10/31/2018		83,290	0	0	0	0	0	0	83,290	83,290	0	0	0
901001575	Portland	OR		10/31/2018		62,130	0	0	0	0	0	0	62,130	62,130	0	0	0
901001588	Amityville	NY		10/23/2018		18,924	0	0	0	0	0	0	18,924	18,924	0	0	0
901001592	Berwyn	IL		11/21/2018		33,508	0	0	0	0	0	0	33,508	33,508	0	0	0
901001593	Berwyn	IL		11/21/2018		3,152	0	0	0	0	0	0	3,152	3,152	0	0	0
901001594	Berwyn	IL		11/21/2018		23,630	0	0	0	0	0	0	23,630	23,630	0	0	0
901001612	Cambridge	MA		10/10/2018		29,952	0	0	0	0	0	0	29,952	29,952	0	0	0
901001616	San Carlos	CA		10/26/2018		13,215	0	0	0	0	0	0	13,215	13,215	0	0	0
901001631	Richmond	VA		01/17/2019		32,931	0	0	0	0	0	0	32,931	32,931	0	0	0
901001717	Arvada	CO		01/30/2019		16,289	0	0	0	0	0	0	16,289	16,289	0	0	0
901001721	Mesa	AZ		01/16/2019		10,510	0	0	0	0	0	0	10,510	10,510	0	0	0
901001732	Reno	NV		02/22/2019		53,732	0	0	0	0	0	0	53,732	53,732	0	0	0
901001795	VALLEY VIEW	OH		06/27/2019		62,774	0	0	0	0	0	0	62,774	62,774	0	0	0
901001801	Bellaire	TX		07/22/2019		13,454	0	0	0	0	0	0	13,454	13,454	0	0	0
901001802	Jacksonville	FL		07/02/2019		16,089	0	0	0	0	0	0	16,089	16,089	0	0	0
901001805	Flower Mound	TX		08/08/2019		31,105	0	0	0	0	0	0	31,105	31,105	0	0	0
901001808	Vadnais Heights	MN		08/01/2019		19,965	0	0	0	0	0	0	19,965	19,965	0	0	0
901001809	Jacksonville	FL		07/16/2019		10,573	0	0	0	0	0	0	10,573	10,573	0	0	0
901001810	Bronx	NY		12/31/2019		41,578	0	0	0	0	0	0	41,578	41,578	0	0	0
901001816	Virginia Beach	VA		10/29/2019		26,607	0	0	0	0	0	0	26,607	26,607	0	0	0
901001817	Chesapeake	VA		10/29/2019		6,047	0	0	0	0	0	0	6,047	6,047	0	0	0
901001818	Novato	CA		08/22/2019		23,828	0	0	0	0	0	0	23,828	23,828	0	0	0
901001819	Walla Walla	WA		08/09/2019		16,919	0	0	0	0	0	0	16,919	16,919	0	0	0
901001825	Dallas	TX		09/19/2019		33,991	0	0	0	0	0	0	33,991	33,991	0	0	0
901001829	Issaquah	WA		11/14/2019		14,823	0	0	0	0	0	0	14,823	14,823	0	0	0
901001832	Colorado Springs	CO		11/07/2019		10,369	0	0	0	0	0	0	10,369	10,369	0	0	0
901001845	Chicago	IL		12/16/2019		18,809	0	0	0	0	0	0	18,809	18,809	0	0	0
901001866	Westminister	CO		02/13/2020		28,129	0	0	0	0	0	0	28,129	28,129	0	0	0
901001875	Austin	TX		03/04/2020		48,223	0	0	0	0	0	0	48,223	48,223	0	0	0
901001885	Algona	WA		05/29/2020		12,641	0	0	0	0	0	0	12,641	12,641	0	0	0
901001895	Marion	OH		06/30/2020		30,700	0	0	0	0	0	0	30,700	30,700	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					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
901001897	Orlando	FL		06/12/2020		34,230	0	0	0	0	0	0	34,230	34,230	0	0	0
901001905	Owings Mills	MD		05/01/2020		54,932	0	0	0	0	0	0	54,932	54,932	0	0	0
901001907	Chattanooga	TN		05/27/2020		14,076	0	0	0	0	0	0	14,076	14,076	0	0	0
901001908	Jacksonville Beach	FL		05/27/2020		21,753	0	0	0	0	0	0	21,753	21,753	0	0	0
901001910	Jacksonville Beach	FL		05/27/2020		16,635	0	0	0	0	0	0	16,635	16,635	0	0	0
901001911	Jacksonville Beach	FL		05/27/2020		9,597	0	0	0	0	0	0	9,597	9,597	0	0	0
901001912	Huntington	NY		06/19/2020		7,834	0	0	0	0	0	0	7,834	7,834	0	0	0
901001917	Chicago	IL		05/19/2020		45,692	0	0	0	0	0	0	45,692	45,692	0	0	0
901001921	Edina	MN		07/23/2020		161,536	0	0	0	0	0	0	161,536	161,536	0	0	0
901001932	Apple Valley	MN		08/27/2020		58,087	0	0	0	0	0	0	58,087	58,087	0	0	0
901001958	Zionsville/Whitestown	IN		01/28/2021		31,749	0	0	0	0	0	0	31,749	31,749	0	0	0
901001963	Golden	CO		02/11/2021		15,999	0	0	0	0	0	0	15,999	15,999	0	0	0
901001976	Clinton Township	MI		03/19/2021		16,955	0	0	0	0	0	0	16,955	16,955	0	0	0
901001982	Annapolis	MD		04/01/2021		49,904	0	0	0	0	0	0	49,904	49,904	0	0	0
901001984	Philadelphia	PA		12/17/2021		25,899	0	0	0	0	0	0	25,899	25,899	0	0	0
901001987	Elmhurst	IL		05/05/2021		17,830	0	0	0	0	0	0	17,830	17,830	0	0	0
901001989	Skokie	IL		05/06/2021		33,148	0	0	0	0	0	0	33,148	33,148	0	0	0
901002000	Gardena	CA		04/21/2021		20,576	0	0	0	0	0	0	20,576	20,576	0	0	0
901002005	King of Prussia	PA		05/24/2021		22,735	0	0	0	0	0	0	22,735	22,735	0	0	0
901002012	Lakewood	CO		05/19/2021		18,041	0	0	0	0	0	0	18,041	18,041	0	0	0
901002014	Windsor Mill	MD		06/15/2021		52,832	0	0	0	0	0	0	52,832	52,832	0	0	0
901002016	Ashburn	VA		05/17/2021		84,146	0	0	0	0	0	0	84,146	84,146	0	0	0
901002025	Northglenn	CO		06/14/2021		8,534	0	0	0	0	0	0	8,534	8,534	0	0	0
901002029	Arlington Heights	IL		06/22/2021		9,798	0	0	0	0	0	0	9,798	9,798	0	0	0
901002032	Everett	WA		06/24/2021		32,524	0	0	0	0	0	0	32,524	32,524	0	0	0
901002033	Baltimore	MD		06/17/2021		57,283	0	0	0	0	0	0	57,283	57,283	0	0	0
901002042	Richmond	VA		10/05/2021		11,242	0	0	0	0	0	0	11,242	11,242	0	0	0
901002046	Millburn	NJ		09/30/2021		40,144	0	0	0	0	0	0	40,144	40,144	0	0	0
901002047	Millburn	NJ		09/30/2021		15,302	0	0	0	0	0	0	15,302	15,302	0	0	0
901002049	Lancaster	PA		08/20/2021		16,118	0	0	0	0	0	0	16,118	16,118	0	0	0
901002062	Sun City	AZ		07/26/2021		19,456	0	0	0	0	0	0	19,456	19,456	0	0	0
901002063	Dallas	TX		07/30/2021		101,970	0	0	0	0	0	0	101,970	101,970	0	0	0
901002065	Evans	GA		08/31/2021		78,786	0	0	0	0	0	0	78,786	78,786	0	0	0
901002068	Melvindale	MI		09/30/2021		28,210	0	0	0	0	0	0	28,210	28,210	0	0	0
901002071	Baltimore	MD		08/16/2021		16,885	0	0	0	0	0	0	16,885	16,885	0	0	0
901002076	Denver	CO		08/18/2021		6,466	0	0	0	0	0	0	6,466	6,466	0	0	0
901002077	Shrewsbury	MA		09/30/2021		11,617	0	0	0	0	0	0	11,617	11,617	0	0	0
901002078	Shrewsbury	MA		09/30/2021		6,670	0	0	0	0	0	0	6,670	6,670	0	0	0
901002082	Hudson	FL		12/03/2021		17,658	0	0	0	0	0	0	17,658	17,658	0	0	0
901002084	Plano	TX		10/05/2021		41,678	0	0	0	0	0	0	41,678	41,678	0	0	0
901002086	Memphis	TN		10/29/2021		159,017	0	0	0	0	0	0	159,017	159,017	0	0	0
901002089	Baltimore	MD		10/22/2021		34,730	0	0	0	0	0	0	34,730	34,730	0	0	0
901002090	Las Vegas	NV		10/01/2021		39,436	0	0	0	0	0	0	39,436	39,436	0	0	0
901002091	Shoreline	WA		01/10/2022		0	0	0	0	0	0	0	27,874	27,874	0	0	0
901002094	Rutherford	NJ		12/22/2021		21,370	0	0	0	0	0	0	21,370	21,370	0	0	0
901002095	Richmond	VA		11/23/2021		23,129	0	0	0	0	0	0	23,129	23,129	0	0	0
901002096	East Hempfield	PA		11/19/2021		12,164	0	0	0	0	0	0	12,164	12,164	0	0	0
901002097	Salt Lake City	UT		12/22/2021		11,601	0	0	0	0	0	0	11,601	11,601	0	0	0
901002099	Roseland	NJ		12/15/2021		83,757	0	0	0	0	0	0	83,757	83,757	0	0	0
901002101	Aurora	CO		11/18/2021		68,694	0	0	0	0	0	0	68,694	68,694	0	0	0
901002103	Lincoln	NE		03/08/2022		0	0	0	0	0	0	0	84,108	84,108	0	0	0
901002108	Jacksonville	FL		02/25/2022		0	0	0	0	0	0	0	37,014	37,014	0	0	0
901002117	Ocala	FL		02/22/2022		0	0	0	0	0	0	0	13,811	13,811	0	0	0
901002122	Broomfield	CO		01/27/2022		0	0	0	0	0	0	0	8,155	8,155	0	0	0
901002123	Broomfield	CO		01/27/2022		0	0	0	0	0	0	0	14,042	14,042	0	0	0
901002130	Tucson	AZ		01/14/2022		0	0	0	0	0	0	0	48,119	48,119	0	0	0
901002140	Pasadena	CA		04/18/2022		0	0	0	0	0	0	0	12,029	12,029	0	0	0
901002142	East Meadow	NY		04/14/2022		0	0	0	0	0	0	0	4,049	4,049	0	0	0
901002145	Yaphank	NY		04/14/2022		0	0	0	0	0	0	0	3,582	3,582	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					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
0299999. Mortgages with partial repayments						15,592,984	0	(254)	0	0	(254)	0	15,845,512	15,845,512	0	0	0
0599999 - Totals						94,701,143	0	(254)	0	0	(254)	0	94,953,670	94,953,670	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
	Boston Capital Affordable Housing Mortgage Fund LLC	Boston	MA	Boston Capital Affordable Housing Mortgage Fund LLC	.	02/28/2006		0	2,759			18.806
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated								0	2,759	0	0	XXX
4899999. Total - Unaffiliated								0	2,759	0	0	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								0	2,759	0	0	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
	Boston Capital Affordable Housing Mortgage Fund LLC	Boston	MA	RETURN OF CAPITAL	02/28/2006	04/29/2022	38,108					0		38,108	38,108			0	167,075
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							38,108	0	0	0	0	0	0	38,108	38,108	0	0	0	167,075
4899999. Total - Unaffiliated							38,108	0	0	0	0	0	0	38,108	38,108	0	0	0	167,075
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							38,108	0	0	0	0	0	0	38,108	38,108	0	0	0	167,075

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-W5-5	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.628% 04/16/53		06/01/2022	Interest Capitalization		47,346	47,347	0	1.A
38376G-XX-3	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.980% 09/16/50		06/01/2022	Interest Capitalization		38,933	38,933	0	1.A
38378B-3Z-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_13-2 2.819% 05/16/54		06/01/2022	Interest Capitalization		46,109	46,109	0	1.A
38378B-EQ-8	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.250% 01/16/52		04/01/2022	Interest Capitalization		11,568	11,568	0	1.A
38378K-2Q-1	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.037% 01/16/55		06/01/2022	Interest Capitalization		84,212	84,212	0	1.A
38378K-3G-2	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.958% 06/16/55		06/01/2022	Interest Capitalization		35,693	35,693	0	1.A
38378K-5Z-8	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.132% 04/16/55		06/01/2022	Interest Capitalization		31,724	31,724	0	1.A
38378K-JN-0	GNMA_13-50 2.162% 03/16/53		06/01/2022	Interest Capitalization		16,554	16,554	0	1.A
38378N-BU-6	GNMA_13-155 GOVERNMENT NATIONAL MORTGAGE A 3.063% 08/16/54		06/01/2022	Interest Capitalization		54,084	54,084	0	1.A
38378N-FW-8	GNMA_13-146 GOVERNMENT NATIONAL MORTGAGE A 3.295% 02/16/55		06/01/2022	Interest Capitalization		132,816	132,816	0	1.A
38378N-KX-0	GNMA_13-176 GOVERNMENT NATIONAL MORTGAGE A 3.152% 01/16/55		06/01/2022	Interest Capitalization		25,889	25,889	0	1.A
38378X-CD-1	GNMA_14-82 GOVERNMENT NATIONAL MORTGAGE A 3.250% 10/16/54		06/01/2022	Interest Capitalization		22,664	22,664	0	1.A
38378X-DQ-1	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.507% 05/16/55		06/01/2022	Interest Capitalization		12,702	12,702	0	1.A
38379K-CS-5	GNMA_15-22 3.300% 03/16/55		06/01/2022	Interest Capitalization		79,540	79,540	0	1.A
38379K-PB-8	GOVERNMENT NATIONAL MORTGAGE A GNMA_15-68 2.909% 07/16/57		06/01/2022	Interest Capitalization		80,629	80,629	0	1.A
38379R-4B-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-135 3.000% 10/16/58		06/01/2022	Interest Capitalization		33,992	33,992	0	1.A
38379R-6V-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-138 2.500% 10/16/59		06/01/2022	Interest Capitalization		23,137	23,137	0	1.A
38379R-DE-0	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.369% 03/16/57		06/01/2022	Interest Capitalization		20,849	20,849	0	1.A
38379R-NT-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-29 3.184% 09/16/58		06/01/2022	Interest Capitalization		160,039	160,039	0	1.A
38379R-PJ-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-41 3.000% 07/16/58		06/01/2022	Interest Capitalization		165,945	165,945	0	1.A
38379R-ZW-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-90 2.750% 01/16/59		06/01/2022	Interest Capitalization		45,059	45,059	0	1.A
38379U-2X-3	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-178 2.940% 09/15/58		06/01/2022	Interest Capitalization		38,811	38,811	0	1.A
38379U-FU-5	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-24 3.346% 09/16/57		06/01/2022	Interest Capitalization		17,138	17,138	0	1.A
38379U-J8-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-127 2.866% 05/16/58		06/01/2022	Interest Capitalization		62,666	62,666	0	1.A
38379U-M5-2	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-119 3.000% 04/16/58		06/01/2022	Interest Capitalization		187,566	187,566	0	1.A
38379U-MY-9	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.958% 07/16/57		06/01/2022	Interest Capitalization		54,130	54,130	0	1.A
38380J-6M-5	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.000% 06/16/60		06/01/2022	Interest Capitalization		56,999	56,999	0	1.A
38380J-8Q-4	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.500% 01/16/60		06/01/2022	Interest Capitalization		25,739	25,739	0	1.A
38380J-BC-1	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-148 2.500% 07/16/59		06/01/2022	Interest Capitalization		30,072	30,072	0	1.A
38380J-CS-5	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-154 3.113% 12/16/58		06/01/2022	Interest Capitalization		117,414	117,414	0	1.A
38380J-TD-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_18-28 2.734% 01/16/55		06/01/2022	Interest Capitalization		47,225	47,225	0	1.A
38380M-JG-7	GOVERNMENT NATIONAL MORTGAGE A GNMA_18-117 2.750% 06/16/60		06/01/2022	Interest Capitalization		45,621	45,621	0	1.A
38380N-KH-1	GOVERNMENT NATIONAL MORTGAGE A GNMA_19-102 2.800% 03/16/60		06/01/2022	Interest Capitalization		11,358	11,358	0	1.A
38380N-NB-1	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.750% 02/16/61		06/01/2022	Interest Capitalization		5,336	5,336	0	1.A
38380N-WA-3	GOVERNMENT NATIONAL MORTGAGE A GNMA_19-149 2.986% 02/16/61		06/01/2022	Interest Capitalization		24,580	24,580	0	1.A
38380N-ZN-2	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.800% 09/16/61		06/01/2022	Interest Capitalization		24,663	24,664	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						1,918,802	1,918,804	0	XXX
3136A4-6B-0	FANNIE MAE FNMA_12-37 FANNIE MAE FNMA_12-37 4.000% 04/25/42		06/01/2022	Interest Capitalization		9,992	9,992	0	1.A
3136AN-CW-5	FANNIE MAE FNMA_15-17 SERIES 201517 CLASS AZ 3.500% 04/25/45		06/01/2022	Interest Capitalization		56,039	56,039	0	1.A
3137AE-Q2-4	FREDDIE MAC FHLMC_11-3905 FREDDIE MAC FHLMC_11-3905 3.000% 08/15/41		06/01/2022	Interest Capitalization		9,604	9,604	0	1.A
3137AK-AR-2	FREDDIE MAC FHLMC_3982 FREDDIE MAC FHLMC_3982 4.000% 01/15/42		06/01/2022	Interest Capitalization		7,529	7,529	0	1.A
3137AY-D4-0	FREDDIE MAC FHLMC_13-4166 FREDDIE MAC FHLMC_13-4166 3.250% 02/15/43		06/01/2022	Interest Capitalization		21,049	21,049	0	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						104,213	104,213	0	XXX
14180L-AA-4	CARGO AIRCRAFT MANAGEMENT INC Series 144A 4.750% 02/01/28		06/28/2022	Suntrust Banks Inc		915,000	1,000,000	19,660	3.B FE
16412X-AL-9	CHENIERE CORPUS CHRISTI HOLDIN CHENIERE CORPUS CHRISTI HOLDIN 2.742% 12/31/39		04/27/2022	Tax Free Exchange		7,498,195	7,500,000	66,836	2.C FE
20825C-BA-1	CONOCOPHILLIPS 2.400% 02/15/31		05/09/2022	Tax Free Exchange		4,989,792	5,000,000	28,000	1.G FE
20825C-BC-7	CONOCOPHILLIPS 4.875% 10/01/47		05/09/2022	Tax Free Exchange		3,066,950	3,000,000	15,438	1.G FE
20825C-BE-3	CONOCOPHILLIPS 4.850% 08/15/48		05/09/2022	Tax Free Exchange		1,945,293	2,000,000	22,633	1.G FE
21871X-AL-3	SUNAMERICA INC Series 144A 4.400% 04/05/52		05/23/2022	BARCLAYS CAPITAL INC		4,376,050	5,000,000	30,556	2.A FE
29374J-AB-1	ENTERPRISE FLEET FINANCING LLC Series 144A 4.650% 05/21/29		06/15/2022	ROYAL BANK OF CANADA		9,998,934	10,000,000	0	1.A FE
34534L-AD-9	FORD CREDIT AUTO OWNER TRUST F FORD CREDIT AUTO OWNER TRUST 3.740% 09/15/26		06/22/2022	ROYAL BANK OF CANADA		9,999,459	10,000,000	0	1.A FE
403949-AH-3	HF SINCLAIR CORP Series 144A 4.500% 10/01/30		04/27/2022	Taxable Exchange		11,274,135	11,250,000	36,563	2.C FE
45866F-AX-2	INTERCONTINENTALEXCHANGE INC 4.950% 06/15/52		06/23/2022	GOLDMAN SACHS & CO		4,943,150	5,000,000	23,375	1.G FE
55400U-AC-7	MVW OWNER TRUST MVWOT_22-1 Series 144A 5.230% 11/21/39		05/12/2022	CREDIT SUISSE FIRST BOSTON COR		4,998,954	5,000,000	0	2.B FE
718547-AC-6	PHILLIPS 66 CO Series 144A 3.605% 02/15/25		06/10/2022	Taxable Exchange		5,003,962	5,000,000	45,163	2.A FE
718547-AL-6	PHILLIPS 66 Series 144A 4.680% 02/15/45		05/09/2022	Taxable Exchange		3,079,247	3,030,000	33,088	2.A 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
718547-AN-2	PHILLIPS 66 CO Series 144A 4.900% 10/01/46		05/09/2022	Taxable Exchange		1,987,336	2,000,000	10,344	2.A FE
718549-AB-4	PHILLIPS 66 PARTNERS LP 3.605% 02/15/25		05/25/2022	BANC OF AMERICA SECURITIES LLC		733,271	733,000	7,487	2.A Z
718549-AB-4	PHILLIPS 66 PARTNERS LP 3.605% 02/15/25		06/03/2022	Various		1,004,417	1,000,000	10,825	2.C Z
62947Q-BC-1	NXP BV AND NXP FUNDING LLC NXP BV/NXP FUNDING LLC 5.550% 12/01/28	C	05/19/2022	Tax Free Exchange		6,008,528	6,000,000	155,400	2.C FE
Q5426#-AB-9	L&K FINANCE PTY LTD 4.720% 06/12/28	C	06/02/2022	Taxable Exchange		5,000,000	5,000,000	111,444	2.A FE
Q5426#-AD-5	L&K FINANCE PTY LTD 4.970% 06/12/33	C	06/02/2022	Taxable Exchange		10,000,000	10,000,000	234,693	2.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						96,822,673	97,513,000	851,505	XXX
2509999997. Total - Bonds - Part 3						98,845,688	99,536,017	851,505	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						98,845,688	99,536,017	851,505	XXX
4509999997. Total - Preferred Stocks - Part 3							XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX		XXX
76828#-10-6	River Lake Insurance Company VI		04/01/2022	Tax Agreement Settlement		22,650,341			
76829@-10-7	River Lake Insurance Company X		04/01/2022	Tax Agreement Settlement		18,425,572			
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						41,075,913	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						41,075,913	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						41,075,913	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						41,075,913	XXX	0	XXX
6009999999 - Totals						139,921,601	XXX	851,505	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 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
36225B-ZA-9	GINNIE MAE I POOL #781637 4.500% 07/15/33		06/01/2022	Paydown		13,792	13,792	12,838	13,081	0	711	0	711	0	13,792	0	0	0	246	07/15/2033	1.A
38373M-8G-8	GNMA 09-63 GNMA_09-63 5.500% 03/16/51		06/01/2022	Paydown		3,639	3,639	3,514	3,540	0	99	0	99	0	3,639	0	0	0	83	03/16/2051	1.A
38376G-AZ-3	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-90 5.600% 04/16/51		06/01/2022	Paydown		4,448	4,448	4,342	4,359	0	88	0	88	0	4,448	0	0	0	104	04/16/2051	1.A
38376K-FA-4	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-93 5.000% 10/16/39		06/01/2022	Paydown		64,447	64,447	64,689	64,474	0	(27)	0	(27)	0	64,447	0	0	0	1,348	10/16/2039	1.A
38376P-TX-8	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-125 5.000% 10/20/39		06/01/2022	Paydown		284,001	284,001	278,289	280,744	0	3,257	0	3,257	0	284,001	0	0	0	5,769	10/20/2039	1.A
38376T-HN-5	GOVERNMENT NATIONAL MORTGAGE A GNMA_10-3 4.500% 01/20/40		06/01/2022	Paydown		347,238	347,238	318,978	332,982	0	14,256	0	14,256	0	347,238	0	0	0	6,365	01/20/2040	1.A
38377T-2Y-6	GOVERNMENT NATIONAL MORTGAGE A GINNIE MAE GNMA_11-28 4.000% 01/20/41		06/01/2022	Paydown		109,876	109,876	93,471	103,460	0	6,416	0	6,416	0	109,876	0	0	0	1,110	01/20/2041	1.A
38378B-EQ-8	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.250% 01/16/52		06/01/2022	Paydown		34,731	34,731	33,049	33,387	0	1,287	0	1,287	0	34,731	0	0	0	235	01/16/2052	1.A
38378X-P6-2	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.500% 05/16/55		06/01/2022	Paydown		76,171	76,171	76,052	76,071	0	101	0	101	0	76,171	0	0	0	918	05/16/2055	1.A
912828-VB-3	US TREASURY TREASURY NOTE 1.750% 05/15/23		04/13/2022	DEUTSCHE BANK SECURITIES INC.		3,109,159	3,115,000	2,868,234	3,076,500	0	7,879	0	7,879	0	3,084,379	0	24,780	24,780	22,588	05/15/2023	1.A
0109999999. Subtotal - Bonds - U.S. Governments						4,047,502	4,053,343	3,753,456	3,988,598	0	34,067	0	34,067	0	4,022,722	0	24,780	24,780	38,766	XXX	XXX
Y7276L-DD-7	KAZAKHSTAN (REPUBLIC OF) 4.875% 10/14/44	C	04/12/2022	GOLDMAN SACHS & CO		4,987,500	5,000,000	5,018,750	5,017,556	0	(120)	0	(120)	0	5,017,436	0	(29,936)	(29,936)	121,875	10/14/2044	2.C FE
0309999999. Subtotal - Bonds - All Other Governments						4,987,500	5,000,000	5,018,750	5,017,556	0	(120)	0	(120)	0	5,017,436	0	(29,936)	(29,936)	121,875	XXX	XXX
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRU 5.524% 06/15/50		06/15/2022	Various		26,816	26,816	24,434	24,880	0	1,936	0	1,936	0	26,816	0	0	0	741	06/15/2050	1.D FE
04248P-AA-6	ARMY HAWAII FAMILY HOUSING TRU 144A 5.624% 06/15/50		06/15/2022	Various		33,800	33,800	31,802	32,181	0	1,619	0	1,619	0	33,800	0	0	0	950	06/15/2050	1.D FE
048677-AC-2	ATLANTIC MARINE CORPS COMMUNIT 5.373% 12/01/50		06/01/2022	Various		88,445	88,445	77,026	78,844	0	9,601	0	9,601	0	88,445	0	0	0	2,376	12/01/2050	2.B FE
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST 2007-AETC A1 144A 5.746% 02/10/52		06/10/2022	Redemption 100.0000		2,971	2,971	2,980	2,978	0	(7)	0	(7)	0	2,971	0	0	0	71	02/10/2052	2.A
312910-DY-5	FHLMC 1286 1286 A 6.000% 05/15/22		05/01/2022	Paydown		17	17	16	17	0	0	0	0	0	17	0	0	0	0	05/15/2022	1.A
312911-GX-2	FHLMC 1343 1343 LB 7.500% 08/15/22		06/01/2022	Paydown		157	157	157	156	0	0	0	0	0	157	0	0	0	5	08/15/2022	1.A
312911-SG-6	FHLMC 1349 1349 PS 7.500% 08/15/22		06/01/2022	Paydown		732	732	680	728	0	4	0	4	0	732	0	0	0	22	08/15/2022	1.A
312913-X5-0	FHLMC 1443 1443 I 7.500% 12/15/22		06/01/2022	Paydown		1,484	1,484	1,477	1,480	0	4	0	4	0	1,484	0	0	0	47	12/15/2022	1.A
31292G-PX-8	FREDDIE MAC GOLD POOL #C00438 7.000% 12/01/25		06/01/2022	Paydown		2,817	2,817	3,029	2,900	0	(83)	0	(83)	0	2,817	0	0	0	82	12/01/2025	1.A
31335G-PJ-8	FREDDIE MAC GOLD POOL #C80425 8.000% 08/01/26		06/01/2022	Paydown		464	464	467	465	0	0	0	0	0	464	0	0	0	15	08/01/2026	1.A
3133T5-QF-3	FHLMC 1735 1735 I 6.500% 06/15/24		06/01/2022	Paydown		6,862	6,862	5,486	6,694	0	167	0	167	0	6,862	0	0	0	185	06/15/2024	1.A
3133T6-YS-4	FHLMC G51 51 KB 6.750% 05/17/26		06/01/2022	Paydown		2,261	2,261	2,120	2,235	0	26	0	26	0	2,261	0	0	0	64	05/17/2026	1.A
3133T8-3C-9	FHLMC 1885 1885 E 7.500% 09/15/26		06/01/2022	Paydown		1,901	1,901	1,862	1,888	0	13	0	13	0	1,901	0	0	0	59	09/15/2026	1.A
31358N-F6-4	FNMA G92-36 G92-36 Z 7.000% 07/25/22		06/01/2022	Paydown		46	46	46	46	0	0	0	0	0	46	0	0	0	1	07/25/2022	1.A
31358P-GJ-0	FNMA 92-133 1992-133 J 7.500% 08/25/22		04/01/2022	Paydown		1,358	1,358	1,228	1,348	0	10	0	10	0	1,358	0	0	0	34	08/25/2022	1.A
31358Q-BR-5	FNMA G92-53 G92-53 J 7.000% 09/25/22		06/01/2022	Paydown		456	456	466	455	0	1	0	1	0	456	0	0	0	13	09/25/2022	1.A
31358R-KL-6	FNMA 92-201 1992-201 D 7.000% 11/25/22		06/01/2022	Paydown		3,815	3,815	3,374	3,778	0	37	0	37	0	3,815	0	0	0	109	11/25/2022	1.A
31359B-QP-5	FNMA 93-113 1993-113 PK 6.500% 07/25/23		06/01/2022	Paydown		3,077	3,077	2,884	3,052	0	25	0	25	0	3,077	0	0	0	82	07/25/2023	1.A
3136A1-WA-9	FANNIE MAE FNMA 11-100 ZG 4.000% 10/25/41		06/01/2022	Paydown		20,088	20,088	19,972	20,001	0	87	0	87	0	20,088	0	0	0	335	10/25/2041	1.A
3136A2-5P-4	FANNIE MAE FNMA_11-141 FANNIE MAE FNMA_11-141 4.500% 01/25/42		06/01/2022	Paydown		311,135	311,135	318,905	313,998	0	(2,863)	0	(2,863)	0	311,135	0	0	0	5,652	01/25/2042	1.A
3136A3-5D-9	FANNIE MAE FNMA_12-28 FANNIE MAE FNMA_12-28 3.500% 03/25/42		06/01/2022	Paydown		10,320	10,320	9,858	10,104	0	216	0	216	0	10,320	0	0	0	134	03/25/2042	1.A
3136A4-GW-3	FANNIE MAE FNMA_12-20 FANNIE MAE FNMA_12-20 3.500% 03/25/42		06/01/2022	Paydown		573,905	573,905	547,597	561,186	0	12,719	0	12,719	0	573,905	0	0	0	8,873	03/25/2042	1.A
3136A4-JE-0	FANNIE MAE FNMA_12-20 FANNIE MAE FNMA_12-20 3.000% 02/25/32		06/01/2022	Paydown		29,217	29,217	29,719	29,514	0	(297)	0	(297)	0	29,217	0	0	0	358	02/25/2032	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
3136A4-SC-4	FANNIE MAE FNMA_12-16 FANNIE MAE FNMA_12-16 4.000% 03/25/42		06/01/2022	Paydown		17,734	17,734	17,834	17,739	0	(5)	0	(5)	0	17,734	0	0	0	294	03/25/2042	1.A
3136A5-TC-0	FANNIE MAE FNMA_12-33 FANNIE MAE FNMA_12-33 3.500% 04/25/42		06/01/2022	Paydown		277,841	277,841	260,931	269,291	0	8,550	0	8,550	0	277,841	0	0	0	4,069	04/25/2042	1.A
3136A5-YT-7	FANNIE MAE FNMA_12-43 FANNIE MAE FNMA_12-43 3.500% 04/25/42		06/01/2022	Paydown		18,952	18,952	18,382	18,679	0	273	0	273	0	18,952	0	0	0	277	04/25/2042	1.A
3136A6-UZ-5	FANNIE MAE FNMA_12-63 FANNIE MAE FNMA_12-63 3.500% 06/25/42		06/01/2022	Paydown		451,875	451,875	428,326	440,528	0	11,347	0	11,347	0	451,875	0	0	0	5,440	06/25/2042	1.A
3136A7-VU-3	FANNIE MAE FNMA_12-80 FANNIE MAE FNMA_12-80K 3.000% 08/25/42		06/01/2022	Paydown		96,062	96,062	91,932	94,069	0	1,993	0	1,993	0	96,062	0	0	0	279	08/25/2042	1.A
3136AF-JS-4	FNMA_13-68 FANNIE MAE FNMA_13-68 3.500% 10/25/42		06/01/2022	Paydown		4,131	4,131	4,290	4,229	0	(97)	0	(97)	0	4,131	0	0	0	61	10/25/2042	1.A
3136AH-UP-3	FANNIE MAE FNMA_13-138 3.000% 08/25/33		06/01/2022	Paydown		89,054	89,054	89,499	89,219	0	(165)	0	(165)	0	89,054	0	0	0	1,098	08/25/2033	1.A
3137A3-C5-6	FREDDIE MAC FHLMC 3758 4.000% 11/15/40		06/01/2022	Paydown		755,394	755,394	679,854	725,856	0	29,537	0	29,537	0	755,394	0	0	0	11,402	11/15/2040	1.A
3137A5-EH-3	FREDDIE MAC FHLMC 3739 4.000% 01/15/41		06/01/2022	Paydown		25,420	25,420	22,926	24,338	0	1,082	0	1,082	0	25,420	0	0	0	427	01/15/2041	1.A
3137A7-Z3-7	FREDDIE MAC FHLMC 3827 4.000% 03/15/41		06/01/2022	Paydown		48,876	48,876	40,209	45,156	0	3,720	0	3,720	0	48,876	0	0	0	815	03/15/2041	1.A
3137A8-QC-5	FREDDIE MAC FHLMC 3841 4.000% 04/15/41		06/01/2022	Paydown		174,086	174,086	157,745	166,315	0	7,771	0	7,771	0	174,086	0	0	0	2,723	04/15/2041	1.A
3137A9-QP-4	FREDDIE MAC FHLMC 3842 4.000% 04/15/41		06/01/2022	Paydown		132,399	132,399	137,364	135,356	0	(2,957)	0	(2,957)	0	132,399	0	0	0	2,311	04/15/2041	1.A
3137A9-ZN-9	FREDDIE MAC FHLMC 3838 4.000% 04/15/41		06/01/2022	Paydown		73,775	73,775	68,544	70,312	0	3,463	0	3,463	0	73,775	0	0	0	1,217	04/15/2041	1.A
3137AC-6X-2	FREDDIE MAC FHLMC 3875 4.000% 06/15/41		06/01/2022	Paydown		558,191	558,191	523,237	540,918	0	17,274	0	17,274	0	558,191	0	0	0	9,428	06/15/2041	1.A
3137AN-BF-1	FREDDIE MAC FHLMC_4016 FREDDIE MAC FHLMC_4016 3.500% 03/15/42		06/01/2022	Paydown		89,101	89,101	83,254	86,472	0	2,629	0	2,629	0	89,101	0	0	0	1,221	03/15/2042	1.A
3137AQ-PA-0	FREDDIE MAC FHLMC_12-4039 FREDDIE MAC FHLMC_12-4039 3.000% 05/15/42		06/01/2022	Paydown		960,613	960,613	979,525	967,701	0	(7,088)	0	(7,088)	0	960,613	0	0	0	12,475	05/15/2042	1.A
3137AR-H3-3	FREDDIE MAC FHLMC_4057 FREDDIE MAC FHLMC_4057 3.500% 06/15/42		06/01/2022	Paydown		10,352	10,352	10,430	10,371	0	(19)	0	(19)	0	10,352	0	0	0	149	06/15/2042	1.A
3137GA-JM-0	FREDDIE MAC FHLMC 3748 4.000% 10/15/40		06/30/2022	Various		0	0	0	0	0	5,595	0	5,595	0	5,595	0	(5,595)	(5,595)	19,097	10/15/2040	1.A
31392B-6U-5	FNGT 02-T4 2002-T4 A2 7.000% 12/25/41		06/01/2022	Paydown		9,208	9,208	9,447	9,297	0	(89)	0	(89)	0	9,208	0	0	0	255	12/25/2041	1.A
31392G-FQ-3	FNGT 02-T18 2002-T18 A3 7.000% 08/25/42		06/01/2022	Paydown		13,638	13,638	14,554	14,074	0	(436)	0	(436)	0	13,638	0	0	0	400	08/25/2042	1.A
31392J-YQ-6	FNW 03-W3 WHOLE CMO 03-3 5.356% 06/25/42		06/01/2022	Paydown		7,077	7,077	7,467	7,288	0	(211)	0	(211)	0	7,077	0	0	0	163	06/25/2042	1.A
31393B-U5-2	FNW 03-6 2003-W6 2A4 5.204% 09/25/42		06/01/2022	Paydown		30,709	30,709	30,388	30,509	0	200	0	200	0	30,709	0	0	0	606	09/25/2042	1.A
31393C-FD-0	FANNIE MAE FNMA_03-34 2.214% 01/25/48		06/01/2022	Paydown		18,421	18,421	17,961	17,970	0	451	0	451	0	18,421	0	0	0	179	01/25/2048	1.A
31393E-LF-4	FNW 03-12 2003-W12 1A8 4.550% 06/25/43		06/01/2022	Paydown		2,702	2,702	2,589	2,646	0	55	0	55	0	2,702	0	0	0	51	06/25/2043	1.A
31393N-TE-9	FHLMC_T-55 T-55 1A1C 6.500% 03/25/43		06/01/2022	Paydown		41,876	41,876	43,133	42,852	0	(976)	0	(976)	0	41,876	0	0	0	1,099	03/25/2043	1.A
31393R-GG-9	FREDDIE MAC FHLMC 7 T-56 A5 5.231% 05/25/43		06/01/2022	Paydown		3,911	3,911	3,911	3,906	0	5	0	5	0	3,911	0	0	0	81	05/25/2043	1.A
31393W-K4-0	FREDDIE MAC 2643 OH 5.000% 07/15/33		06/01/2022	Paydown		126,667	126,667	117,292	121,160	0	5,507	0	5,507	0	126,667	0	0	0	2,436	07/15/2033	1.A
31394A-YY-6	FNMA 04-68 2004-68 CB 4.500% 09/25/24		06/01/2022	Paydown		36,279	36,279	33,807	35,876	0	403	0	403	0	36,279	0	0	0	673	09/25/2024	1.A
31394D-JJ-0	FANNIE MAE 2005 29 QE 5.000% 04/25/35		06/01/2022	Paydown		72,154	72,154	66,752	69,021	0	3,133	0	3,133	0	72,154	0	0	0	1,462	04/25/2035	1.A
31394D-QL-7	FNMA 05-40 2005-40 ZM 5.000% 05/25/35		06/01/2022	Paydown		10,246	10,246	9,315	9,765	0	481	0	481	0	10,246	0	0	0	211	05/25/2035	1.A
31394J-MS-3	FHLMC 2676 2676 KY 5.000% 09/15/23		06/01/2022	Paydown		51,786	51,786	50,498	51,583	0	203	0	203	0	51,786	0	0	0	1,056	09/15/2023	1.A
31394N-UA-4	FHLMC 2733 FHLMC_2733 5.000% 01/15/34		06/01/2022	Paydown		14,606	14,606	14,797	14,678	0	(72)	0	(72)	0	14,606	0	0	0	294	01/15/2034	1.A
31394P-DZ-3	FHLMC 2738 FHLMC_2738 5.000% 01/15/34		06/01/2022	Paydown		9,425	9,425	9,637	9,516	0	(91)	0	(91)	0	9,425	0	0	0	183	01/15/2034	1.A
31394U-M7-4	FANNIE MAE FNMA 05-106 4.500% 12/25/35		06/01/2022	Paydown		7,120	7,120	6,959	7,024	0	97	0	97	0	7,120	0	0	0	133	12/25/2035	1.A
31394V-ZM-5	FANNIE MAE FNMA 06-4 6.000% 02/25/26		06/01/2022	Paydown		78,526	78,526	78,992	78,393	0	134	0	134	0	78,526	0	0	0	1,952	02/25/2026	1.A
31395H-ER-7	FHLMC 2875 5.000% 10/15/34		06/01/2022	Paydown		55,866	55,866	57,242	56,468	0	(602)	0	(602)	0	55,866	0	0	0	1,148	10/15/2034	1.A
31395H-WC-0	FHR 2893 2893 PE 5.000% 11/15/34		06/01/2022	Paydown		45,333	45,333	43,744	44,206	0	1,126	0	1,126	0	45,333	0	0	0	929	11/15/2034	1.A
31396F-G4-9	FHLMC 3068 4.500% 11/15/35		06/01/2022	Paydown		16,036	16,036	15,098	15,476	0	560	0	560	0	16,036	0	0	0	292	11/15/2035	1.A
31396G-SP-7	FREDDIE MAC FHLMC 3098 5.000% 01/15/36		06/01/2022	Paydown		47,470	47,470	46,076	46,555	0	915	0	915	0	47,470	0	0	0	951	01/15/2036	1.A
31396K-RX-2	FANNIE MAE FNMA 06-75 5.000% 08/25/36		06/01/2022	Paydown		10,333	10,333	10,007	10,111	0	223	0	223	0	10,333	0	0	0	209	08/25/2036	1.A
31396N-GS-9	FHLMC 3136 1.624% 04/15/36		06/15/2022	Paydown		24,294	24,294	24,332	24,319	0	(25)	0	(25)	0	24,294	0	0	0	60	04/15/2036	1.A
31396Q-NB-1	FANNIE MAE FNMA 09-55 5.000% 07/25/39		06/01/2022	Paydown		20,812	20,812	20,344	20,584	0	229	0	229	0	20,812	0	0	0	427	07/25/2039	1.A
31396Q-PZ-6	FANNIE MAE FNMA 09-74 5.000% 09/25/39		06/01/2022	Paydown		26,012	26,012	26,345	26,127	0	(115)	0	(115)	0	26,012	0	0	0	539	09/25/2039	1.A
31396X-3J-1	FANNIE MAE FNMA 07-109 4.500% 12/25/37		06/01/2022	Paydown		1,933	1,933	2,009	1,977	0	(43)	0	(43)	0	1,933	0	0	0	36	12/25/2037	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 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
31397C-NS-4	FHLMC 3245 1.624% 11/15/36		06/15/2022	Paydown		14,138	14,138	14,151	14,147	0	(9)	0	(9)	0	14,138	0	0	0	35	11/15/2036	1.A
31397Q-3D-8	FANNIE MAE FNMA 10-149 4.000% 01/25/41		06/01/2022	Paydown		32,515	32,515	26,641	29,802	0	2,712	0	2,712	0	32,515	0	0	0	542	01/25/2041	1.A
31397Q-6Z-6	FANNIE MAE FNMA_11-23 FANNIE MAE FNMA_11-23 4.000% 03/25/41		06/01/2022	Paydown		444,009	444,009	429,822	437,272	0	6,737	0	6,737	0	444,009	0	0	0	6,923	03/25/2041	1.A
31397Q-DT-2	FANNIE MAE FNMA 10-150 4.000% 01/25/41		06/01/2022	Paydown		144,340	144,340	120,802	134,272	0	10,068	0	10,068	0	144,340	0	0	0	2,401	01/25/2041	1.A
31397Q-JX-7	FANNIE MAE FNMA 11-8 4.000% 02/25/41		06/01/2022	Paydown		201,274	201,274	174,983	190,546	0	10,728	0	10,728	0	201,274	0	0	0	3,450	02/25/2041	1.A
31397Q-PL-6	FANNIE MAE FNMA 11-12 4.000% 02/25/41		06/01/2022	Paydown		230,482	230,482	201,244	215,816	0	14,665	0	14,665	0	230,482	0	0	0	3,781	02/25/2041	1.A
31397Q-TJ-7	FANNIE MAE FNMA 11-1 4.000% 02/25/41		06/01/2022	Paydown		19,680	19,680	16,479	18,252	0	1,428	0	1,428	0	19,680	0	0	0	328	02/25/2041	1.A
31397Q-TU-2	FANNIE MAE FNMA 11-1 4.000% 02/25/41		06/01/2022	Paydown		64,930	64,930	59,082	62,211	0	2,719	0	2,719	0	64,930	0	0	0	1,081	02/25/2041	1.A
31397Q-VR-6	FANNIE MAE FNMA 11-21 4.500% 03/25/41		05/01/2022	Paydown		847,813	847,813	781,722	813,876	0	33,938	0	33,938	0	847,813	0	0	0	12,888	03/25/2041	1.A
31397Q-Z5-0	FANNIE MAE FNMA 10-147 4.000% 01/25/41		06/01/2022	Paydown		91,165	91,165	75,104	83,694	0	7,471	0	7,471	0	91,165	0	0	0	1,524	01/25/2041	1.A
31397S-5C-4	FANNIE MAE FNMA 11-43 4.000% 05/25/41		06/01/2022	Paydown		24,896	24,896	21,547	23,456	0	1,440	0	1,440	0	24,896	0	0	0	415	05/25/2041	1.A
31397S-CP-7	FANNIE MAE FNMA 11-22 4.500% 03/25/41		06/01/2022	Paydown		67,339	67,339	60,525	63,995	0	3,345	0	3,345	0	67,339	0	0	0	1,104	03/25/2041	1.A
31397T-2F-8	FREDDIE MAC FHLMC 3438 AGENCY CMO 5.000% 04/15/38		06/01/2022	Paydown		4,018	4,018	3,962	3,986	0	32	0	32	0	4,018	0	0	0	83	04/15/2038	1.A
31397U-HJ-1	FANNIE MAE FNMA 11-49 4.000% 10/25/40		06/01/2022	Paydown		467,131	467,131	430,035	450,394	0	16,737	0	16,737	0	467,131	0	0	0	7,715	10/25/2040	1.A
31397U-K6-5	FANNIE MAE FNMA 11-65 4.000% 07/25/41		06/01/2022	Paydown		96,129	96,129	89,907	92,923	0	3,206	0	3,206	0	96,129	0	0	0	1,508	07/25/2041	1.A
31397U-PZ-6	FANNIE MAE FNMA 11-56 5.000% 09/25/40		06/01/2022	Paydown		532,807	532,807	527,890	529,222	0	3,585	0	3,585	0	532,807	0	0	0	10,864	09/25/2040	1.A
31398E-QH-0	FREDDIE MAC FHLMC 3552 FHLMC_3552 5.000% 07/15/39		06/01/2022	Paydown		33,241	33,241	33,521	33,350	0	(109)	0	(109)	0	33,241	0	0	0	659	07/15/2039	1.A
31398G-GP-8	FANNIE MAE FNMA 09-98 4.500% 12/25/39		06/01/2022	Paydown		157,593	157,593	145,683	152,568	0	5,025	0	5,025	0	157,593	0	0	0	2,939	12/25/2039	1.A
31398G-PX-1	FANNIE MAE FNMA 09-108 5.000% 01/25/40		06/01/2022	Paydown		24,738	24,738	23,810	24,210	0	528	0	528	0	24,738	0	0	0	515	01/25/2040	1.A
31398G-UA-5	FANNIE MAE FNMA 09-109 4.500% 01/25/40		06/01/2022	Paydown		554,211	554,211	500,542	528,084	0	26,127	0	26,127	0	554,211	0	0	0	10,093	01/25/2040	1.A
31398K-YD-6	FREDDIE MAC FHLMC 3598 5.000% 11/15/39		06/01/2022	Paydown		66,634	66,634	67,084	66,801	0	(167)	0	(167)	0	66,634	0	0	0	1,657	11/15/2039	1.A
31398L-PM-4	FREDDIE MAC FHLMC 3606 5.000% 04/15/36		06/01/2022	Paydown		18,313	18,313	18,079	18,164	0	149	0	149	0	18,313	0	0	0	396	04/15/2036	1.A
31398M-F4-3	FANNIE MAE FNMA 10-28 5.000% 04/25/40		06/01/2022	Paydown		100,784	100,784	100,595	100,505	0	280	0	280	0	100,784	0	0	0	2,131	04/25/2040	1.A
31398M-JX-5	FANNIE MAE FNMA 10-18 4.500% 03/25/40		06/01/2022	Paydown		628,077	628,077	583,656	606,592	0	21,485	0	21,485	0	628,077	0	0	0	10,872	03/25/2040	1.A
31398M-LM-6	FANNIE MAE FNMA 10-24 5.000% 03/25/40		06/01/2022	Paydown		253,147	253,147	253,347	252,768	0	379	0	379	0	253,147	0	0	0	5,038	03/25/2040	1.A
31398M-U3-8	FANNIEMAE FNMA 10-29 4.500% 04/25/40		06/01/2022	Paydown		395,185	395,185	379,872	388,008	0	7,177	0	7,177	0	395,185	0	0	0	7,132	04/25/2040	1.A
31398M-UA-2	FANNIE MAE FNMA 10-21 4.500% 03/25/40		06/01/2022	Paydown		228,995	228,995	212,128	220,865	0	8,130	0	8,130	0	228,995	0	0	0	4,240	03/25/2040	1.A
31398P-CF-4	FANNIE MAE FNMA 10-33 4.500% 04/25/40		06/01/2022	Paydown		82,467	82,467	78,653	80,851	0	1,617	0	1,617	0	82,467	0	0	0	1,609	04/25/2040	1.A
31398P-G2-9	FANNIE MAE FNMA 10-48 4.500% 05/25/40		06/01/2022	Paydown		98,350	98,350	95,215	97,000	0	1,351	0	1,351	0	98,350	0	0	0	2,028	05/25/2040	1.A
31398P-HA-0	FANNIE MAE FNMA 10-35 4.500% 04/25/40		06/01/2022	Paydown		381,336	381,336	349,917	365,692	0	15,643	0	15,643	0	381,336	0	0	0	6,992	04/25/2040	1.A
31398P-JB-6	FANNIE MAE FNMA 10-35 4.500% 04/25/40		06/01/2022	Paydown		121,585	121,585	112,073	116,725	0	4,860	0	4,860	0	121,585	0	0	0	2,252	04/25/2040	1.A
31398P-V4-8	FANNIE MAE FNMA 10-39 4.500% 05/25/40		06/01/2022	Paydown		47,139	47,139	44,635	45,852	0	1,287	0	1,287	0	47,139	0	0	0	810	05/25/2040	1.A
31398P-W9-6	FANNIE MAE FNMA 10-39 4.500% 05/25/40		06/01/2022	Paydown		3,478	3,478	3,292	3,387	0	91	0	91	0	3,478	0	0	0	58	05/25/2040	1.A
31398P-WT-2	FNMA 10-44 4.500% 05/25/40		06/01/2022	Paydown		83,167	83,167	79,490	81,093	0	2,074	0	2,074	0	83,167	0	0	0	1,403	05/25/2040	1.A
31398R-TQ-8	FANNIE MAE FNMA 10-54 4.500% 06/25/40		06/01/2022	Paydown		23,005	23,005	22,257	22,712	0	292	0	292	0	23,005	0	0	0	441	06/25/2040	1.A
31398S-4M-2	FANNIE MAE FNMA 10-156 4.000% 01/25/41		06/01/2022	Paydown		237,873	237,873	197,411	218,293	0	19,580	0	19,580	0	237,873	0	0	0	3,411	01/25/2041	1.A
31398S-5H-2	FANNIE MAE FNMA 10-148 FNMA_10-148 4.000% 01/25/41		06/01/2022	Paydown		20,335	20,335	19,769	20,045	0	290	0	290	0	20,335	0	0	0	339	01/25/2041	1.A
31398S-7A-5	FANNIE MAE FNMA 11-7 4.500% 02/25/41		06/01/2022	Paydown		168,548	168,548	158,752	165,011	0	3,537	0	3,537	0	168,548	0	0	0	3,038	02/25/2041	1.A
31398S-LT-8	FANNIE MAE FNMA 10-134 4.000% 12/25/40		06/01/2022	Paydown		162,753	162,753	160,216	161,724	0	1,029	0	1,029	0	162,753	0	0	0	2,916	12/25/2040	1.A
31398S-SD-6	FANNIE MAE FNMA 10-136 4.000% 12/25/40		06/01/2022	Paydown		87,966	87,966	85,902	86,990	0	976	0	976	0	87,966	0	0	0	1,466	12/25/2040	1.A
31398S-XH-1	FANNIE MAE FNMA 10-141 4.000% 12/25/40		06/01/2022	Paydown		210,857	210,857	190,562	202,587	0	8,271	0	8,271	0	210,857	0	0	0	3,096	12/25/2040	1.A
31398W-5J-9	FREDDIE MAC FHLMC 3626 5.000% 01/15/40		06/01/2022	Paydown		477,225	477,225	480,208	478,173	0	(948)	0	(948)	0	477,225	0	0	0	10,161	01/15/2040	1.A
31398W-HU-1	FREDDIE MAC FHLMC 3635 5.000% 02/15/40		06/01/2022	Paydown		187,528	187,528	188,282	187,701	0	(173)	0	(173)	0	187,528	0	0	0	3,840	02/15/2040	1.A
31398W-PF-5	FREDDIE MAC FHLMC 3633 4.500% 02/15/40		06/01/2022	Paydown		122,463	122,463	111,976	117,738	0	4,725	0	4,725	0	122,463	0	0	0	2,278	02/15/2040	1.A
48503T-AA-5	KANSAS CITY MO INDL DEV AUTH G 5.242% 12/10/32		06/10/2022	Various		174,573	174,573	174,573	174,573	0	0	0	0	0	174,573	0	0	0	3,815	12/10/2032	1.B
677071-AD-4	OHANA MILITARY COMM LLC Ser A 04II 6.543% 04/01/49		04/01/2022	Call 100.0000		100,000	100,000	80,541	81,896	0	45	0	45	0	81,941	0	18,059	18,059	3,272	04/01/2049	1.G FE
880591-EN-8	TN VLY AUTHORITY TENNESSEE VALLEY AUTHORITY 1.875% 08/15/22		05/04/2022	MARKETAXESS		500,675	500,000	498,819	499,702	0	163	0	163	0	499,865	0	810	810	6,771	08/15/2022	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
977100-CV-6	WISCONSIN ST GEN FD ANNUAL APP 4.019% 05/01/31		05/02/2022	Various		5,000,000	5,000,000	5,002,460	5,000,102	0	(102)	0	(102)	0	5,000,000	0	0	0	100,475	05/01/2031	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						19,723,347	19,722,672	18,949,779	19,340,484	0	369,594	0	369,594	0	19,710,073	0	13,274	13,274	369,601	XXX	XXX
00191@-AA-5	AMAZON CTL AMAZON CTL - OKLAHOMA CITY 4.233% 09/30/39		06/30/2022	Redemption 100.0000		9,420	9,421	9,415	9,425	0	0	0	0	0	9,421	0	0	0	166	09/30/2039	1.E
00193*-AA-5	AMAZON CTL AMAZON CTL - TULSA 4.233% 09/30/39		06/30/2022	Redemption 100.0000		9,855	9,855	9,855	9,855	0	0	0	0	0	9,855	0	0	0	174	09/30/2039	1.E
00751Y-AC-0	ADVANCE AUTO PARTS INC. ADVANCE AUTO PARTS INC 4.500% 12/01/23		04/04/2022	Various		10,361,900	10,000,000	9,969,000	9,992,934	0	910	0	910	0	9,993,845	0	6,156	6,156	515,650	12/01/2023	2.B FE
015271-AN-9	ALEXANDRIA REAL EST EQ INC ALEXANDRIA REAL ESTATE EQUITIE 4.700% 07/01/30		04/13/2022	WELLS FARGO BANK		1,048,400	1,000,000	999,160	999,372	0	18	0	18	0	999,390	0	49,010	49,010	37,469	07/01/2030	2.A FE
017175-AC-4	ALLEGHANY CORP ALLEGHANY CORP 4.950% 06/27/22		06/27/2022	Maturity		2,300,000	2,300,000	2,297,654	2,299,858	0	142	0	142	0	2,300,000	0	0	0	56,925	06/27/2022	2.A FE
025816-BR-9	AMERICAN EXPRESS COMPANY 3.000% 10/30/24		04/13/2022	WELLS FARGO BANK		3,000,480	3,000,000	2,998,110	2,999,254	0	16	0	16	0	2,999,270	0	1,210	1,210	42,000	10/30/2024	1.F FE
025932-AK-0	AMERICAN FIN GRP INC AMERICAN FINANCIAL GROUP INC 3.500% 08/15/26		06/03/2022	Call 101.7570		5,087,850	5,000,000	4,980,400	4,990,053	0	840	0	840	0	4,990,894	0	9,106	9,106	227,850	08/15/2026	2.A FE
03237J-AB-3	AXIS EQUIPMENT FINANCE RECEIVA Series 144A 3.890% 07/20/22		04/20/2022	Paydown		188,496	188,496	188,494	188,481	0	15	0	15	0	188,496	0	0	0	2,444	07/20/2022	1.A FE
03237J-AC-1	AXIS EQUIPMENT FINANCE RECEIVA Series 144A 4.120% 10/20/22		05/20/2022	Paydown		4,808,000	4,808,000	4,806,822	4,807,845	0	155	0	155	0	4,808,000	0	0	0	82,375	10/20/2022	1.A FE
037833-AK-6	APPLE INC 2.400% 05/03/23		05/04/2022	MARKETAXESS		1,252,120	1,250,000	1,230,213	1,241,581	0	1,990	0	1,990	0	1,243,571	0	8,549	8,549	14,230	05/03/2023	1.B FE
04621X-AH-1	ASSURANT INC 4.200% 09/27/23		06/30/2022	Call 101.2711		887,134	876,000	873,959	875,305	0	192	0	192	0	875,498	0	502	502	39,035	09/27/2023	2.B FE
05377R-CS-1	AVIS BUDGET RENTAL CAR FUNDING AVIS BUDGET RENTAL CAR FUNDING 4.150% 09/20/23		06/20/2022	Paydown		5,000,000	5,000,000	4,998,370	4,999,648	0	352	0	352	0	5,000,000	0	0	0	86,458	09/20/2023	2.B FE
05606X-AA-2	BXG RECEIVABLES NOTE TRUST BXG Series 144A 2.880% 05/02/30		06/02/2022	Paydown		71,800	71,800	71,794	71,796	0	4	0	4	0	71,800	0	0	0	856	05/02/2030	1.F FE
05607U-AA-7	BXG RECEIVABLES NOTE TRUST BXG Series 144A 3.770% 02/02/34		06/02/2022	Paydown		153,160	153,160	153,122	153,132	0	28	0	28	0	153,160	0	0	0	2,422	02/02/2034	1.A FE
05607U-AB-5	BXG RECEIVABLES NOTE TRUST BXG Series 144A 3.950% 02/02/34		06/02/2022	Paydown		147,026	147,026	147,002	147,007	0	18	0	18	0	147,026	0	0	0	2,435	02/02/2034	1.F FE
05607U-AC-3	BXG RECEIVABLES NOTE TRUST BXG Series 144A 4.440% 02/02/34		06/02/2022	Paydown		137,805	137,805	137,777	137,783	0	21	0	21	0	137,805	0	0	0	2,566	02/02/2034	2.C FE
08879*-AA-9	BFC HON FEDERAL RECEIVABLES TR BFC HON FEDERAL RECEIVABLES TR 6.139% 12/01/25		06/01/2022	Redemption 100.0000		146,128	146,128	146,128	146,128	0	0	0	0	0	146,128	0	0	0	3,740	12/01/2025	1.D
110122-DC-9	BRISTOL-MYERS SQUIBB CO 3.875% 08/15/25		05/04/2022	MARKETAXESS		694,877	686,000	682,342	683,330	0	237	0	237	0	683,567	0	11,310	11,310	19,272	08/15/2025	1.F FE
110122-DC-9	BRISTOL-MYERS SQUIBB CO 3.875% 08/15/25		04/06/2022	Call 103.2850		6,370,619	6,168,000	6,152,482	6,156,733	0	758	0	758	0	6,157,491	0	10,509	10,509	354,656	08/15/2025	1.F FE
12508E-AF-8	CDK GLOBAL INC 4.875% 06/01/27		04/26/2022	Various		3,802,988	3,770,000	3,619,200	3,667,508	0	5,287	0	5,287	0	3,672,795	0	130,193	130,193	75,047	06/01/2027	3.A FE
12508E-AJ-0	CDK GLOBAL INC Series 144A 5.250% 05/15/29		04/26/2022	STIFEL NICOLAUS AND CO INC		2,020,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	20,000	20,000	65,042	05/15/2029	3.A FE
12554C-CB-2	CIM TRUST CIM_18-J1 Series 144A 3.676% 03/25/48		06/01/2022	Paydown		29,218	29,218	28,244	28,635	0	583	0	583	0	29,218	0	0	0	449	03/25/2048	1.A
12572Q-AG-0	CME GROUP INC 3.000% 03/15/25		04/18/2022	Various		1,002,615	1,000,000	998,971	999,346	0	58	0	58	0	999,404	0	3,211	3,211	17,775	03/15/2025	1.D FE
12591K-AG-0	COMM MORTGAGE TRUST COMM_13-CR 4.300% 10/10/46		04/11/2022	GOLDMAN SACHS & CO		5,016,406	5,000,000	5,149,654	5,027,565	0	(4,982)	0	(4,982)	0	5,022,583	0	(6,177)	(6,177)	78,833	10/10/2046	1.A
12624B-AF-3	COMMERCIAL MORTGAGE PASS-THROU COMMERCIAL MORTGAGE PASS-THROU 3.912% 05/15/45		04/01/2022	Paydown		1,229,097	1,229,097	1,253,617	1,228,268	0	829	0	829	0	1,229,097	0	0	0	16,027	05/15/2045	1.A FM
126408-HM-8	CSX CORPORATION 4.250% 03/15/29		04/13/2022	CITIGROUP GLOBAL MARKETS		1,030,650	1,000,000	996,410	997,301	0	95	0	95	0	997,395	0	33,255	33,255	25,146	03/15/2029	2.A FE
126650-AY-6	CVS PASS-THROUGH TRUST 5.361% 10/10/27		06/10/2022	Various		137,304	137,304	137,304	137,304	0	0	0	0	0	137,304	0	0	0	3,069	10/10/2027	2.B
12702*-AA-4	CVS HEALTH CORP 3.901% 10/10/39		06/10/2022	Redemption 100.0000		58,661	58,661	58,661	58,661	0	0	0	0	0	58,661	0	0	0	954	10/10/2039	2.B
133131-AT-9	CAMDEN PROPERTY TRUST CAMDEN PROPERTY TRUST 2.950% 12/15/22		05/04/2022	U.S. Bancorp Piper Jaffray		6,015,120	6,000,000	5,936,700	5,993,118	0	2,459	0	2,459	0	5,995,578	0	19,542	19,542	69,325	12/15/2022	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
144285-AK-9	CARPENTER TECH CORP CARPENTER TECHNOLOGY CORP 4.450% 03/01/23		04/15/2022	Call 102.0063		7,140,441	7,000,000	6,989,290	6,998,508	0	359	0	359	0	6,998,867	0	1,133	1,133	334,263	03/01/2023	3.C FE
162665-AL-7	CHC COMMERCIAL MORTGAGE TRUST Series 144A 3.374% 06/15/34		06/15/2022	Paydown		1,242	1,242	1,242	1,242	0	0	0	0	0	1,242	0	0	0	17	06/15/2034	1.A
16412X-AK-1	CHENIERE CORPUS CHRISTI HOLDIN Series 144A 2.742% 12/31/39		04/27/2022	Tax Free Exchange		7,498,195	7,500,000	7,498,440	7,498,182	0	13	0	13	0	7,498,195	0	0	0	67,408	12/31/2039	2.C FE
166764-AH-3	CHEVRON CORP CHEVRON CORP 3.191% 06/24/23		05/11/2022	Call 101.0594		525,509	520,000	520,000	520,000	0	0	0	0	0	520,000	0	0	0	11,823	06/24/2023	1.D FE
17275R-AN-2	CISCO SYSTEMS INC 3.625% 03/04/24		05/04/2022	MITSUBISHI SECURITIES		2,024,860	2,000,000	1,998,500	1,999,628	0	57	0	57	0	1,999,684	0	25,176	25,176	48,736	03/04/2024	1.E FE
17323E-AM-5	CMLTI_14-J2 CITIGROUP MORTGAGE LOAN TRUST 3.808% 11/25/44		06/01/2022	Paydown		172,311	172,311	173,658	172,378	0	(67)	0	(67)	0	172,311	0	0	0	2,589	11/25/2044	1.A
20453K-AB-1	BBVA USA 2.875% 06/29/22		05/31/2022	Call 100.0000		5,000,000	5,000,000	4,992,350	4,999,198	0	672	0	672	0	4,999,870	0	130	130	60,694	06/29/2022	1.F FE
207597-EF-8	CONNECTICUT LIGHT & PWR CO CONNECTICUT LIGHT AND POWER CO 2.500% 01/15/23		04/13/2022	MARKETAXESS		220,458	220,000	219,164	219,697	0	86	0	86	0	219,782	0	675	675	4,171	01/15/2023	1.E FE
20825C-AZ-7	CONOCOPHILLIPS Series 144A 2.400% 02/15/31		05/09/2022	Tax Free Exchange		4,989,792	5,000,000	4,988,497	4,989,426	0	366	0	366	0	4,989,792	0	0	0	88,000	02/15/2031	1.G FE
20825C-BB-9	CONOCOPHILLIPS Series 144A 4.875% 10/01/47		05/09/2022	Tax Free Exchange		3,066,950	3,000,000	3,068,502	3,067,445	0	(495)	0	(495)	0	3,066,950	0	0	0	88,563	10/01/2047	1.G FE
20825C-BD-5	CONOCOPHILLIPS Series 144A 4.850% 08/15/48		05/09/2022	Tax Free Exchange		1,945,293	2,000,000	1,944,052	1,944,941	0	352	0	352	0	1,945,293	0	0	0	71,133	08/15/2048	1.G FE
21036P-BC-1	CONSTELLATION BRANDS INC 4.650% 11/15/28		04/13/2022	SUSQUEHANNA FINANCIAL		1,037,610	1,000,000	997,200	997,968	0	75	0	75	0	998,042	0	39,568	39,568	19,763	11/15/2028	2.B FE
224044-CH-8	COX COMMUNICATIONS INC Series 144A 3.150% 08/15/24		05/04/2022	MARKETAXESS		1,972,280	2,000,000	1,982,480	1,992,874	0	899	0	899	0	1,993,773	0	(21,493)	(21,493)	45,675	08/15/2024	2.B FE
233046-AS-0	DB MASTER FINANCE LLC DNKN_21- Series 144A 2.791% 11/20/51		05/22/2022	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	203	11/20/2051	2.B FE
24380@-AB-4	DEER DISTRICT LLC 5.040% 06/01/44		06/01/2022	Redemption 100.0000		167,647	167,647	167,647	167,647	0	0	0	0	0	167,647	0	0	0	4,225	06/01/2044	2.C PL
254687-DD-5	WALT DISNEY COMPANY 3.700% 10/15/25		05/04/2022	BARCLAYS CAPITAL INC		5,038,900	5,000,000	5,008,466	5,005,662	0	(501)	0	(501)	0	5,005,161	0	33,739	33,739	103,292	10/15/2025	2.A FE
25755T-AE-0	DPABS_15-1A DOMINOS PIZZA MASTER ISSUER LL 4.474% 10/25/45		04/25/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	168	10/25/2045	2.A FE
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER LL Series 144A 4.118% 07/25/47		04/25/2022	Paydown		19,500	19,500	19,494	19,496	0	4	0	4	0	19,500	0	0	0	402	07/25/2047	2.A FE
25755T-AK-6	DOMINOS PIZZA MASTER ISSUER LL Series 144A 4.328% 07/25/48		04/25/2022	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	216	07/25/2048	2.A FE
26078J-AD-2	DOWDUPONT INC 4.725% 11/15/28		05/04/2022	J.P. MORGAN SECURITIES INC		1,029,180	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	29,180	29,180	22,444	11/15/2028	2.A FE
26208L-AC-2	DRIVEN BRANDS FUNDING LLC HONK Series 144A 4.739% 04/20/48		04/20/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	178	04/20/2048	2.C FE
26875P-AK-7	EOG RESOURCES INC EOG RESOURCES INC 2.625% 03/15/23		05/04/2022	MARKETAXESS		600,326	600,000	593,581	597,437	0	715	0	715	0	598,152	0	2,174	2,174	9,818	03/15/2023	1.G FE
26885B-AA-8	EQT MIDSTREAM PARTNERS LP 4.000% 08/01/24		06/14/2022	TENDER		2,503,000	2,503,000	2,488,533	2,498,687	0	722	0	722	0	2,499,410	0	3,591	3,591	87,049	08/01/2024	3.C FE
27326#-AC-0	EAST KENTUCKY PWR COOPERATIVE 4.450% 04/19/49		04/18/2022	Redemption 100.0000		166,667	166,667	166,667	166,667	0	0	0	0	0	166,667	0	0	0	3,708	04/19/2049	2.A
30281@-AB-1	FEDEX CORP FEDEX CORP 4.060% 12/31/32		06/30/2022	Redemption 100.0000		13,046	13,046	13,046	13,046	0	0	0	0	0	13,046	0	0	0	221	12/31/2032	2.B
30288*-AD-2	FLNG LIQUEFACTION 2 LLC 4.280% 06/30/38		06/30/2022	Redemption 100.0000		77,000	77,000	77,000	77,000	0	0	0	0	0	77,000	0	0	0	1,648	06/30/2038	2.B FE
30290T-AN-2	FREMF MORTGAGE TRUST FREMF_12- FREMF MORTGAGE TRUST FREMF_12- 3.944% 07/25/45		06/01/2022	Paydown		10,500,000	10,500,000	10,669,281	10,484,102	0	15,898	0	15,898	0	10,500,000	0	0	0	190,338	07/25/2045	1.A FM
30306V-A#-6	FLNG LIQUEFACTION 3 LLC 3.080% 06/30/39		06/30/2022	Redemption 100.0000		182,400	182,400	182,400	182,400	0	0	0	0	0	182,400	0	0	0	2,809	06/30/2039	2.C FE
30306V-A@-8	FLNG LIQUEFACTION 3 LLC 4.360% 06/30/39		06/30/2022	Redemption 100.0000		135,100	135,100	135,100	135,100	0	0	0	0	0	135,100	0	0	0	2,945	06/30/2039	2.C FE
319383-AB-1	FIRST BUSEY CORPORATION 3.750% 05/25/22		05/25/2022	Maturity		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	28,125	05/25/2022	2.A FE

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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
31953*-AL-6	BURLINGTON NORTHERN SANTA FE SECURED CORP BND 5.960% 10/15/27		05/15/2022	Redemption 100.0000		167,724	167,724	167,724	167,724	0	0	0	0	0	167,724	0	0	0	4,998	10/15/2027	1.C
31953*-AM-4	BURLINGTON NORTHERN SANTA FE SECURED CORP BND 5.960% 10/15/27		05/15/2022	Redemption 100.0000		16,835	16,835	16,835	15,540	0	1,295	0	1,295	0	16,835	0	0	0	502	10/15/2027	1.C
31953*-AN-2	BURLINGTON NORTHERN SANTA FE SECURED CORP BND 5.960% 10/15/27		05/15/2022	Redemption 100.0000		104,768	104,768	104,768	104,768	0	0	0	0	0	104,768	0	0	0	3,122	10/15/2027	1.C
31953*-AP-7	BURLINGTON NORTHERN SANTA FE SECURED CORP BND 5.960% 10/15/27		05/15/2022	Various		42,739	42,739	42,739	42,739	0	0	0	0	0	42,739	0	0	0	1,274	10/15/2027	1.C
31953*-AQ-5	BURLINGTON NORTHERN SANTA FE SECURED CORP BND 5.960% 10/15/27		05/15/2022	Various		56,874	56,874	56,874	56,874	0	0	0	0	0	56,874	0	0	0	1,695	10/15/2027	1.C
31953*-AR-3	BURLINGTON NORTHERN SANTA FE SECURED CORP BND 5.960% 12/13/27		05/15/2022	Redemption 100.0000		49,701	49,701	49,701	49,701	0	0	0	0	0	49,701	0	0	0	1,481	12/13/2027	1.C
33632*-UQ-8	WELLS FARGO BK NORTHWEST 7.280% 01/10/24		06/10/2022	Redemption 100.0000		139,783	139,783	139,783	139,783	0	0	0	0	0	139,783	0	0	0	4,243	01/10/2024	2.B
33767C-AU-1	FIRSTKEY MORTGAGE TRUST SERIES 15-1 CLASS B1 3.841% 03/25/45		06/01/2022	Paydown		195,954	195,954	198,909	197,636	0	(1,682)	0	(1,682)	0	195,954	0	0	0	3,102	03/25/2045	1.A
33849N-AN-5	FLAGSTAR MORTGAGE TRUST FSMT_1 Series 144A 4.536% 09/25/48		06/01/2022	Paydown		16,455	16,455	16,870	16,662	0	(208)	0	(208)	0	16,455	0	0	0	309	09/25/2048	1.A
36258V-AF-1	GM FINANCIAL CONSUMER AUTOMOBI GM FINANCIAL CONSUMER AUTOMOBI 2.540% 08/18/25		04/13/2022	BANC OF AMERICA SECURITIES LLC		2,277,000	2,300,000	2,299,960	2,299,975	0	4	0	4	0	2,299,978	0	(22,978)	(22,978)	19,798	08/18/2025	1.B FE
369550-BC-1	GENERAL DYNAMICS CORP GENERAL DYNAMICS CORPORATION 3.750% 05/15/28		04/13/2022	MESIROW & COMPANY		2,032,180	2,000,000	1,988,760	1,992,372	0	315	0	315	0	1,992,686	0	39,494	39,494	31,875	05/15/2028	1.G FE
37045X-AW-6	GENERAL MOTORS FINANCIAL CO IN 3.450% 04/10/22		04/10/2022	Maturity		5,000,000	5,000,000	4,990,150	4,999,573	0	427	0	427	0	5,000,000	0	0	0	86,250	04/10/2022	2.C FE
374593-A*-2	GIANTS STADIUM LLC 7.100% 04/01/40		04/01/2022	Various		246,389	246,389	246,389	246,389	0	0	0	0	0	246,389	0	0	0	8,747	04/01/2040	2.B PL
375558-AZ-6	GILEAD SCIENCES INC 3.500% 02/01/25		05/04/2022	BNP PARISBAS		1,496,565	1,500,000	1,498,590	1,499,564	0	46	0	46	0	1,499,611	0	(3,046)	(3,046)	40,104	02/01/2025	2.A FE
377372-AN-7	GLAXOSK CAP INC GLAXOSMITHKLINE CAPITAL INC 3.875% 05/15/28		04/13/2022	JANE STREET		2,054,700	2,000,000	1,999,840	1,999,891	0	4	0	4	0	1,999,896	0	54,804	54,804	32,938	05/15/2028	1.F FE
40438D-AE-9	HPEFS EQUIPMENT TRUST HPEFS_19 Series 144A 2.490% 09/20/29		06/20/2022	Paydown		2,191,821	2,191,821	2,191,480	2,191,709	0	112	0	112	0	2,191,821	0	0	0	23,292	09/20/2029	1.A FE
42211#-AA-1	HOME DEPOT USA INC HOME DEPOT USA INC 3.370% 01/15/33		06/15/2022	Redemption 100.0000		119,162	119,162	119,162	119,162	0	0	0	0	0	119,162	0	0	0	1,674	01/15/2033	1.F
427866-AT-5	HERSHEY COMPANY THE HERSHEY COMPANY THE 2.625% 05/01/23		05/04/2022	MARKETAXESS		268,013	268,000	266,233	267,253	0	191	0	191	0	267,443	0	570	570	3,615	05/01/2023	1.E FE
427866-AU-2	HERSHEY COMPANY THE HERSHEY CO 3.200% 08/21/25		05/04/2022	MARKETAXESS		348,257	350,000	349,385	349,584	0	37	0	37	0	349,621	0	(1,364)	(1,364)	7,933	08/21/2025	1.E FE
43284B-AB-8	HILTON GRAND VACATIONS TRUST H Series 144A 3.700% 02/25/32		06/25/2022	Paydown		137,849	137,849	137,817	137,826	0	23	0	23	0	137,849	0	0	0	2,123	02/25/2032	1.F FE
43284B-AC-6	HILTON GRAND VACATIONS TRUST H Series 144A 4.000% 02/25/32		06/25/2022	Paydown		129,234	129,234	129,221	129,223	0	11	0	11	0	129,234	0	0	0	2,152	02/25/2032	2.B FE
43284H-AC-3	HGVT_19-AA Series 144A 2.840% 07/25/33		06/25/2022	Paydown		303,269	303,269	303,268	303,265	0	5	0	5	0	303,269	0	0	0	3,520	07/25/2033	2.B FE
436106-AC-2	HOLLYFRONTIER CORP 4.500% 10/01/30		04/27/2022	Various		11,274,135	11,250,000	11,277,825	11,274,903	0	(767)	0	(767)	0	11,274,135	0	0	0	300,938	10/01/2030	2.C FE
443510-AG-7	HUBBELL INC HUBBELL INCORPORATED 3.350% 03/01/26		05/04/2022	JANE STREET		2,444,250	2,500,000	2,481,100	2,491,803	0	208	0	208	0	2,492,012	0	(47,762)	(47,762)	15,122	03/01/2026	2.A FE
45256H-AF-5	IF 01-A 4.954% 07/25/33		06/01/2022	Paydown		11,706	11,706	10,315	10,687	0	1,019	0	1,019	0	11,706	0	0	0	315	07/25/2033	6. *
46266T-AA-6	IQVIA INC Series 144A 5.000% 05/15/27		04/11/2022	J.P. MORGAN SECURITIES INC		1,992,500	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(7,500)	(7,500)	41,111	05/15/2027	3.C FE
46592W-BY-1	JP MORGAN MORTGAGE TRUST JPMMT Series 144A 3.171% 02/25/52		06/01/2022	Paydown		7,764	7,764	8,061	8,047	0	(283)	0	(283)	0	7,764	0	0	0	103	02/25/2052	1.D FE
466313-AG-8	JABIL CIRCUIT INC JABIL CIRCUIT INC 4.700% 09/15/22		05/31/2022	Call 100.8782		4,196,533	4,160,000	4,136,425	4,157,527	0	1,440	0	1,440	0	4,158,967	0	1,033	1,033	175,569	09/15/2022	2.C FE
466365-AC-7	JACK IN THE BOX FUNDING LLC JA Series 144A 4.970% 08/25/49		05/25/2022	Paydown		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	870	08/25/2049	2.B FE

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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
466365-AE-3	JACK IN THE BOX FUNDING LLC JA Series 144A 4.136% 02/26/52		05/25/2022	Paydown		15,000	15,000	15,000	0	0	0	0	0	0	15,000	0	0	0	179	02/26/2052	2.B FE
46637W-AD-5	JP MORGAN CHASE COMMERCIAL MOR JP MORGAN CHASE COMMERCIAL MOR 3.483% 06/15/45		04/01/2022	Paydown		137,160	137,160	138,471	137,070	0	90	0	90	0	137,160	0	0	0	1,593	06/15/2045	1.A FM
46637Y-AJ-8	JP MORGAN CHASE COMMERCIAL MOR JP MORGAN CHASE COMMERCIAL MOR 4.021% 07/05/32		06/09/2022	J.P. MORGAN SECURITIES INC		3,766,750	3,800,000	3,857,000	3,801,892	0	(3,161)	0	(3,161)	0	3,798,732	0	(31,982)	(31,982)	81,484	07/05/2032	1.A FM
46639E-AK-7	JP MORGAN CHASE COMMERCIAL MOR JP MORGAN CHASE COMMERCIAL MOR 3.812% 12/15/47		06/15/2022	GOLDMAN SACHS & CO		19,825,000	20,000,000	20,499,920	20,027,039	0	(28,369)	0	(28,369)	0	19,998,670	0	(173,670)	(173,670)	415,074	12/15/2047	1.D FM
46645G-AG-3	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_15-6 3.500% 10/25/45		06/01/2022	Paydown		94,734	94,734	92,588	93,928	0	807	0	807	0	94,734	0	0	0	1,286	10/25/2045	1.A
46647S-CS-7	JP MORGAN MORTGAGE TRUST JPMMT Series 144A 3.774% 08/25/47		06/01/2022	Paydown		78,587	78,587	79,324	78,999	0	(412)	0	(412)	0	78,587	0	0	0	1,232	08/25/2047	1.A
46648C-AW-4	JP MORGAN MORTGAGE TRUST JPMMT JP MORGAN MORTGAGE TRUST JPMMT 3.458% 01/25/47		06/01/2022	Paydown		92,950	92,950	90,582	91,583	0	1,366	0	1,366	0	92,950	0	0	0	1,290	01/25/2047	1.A
46648H-AZ-6	JP MORGAN MORTGAGE TRUST JPMMT Series 144A 3.656% 05/25/47		06/01/2022	Paydown		12,045	12,045	12,102	12,069	0	(24)	0	(24)	0	12,045	0	0	0	185	05/25/2047	1.A
46649C-BE-2	JP MORGAN MORTGAGE TRUST JPMMT Series 144A 3.716% 10/25/48		06/01/2022	Paydown		34,072	34,072	32,847	33,233	0	838	0	838	0	34,072	0	0	0	528	10/25/2048	1.A
46649T-AZ-9	JP MORGAN MORTGAGE TRUST JPMMT Series 144A 3.712% 04/25/48		06/01/2022	Paydown		30,588	30,588	29,755	30,009	0	579	0	579	0	30,588	0	0	0	475	04/25/2048	1.A
47760Q-AB-9	JIMMY JOHNS FUNDING LLC JIMMY_ Series 144A 4.846% 07/30/47		04/30/2022	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	303	07/30/2047	2.B FE
482480-AH-3	KLA-TENCOR CORP KLA-TENCOR CORPORATION 5.000% 03/15/49		06/23/2022	STIFEL NICOLAUS AND CO INC		5,027,500	5,000,000	4,963,900	4,965,416	0	293	0	293	0	4,965,709	0	61,791	61,791	195,833	03/15/2049	1.G FE
49271V-AF-7	KEURIG DR PEPPER INC 4.597% 05/25/28		05/04/2022	BANC OF AMERICA SECURITIES LLC		1,027,900	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	27,900	27,900	20,559	05/25/2028	2.B FE
52204*-AA-3	WALGREEN CO 5.540% 04/15/36		06/15/2022	Various		203,784	203,784	203,784	203,784	0	0	0	0	0	203,784	0	0	0	4,707	04/15/2036	2.B
52465#-BQ-7	LOWES CTL 5.182% 03/10/26		06/10/2022	Various		51,107	51,107	51,107	50,680	0	427	0	427	0	51,107	0	0	0	1,111	03/10/2026	2.A
53079E-AW-4	LIBERTY MUTUAL GROUP INC Series 144A 4.950% 05/01/22		05/01/2022	Maturity		1,050,000	1,050,000	1,139,355	1,053,726	0	(3,726)	0	(3,726)	0	1,050,000	0	0	0	25,988	05/01/2022	2.B FE
543190-AA-0	LTRAN_15-1A 2.980% 01/15/45		05/06/2022	ROBERT BAIRD & COMPANY		1,672,600	1,698,071	1,697,966	1,698,037	0	5	0	5	0	1,698,041	0	(25,441)	(25,441)	20,382	01/15/2045	1.F FE
543190-AA-0	LTRAN_15-1A 2.980% 01/15/45		04/15/2022	Paydown		423	423	423	423	0	0	0	0	0	423	0	0	0	4	01/15/2045	1.F FE
543190-AB-8	LTRAN_15-1A LONG TRAIN LEASING III LLC LTR 4.060% 01/15/45		06/15/2022	Paydown		39,816	39,816	40,134	39,890	0	(73)	0	(73)	0	39,816	0	0	0	808	01/15/2045	1.F FE
548661-CW-5	LOWES COMPANIES INC LOWES COMPANIES INC 3.120% 04/15/22		04/15/2022	Maturity		320,000	320,000	319,967	319,997	0	3	0	3	0	320,000	0	0	0	4,992	04/15/2022	2.A FE
55389P-AC-3	MVW OWNER TRUST MVWOT_19-1A Series 144A 3.330% 11/20/36		06/20/2022	Paydown		237,619	237,619	237,588	237,595	0	24	0	24	0	237,619	0	0	0	3,243	11/20/2036	2.B FE
55400D-AC-5	MVW OWNER TRUST MVWOT_19-2A Series 144A 2.680% 10/20/38		06/20/2022	Paydown		252,870	252,870	252,788	252,805	0	65	0	65	0	252,870	0	0	0	2,805	10/20/2038	2.B FE
55400U-AC-7	MVW OWNER TRUST MVWOT_22-1 Series 144A 5.230% 11/21/39		06/20/2022	Paydown		100,532	100,532	100,511	0	0	21	0	21	0	100,532	0	0	0	482	11/21/2039	2.B FE
585498-BG-2	MELLO MORTGAGE CAPITAL ACCEPTA Series 144A 3.756% 05/25/48		06/01/2022	Paydown		18,157	18,157	17,883	18,002	0	155	0	155	0	18,157	0	0	0	285	05/25/2048	1.A
61761A-BB-3	MORGAN STANLEY BAML TRUST MSBAM_12 4.443% 08/15/45		06/01/2022	Paydown		2,181,685	2,181,685	2,225,271	2,181,008	0	676	0	676	0	2,181,685	0	0	0	48,466	08/15/2045	1.A FM
62848B-AC-5	MVW OWNER TRUST MVWOT_18-1A Series 144A 3.900% 01/21/36		06/20/2022	Paydown		209,243	209,243	209,241	209,238	0	5	0	5	0	209,243	0	0	0	3,340	01/21/2036	2.B FE
651587-AF-4	NEWMARKET NEWMARKET CORP 4.100% 12/15/22		04/28/2022	Various		14	0	0	0	0	0	0	0	0	0	0	0	0	14	12/15/2022	2.B FE
653240-AA-9	NEWTOWN CREDIT LEASE 6.082% 12/15/23		06/15/2022	Redemption 100.0000		133,382	133,382	133,377	133,370	0	12	0	12	0	133,382	0	0	0	3,382	12/15/2023	1.D
666807-AW-2	NORTHROP GRUMMAN CORP 7.750% 02/15/31		04/13/2022	MARKETAXESS		1,077,367	850,000	921,953	888,953	0	(909)	0	(909)	0	888,044	0	189,323	189,323	44,466	02/15/2031	2.A FE
66989H-AG-3	NOVARTIS CAPITAL CORP 3.400% 05/06/24		05/04/2022	MARKETAXESS		554,505	550,000	548,197	548,981	0	145	0	145	0	549,125	0	5,379	5,379	9,350	05/06/2024	1.D 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 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
68504L-AB-7	ORANGE LAKE TIMESHARE TRUST ON Series 144A 2.910% 03/08/29		06/08/2022	Paydown		71,082	71,082	71,081	71,080	0	2	0	2	0	71,082	0	0	0	863	03/08/2029	2.B FE
68504U-AC-5	ORANGE LAKE TIMESHARE TRUST ON Series 144A 3.610% 04/09/38		06/09/2022	Paydown		254,188	254,188	254,183	254,180	0	8	0	8	0	254,188	0	0	0	3,861	04/09/2038	2.B FE
68504U-AD-3	ORANGE LAKE TIMESHARE TRUST ON Series 144A 4.930% 04/09/38		06/09/2022	Paydown		366,036	366,036	365,960	365,973	0	63	0	63	0	366,036	0	0	0	7,593	04/09/2038	3.C FE
68504W-AC-1	ORANGE LAKE TIMESHARE TRUST ON Series 144A 3.740% 11/08/30		06/08/2022	Paydown		197,752	197,752	197,273	197,478	0	274	0	274	0	197,752	0	0	0	3,107	11/08/2030	2.C FE
70109H-AL-9	PARKER HANNIFIN CORP 3.300% 11/21/24		05/04/2022	MARKETAXESS		993,030	1,000,000	998,860	999,365	0	25	0	25	0	999,390	0	(6,360)	(6,360)	15,125	11/21/2024	2.A FE
713448-CG-1	PEPSICO INC PEPSICO INC 2.750% 03/01/23		05/04/2022	JANE STREET		702,793	700,000	692,000	696,867	0	911	0	911	0	697,778	0	5,015	5,015	13,101	03/01/2023	1.E FE
713448-CM-8	PEPSICO INC 3.600% 03/01/24		05/04/2022	MARKETAXESS		131,327	130,000	129,898	129,945	0	8	0	8	0	129,953	0	1,374	1,374	3,185	03/01/2024	1.E FE
71839#-AA-2	PHILLIES FUNDING LP 6.210% 07/10/30		04/10/2022	Various		117,023	117,023	117,023	117,023	0	0	0	0	0	117,023	0	0	0	3,634	07/10/2030	2.A PL
718546-AC-8	PHILLIPS 66 PHILLIPS 66 4.300% 04/01/22		04/01/2022	Maturity		500,000	500,000	542,815	501,322	0	(1,322)	0	(1,322)	0	500,000	0	0	0	10,750	04/01/2022	2.A FE
718549-AB-4	PHILLIPS 66 PARTNERS LP 3.605% 02/15/25		05/04/2022	BANC OF AMERICA SECURITIES LLC		984,650	1,000,000	999,670	999,881	0	12	0	12	0	999,894	0	(15,244)	(15,244)	27,136	02/15/2025	2.C FE
718549-AB-4	PHILLIPS 66 PARTNERS LP 3.605% 02/15/25		06/10/2022	Various		5,003,962	5,000,000	5,003,096	3,999,526	0	19	0	19	0	5,003,962	0	0	0	121,263	02/15/2025	2.C FE
718549-AC-2	PHILLIPS 66 CO 4.680% 02/15/45		05/09/2022	Taxable Exchange		3,079,247	3,030,000	3,084,237	3,079,695	0	(448)	0	(448)	0	3,079,247	0	0	0	107,020	02/15/2045	2.C FE
718549-AE-8	PHILLIPS 66 PARTNERS LP 4.900% 10/01/46		05/09/2022	Taxable Exchange		1,987,336	2,000,000	1,986,060	1,987,242	0	94	0	94	0	1,987,336	0	0	0	61,344	10/01/2046	2.C FE
73020@-AA-9	PACIFIC NORTHWEST NATIONAL LAB SECURED CORP BND 6.500% 11/15/34		06/15/2022	Redemption 100.0000		89,896	89,896	89,896	89,896	0	0	0	0	0	89,896	0	0	0	2,436	11/15/2034	1.D FE
73557*-AA-2	PORT WASHINGTON GENERATING STA 4.910% 07/15/30		05/15/2022	Redemption 100.0000		77,184	77,184	77,184	77,184	0	0	0	0	0	77,184	0	0	0	1,421	07/15/2030	1.F
73557*-AA-2	PORT WASHINGTON GENERATING STA 4.910% 07/15/30		06/15/2022	Redemption 100.0000		38,829	38,829	38,829	38,829	0	0	0	0	0	38,829	0	0	0	953	07/15/2030	1.F
740189-AM-7	PRECISION CASTPARTS CORP 3.250% 06/15/25		05/04/2022	GOLDMAN SACHS & CO		310,065	310,000	309,638	309,765	0	22	0	22	0	309,787	0	278	278	3,946	06/15/2025	1.C FE
742718-BJ-7	PROCTER & GAMBLE COMPANY 8.750% 06/01/22		06/01/2022	Maturity		2,500,000	2,500,000	3,330,175	2,529,660	0	(29,660)	0	(29,660)	0	2,500,000	0	0	0	109,375	06/01/2022	1.D FE
74340X-BH-3	PROLOGIS LP 3.875% 09/15/28		05/04/2022	BARCLAYS CAPITAL INC		1,991,560	2,000,000	1,986,400	1,990,430	0	431	0	431	0	1,990,861	0	699	699	49,729	09/15/2028	1.G FE
74955E-AB-5	RGS FUNDING CORP I & M F 9.820% 06/07/22		06/07/2022	Various		60,569	60,569	67,793	60,844	0	(275)	0	(275)	0	60,569	0	0	0	2,974	06/07/2022	2.A FE
750731-AA-9	AUTUMN WIND HQ LLC 3.744% 02/10/49		06/10/2022	Redemption 100.0000		5,651	5,651	5,651	5,651	0	0	0	0	0	5,651	0	0	0	88	02/10/2049	2.A
81744Y-AG-1	SEMT_13-4 SEQUOIA MORTGAGE TRUST SEMT_13 3.449% 04/25/43		06/01/2022	Paydown		5,218	5,218	5,199	5,204	0	14	0	14	0	5,218	0	0	0	70	04/25/2043	1.A
81745M-AA-9	SEQUOIA MORTGAGE TRUST SEMT_13-2 1.874% 02/25/43		06/01/2022	Paydown		16,687	16,687	16,687	16,677	0	11	0	11	0	16,687	0	0	0	129	02/25/2043	1.A
81745Q-CA-8	SEQUOIA MORTGAGE TRUST SEMT_15 3.917% 01/25/45		06/01/2022	Paydown		36,207	36,207	36,977	36,398	0	(190)	0	(190)	0	36,207	0	0	0	592	01/25/2045	1.A
81746N-AN-8	SEQUOIA MORTGAGE TRUST SEMT_16 3.500% 11/25/46		06/01/2022	Paydown		781,805	781,805	817,414	788,706	0	(6,901)	0	(6,901)	0	781,805	0	0	0	11,609	11/25/2046	1.A
81746X-AG-1	SEQUOIA MORTGAGE TRUST SEMT_17 SEMT_17-3 3.500% 04/25/47		06/01/2022	Paydown		1,318,884	1,318,884	1,261,408	1,302,680	0	16,204	0	16,204	0	1,318,884	0	0	0	19,401	04/25/2047	1.A
82280Q-AC-5	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO-ORIGINATOR TRUST 3.500% 08/25/45		06/01/2022	Paydown		147,972	147,972	148,527	148,160	0	(188)	0	(188)	0	147,972	0	0	0	1,941	08/25/2045	1.A
82280R-AG-4	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO-ORIGINATOR TRUST 3.500% 04/25/47		06/01/2022	Paydown		525,181	525,181	502,772	518,411	0	6,770	0	6,770	0	525,181	0	0	0	7,659	04/25/2047	1.A
82280R-CB-3	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO-ORIGINATOR TRUST 3.606% 04/25/47		06/01/2022	Paydown		148,069	148,069	143,742	145,428	0	2,641	0	2,641	0	148,069	0	0	0	2,235	04/25/2047	1.A
82280R-CC-1	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO-ORIGINATOR TRUST 3.606% 04/25/47		06/01/2022	Paydown		131,636	131,636	125,863	128,168	0	3,468	0	3,468	0	131,636	0	0	0	1,987	04/25/2047	1.A
826525-AC-1	SIERRA RECEIVABLES FUNDING COM Series 144A 3.510% 07/20/37		06/20/2022	Paydown		227,279	227,279	227,832	227,727	0	(448)	0	(448)	0	227,279	0	0	0	3,263	07/20/2037	2.B FE
826525-AD-9	SIERRA RECEIVABLES FUNDING COM Series 144A 6.590% 07/20/37		06/20/2022	Paydown		66,847	66,847	66,830	66,833	0	14	0	14	0	66,847	0	0	0	1,802	07/20/2037	3.B FE
82652M-AC-4	SIERRA RECEIVABLES FUNDING COM Series 144A 3.120% 05/20/36		06/20/2022	Paydown		154,318	154,318	154,306	154,308	0	11	0	11	0	154,318	0	0	0	1,969	05/20/2036	2.B FE

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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-AD-2	SIERRA RECEIVABLES FUNDING COM Series 144A 4.540% 05/20/36		06/20/2022	Paydown		154,318	154,318	154,275	154,284	0	34	0	34	0	154,318	0	0	0	2,865	05/20/2036	3.B FE
82652N-AB-4	SIERRA RECEIVABLES FUNDING COM Series 144A 2.750% 07/15/38		06/20/2022	Paydown		192,904	192,904	192,868	192,876	0	28	0	28	0	192,904	0	0	0	2,186	07/15/2038	1.F FE
82652N-AD-0	SIERRA RECEIVABLES FUNDING COM SIERRA RECEIVABLES FUNDING COM 4.180% 07/15/38		06/20/2022	Paydown		77,162	77,162	77,150	77,151	0	10	0	10	0	77,162	0	0	0	1,329	07/15/2038	3.B FE
82653D-AC-3	SIERRA RECEIVABLES FUNDING COM Series 144A 3.940% 06/20/35		06/20/2022	Paydown		197,433	197,433	197,378	197,396	0	36	0	36	0	197,433	0	0	0	3,248	06/20/2035	2.B FE
82653E-AC-1	SIERRA RECEIVABLES FUNDING COM Series 144A 3.770% 01/20/36		06/20/2022	Paydown		193,979	193,979	193,966	193,967	0	11	0	11	0	193,979	0	0	0	3,028	01/20/2036	2.B FE
82653E-AD-9	SIERRA RECEIVABLES FUNDING COM Series 144A 4.750% 01/20/36		06/20/2022	Paydown		277,112	277,112	277,075	277,081	0	31	0	31	0	277,112	0	0	0	5,451	01/20/2036	3.B FE
82653G-AB-8	SIERRA RECEIVABLES FUNDING COM Series 144A 3.870% 09/20/35		06/20/2022	Paydown		89,495	89,495	89,480	89,483	0	11	0	11	0	89,495	0	0	0	1,435	09/20/2035	1.F FE
82653G-AC-6	SIERRA RECEIVABLES FUNDING COM Series 144A 4.170% 09/20/35		06/20/2022	Paydown		102,247	102,247	102,246	102,244	0	3	0	3	0	102,247	0	0	0	1,767	09/20/2035	2.B FE
828807-CR-6	SIMON PROPERTY GROUP LP 3.750% 02/01/24		05/04/2022	MARKETAXESS		100,757	100,000	99,726	99,852	0	24	0	24	0	99,875	0	882	882	2,865	02/01/2024	1.G FE
832696-AK-4	JM Smucker Company, The 3.500% 03/15/25		04/13/2022	Various		5,040,700	5,000,000	4,998,790	4,999,582	0	36	0	36	0	4,999,618	0	41,082	41,082	103,542	03/15/2025	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC SONIC_21-1A Series 144A 2.636% 08/20/51		06/20/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	82	08/20/2051	2.B FE
84334#-AA-5	SOUTHERN MARYLAND ELECTRIC COO SOUTHERN MARYLAND ELECTRIC COO 4.000% 04/16/48		04/16/2022	Redemption 100.0000		20,143	20,143	20,143	20,143	0	0	0	0	0	20,143	0	0	0	403	04/16/2048	2.A
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL SPIRITS NEWCO LLC 5.300% 06/30/36		06/30/2022	Redemption 100.0000		55,008	55,008	55,008	55,008	0	0	0	0	0	55,008	0	0	0	1,458	06/30/2036	2.C PL
84929*-AA-0	SPOWER FINANCE 2 LLC SPOWER FINANCE II LLC 4.960% 12/31/41		06/30/2022	Redemption 100.0000		82,582	82,582	82,582	82,582	0	0	0	0	0	82,582	0	0	0	2,048	12/31/2041	3.C PL
85234#-AB-1	STADIUM FUNDING TRUST STADIUM FUNDING TRUST 5.000% 04/01/39		04/01/2022	Various		393,462	393,462	366,359	374,168	0	19,294	0	19,294	0	393,462	0	0	0	9,837	04/01/2039	2.C PL
857477-AT-0	STATE STREET CORPORATION 3.550% 08/18/25		05/04/2022	BANC OF AMERICA SECURITIES LLC		1,999,380	2,000,000	1,997,320	1,998,916	0	97	0	97	0	1,999,013	0	367	367	50,883	08/18/2025	1.F FE
86192*-AA-5	STONEHENGE CAPITAL FUND CONNEC 8.124% 12/15/23		06/15/2022	Redemption 100.0000		53,608	53,608	53,608	53,608	0	0	0	0	0	53,608	0	0	0	2,178	12/15/2023	1.A FE
863667-AH-4	STRYKER CORP 3.375% 11/01/25		04/13/2022	JANE STREET		1,004,690	1,000,000	999,910	999,963	0	3	0	3	0	999,965	0	4,725	4,725	15,656	11/01/2025	2.A FE
863667-AN-1	STRYKER CORP STRYKER CORPORATION 3.500% 03/15/26		04/13/2022	MARKETAXESS		1,003,830	1,000,000	1,069,460	1,029,478	0	(433)	0	(433)	0	1,029,045	0	(25,215)	(25,215)	3,208	03/15/2026	2.A FE
872480-AB-4	TIF FUNDING II LLC TIF_20-1A Series 144A 3.820% 08/20/45		06/20/2022	Paydown		50,000	50,000	50,036	50,029	0	(29)	0	(29)	0	50,000	0	0	0	796	08/20/2045	2.B FE
87342R-AE-4	TACO BELL FUNDING LLC BELL_18- Series 144A 4.940% 11/25/48		05/25/2022	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	309	11/25/2048	2.B FE
88315L-AF-5	TEXTAINER MARINE CONTAINERS LT Series 144A 4.940% 08/21/45		06/20/2022	Paydown		119,541	119,541	119,503	119,508	0	33	0	33	0	119,541	0	0	0	2,460	08/21/2045	2.B FE
88632A-CB-2	TIAA BANK MORTGAGE LOAN TRUST Series 144A 4.180% 11/25/48		06/01/2022	Paydown		28,184	28,184	27,636	27,905	0	280	0	280	0	28,184	0	0	0	490	11/25/2048	1.A
89407#-AD-0	TRANSWESTERN PIPELINE CO LLC 5.890% 05/24/22		05/24/2022	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	147,250	05/24/2022	2.C
89566E-AD-0	TRI-STATE GENERATION & TRANSMI 144A 6.000% 06/15/40		04/20/2022	SEAPORT GROUP		1,672,150	1,500,000	1,608,960	1,586,255	0	(823)	0	(823)	0	1,585,431	0	86,719	86,719	31,250	06/15/2040	1.G FE
89566E-AH-1	TRISTATE GEN&TRANS ASSN 4.700% 11/01/44		04/05/2022	Various		5,088,200	5,000,000	5,153,600	5,137,747	0	(959)	0	(959)	0	5,136,788	0	(48,588)	(48,588)	101,833	11/01/2044	1.G FE
90276U-BD-2	UBS COMMERCIAL MORTGAGE TRUST UBS COMMERCIAL MORTGAGE TRUST 4.154% 12/15/50		06/29/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	12,116	12/15/2050	3.B FM
90345W-AD-6	US AIRWAYS 2012-2A PASS THRU TRUST ETC 4.625% 06/03/25		06/03/2022	Various		229,095	229,095	231,673	230,145	0	(1,049)	0	(1,049)	0	229,095	0	0	0	5,298	06/03/2025	3.B FE
904764-AS-6	UNILEVER CAPITAL CORP 3.100% 07/30/25		05/04/2022	MARKETAXESS		496,290	500,000	496,596	497,707	0	209	0	209	0	497,917	0	(1,627)	(1,627)	11,883	07/30/2025	1.E FE
91274#-AM-6	ESPC-JCI BLM BACKED CERT 5.794% 04/10/28		04/10/2022	Various		2,312,936	2,312,936	2,312,936	2,312,936	0	0	0	0	0	2,312,936	0	0	0	134,012	04/10/2028	1.D

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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
91324P-DK-5	UNITEDHEALTH GROUP INC 3.850% 06/15/28		04/13/2022	CITIGROUP GLOBAL MARKETS		2,051,240	2,000,000	1,996,560	1,997,625	0	96	0	96	0	1,997,721	0	53,519	53,519	26,308	06/15/2028	1.F FE
91802R-AW-9	UTILITY DEBT SECURITIZATION AU UTILITY DEBT SECURITIZATION AU 3.435% 12/15/25		06/15/2022	Paydown		448,331	448,331	448,304	448,341	0	(10)	0	(10)	0	448,331	0	0	0	7,700	12/15/2025	1.A FE
92343V-FF-6	VERIZON COMMUNICATIONS INC 3.000% 03/22/27		04/13/2022	MORGAN STANLEY		3,911,360	4,000,000	4,021,200	4,015,365	0	(171)	0	(171)	0	4,015,194	0	(103,834)	(103,834)	8,667	03/22/2027	2.A FE
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY VIRGINIA INTERNATIONAL GATEWAY 3.930% 06/30/30		06/30/2022	Redemption 100.0000		81,930	81,930	81,930	81,930	0	0	0	0	0	81,930	0	0	0	1,610	06/30/2030	1.F PL
94988Q-AN-1	WFCM_13-LC12 WELLS FARGO COMMERCIAL MORTGAG 4.434% 07/15/46		05/03/2022	GOLDMAN SACHS & CO		4,975,000	5,000,000	5,037,891	4,999,943	0	(2,027)	0	(2,027)	0	4,997,915	0	(22,915)	(22,915)	74,776	07/15/2046	1.A
94989U-BH-3	WELLS FARGO MORTGAGE BACKED SE Series 144A 3.668% 07/25/47		06/01/2022	Paydown		31,927	31,927	30,278	30,970	0	957	0	957	0	31,927	0	0	0	490	07/25/2047	1.A
95058X-AE-8	WENDYS FUNDING LLC WEN_18-1A Series 144A 3.884% 03/15/48		06/15/2022	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	243	03/15/2048	2.B FE
95058X-AH-1	WENDYS FUNDING LLC WEN_19-1A Series 144A 4.080% 06/15/49		06/15/2022	Paydown		23,750	23,750	23,750	23,750	0	0	0	0	0	23,750	0	0	0	485	06/15/2049	2.B FE
958102-AM-7	WESTERN DIGITAL CORP WESTERN DIGITAL CORPORATION 4.750% 02/15/26		05/23/2022	Various		5,348,550	5,430,000	5,362,500	5,391,528	0	2,800	0	2,800	0	5,394,328	0	(45,778)	(45,778)	200,608	02/15/2026	2.C FE
960413-AF-9	WESTLAKE CHEMICAL CORP 3.600% 07/15/22		05/16/2022	Call 100.0000		5,000,000	5,000,000	4,976,350	4,998,497	0	1,039	0	1,039	0	4,999,537	0	463	463	149,500	07/15/2022	2.B FE
976656-CH-9	WISCONSIN ELECTRIC POWER CO 3.100% 06/01/25		05/04/2022	MARKETAXESS		758,435	770,000	769,554	769,719	0	27	0	27	0	769,746	0	(11,311)	(11,311)	10,277	06/01/2025	1.F FE
559222-AR-5	MAGNA INTL INC MAGNA INTERNATIONAL INC 4.150% 10/01/25	A	04/13/2022	KEYBANC CAPITAL MARKET		2,052,300	2,000,000	2,168,040	2,067,490	0	(2,371)	0	(2,371)	0	2,065,118	0	(12,818)	(12,818)	45,419	10/01/2025	1.G FE
87425E-AK-9	REPSOL OIL & GAS CANADA 6.250% 02/01/38	A	06/28/2022	Various		6,494,300	5,000,000	5,199,817	5,174,516	0	(3,288)	0	(3,288)	0	5,171,228	0	(171,228)	(171,228)	1,778,154	02/01/2038	2.B FE
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL Series 2017-1 144A 4.080% 04/07/27	D	04/07/2022	Redemption 100.0000		355,397	355,397	355,397	355,397	0	0	0	0	0	355,397	0	0	0	7,250	04/07/2027	2.A FE
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL BIB MERCHANT VOUCHER RECEIVABL 4.180% 04/07/28	C	04/30/2022	Paydown		(168,361)	(168,361)	(168,361)	(168,361)	0	0	0	0	0	(168,361)	0	0	0	0	04/07/2028	2.A FE
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL BIB MERCHANT VOUCHER RECEIVABL 4.180% 04/07/28	C	04/07/2022	Redemption 100.0000		338,482	338,482	338,482	338,482	0	0	0	0	0	338,482	0	0	0	5,315	04/07/2028	2.A FE
09228Y-AA-0	BLACKBIRD CAPITAL AIRCRAFT BBI Series 144A 2.487% 12/15/41	D	05/04/2022	BANC OF AMERICA SECURITIES LLC		1,322,264	1,362,281	1,330,512	1,345,389	0	2,007	0	2,007	0	1,347,397	0	(25,132)	(25,132)	13,270	12/15/2041	1.C FE
09228Y-AA-0	BLACKBIRD CAPITAL AIRCRAFT BBI Series 144A 2.487% 12/15/41	D	04/15/2022	Paydown		41,281	41,281	40,319	40,769	0	512	0	512	0	41,281	0	0	0	342	12/15/2041	1.C FE
111013-AK-4	SKY LTD BRITISH SKY BROADCASTING GROUP 3.125% 11/26/22	D	04/13/2022	DEUTSCHE BANK SECURITIES INC.		5,030,500	5,000,000	5,014,080	5,001,453	0	(473)	0	(473)	0	5,000,980	0	29,520	29,520	61,632	11/26/2022	1.G FE
279158-AC-3	ECOPETROL SA ECOPETROL SA 5.875% 09/18/23	C	04/04/2022	BANC OF AMERICA SECURITIES LLC		5,112,500	5,000,000	5,343,750	5,072,352	0	(10,649)	0	(10,649)	0	5,061,703	0	50,797	50,797	161,563	09/18/2023	3.A FE
294829-AA-4	ERICSSON LM TELEFONAKTIEBOLAGET LM ERICSSO 4.125% 05/15/22	D	05/15/2022	Various		3,000,000	3,000,000	2,987,550	2,999,445	0	555	0	555	0	3,000,000	0	0	0	61,875	05/15/2022	2.C FE
37254B-AB-6	GENPACT LUXEMBOURG SARL 3.700% 04/01/22	D	04/01/2022	Various		15,300,000	15,300,000	15,334,552	15,301,650	0	(1,650)	0	(1,650)	0	15,300,000	0	0	0	283,050	04/01/2022	2.C FE
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD BIN INDUSTRIAL DPR FUNDING LTD BIN 5.235% 04/15/26	C	04/15/2022	Paydown		171,910	171,910	171,910	171,910	0	0	0	0	0	171,910	0	0	0	2,250	04/15/2026	2.B FE
46062N-AB-3	INTEROCEANICA IV FINANCE LTD 144A 0.000% 11/30/25	C	05/30/2022	Redemption 100.0000		87,474	87,474	43,423	78,652	0	8,822	0	8,822	0	87,474	0	0	0	0	11/30/2025	2.B FE
46131N-AD-6	INVERSIONES CMPC SA INVERSIONES CMPC SA 4.500% 04/25/22	D	04/25/2022	Various		4,000,000	4,000,000	3,953,000	3,998,185	0	1,815	0	1,815	0	4,000,000	0	0	0	90,000	04/25/2022	2.C FE
46132F-AA-8	INVESCO FINANCE PLC INVESCO FINANCE PLC 3.125% 11/30/22	D	05/06/2022	Call 100.7240		6,043,440	6,000,000	5,995,260	5,999,517	0	181	0	181	0	5,999,699	0	301	301	124,690	11/30/2022	2.A FE
62947Q-AY-4	NXP BV AND NXP FUNDING LLC Series 144A 5.550% 12/01/28	D	05/19/2022	Tax Free Exchange		6,008,528	6,000,000	6,012,120	6,008,957	0	(429)	0	(429)	0	6,008,528	0	0	0	155,400	12/01/2028	2.B FE
63861V-AD-9	NATIONWIDE BUILDING SOCIETY Series 144A 2.395% 04/26/23	D	04/26/2022	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	36,220	04/26/2023	2.A 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	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
67573A-BW-2	OCTAGON INVESTMENT PARTNERS XX Series 144A 2.998% 04/21/31	D	06/14/2022	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	30,144	04/21/2031	1.C FE
716743-AB-5	PETRONAS CAPITAL LTD. 144A 7.875% 05/22/22	D	05/22/2022	Various		2,800,000	2,800,000	3,269,543	2,816,501	0	(16,501)	0	(16,501)	0	2,800,000	0	0	0	110,250	05/22/2022	1.G FE
822582-CB-6	SHELL INTERNATIONAL FINANCE BV 3.875% 11/13/28	D	05/04/2022	WELLS FARGO BANK		2,983,590	3,000,000	2,976,900	2,983,194	0	740	0	740	0	2,983,934	0	(344)	(344)	55,865	11/13/2028	1.D FE
865622-AZ-7	SUMITOMO MITSUI BANKING CORP 3.000% 01/18/23	D	05/04/2022	MARKETAXESS		1,402,086	1,400,000	1,402,858	1,401,053	0	(344)	0	(344)	0	1,400,709	0	1,377	1,377	33,600	01/18/2023	1.E FE
98420E-AC-9	XLIT LTD 4.450% 03/31/25	C	06/29/2022	Various		5,935,509	5,800,000	5,858,226	5,829,038	0	(4,147)	0	(4,147)	0	5,824,890	0	(24,890)	(24,890)	328,367	03/31/2025	1.G FE
G2003*-AA-4	CAMPO PALOMAS FINANCE LTD 5.330% 11/15/36	C	05/15/2022	Redemption 101.5917		120,853	118,960	118,960	118,960	0	1,893	0	1,893	0	120,853	0	0	0	3,170	11/15/2036	2.C FE
L8038*-AA-4	SBM BALEIA AZUL S.A.R.L. 5.500% 09/15/27	D	06/15/2022	Redemption 100.0000		92,250	92,250	92,250	92,250	0	0	0	0	0	92,250	0	0	0	2,537	09/15/2027	3.C
N1492@-AE-6	BOSKALIS FINANCE BV BOSKALIS FINANCE BV 3.660% 07/22/23	C	04/22/2022	Various		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	137,250	07/22/2023	2.B
Q3974*-AA-6	GIP CAPRICORN FINCO PTY LTD 3.110% 12/31/34	C	04/29/2022	TENDER		22,254	22,254	22,254	22,254	0	0	0	0	0	22,254	0	0	0	227	12/31/2034	2.B PL
Q8806#-AB-3	TABCORP FINANCE PTY LTD 4.720% 06/12/28	C	06/02/2022	Taxable Exchange		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	111,444	06/12/2028	2.C FE
Q8806#-AD-9	TABCORP FINANCE PTY LTD 4.970% 06/12/33	C	06/02/2022	Taxable Exchange		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	234,694	06/12/2033	2.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						359,464,455	356,274,624	359,174,890	355,598,635	0	(11,985)	0	(11,985)	0	356,706,574	0	238,634	238,634	10,473,004	XXX	XXX
2509999997. Total - Bonds - Part 4						388,222,804	385,050,639	386,896,875	383,945,273	0	391,556	0	391,556	0	385,456,805	0	246,752	246,752	11,003,246	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						388,222,804	385,050,639	386,896,875	383,945,273	0	391,556	0	391,556	0	385,456,805	0	246,752	246,752	11,003,246	XXX	XXX
010392-40-5	ALABAMA POWER COMPANY		06/21/2022	CORPORATE ACTION	339.000	35,324	0.00	18,483	35,002	(16,519)	0	0	(16,519)	0	18,483	0	16,841	16,841	780		1.G FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						35,324	XXX	18,483	35,002	(16,519)	0	0	(16,519)	0	18,483	0	16,841	16,841	780	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						35,324	XXX	18,483	35,002	(16,519)	0	0	(16,519)	0	18,483	0	16,841	16,841	780	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						35,324	XXX	18,483	35,002	(16,519)	0	0	(16,519)	0	18,483	0	16,841	16,841	780	XXX	XXX
31336#-10-6	FEDERAL HOME LOAN BANK OF ATLA		04/19/2022	CORPORATE ACTION	6,464.000	646,400		646,400	646,400	0	0	0	0	0	646,400	0	0	0	6,214		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						646,400	XXX	646,400	646,400	0	0	0	0	0	646,400	0	0	0	6,214	XXX	XXX
76829@-10-7	River Lake Insurance Company X		06/30/2022	Tax Agreement Settlement		26,759,698		26,759,698					0					0			
76828#-10-6	River Lake Insurance Company VI		06/30/2022	Tax Agreement Settlement		34,513,466		34,513,466					0					0			
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						61,273,164	XXX	61,273,164	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						61,919,564	XXX	61,919,564	646,400	0	0	0	0	0	646,400	0	0	0	6,214	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						61,919,564	XXX	61,919,564	646,400	0	0	0	0	0	646,400	0	0	0	6,214	XXX	XXX
5999999999. Total - Preferred and Common Stocks						61,954,888	XXX	61,938,047	681,402	(16,519)	0	0	(16,519)	0	664,883	0	16,841	16,841	6,994	XXX	XXX
6009999999 - Totals						450,177,692	XXX	448,834,922	384,626,675	(16,519)	391,556	0	375,037	0	386,121,688	0	263,593	263,593	11,010,240	XXX	XXX

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)
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
Options--121450--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	GSI	07/15/2020	07/15/2022	99,991	99,991	3,226 / NA	11,600			17,361		17,361	(30,490)			0	101		003
Options--121982--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	GSI	08/14/2020	08/15/2022	100,005	100,005	3,372 / NA	11,130			13,240		13,240	(28,634)			0	178		003
Options--123636--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	GSI	10/15/2020	10/14/2022	100,007	100,007	3,483 / NA	11,280			11,742		11,742	(26,272)			0	269		003
Options--123964--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	11/13/2020	11/15/2022	99,990	99,990	3,585 / NA	10,930			10,125		10,125	(24,492)			0	307		003
Options--124869--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	GSI	12/15/2020	12/15/2022	1,149,987	1,149,987	3,694 / NA	124,545			98,164		98,164	(260,976)			0	3,901		003
Options--125150--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	01/15/2021	01/13/2023	150,014	150,014	3,768 / NA	16,560			11,677		11,677	(32,103)			0	551		003
Options--125392--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	02/12/2021	02/15/2023	149,996	149,996	3,934 / NA	17,343			8,717		8,717	(28,371)			0	595		003
Options--125710--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	03/15/2021	03/15/2023	100,000	100,000	3,968 / NA	11,000			5,830		5,830	(18,231)			0	420		003
Options--126085--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	04/15/2021	04/14/2023	100,007	100,007	4,170 / NA	10,040			3,888		3,888	(15,507)			0	444		003
Options--126291--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	05/14/2021	05/15/2023	100,005	100,005	4,173 / NA	9,900			4,220		4,220	(15,357)			0	467		003
Options--126613--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	06/15/2021	06/15/2023	150,000	150,000	4,246 / NA	14,550			5,799		5,799	(21,543)			0	734		003
Options--126782--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	07/02/2021	07/01/2022	4,000,000	4,000,000	4,352 / NA	54,000			0		0	(26,138)			0	1,047		003
Options--127068--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	07/07/2021	07/01/2022	5,634,200	5,634,200	4,334 / (4,430)	75,491			0		0	(99,820)			0	1,475		003
Options--127074--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	07/09/2021	07/08/2022	4,000,000	4,000,000	4,370 / NA	54,800			0		0	(66,244)			0	2,961		003
Options--127086--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	07/13/2021	07/05/2022	3,034,500	3,034,500	4,335 / (4,520)	77,693			0		0	(101,368)			0	1,776		003
Options--127087--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	07/13/2021	07/06/2022	5,208,000	5,208,000	4,340 / (4,405)	50,616			0		0	(62,447)			0	3,339		003
Options--127088--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	07/13/2021	07/07/2022	3,917,700	3,917,700	4,353 / (4,467)	63,252			0		0	(80,874)			0	2,713		003
Options--127089--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	07/13/2021	07/08/2022	8,261,200	8,261,200	4,348 / (4,448)	118,807			2		2	(150,425)			0	6,115		003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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)
Options--127094--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	07/15/2021	07/15/2022	3,500,014	3,500,014	4,360 / (4,779)	161,000			63		63	(241,518)			0	3,548		003
Options--127095--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	07/15/2021	07/14/2023	149,985	149,985	4,360 / NA	14,880			4,794		4,794	(19,402)			0	764		003
Options--127099--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BARC	07/16/2021	07/15/2022	4,000,000	4,000,000	4,327 / NA	58,800			0		0	(72,053)			0	4,054		003
Options--127109--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	07/20/2021	07/13/2022	5,678,400	5,678,400	4,368 / (4,449)	61,724			31		31	(82,765)			0	5,358		003
Options--127110--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	07/20/2021	07/14/2022	3,924,900	3,924,900	4,361 / (4,472)	57,384			42		42	(78,195)			0	3,843		003
Options--127111--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	07/20/2021	07/15/2022	7,378,000	7,378,000	4,340 / (4,444)	104,414			147		147	(139,616)			0	7,478		003
Options--127137--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	07/23/2021	07/22/2022	4,000,000	4,000,000	4,412 / NA	54,400			0			(108,677)			0	4,910		003
Options--127145--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	07/27/2021	07/20/2022	7,347,400	7,347,400	4,322 / (4,399)	86,139			494		494	(103,945)			0	8,599		003
Options--127146--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	07/27/2021	07/21/2022	3,897,000	3,897,000	4,330 / (4,470)	78,750			403		403	(98,534)			0	4,674		003
Options--127147--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	07/27/2021	07/22/2022	8,342,900	8,342,900	4,391 / (4,482)	106,514			429		429	(133,278)			0	10,241		003
Options--127166--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	07/30/2021	07/29/2022	4,000,000	4,000,000	4,395 / NA	54,000			0		0	(10,735)			0	5,637		003
Options--127174--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	08/03/2021	07/27/2022	4,395,000	4,395,000	4,395 / (4,480)	52,530			432		432	(65,097)			0	5,977		003
Options--127175--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	08/03/2021	07/28/2022	5,710,900	5,710,900	4,393 / (4,506)	88,608			761		761	(111,821)			0	7,909		003
Options--127176--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	08/03/2021	07/29/2022	6,165,600	6,165,600	4,404 / (4,507)	86,814			780		780	(109,388)			0	8,690		003
Options--127194--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BARC	08/06/2021	08/05/2022	4,000,000	4,000,000	4,437 / NA	59,600			0			(6,874)			0	6,281		003
Options--127200--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	08/10/2021	08/02/2022	2,631,600	2,631,600	4,386 / (4,555)	61,548			730		730	(76,007)			0	3,956		003
Options--127201--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	08/10/2021	08/03/2022	4,863,100	4,863,100	4,421 / (4,491)	48,510			651		651	(58,017)			0	7,421		003
Options--127202--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	08/10/2021	08/04/2022	4,401,000	4,401,000	4,401 / (4,507)	66,060			1,005		1,005	(79,771)			0	6,814		003
Options--127203--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	08/10/2021	08/05/2022	2,655,600	2,655,600	4,426 / (4,533)	39,024			528		528	(47,807)			0	4,170		003

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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)
Options--127214--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	08/13/2021	08/12/2022	4,000,000	4,000,000	4,468 / NA	56,400			0		0	(22,724)			0	6,865		003
Options--127215--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	08/13/2021	08/15/2022	2,800,006	2,800,006	4,468 / (4,897)	129,080			1,130		1,130	(173,661)			0	4,970		003
Options--127216--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	08/13/2021	08/15/2023	149,991	149,991	4,468 / NA	14,745			4,288		4,288	(17,245)			0	796		003
Options--127217--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	08/13/2021	08/15/2022	500,014	500,014	4,468 / (4,794)	15,300			0		0	(23,362)			0	888		003
Options--127224--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	08/17/2021	08/09/2022	7,941,600	7,941,600	4,412 / (4,594)	197,154			2,861		2,861	(240,340)			0	13,145		003
Options--127225--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	08/17/2021	08/10/2022	6,206,200	6,206,200	4,433 / (4,551)	101,836			1,691		1,691	(121,619)			0	10,400		003
Options--127226--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	08/17/2021	08/12/2022	8,481,600	8,481,600	4,464 / (4,555)	106,115			1,672		1,672	(126,189)			0	14,556		003
Options--127237--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	08/20/2021	08/19/2022	4,000,000	4,000,000	4,442 / NA	54,800			0		0	(15,711)			0	7,402		003
Options--127295--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	08/24/2021	08/17/2022	5,779,800	5,779,800	4,446 / (4,516)	60,788			1,459		1,459	(66,585)			0	10,480		003
Options--127296--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	08/24/2021	08/18/2022	4,835,600	4,835,600	4,396 / (4,479)	61,886			2,059		2,059	(67,488)			0	8,859		003
Options--127297--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	08/24/2021	08/19/2022	9,288,300	9,288,300	4,423 / (4,535)	152,838			4,217		4,217	(171,583)			0	17,189		003
Options--127327--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	08/27/2021	08/26/2022	4,000,000	4,000,000	4,509 / NA	57,200			0			(61,306)			0	7,904		003
Options--127367--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	08/31/2021	08/24/2022	5,817,500	5,817,500	4,475 / (4,563)	75,153			1,750		1,750	(81,931)			0	11,291		003
Options--127368--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	08/31/2021	08/25/2022	4,483,000	4,483,000	4,483 / (4,611)	80,630			1,559		1,559	(90,665)			0	8,780		003
Options--127369--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	08/31/2021	08/26/2022	9,875,800	9,875,800	4,489 / (4,593)	146,322			3,013		3,013	(162,303)			0	19,513		003
Options--127388--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	09/08/2021	09/01/2022	5,843,500	5,843,500	4,495 / (4,594)	79,781			2,025		2,025	(90,514)			0	12,139		003
Options--127389--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	09/08/2021	09/02/2022	9,515,100	9,515,100	4,531 / (4,620)	113,274			2,183		2,183	(129,930)			0	19,922		003
Options--127395--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	09/10/2021	09/09/2022	8,000,000	8,000,000	4,459 / NA	117,600			0		0	(103,536)			0	17,642		003
Options--127402--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	09/14/2021	09/07/2022	10,845,600	10,845,600	4,519 / (4,675)	206,952			4,930		4,930	(255,723)			0	23,578		003

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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)
Options--127403--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	09/14/2021	09/09/2022	10,718,400	10,718,400	4,466 / (4,575)	157,848			6,368		6,368	(183,200)			0	23,636		003
Options--127425--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	09/15/2021	09/15/2022	2,000,005	2,000,005	4,480 / (4,911)	97,600			2,414		2,414	(120,412)			0	4,593		003
Options--127426--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	09/15/2021	09/15/2023	100,009	100,009	4,480 / NA	10,650			3,034		3,034	(11,356)			0	550		003
Options--127433--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	09/17/2021	09/16/2022	4,000,000	4,000,000	4,433 / NA	55,200			0		0	(52,439)			0	9,246		003
Options--127454--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	09/21/2021	09/13/2022	6,241,200	6,241,200	4,458 / (4,666)	155,092			6,186		6,186	(199,755)			0	14,146		003
Options--127455--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	09/21/2021	09/15/2022	4,923,600	4,923,600	4,476 / (4,604)	77,638			3,449		3,449	(97,254)			0	11,307		003
Options--127456--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	09/21/2021	09/16/2022	10,658,400	10,658,400	4,441 / (4,536)	132,792			8,001		8,001	(159,102)			0	24,636		003
Options--127492--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	09/24/2021	09/23/2022	4,000,000	4,000,000	4,455 / NA	61,200			0		0	(81,547)			0	9,651		003
Options--127511--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	09/28/2021	09/21/2022	8,265,000	8,265,000	4,350 / (4,438)	105,241			9,978		9,978	(117,120)			0	19,706		003
Options--127512--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	09/28/2021	09/22/2022	4,820,200	4,820,200	4,382 / (4,482)	67,265			5,566		5,566	(76,756)			0	11,562		003
Options--127513--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	09/28/2021	09/23/2022	9,783,400	9,783,400	4,447 / (4,533)	111,122			7,333		7,333	(130,694)			0	23,606		003
Options--127543--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	10/01/2021	09/30/2022	4,000,000	4,000,000	4,357 / NA	55,600			0			(36,623)			0	10,041		003
Options--127550--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	10/05/2021	09/28/2022	7,386,500	7,386,500	4,345 / (4,462)	121,839			12,409		12,409	(137,623)			0	18,339		003
Options--127551--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	10/05/2021	09/29/2022	6,952,000	6,952,000	4,345 / (4,459)	111,920			11,640		11,640	(125,974)			0	17,356		003
Options--127552--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	10/05/2021	09/30/2022	11,699,100	11,699,100	4,333 / (4,427)	159,165			18,350		18,350	(174,671)			0	29,368		003
Options--127562--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	10/08/2021	10/07/2022	4,000,000	4,000,000	4,391 / NA	66,400			0		0	(54,632)			0	10,416		003
Options--127573--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	10/12/2021	10/05/2022	8,238,400	8,238,400	4,336 / (4,424)	103,683			12,942		12,942	(113,975)			0	21,235		003
Options--127574--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	10/12/2021	10/06/2022	4,344,000	4,344,000	4,344 / (4,441)	59,370			7,151		7,151	(66,107)			0	11,255		003
Options--127575--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	10/12/2021	10/07/2022	10,970,000	10,970,000	4,388 / (4,486)	143,650			15,033		15,033	(166,741)			0	28,566		003

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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)
Options--127607--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	10/15/2021	10/14/2022	4,000,000	4,000,000	4,471 / NA	62,000			0		0	(60,543)			0	10,778		003
Options--127608--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	10/15/2021	10/14/2022	3,399,985	3,399,985	4,471 / (4,901)	159,800			8,337		8,337	(201,097)			0	9,161		003
Options--127609--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	10/15/2021	10/13/2023	99,980	99,980	4,471 / NA	10,830			3,299		3,299	(11,484)			0	567		003
Options--127625--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	10/19/2021	10/12/2022	4,342,000	4,342,000	4,342 / (4,519)	115,390			12,235		12,235	(119,121)			0	11,589		003
Options--127626--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	10/19/2021	10/13/2022	5,234,400	5,234,400	4,362 / (4,441)	63,708			7,268		7,268	(63,901)			0	14,037		003
Options--127627--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	10/19/2021	10/14/2022	12,474,000	12,474,000	4,455 / (4,536)	143,584			12,076		12,076	(151,642)			0	33,611		003
Options--127635--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	10/22/2021	10/21/2022	4,000,000	4,000,000	4,545 / NA	68,800			0			(57,195)			0	11,128		003
Options--127642--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	10/26/2021	10/19/2022	5,868,200	5,868,200	4,514 / (4,628)	94,718			6,302		6,302	(96,675)			0	16,180		003
Options--127643--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	10/26/2021	10/20/2022	9,046,000	9,046,000	4,523 / (4,618)	122,140			8,239		8,239	(123,794)			0	25,055		003
Options--127644--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	10/26/2021	10/21/2022	10,898,400	10,898,400	4,541 / (4,635)	143,328			9,305		9,305	(145,998)			0	30,320		003
Options--127674--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	10/29/2021	10/28/2022	4,000,000	4,000,000	4,605 / NA	66,000			0		0	(60,672)			0	11,468		003
Options--127680--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	11/02/2021	10/25/2022	5,013,800	5,013,800	4,558 / (4,736)	121,374			6,891		6,891	(123,285)			0	14,193		003
Options--127681--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	11/02/2021	10/26/2022	5,028,100	5,028,100	4,571 / (4,696)	87,054			5,190		5,190	(86,973)			0	14,294		003
Options--127682--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	11/02/2021	10/27/2022	5,005,000	5,005,000	4,550 / (4,652)	73,139			4,927		4,927	(71,642)			0	14,289		003
Options--127683--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	11/02/2021	10/28/2022	9,660,000	9,660,000	4,600 / (4,683)	111,657			6,578		6,578	(109,689)			0	27,694		003
Options--127709--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	11/05/2021	11/04/2022	4,000,000	4,000,000	4,698 / NA	66,800			0		0	(10,658)			0	11,797		003
Options--127722--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	11/09/2021	11/03/2022	11,176,800	11,176,800	4,657 / (4,736)	119,520			6,279		6,279	(115,863)			0	32,834		003
Options--127723--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	11/09/2021	11/04/2022	7,974,700	7,974,700	4,691 / (4,800)	111,112			4,510		4,510	(110,073)			0	23,520		003
Options--127733--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	11/12/2021	11/11/2022	4,000,000	4,000,000	4,683 / NA	70,000			0			(42,236)			0	12,118		003

STATEMENT AS OF JUNE 30, 2022 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

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)
Options--127737--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	11/15/2021	11/15/2022	3,900,023	3,900,023	4,682 / (5,132)	184,080			6,024		6,024	(192,420)			0	11,990		003
Options--127738--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	11/15/2021	11/15/2022	349,992	349,992	4,682 / (5,020)	10,990			0		0	(11,675)			0	1,076		003
Options--127739--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	11/15/2021	11/15/2023	200,002	200,002	4,682 / NA	21,820			4,296		4,296	(18,792)			0	1,174		003
Options--127742--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	11/16/2021	11/09/2022	10,282,800	10,282,800	4,674 / (4,804)	172,876			8,018		8,018	(169,587)			0	30,919		003
Options--127743--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	11/16/2021	11/11/2022	11,647,500	11,647,500	4,659 / (4,771)	172,650			9,210		9,210	(168,563)			0	35,287		003
Options--127753--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	11/19/2021	11/18/2022	6,000,000	6,000,000	4,698 / NA	91,800			0		0	(26,788)			0	18,646		003
Options--127804--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	11/23/2021	11/16/2022	7,044,000	7,044,000	4,696 / (4,833)	120,375			5,546		5,546	(119,081)			0	21,735		003
Options--127805--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	11/23/2021	11/17/2022	7,017,000	7,017,000	4,678 / (4,790)	101,325			5,497		5,497	(99,277)			0	21,729		003
Options--127806--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	11/23/2021	11/18/2022	11,750,000	11,750,000	4,700 / (4,813)	167,525			8,107		8,107	(164,510)			0	36,515		003
Options--127836--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	11/30/2021	11/23/2022	11,256,000	11,256,000	4,690 / (4,766)	106,464			6,753		6,753	(107,924)			0	35,595		003
Options--127837--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	11/30/2021	11/28/2022	5,574,000	5,574,000	4,645 / (4,761)	81,684			6,502		6,502	(82,298)			0	17,926		003
Options--127849--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	12/03/2021	12/02/2022	6,000,000	6,000,000	4,538 / NA	90,600			0			(60,577)			0	19,550		003
Options--127860--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	12/07/2021	11/30/2022	5,480,400	5,480,400	4,567 / (4,672)	82,908			8,799		8,799	(75,490)			0	17,741		003
Options--127861--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	12/07/2021	12/01/2022	4,947,800	4,947,800	4,498 / (4,597)	74,195			9,077		9,077	(66,415)			0	16,069		003
Options--127862--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	12/07/2021	12/02/2022	10,460,400	10,460,400	4,548 / (4,655)	163,047			18,845		18,845	(147,237)			0	34,083		003
Options--127869--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	12/10/2021	12/09/2022	4,000,000	4,000,000	4,712 / NA	62,000			0		0	(29,683)			0	13,324		003
Options--127878--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	12/14/2021	12/08/2022	7,950,900	7,950,900	4,677 / (4,797)	119,332			8,853		8,853	(117,527)			0	26,403		003
Options--127879--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	12/14/2021	12/09/2022	13,129,200	13,129,200	4,689 / (4,798)	178,157			12,779		12,779	(175,331)			0	43,734		003
Options--127898--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	12/15/2021	12/15/2022	3,499,984	3,499,984	4,709 / (5,157)	172,550			6,957		6,957	(165,963)			0	11,873		003

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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)
Options--127899--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	12/15/2021	12/15/2023	550,016	550,016	4,709 / (6,443)	61,655			11,394		11,394	(47,682)			0	3,323		003
Options--127906--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	12/17/2021	12/16/2022	8,000,000	8,000,000	4,621 / NA	115,200			0			(69,763)			0	27,218		003
Options--127939--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	12/21/2021	12/15/2022	7,516,800	7,516,800	4,698 / (4,814)	107,040			7,732		7,732	(105,308)			0	25,498		003
Options--127940--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	12/21/2021	12/16/2022	9,716,700	9,716,700	4,627 / (4,727)	129,318			14,546		14,546	(120,902)			0	33,059		003
Options--127975--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	12/28/2021	12/21/2022	7,424,000	7,424,000	4,640 / (4,756)	123,452			12,011		12,011	(106,063)			0	25,629		003
Options--127976--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	12/28/2021	12/23/2022	9,448,000	9,448,000	4,724 / (4,825)	129,780			7,886		7,886	(113,061)			0	32,803		003
Options--128004--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	01/05/2022	12/27/2022	5,249,200	5,249,200	4,772 / (4,943)		112,101		5,471		5,471	(106,630)			0	18,431		003
Options--128005--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	01/05/2022	12/30/2022	7,627,200	7,627,200	4,767 / (4,859)		91,952		5,264		5,264	(86,688)			0	27,003		003
Options--128006--137 - NQ FIA Barclays Options	FIA Product Liability	Exh 5	Equity market	BARC	01/06/2022	12/22/2023	9,765,800	9,765,800	2,530 / NA		383,298		169,190		169,190	(214,108)			0	59,392		003
Options--128007--137 - NQ FIA Barclays Options	FIA Product Liability	Exh 5	Equity market	BARC	01/06/2022	12/22/2023	1,773,200	1,773,200	3,410 / NA		87,100		38,565		38,565	(48,535)			0	10,784		003
Options--128012--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	01/07/2022	01/06/2023	8,000,000	8,000,000	4,677 / NA		123,200		0			(123,200)			0	28,860		003
Options--128020--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	01/11/2022	01/04/2023	5,267,900	5,267,900	4,789 / (4,873)		53,119		3,294		3,294	(49,825)			0	18,903		003
Options--128021--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	01/11/2022	01/06/2023	5,614,800	5,614,800	4,679 / (4,771)		68,652		7,179		7,179	(61,473)			0	20,255		003
Options--128030--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	01/14/2022	01/13/2023	4,000,000	4,000,000	4,663 / NA		74,000		0			(74,000)			0	14,693		003
Options--128031--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	01/14/2022	01/13/2023	4,799,984	4,799,984	4,662 / (5,083)		225,120		16,813		16,813	(208,308)			0	17,632		003
Options--128033--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	01/14/2022	01/12/2024	100,018	100,018	4,662 / (6,416)		11,000		2,530		2,530	(8,470)			0	620		003
Options--128038--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	01/19/2022	01/12/2023	7,068,000	7,068,000	4,712 / (4,859)		118,005		10,688		10,688	(107,317)			0	25,897		003
Options--128039--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	01/19/2022	01/13/2023	6,514,200	6,514,200	4,653 / (4,755)		83,258		11,377		11,377	(71,881)			0	23,929		003
Options--128044--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	01/21/2022	01/20/2023	4,000,000	4,000,000	4,398 / NA		57,200		0		0	(57,200)			0	14,952		003

SCHEDULE DB - PART A - SECTION 1

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

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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)
Options--128059--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	01/25/2022	01/19/2023	7,248,000	7,248,000	4,530 / (4,617)		74,336		17,959		17,959	(56,377)			0	27,027		003
Options--128060--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	01/25/2022	01/20/2023	13,760,900	13,760,900	4,439 / (4,515)		135,594		29,633		29,633	(105,961)			0	51,438		003
Options--128092--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	01/28/2022	01/27/2023	4,000,000	4,000,000	4,432 / NA		60,000		0		0	(60,000)			0	15,206		003
Options--128154--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	02/01/2022	01/25/2023	6,098,400	6,098,400	4,356 / (4,427)		65,940		15,555		15,555	(50,385)			0	23,073		003
Options--128155--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	02/01/2022	01/26/2023	6,929,600	6,929,600	4,331 / (4,466)		140,800		35,329		35,329	(105,471)			0	26,281		003
Options--128156--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	02/01/2022	01/27/2023	10,533,600	10,533,600	4,389 / (4,477)		136,560		30,353		30,353	(106,207)			0	40,044		003
Options--128157--137 - NQ FIA Barclays Options	FIA Product Liability	Exh 5	Equity market	BARC	02/02/2022	01/05/2024	5,885,300	5,885,300	2,570 / NA		154,804		74,722		74,722	(80,082)			0	36,253		003
Options--128164--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	02/04/2022	02/03/2023	4,000,000	4,000,000	4,501 / NA		61,600		0		0	(61,600)			0	15,457		003
Options--128169--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	02/08/2022	02/01/2023	5,894,200	5,894,200	4,534 / (4,628)		73,047		17,166		17,166	(55,881)			0	22,671		003
Options--128170--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	02/08/2022	02/03/2023	12,112,200	12,112,200	4,486 / (4,602)		191,106		42,870		42,870	(148,236)			0	46,803		003
Options--128180--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	02/11/2022	02/10/2023	4,000,000	4,000,000	4,419 / NA		70,800		0		0	(70,800)			0	15,703		003
Options--128190--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	02/15/2022	02/09/2023	10,547,800	10,547,800	4,586 / (4,648)		82,248		19,677		19,677	(62,571)			0	41,315		003
Options--128191--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	02/15/2022	02/10/2023	4,901,600	4,901,600	4,456 / (4,527)		48,697		10,413		10,413	(38,284)			0	19,242		003
Options--128205--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	02/15/2022	02/15/2023	500,000	500,000	4,471 / (4,744)		15,700		194		194	(15,506)			0	1,985		003
Options--128206--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	02/15/2022	02/15/2023	2,699,990	2,699,990	4,471 / (4,869)		127,440		26,155		26,155	(101,285)			0	10,716		003
Options--128207--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	02/15/2022	02/15/2024	100,018	100,018	4,471 / (6,617)		12,010		4,127		4,127	(7,883)			0	639		003
Options--128234--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	02/18/2022	02/17/2023	4,000,000	4,000,000	4,349 / NA		64,400		0		0	(64,400)			0	15,945		003
Options--128264--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	02/23/2022	02/16/2023	6,256,600	6,256,600	4,469 / (4,567)		71,260		19,470		19,470	(51,790)			0	24,887		003
Options--128265--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	02/23/2022	02/17/2023	10,872,500	10,872,500	4,349 / (4,426)		110,775		33,444		33,444	(77,331)			0	43,341		003

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)
Options--128286--137 - NQ FIA Barclays Options	FIA Product Liability	Exh 5	Equity market	BARC	02/23/2022	02/16/2024	5,017,600	5,017,600	2,560 / NA		112,112		74,124		74,124	(37,988)			0	32,058		003
Options--128295--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	02/25/2022	02/24/2023	4,000,000	4,000,000	4,385 / NA		63,600		0		0	(63,600)			0	16,184		003
Options--128306--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	03/01/2022	02/22/2023	6,880,000	6,880,000	4,300 / (4,380)		78,128		29,599		29,599	(48,529)			0	27,720		003
Options--128307--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	03/01/2022	02/24/2023	8,686,000	8,686,000	4,343 / (4,418)		89,700		27,707		27,707	(61,993)			0	35,143		003
Options--128340--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	03/04/2022	03/03/2023	4,000,000	4,000,000	4,329 / NA		57,600		0			(57,600)			0	16,419		003
Options--128352--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	03/08/2022	03/01/2023	5,583,500	5,583,500	4,295 / (4,384)		65,520		27,264		27,264	(38,256)			0	22,826		003
Options--128353--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	03/08/2022	03/03/2023	9,977,400	9,977,400	4,338 / (4,415)		97,796		34,299		34,299	(63,497)			0	40,955		003
Options--128360--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	03/11/2022	03/10/2023	4,000,000	4,000,000	4,204 / NA		56,000		0		0	(56,000)			0	16,651		003
Options--128383--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	03/15/2022	03/09/2023	5,557,500	5,557,500	4,275 / (4,352)		57,967		27,486		27,486	(30,481)			0	23,089		003
Options--128384--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	03/15/2022	03/10/2023	5,913,600	5,913,600	4,224 / (4,300)		62,538		32,041		32,041	(30,497)			0	24,617		003
Options--128386--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	03/15/2022	03/15/2023	4,549,995	4,549,995	4,262 / (4,646)		217,945		80,308		80,308	(137,637)			0	19,127		003
Options--128387--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	03/15/2022	03/15/2024	99,997	99,997	4,262 / (6,210)		18,200		5,915		5,915	(12,285)			0	654		003
Options--128400--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	03/18/2022	03/17/2023	4,000,000	4,000,000	4,463 / NA		61,200		0		0	(61,200)			0	16,880		003
Options--128420--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	03/22/2022	03/16/2023	6,531,000	6,531,000	4,354 / (4,422)		68,640		18,726		18,726	(49,914)			0	27,508		003
Options--128421--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	03/22/2022	03/17/2023	8,001,000	8,001,000	4,445 / (4,532)		100,116		23,789		23,789	(76,327)			0	33,764		003
Options--128444--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	03/25/2022	03/24/2023	4,000,000	4,000,000	4,543 / NA		62,800		0		0	(62,800)			0	17,106		003
Options--128466--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	03/29/2022	03/23/2023	8,904,000	8,904,000	4,452 / (4,544)		124,480		28,171		28,171	(96,309)			0	38,006		003
Options--128467--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	03/29/2022	03/24/2023	9,483,600	9,483,600	4,516 / (4,623)		148,260		40,721		40,721	(107,539)			0	40,556		003
Options--128470--137 - NQ FIA Barclays Options	FIA Product Liability	Exh 5	Equity market	BARC	03/30/2022	03/15/2024	4,716,000	4,716,000	2,620 / NA		105,840		44,330		44,330	(61,510)			0	30,831		003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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)
Options--128500--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	04/01/2022	03/31/2023	4,000,000	4,000,000	4,546 / NA		61,200		0		0	(61,200)			0	17,328		003
Options--128505--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	04/05/2022	03/29/2023	7,350,400	7,350,400	4,594 / (4,735)		135,184		36,440		36,440	(98,744)			0	31,726		003
Options--128506--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	04/05/2022	03/31/2023	5,890,300	5,890,300	4,531 / (4,617)		71,994		21,626		21,626	(50,368)			0	25,517		003
Options--128513--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	04/08/2022	04/06/2023	4,000,000	4,000,000	4,488 / NA		60,000		0		0	(60,000)			0	17,517		003
Options--128519--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	04/12/2022	04/06/2023	7,629,600	7,629,600	4,488 / (4,566)		79,866		22,820		22,820	(57,046)			0	33,412		003
Options--128526--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	04/14/2022	04/14/2023	4,000,000	4,000,000	4,393 / NA		57,200		0			(57,200)			0	17,766		003
Options--128695--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	04/14/2022	04/14/2023	2,800,013	2,800,013	1,798 / (2,014)		139,104		42,392		42,392	(96,712)			0	12,436		003
Options--128696--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	04/14/2022	04/15/2024	150,007	150,007	1,798 / (2,014)		17,873		7,103		7,103	(10,769)			0	1,005		003
Options--128721--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	04/19/2022	04/13/2023	7,948,800	7,948,800	4,416 / (4,542)		139,266		37,659		37,659	(101,607)			0	35,242		003
Options--128722--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	04/19/2022	04/14/2023	6,109,600	6,109,600	4,364 / (4,472)		95,886		0			(95,886)			0	27,135		003
Options--128794--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	04/22/2022	04/21/2023	4,000,000	4,000,000	4,272 / NA		57,200		0			(57,200)			0	17,980		003
Options--128812--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	04/26/2022	04/19/2023	5,731,700	5,731,700	4,409 / (4,554)		96,798		32,813		32,813	(63,985)			0	25,677		003
Options--128813--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	04/26/2022	04/21/2023	9,460,000	9,460,000	4,300 / (4,398)		122,166		54,158		54,158	(68,008)			0	42,523		003
Options--128840--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BARC	04/29/2022	04/28/2023	4,000,000	4,000,000	4,132 / NA		62,000		283		283	(61,717)			0	18,192		003
Options--128853--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	05/03/2022	04/28/2023	10,821,200	10,821,200	4,162 / (4,234)		113,724		66,838		66,838	(46,886)			0	49,216		003
Options--128856--137 - NQ FIA Barclays Options	FIA Product Liability	Exh 5	Equity market	BARC	05/04/2022	05/03/2024	2,941,000	2,941,000	3,460 / NA		99,110		62,896		62,896	(36,214)			0	19,968		003
Options--128863--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	05/06/2022	05/05/2023	3,500,000	3,500,000	4,123 / NA		45,150		2,032		2,032	(43,118)			0	16,102		003
Options--128874--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	05/10/2022	05/04/2023	5,154,000	5,154,000	4,295 / (4,361)		37,044		22,916		22,916	(14,128)			0	23,672		003
Options--128875--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	05/10/2022	05/05/2023	4,537,500	4,537,500	4,125 / (4,200)		44,869		31,825		31,825	(13,044)			0	20,875		003

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Options--128907--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	05/13/2022	05/12/2023	3,500,000	3,500,000	4,024 / NA		44,800		1,002		1,002	(43,798)			0	16,283		003
Options--128908--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	05/13/2022	05/15/2023	2,099,988	2,099,988	1,798 / (2,014)		99,666		68,078		68,078	(31,588)			0	9,816		003
Options--128909--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	05/13/2022	05/15/2023	299,981	299,981	1,798 / (2,014)		9,066		4,393		4,393	(4,673)			0	1,402		003
Options--128910--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	05/13/2022	05/15/2024	150,011	150,011	1,798 / (2,014)		19,746		13,484		13,484	(6,262)			0	1,028		003
Options--128919--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	05/17/2022	05/12/2023	9,165,500	9,165,500	3,985 / (4,047)		87,952		66,394		66,394	(21,558)			0	42,641		003
Options--128947--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BARC	05/20/2022	05/19/2023	3,500,000	3,500,000	3,901 / NA		43,050		2,587		2,587	(40,463)			0	16,462		003
Options--128969--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	05/24/2022	05/19/2023	8,187,900	8,187,900	3,899 / (3,966)		79,632		70,849		70,849	(8,783)			0	38,512		003
Options--128993--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	05/27/2022	05/26/2023	3,500,000	3,500,000	4,158 / NA		44,800		965		965	(43,835)			0	16,640		003
Options--129071--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	06/01/2022	05/26/2023	7,432,200	7,432,200	4,129 / (4,200)		74,898		49,862		49,862	(25,036)			0	35,334		003
Options--129090--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	06/03/2022	06/02/2023	3,500,000	3,500,000	4,109 / NA		46,900		522		522	(46,378)			0	16,815		003
Options--129099--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	06/07/2022	06/02/2023	9,077,200	9,077,200	4,126 / (4,186)		78,562		52,595		52,595	(25,967)			0	43,610		003
Options--129109--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	06/10/2022	06/09/2023	3,500,000	3,500,000	3,901 / NA		44,450		16,031		16,031	(28,419)			0	16,989		003
Options--129122--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	06/14/2022	06/09/2023	11,385,400	11,385,400	3,926 / (3,978)		77,662		74,909		74,909	(2,753)			0	55,265		003
Options--129146--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	06/15/2022	06/15/2023	2,699,989	2,699,989	1,798 / (2,014)		127,440		120,832		120,832	(6,608)			0	13,220		003
Options--129147--129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	06/15/2022	06/14/2024	100,018	100,018	1,798 / (2,014)		12,430		11,282		11,282	(1,148)			0	700		003
Options--129164--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	06/17/2022	06/16/2023	3,500,000	3,500,000	3,675 / NA		45,150		30,959		30,959	(14,191)			0	17,161		003
Options--129174--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	06/22/2022	06/16/2023	11,737,600	11,737,600	3,668 / (3,746)		149,568		150,368		150,368	800			0	57,551		003
Options--129189--135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	06/24/2022	06/23/2023	3,500,000	3,500,000	3,912 / NA		43,400		19,044		19,044	(24,356)			0	17,331		003
Options--129218--136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	06/28/2022	06/23/2023	9,312,000	9,312,000	3,880 / (3,937)		81,672		70,501		70,501	(11,171)			0	46,111		003
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										10,417,142	7,580,042	0	3,055,387	XXX	3,055,387	(16,357,315)	0	0	0	3,696,418	XXX	XXX

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Options--127751--120 - NQ OTC Equity Option GMWB Stat	Statutory Capital	Exh 5	Equity market	CSI	11/19/2021	12/30/2022	119,996,875	119,996,875	4,465 / NA	8,563,450			18,598,816		18,598,816	10,784,308			0	424,834		003
Options--127752--120 - NQ OTC Equity Option GMWB Stat	Statutory Capital	Exh 5	Equity market	BOA	11/19/2021	12/30/2022	50,021,130	50,021,130	2,230 / NA	3,124,414			8,554,320		8,554,320	5,303,797			0	177,094		003
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										11,687,864	0	0	27,153,137	XXX	27,153,137	16,088,106	0	0	0	601,927	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										22,105,006	7,580,042	0	30,208,524	XXX	30,208,524	(269,209)	0	0	0	4,298,345	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										10,417,142	7,580,042	0	3,055,387	XXX	3,055,387	(16,357,315)	0	0	0	3,696,418	XXX	XXX
0449999999. Total Purchased Options - Put Options										11,687,864	0	0	27,153,137	XXX	27,153,137	16,088,106	0	0	0	601,927	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										22,105,006	7,580,042	0	30,208,524	XXX	30,208,524	(269,209)	0	0	0	4,298,345	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
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Cross Currency--102694--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)			157,922	1,477,500		2,742,490		2,031,000		0	331,105		100% / 100%
1079999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										0	0	157,922	1,477,500	XXX	2,742,490	0	2,031,000	0	0	331,105	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	157,922	1,477,500	XXX	2,742,490	0	2,031,000	0	0	331,105	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	157,922	1,477,500	XXX	2,742,490	0	2,031,000	0	0	331,105	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	157,922	1,477,500	XXX	2,742,490	0	2,031,000	0	0	331,105	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	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	157,922	1,477,500	XXX	2,742,490	0	2,031,000	0	0	331,105	XXX	XXX

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)
1709999999. Subtotal - Hedging Other										22,105,006	7,580,042	0	30,208,524	XXX	30,208,524	(269,209)	0	0	0	4,298,345	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										22,105,006	7,580,042	157,922	31,686,024	XXX	32,951,014	(269,209)	2,031,000	0	0	4,629,450	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
0003	Hedges the equity risk of a liability

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the 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
														Highly Effective Hedges							
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transac- tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TYU2	2,925	292,500,000	T-Note Future - TYU2 - US 10 YR NOTE - 86 - NQ IR ET Futures	Variable Annuity GMWB Product Liability	Exh 5	Interest Rate	09/30/2022	CBT - Chicago Board of Trade 549300EX04Q2QBFQTQ27	06/16/2022	118.9656	118.5313	2,970,703					(1,270,508)	(1,270,508)	5,265,000	0005	1,000
USU2	1,070	107,000,000	T-Note Future - USU2 - US LONG BOND - 86 - NQ IR ET Futures	Variable Annuity GMWB Product Liability	Exh 5	Interest Rate	09/30/2022	CBT - Chicago Board of Trade 549300EX04Q2QBFQTQ27	05/19/2022	139.3594	138.6250	1,805,625					(785,781)	(785,781)	4,066,000	0005	1,000
WNU2	715	71,500,000	T-Note Future - WNU2 - US ULTRA BOND - 86 - NQ IR ET Futures	Variable Annuity GMWB Product Liability	Exh 5	Interest Rate	09/30/2022	CBT - Chicago Board of Trade 549300EX04Q2QBFQTQ27	05/19/2022	156.1479	154.3438	1,675,781					(1,289,972)	(1,289,972)	4,647,500	0005	1,000
1569999999. Subtotal - Long Futures - Other												6,452,109	0	0	0	0	(3,346,261)	(3,346,261)	13,978,500	XXX	XXX
1579999999. Subtotal - Long Futures												6,452,109	0	0	0	0	(3,346,261)	(3,346,261)	13,978,500	XXX	XXX
ESU2	1,125	213,159,375	Index Future - ESU2 - CME EMINI SP 500 - 49 - NQ Equity Futures (GMWB)	Variable Annuity GMWB Product Liability	Exh 5	Equity/Index	09/16/2022	CME - Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	06/16/2022	3,748.6604	3,789.5000	1,785,938					(2,297,228)	(2,297,228)	11,812,500	0003	50
FAU2	155	35,154,000	Index Future - FAU2 - S&P MID 400 EMINI - 49 - NQ Equity Futures (GMWB)	Variable Annuity GMWB Product Liability	Exh 5	Equity/Index	09/16/2022	CME - Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	06/16/2022	2,285.2029	2,268.0000	344,100					266,645	266,645	2,139,000	0003	100
MFSU2	780	72,407,400	Index Future - MFSU2 - LIFFE EMINI MSCI EAFE - 49 - NQ Equity Futures (GMWB)	Variable Annuity GMWB Product Liability	Exh 5	Equity/Index	09/16/2022	NYL - NYSE Liffe U.S. 549300HIIRNTNKXV3M12	06/16/2022	1,854.0585	1,856.6000	362,700					(99,120)	(99,120)	2,933,356	0003	50
RTYU2	320	27,328,000	Index Future - RTYU2 - RUSSELL 2000 MINI - 49 - NQ Equity Futures (GMWB)	Variable Annuity GMWB Product Liability	Exh 5	Equity/Index	09/16/2022	NYF - ICE Futures U.S. 549300R4IG1TWPZT5U32	06/16/2022	1,712.0119	1,708.0000	214,385					64,190	64,190	1,760,000	0003	50
1639999999. Subtotal - Short Futures - Other												2,707,123	0	0	0	0	(2,065,513)	(2,065,513)	18,644,856	XXX	XXX
1649999999. Subtotal - Short Futures												2,707,123	0	0	0	0	(2,065,513)	(2,065,513)	18,644,856	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												0	0	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												9,159,232	0	0	0	0	(5,411,773)	(5,411,773)	32,623,356	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												9,159,232	0	0	0	0	(5,411,773)	(5,411,773)	32,623,356	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	2,729,750	6,429,482	9,159,232
Total Net Cash Deposits	2,729,750	6,429,482	9,159,232

(a)

Code	Description of Hedged Risk(s)
0003	Hedges the equity risk of a liability
0005	Hedges the interest rate risk of a liability

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0003	Hedges the equity risk of a liability
0005	Hedges the interest rate risk of a liability

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		9,159,232		9,159,232	9,159,232		9,159,232	32,623,356	32,623,356
BANK OF AMERICA N.A.	Y	Y	3,013,940		10,974,620	0	7,960,680	12,239,610	0	9,225,670	1,777,942	1,777,942
GOLDMAN SACHS INTERNATIONAL	Y	Y	210,000		140,506		0	140,506		0	4,449	
BARCLAYS BANK	Y	Y			1,149,269		1,149,269	1,149,269		1,149,269	1,263,562	1,263,562
0299999999. Total NAIC 1 Designation			3,223,940	0	12,264,395	0	9,109,949	13,529,385	0	10,374,939	3,045,953	3,041,504
CREDIT SUISSE INTERNATIONAL	Y	Y	18,445,000		19,421,629		976,629	19,421,629		976,629	1,583,497	1,583,497
0399999999. Total NAIC 2 Designation			18,445,000	0	19,421,629	0	976,629	19,421,629	0	976,629	1,583,497	1,583,497
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
0999999999 - Gross Totals			21,668,940	0	40,845,256	0	19,245,810	42,110,246	0	20,510,800	37,252,806	37,248,357
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					40,845,256	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	912834-EP-9	S 0 08/15/39	7,182,846	12,763,378	5,515,856	08/15/2039	V
CREDIT SUISSE INTERNATIONAL	Treasury	912803-ER-0	SP 0 02/15/46	16,932,114	38,694,900	20,315,732	02/15/2046	V
BANK OF AMERICA	Treasury	912810-RB-6	T 2 7/8 05/15/43	1,102,455	1,218,600	1,111,524	05/15/2043	V
0199999999 - Total				25,217,416	52,676,878	26,943,113	XXX	XXX

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)
CREDIT SUISSE INTERNATIONAL	Cash		USD	18,445,000	18,445,000	XXX		V
BANK OF AMERICA	Treasury	912828-Z9-4	T 1 1/2 02/15/30	1,007,433	1,122,000	XXX	02/15/2030	V
BANK OF AMERICA	Treasury	91282C-CB-5	T 1 5/8 05/15/31	632,111	708,000	XXX	05/14/2031	V
BANK OF AMERICA	Treasury	912828-YB-0	T 1 5/8 08/15/29	857,220	942,000	XXX	08/15/2029	V
BANK OF AMERICA	Treasury	912828-R3-6	T 1 5/8 05/15/26	517,175	548,000	XXX	05/15/2026	V
GOLDMAN SACHS INTERNATIONAL	Cash		USD	210,000	210,000	XXX		V
0299999999 - Total				21,668,940	21,975,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Bank of America, NA	New York, New York					(104,615,380)	(79,456,034)	(64,749,726)	XXX
Bank of N.T. Butterfield & Son Ltd.	Hamilton, Bermuda					2,100,048	2,152,753	2,181,289	XXX
Deutsche Bank Trust Company Americas	New York, New York					517,801	337,838	4,356,989	XXX
Federal Home Loan Bank of Atlanta	Atlanta, GA					1,709,084	1,858,536	1,860,213	XXX
Fifth Third Bank	Cincinnati, OH					2,115,036	4,428,961	1,743,067	XXX
JP Morgan Chase Bank	New York, New York					(1,089,425)	(558,872)	(7,736,594)	XXX
The Bank of New York Mellon	New York, New York					1,484,417	4,979,612	1,353,755	XXX
Wells Fargo Bank, NA	San Francisco, CA					1,035,683	887,906	1,292,151	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	(96,742,736)	(65,369,300)	(59,698,856)	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	(96,742,736)	(65,369,300)	(59,698,856)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	(96,742,736)	(65,369,300)	(59,698,856)	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								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
261908-10-7	DREYFUS TREAS&AGEN CASH MGMTI		06/30/2022	0.000		80,102,775	0	5
316175-50-4	FIDELITY INSTIT TREASURY I GLAIC 140135		05/26/2022	0.000		1,675,000	0	0
38141W-32-3	GOLDMAN SACHS FS TREAS OBLIGI		06/29/2022	0.000		113,017,632	0	52,070
857492-55-7	STATE STREET INSTITUTIONAL TRE		06/24/2022	0.000		89,801,000	0	54,345
316175-50-4	FIDELITY FIMM FUNDS - GOVT PORT INSTL CL		06/30/2022	0.000		20,899,227	0	14,031
261908-10-7	DREYFUS TRSY OBLIG CASH MGMT CL INS		06/30/2022	0.000		20,451,895	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						325,947,529	0	120,451
8609999999 - Total Cash Equivalents						325,947,529	0	120,451