



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

### **ANNUAL STATEMENT**

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

**Genworth Life and Annuity Insurance Company** 

NAIC	· — — —		/ Code <u>65536</u>	_ Employer's II	D Number 54	1-0283385
Organized under the Laws of	(Current) (F	Prior) nia	, State of Domi	cile or Port of E	ntry	VA
Country of Domicile		United Sta	ates of America			
Licensed as business type:	Life	e, Accident and Health [	X] Fraternal Bene	efit Societies [ ]		
Incorporated/Organized	03/21/1871		Commend	ed Business _		04/01/1871
Statutory Home Office	6610 West Broad		,		Richmond, VA, US	
	(Street and Nu	mber)		(City o	r Town, State, Count	ry and Zip Code)
Main Administrative Office			est Broad Street and Number)			
	Richmond, VA, US 23230	•			804-662-240	
(City or	Town, State, Country and Zip Co	ode)		(A	Area Code) (Telepho	ne Number)
Mail Address	6604 West Broad Stre (Street and Number or P.0			(City o	Richmond, VA, US r Town, State, Count	
Primary Location of Books and	•	,	est Broad Street	(0.1)		., =
Filliary Location of Books and			and Number)			
(City or	Richmond, VA, US 23230 Town, State, Country and Zip Co	ode)		(A	804-662-240 Area Code) (Telepho	
Internet Website Address	rom, cato, coama y and zip o	•	genworth.com	(*	(	
_			geriwortii.com			
Statutory Statement Contact		n Howard Name)	· ,		(Area Code) (Tel	
Complia	nceARCoe.genworth@genworth (E-mail Address)	i.com			804-922-554 (FAX Numbe	
	(E-mail Address)				(FAX Nullibe	21)
		OF	FICERS			
President & CEO _		endiges	_	Treasurer _	Li	
Secretary _	Vidal Joaquin	Torres Jr		Controller _	Kei	th Allen Willingham
D : 1.1 1.01 1. 11	/ OV/D 0 OI : (I	C	OTHER			
Off	/, SVP & Chief Investment icer	Vidal Joaquin Torres				ph McInerney, Sr Vice President
Angela Rene Simmons, S\	/P & Chief Financial Officer	Michael Powers, SV	P & Chief Informat	tion Officer	Gregory Sc	ott Karawan, Sr Vice President
lames los	eph Buddle		S OR TRUSTEE (eith Haendiges	S	Gr	regory Scott Karawan
Eleanor Lyr	nne Kitzman		Joseph McInerney			Jose Daniel Saenz
Daniei Josep	h Sheehan IV					
State of	Virginia	00				
County of	Powhatan	SS				
all of the herein described as statement, together with relate condition and affairs of the sai in accordance with the NAIC A rules or regulations require of respectively. Furthermore, the	sets were the absolute property dexhibits, schedules and explar deporting entity as of the repor Annual Statement Instructions a differences in reporting not release scope of this attestation by the	of the said reporting enations therein contained ting period stated above and Accounting Practices ated to accounting prace described officers also	ntity, free and clead, annexed or refee, and of its incomes and Procedures ctices and procedo includes the relati	ar from any liene rred to, is a full a e and deductions manual except t lures, according ted correspondir	s or claims thereon, and true statement of s therefrom for the pet to the extent that: (1) g to the best of the ng electronic filing wi	at on the reporting period stated above except as herein stated, and that thi f all the assets and liabilities and of the priod ended, and have been complete state law may differ; or, (2) that state ir information, knowledge and belie th the NAIC, when required, that is a rious regulators in lieu of or in addition
Brian Haendiges Signed on 2023/02/10 07.07.48-8.00	6443745	Vidal Torres Signed on 2023/02/10 07:07:48-8:00	20130000001		Keith Willingham Signed on 2023/02/10 07:07:48-8:00	CD3/stronger46
Brian Keith Hae President & 0	9		aquin Torres Jr. & Secretary			Keith Allen Willingham /ice President & Controller
Subscribed and sworn to before  10  Kathur R I  Spire on 2023/07/07/37/48	Februa	ry 2023	b. If no,  1. St 2. Da	ate the amendmate filed	nent number	Yes [ X ] No [ ]
Kathryn Howard						
April 30, 2025						
	Kathryn Ruth Howard Registration # 7564584 Electronic Notary Public Commonwealth of Virginia My commission expires the	ne 30 day of Apr 2025	98DF13E92FB7			

## **ASSETS**

			Current Year		Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)		Trendamitod 7 (555)	9,787,820,756	
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	14,911,150	500,000	14,411,150	17,822,416
	2.2 Common stocks	167,964,148	4,581,035	163,383,113	167,893,401
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	1,745,517,181			
	3.2 Other than first liens			0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less \$	11 700 070		11 700 070	10 004 640
	encumbrances)	11,739,370		11,739,370	12,894,642
	\$ encumbrances)			0	0
	4.3 Properties held for sale (less \$				
	encumbrances)			0	l0
5.	Cash (\$(61,465,253), Schedule E - Part 1), cash equivalents				
	(\$276,750,696 , Schedule E - Part 2) and short-term				
	investments (\$0 , Schedule DA)	215,285,443		215,285,443	169,308,612
6.	Contract loans (including \$ premium notes)	447,727,219	6,313,510	441,413,709	461,840,593
7.	Derivatives (Schedule DB)	8,200,308		8,200,308	44,593,497
8.	Other invested assets (Schedule BA)			141,459,896	
9.	Receivables for securities				
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	12,550,872,939	12,137,201	12,538,735,738	13,102,186,006
13.	Title plants less \$ charged off (for Title insurers only)			0	0
14.	Investment income due and accrued			118,833,536	
15.	Premiums and considerations:	110,000,000		110,000,000	122,013,304
10.	15.1 Uncollected premiums and agents' balances in the course of collection	63.963.150		63.963.150	59.550.620
	15.2 Deferred premiums, agents' balances and installments booked but				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	deferred and not yet due (including \$				
	earned but unbilled premiums)	283,593,257		283,593,257	302,438,670
	15.3 Accrued retrospective premiums (\$				
	contracts subject to redetermination (\$ )			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
	Net deferred tax asset				
19.	Electronic data processing equipment and software	, ,		, ,	, ,
20. 21.	Furniture and equipment, including health care delivery assets	1,407,002	1,407,002	0	
۱۰ ک	(\$	75 229	75 229	n	n
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care (\$ ) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets				
26.	Total assets excluding Separate Accounts, Segregated Accounts and	40 007 540 000	107 100 055	40 540 400 000	44 474 004 000
0=	Protected Cell Accounts (Lines 12 to 25)	13,967,543,933	427,420,650	13,540,123,283	14,1/4,324,083
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	4, 135, 323, 264		4, 135, 323, 264	5,669,286,559
28.	Total (Lines 26 and 27)	18,102,867,197	427,420,650	17,675,446,547	19,843,610,642
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	-	0	0
2501.	Miscellaneous receivables	, ,	· ·		
2502.	Premium tax refunds receivable	' '		2,398,616	, ,
2503.	Business services agreement receivable				
2598.	Summary of remaining write-ins for Line 25 from overflow page	, ,		0	
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	20,875,123	10,160,468	10,714,655	11,647,895

# LIABILITIES, SURPLUS AND OTHER FUNDS

Processor   10 Bit 22, 846   10 St. 20, 31 C. 20 Agreement on Fractionary of American Control (Postalia T. Line 4 C. 4c. 1 (No. 1986)   10 St. 20 St. 4c. 20 St.		·	1 Current Year	2 Prior Year
2. A groups te serve for societies and relation scrowed including \$ Motion Renarrey	1.	Aggregate reserve for life contracts \$		
1. Licality for deposits byer controls (Enhish 7, Line 14, Oct.)   (including 5   Mostoo Reserve)   (58)   15 / 25 / 16   (87)   75 / 19   (12	2.	Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		10,533,331,435 620 102
4.1 Let (Calhald Puris) Line 4.4 Cool 1 News sum of Cool 9, 10 and 11)				
4.2 Accident and health (Exhibit 8. Part 1, Line 4.4, sun of Claic 9, 10 and 11).  5. Policyhoder's dividential variable in members and ocupors powale in following calendar year -estimated ancesting.  6. Prolocyhoder's dividential and relativits to members and ocupors powale in following calendar year -estimated ancesting.  6. Prolocyhoder's dividential and relativits to members and ocupors powale in following calendar year -estimated ancesting.  6. Prolocyhoder's dividential and relativits to members and ocupors powale in following calendary year -estimated ancesting for the company of the company	4.		400 075 470	101 001 000
5. Polispicalesis disclerational transition and services \$ and coapprays \$				
6. Provision for policy/holderd dividence, redunds to members and couption pepade in holdering and experimental dividence and refunds to members and previous pepade in holdering is a formation of the pepade in the period of the pepade in the period of the pepade in the pepade is a period of the pepade in the pepade is a period of the pepade in the pepade in the pepade is a period of the pepade in the pepade is a period of the pepade in the pepade is a period of the period of the pepade is a period of the pepade is a period of the period of the pepade is a period of the period of the pepade is a period of the peri	5.			100
amounts 6.1 Polity-politier's dividends and refunds to members apportioned for payment (including \$ 6.2 Protyphoplane's dividends and refunds to members not yet apportioned for before \$ 6.3 Coupters and eliminal benefit (including \$ 7. Amount strontonially held for deterred dividend political including \$ 8. Montany 9. Part 1, Col. 1, sum of lines of an official including \$ 9. Part 2, Sum of lines of an official including \$ 9. Part 2, Sum of lines of an official including \$ 9. Part 2, Sum of lines of an official including \$ 9. Part 2, Sum of lines of an official including \$ 9. Part 2, Sum of lines of an official including \$ 9. Part 2, Sum of lines of an official including \$ 9. Part 2, Sum of lines of an official including \$ 9. Part 2, Sum of lines of an official including \$ 9. Part 2, Sum of lines of an official including \$ 9. Part 2, Sum of lines of an official including \$ 9. Part 2, Sum of lines of an official			281,578	284,339
6.1 Principolater's dividendia and refunds to members approtioned for payment (including \$	6.			
0.2 Policybrodom dividents and relations to membrane net yet apportioned including 3 1.3 Computer and amelian breiting foundating 5 diseased included in Subsection of the Control proteinably held for deterned breithed and activated and health send as excellent and health services.  3 discount, including 5 2 control proteinably held for deterned breiting activated and health send as excellent and health send in the Control of the Control				
G. Coupris and annihal bereiffel (including 3 in Modes)  Performance and annihal bereiffel (including 1 in the Coupris of				
7. Amount provisionally hold for deferred dividend policies not included in Line 6 Permission and emality considerations of the and accessive and health controlled severed in software less \$ 1.990 accorder and health premission (Enhalt 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1,				
8. Primiums and annuly considerations for tile and accident and health permitting. (Gribbit 1, S. 134, 391 — 6.074,06 9. Primiums and annuly consideration of the control state o	7.			
Part 1, Col. 1, sum of lines 4 and 14)				
9. Contract liabilities not included elevaheres. 9.1 Summator values on canceled contracts 9.2 Privation for experiment rating refunds, including the liability of \$  3. Shrower values on canceled contracts 5. Service Activities of the contract of the con			5 404 504	0.074.007
9.1 Surrendor values or annoted contracts 2.2 Provision for experience rating refunds, including the liability of \$ 2.2 Provision for experience rating refunds, including \$ 3. Service Act.  9.	9		5,134,591	6,074,067
Services Acr.  9.3 Other amounts payable on reinsersance, including \$ 4, (41,75) assured and \$ 149,723,446 and \$ 153,765,199 and \$ 150,765,199 and \$ 150,765	0.	9.1 Surrender values on canceled contracts		
Service Act				
0.3 Other amounts papible on reinsvarance, including \$				
Coded				
10   Commissions to agents due or accrued. High and annually contracts \$ 4, 121   accident and health \$ 3   4,619   5.11		ceded	153,765,199	155,218,732
\$	10		42,762,385	47,613,687
1.1. Commissions and expense allowances payable on reinsurance assumed   1,477, 201   2,319, 58	10.		4 619	517
2		Commissions and expense allowances payable on reinsurance assumed	84,680	187,701
allowances recognized in reserves, not of reinsured allowances   17, 200, 20, 201, 201, 201, 201, 201, 201,			1,477,291	2,319,580
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)   7, 550, 43   7, 26,00, 20, 207, 8795   9, 153, 30   15. Net deferred tax liability   20, 207, 8795   9, 153, 30   15. Net deferred tax liability   5, 151, 30   1, 655, 177   70   10   10   10   10   10   10	13.		(8 300 334)	(7 002 202)
15.1   Current federal and foreign income taxes, including \$	14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	7,550,433	7,620,033
16. Uneamed investment income		Current federal and foreign income taxes, including \$	20,287,905	9, 153, 398
17. Amounts withheld or relained by reporting entity as agent of rustee   17,843,753   16,679,70				
18. Amounts held for agents' account, including \$ agents' credit balances   19,705,523   16,979,10			, ,	, ,
Net adjustment in assets and liabilities due to foreign exchange rates		Amounts held for agents' account, including \$ agents' credit balances		
Liability for benefits for employees and agents if not included above come oney \$ and interest thereon \$				
Borrowed money \$				
Dividends to stockholders declared and unpaid				
24.01 Asset valuation reserve (AVR, Line 16, Col. 7). 24.02 Reinsurance in unauthorized and certified (\$ ) companies 24.03 Funds held under reinsurance treates with unauthorized and certified (\$ ) reinsurers 24.04 Payable to parent, subsidiaries and affiliales 24.05 Drafts outstanding 24.05 Drafts outstanding 24.05 Drafts outstanding 24.06 Eubality for amounts held under uninsured plans 24.07 Funds held under coinsurance 24.08 Payable for securities 24.09 Payable for securities 24.10 Payable for securities lending 24.10 Payable for securities lending 24.11 Payable for securities lending 24.11 Payable for securities lending 25. Aggregate write-ins for liabilities 2.245,000 21,765,00 27. From Separate Accounts Statement 4, 135, 323, 364 5, 5689, 386, 37 28. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 12,765,00 29. Common capital stock 29. Common capital stock 29. Surplus notes 30. Preferred capital stock 20. Preferred capital stock 20. Preferred capital stock 20. Surplus notes 31. Aggregate write-ins for special surplus (Indos 32. Surplus notes 33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) 1,456, 818, 456, 81, 456, 618, 456 34. Aggregate write-ins for special surplus (Indos 36. Less treasury stock, at cost 37. Surplus Clotal Lines 31.1.452, 33.3.455.36) (Including \$ 0 in Separate Accounts Statement) 47.6, 53.3.66 6, 83.9.32, 81 37. Totals of Lines 29, 30 and 37 (Page 4, Line 51.) 47.6, 50.00 47.7, 50.00 4		Dividends to stockholders declared and unpaid		
24.02 Reinsurance in unauthorized and certified (\$ ) companies	24.		100 544 001	114 501 050
24.03 Funds held under reinsurance treates with unauthorized and certified (\$ ) reinsurers		24.01 Asset valuation reserve (AVR, Line 16, Col. 7)  24.02 Reinsurance in unauthorized and certified (\$ ) companies	109,544,601	4 740
24.05 Drafts outstanding		24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	1, 164, 731, 714	1,217,564,296
24.05 Liability for amounts held under uninsured plans 24.07 Funds held under coinsurance 24.08 Derivatives 24.09 Payable for securities 24.10 Payable for securities lending 24.11 Capital notes \$ and interest thereon \$ 25. Aggregate write-ins for liabilities 2.2.45.00 21,765.00 22,765.00 21,765.00 22,765.00 23,765.00 24,100 24,100 25,765.00 26,765.00 26,765.00 26,765.00 27,765.00 28,		24.04 Payable to parent, subsidiaries and affiliates	10,176,531	9,800,203
24.07 Funds held under coinsurance				
24.08 Derivatives				
24.10 Payable for securities lending 24.11 Capital notes \$		24.08 Derivatives	565,000	553,500
24.11 Capital notes \$ and interest thereon \$ 2.245,000 21,765,00 21,765,00 26. Aggregate write-ins for itabilities 2.245,000 21,765,00 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 12,768,038 637 13,309,744,46 7 From Separate Accounts Statement 4,155,323,264 5,669,266,52				
2 Aggregate write-ins for liabilities 2, 245,000 21,785,00 12,785,				
27.       From Separate Accounts Statement       4, 135, 323, 264       5, 669, 286, 55         28.       Total liabilities (Lines 26 and 27)       16,903, 361, 901       18,979, 031, 02         29.       Common capital stock       25,651,000       25,651,000         30.       Preferred capital stock       0       32,661,000         31.       Aggregate write-ins for other than special surplus funds       0       0         32.       Surplus notes       0       1,456,618,456       1,456,618,456         34.       Aggregate write-ins for special surplus funds       0       0       0         35.       Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)       .1,456,618,456       1,456,618,456         36.       Aggregate write-ins for special surplus funds       0       0       0         37.       Diassigned funds (surplus)       (710, 184,810)       (617,689,94         38.       Less treasury stock, at cost:       (710, 184,810)       (617,689,94         39.       Surplus (Total Lines 31+32+33+34+35-36) (including \$       0       in Separate Accounts Statement)       746,433,646       838,928,61         39.       Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)       772,084,646       864,57,961       772,084,646       864,57,96	25.	Aggregate write-ins for liabilities	2,245,000	21,765,000
Total liabilities (Lines 26 and 27)				13,309,744,469
29. Common capital stock				
30. Preferred capital stock 31. Aggregate write-ins for other than special surplus funds				
Surplus notes		Preferred capital stock		
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)				
34. Aggregate write-ins for special surplus funds		Gross paid in and contributed surplus (Page 3. Line 33. Col. 2 plus Page 4. Line 51.1 Col. 1)	1 456 618 456	0 1 456 618 456
35. Unassigned funds (surplus)		Aggregate write-ins for special surplus funds	0	0
36.1 shares common (value included in Line 29 \$ ) 36.2 shares preferred (value included in Line 30 \$ ) 746,433,646 838,928,61		Unassigned funds (surplus)		
36.2 shares preferred (value included in Line 30 \$ )	36.			
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ 0 in Separate Accounts Statement) 746,433,646 838,928,61 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 772,084,646 864,579,61 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 17,675,446,547 19,843,610,64  DETAILS OF WRITE-INS  2501. Derivatives collateral 2,245,000 21,765,00  2502. 2503. 2598. Summary of remaining write-ins for Line 25 from overflow page 0 2,245,000 21,765,00  3101. 3102. 3103. 3108. Summary of remaining write-ins for Line 31 from overflow page 0 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 0 3401. 3402. 3403.				
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)  DETAILS OF WRITE-INS  2501. Derivatives collateral		Surplus (Total Lines 31+32+33+34+35-36) (including \$	746,433,646	838,928,614
DETAILS OF WRITE-INS   2,245,000   21,765,00   2502   2503   2508   Summary of remaining write-ins for Line 25 from overflow page   0   2,245,000   21,765,00   21,765,00   2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)   2,245,000   21,765,00		· · ·	, ,	864,579,614
2501. Derivatives collateral       2,245,000       21,765,00         2502.       2503.       2598. Summary of remaining write-ins for Line 25 from overflow page       0         2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)       2,245,000       21,765,00         3101.       3102.       3103.	39.	· · · · · · · · · · · · · · · · · · ·	17,675,446,547	19,843,610,642
2503.	2501.		2,245,000	21,765,000
2598. Summary of remaining write-ins for Line 25 from overflow page       0         2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)       2,245,000       21,765,00         3101.       3102.       3103. <td>2502.</td> <td></td> <td></td> <td></td>	2502.			
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)       2,245,000       21,765,00         3101				
3101. 3102. 3103. 3108. Summary of remaining write-ins for Line 31 from overflow page	2598. 2599.			
3103. 3198. Summary of remaining write-ins for Line 31 from overflow page	3101.			
3198. Summary of remaining write-ins for Line 31 from overflow page	3102.			
3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 0 3401	3103.			
3401	3198.			00
3403.	3401.			
	3402.			
OTOO. Cummary of remaining write-inc for Line Of Horn Overnow Date	3403. 3498			
	3498. 3499.			0

# **SUMMARY OF OPERATIONS**

1.   Destroyee and south of complete presents of the and accordance to beach controlled.   California   1.0   1.			1 Current Veer	2 Dries Vees
Cut 11	1	Premiums and annuity considerations for life and accident and health contracts (Eyhibit 1, Part 1, Line 20.4, Col. 1, less	Current Year	Prior Year
20	'-	Col. 11)	180,497,012	(1,249,120,122)
4 Autor Development Carbon Statement Processor (PARS, Line 1)  5 Approximation of Innover Statement Control of Statement Carbon Statement Control of Statement Carbon Statement Control of Statement Carbon Statem	2.	Considerations for supplementary contracts with life contingencies	26,547,265	25,027,758
5. Separation Accounts and gains and proposal animation or encountered resident of proposal animation of an expense allowances or encountered residents. J. Part 2, Line 28, Col. 11,	3.	Net investment income (Exhibit of Net Investment Income, Line 17)	570,721,126	630,538,747
5. Separation Accounts and gains and proposal animation or encountered resident of proposal animation of an expense allowances or encountered residents. J. Part 2, Line 28, Col. 11,	4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	4,517,366	4,295,253
7. Reserve adjustments on instituturous cederal   (82.26.26)   (82.20.94)   (82.20.94)	5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0
B. Honorther tree size associated with revestment management, administration and contract guarantees from Separatio     B. Linguis and feet for deposit spic contracts	6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	124,797,711	1,517,004,727
8. Histories from Ness associated will investment management, administration and context guarantees from Separate 8. 8. 6. 6. 78. 78. 8. 18. 28. 8. 29. 617. 9. 29. 617. 9. 29. 617. 9. 29. 617. 9. 29. 617. 9. 29. 617. 9. 29. 617. 9. 29. 617. 9. 29. 617. 9. 29. 29. 617. 9. 29. 29. 29. 29. 29. 29. 29. 29. 29.	7.	Reserve adjustments on reinsurance ceded	(89,289,376)	(92,309,413)
Accounts  2.7 Campage and fuse for depote-thype contracts  3.7 Campage and fuse for depote-thype contracts  3.7 Campage and fuse for depote-thype contracts  4.7 Campage and fuse for 0.3 (1) (1) (2) (2) (2) (2) (2) (2) (2) (2) (2) (2	8.	Miscellaneous Income:		
8 2 Apages with fine for foreigneshape contracts 8 2 Apages with fine for foreigneshape contracts 9 3 Apages with fine for foreigneshape in fine for foreigneshape in fine for foreigneshape in fine f		8.1 Income from fees associated with investment management, administration and contract guarantees from Separate		
8.3 Agraegate virtie-lie for triacellaneous income 9. 73,655, 682, 711, 716 9. Total (Linear total 5) 9. Total (Linear tot		Accounts	85,445,916	100, 165,870
5. Total (Lives 1 to 8.3)   567,791,792   579,983,307		8.2 Charges and fees for deposit-type contracts	9,611	
100   Death benefits		8.3 Aggregate write-ins for miscellaneous income	23,585,483	, -,
1.1 Matural endorwarenia (excluding journalized arms a pure endowments)	9.			, ,
12	10.			
1.5   Disability benefits and benefits under accident and health contracts	11.	Matured endowments (excluding guaranteed annual pure endowments)	1,786,453	
14   Courgons, guarantected amount privace conformations and seminar brownits   98, 203, 315, 227	12.			, ,
Second   S	13.			
16.   Group conversions	14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
11. Interest and agustrems on contract or deposit-type contract funds	15.			
16   Payments on supplementary contracts with life contingencies   10,046, 377   17,146, 357   17,	16.	Group conversions	0	0
15	17.	Interest and adjustments on contract or deposit-type contract funds	16,349,599	21,737,311
201   Commission on premiums, annually considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	18.			
2.1   Commissions on premiums, amulty considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Cot. 1)	19.		( ) , - /	, , , ,
2, Line 31, Cot. 1). — and fracterial expenses allowances on reinsurance assumed (Brithist 1, Part 2, Line 26, Cot. 1). 47,741, 132 51,24, 237 23. General insurance expenses and fratemal expenses (Exhibit 2, Line 10, Cot. 1, 2, 3, 4 and 6). 180,092,73 1, 24, 41, 192, 23, 193, 193, 193, 193, 193, 193, 193, 19	20.		875,326,602	1, 179, 245, 440
22	21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part		<b>=.</b> .==
23   General Insurance expenses and fratemat expenses (Exhibit 2, Line 10, Cost 1, 2, 4, and 6)				, ,
24 Instrument taxes, licensees and fees, excluding federal income taxes (Exhibit 3, Line 17, Cols., 1 + 2 + 3 + 5)	l l			
25	l l	General insurance expenses and traternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	168,029,2/3	145,9/2,016
26. Net transfers to or (from) Separate Accounts net of reinsurance		Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	21,484,110	25,316,596
27		Increase in loading on deterred and uncollected premiums	11,533,284	
28				
28. Net jain from operations before dividenda to policyholders, refunds to members and federal income taxes (Line 9 minus Line 29)				
Line 289			8/8,463,5//	1,0/0,367,37/
30   Dividends to policyholders and refunds to members   0   0   0	29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus	40,000,507	(444 044 000)
Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).   (114, 611, 202)				
minus Line 30)			0	0
32. Federal and foreign income taxes incurred (excluding tax on capital gains)   (32, 902, 0037)	31.		40 000 507	(114 641 000)
Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains (closses) (Lend 3 minus Line 32)	00	,		
realized capital gains or (losses) (Line 31 minus Line 32)  Not Income (Line 3) the Line 34)  Not Income (Line 3) the Line 34)  CAPITAL AND SURPLUS ACCOUNT  864, 579, 614  991,753,530  37. Not Income (Line 36)  Capital and surplus, December 31, prior year (Page 3, Line 38, Cot. 2)  Not Income (Line 36)  Change in net unrealized capital gains (losses) (			(32,039,869)	(32,302,037)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR)   (83, 529, 384   (116, 980, 386)     55. Net income (Line 33 plus Line 34)   (179, 299, 531)     66. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)   (3, 100, 958)   (179, 299, 531)     78. Net income (Line 35)   (3, 100, 958)   (179, 299, 531)     78. Net income (Line 35)   (3, 100, 958)   (179, 299, 531)     78. Net income (Line 35)   (3, 100, 958)   (179, 299, 531)     78. Net income (Line 35)   (3, 100, 958)   (179, 299, 531)     78. Net income (Line 35)   (3, 100, 958)   (179, 299, 531)     78. Net income (Line 35)   (10, 201, 201, 201, 201, 201, 201, 201, 2	33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before	00 400 406	(60 220 465)
\$	24		00,420,400	(62,339,103)
Section   Sect	34.		(02 520 264)	(116 060 266)
Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2).   864, 579, 614   991,753,530   37. Net income (Line 35).   (3, 100, 958)   (179, 299, 531)   38. Change in net unrealized capital gains (losses) less capital gains (av. 5).   (2, 207,858)   (100, 383, 513   308, 670, 344)   39. Change in net unrealized foreign exchange capital gain (loss).   (1, 211, 1000)   (211, 000)	25	5	(00,029,004)	(170,300,300)
36	35.	· · · · · · · · · · · · · · · · · · ·	(3, 100, 936)	(179,299,551)
37	26		964 570 614	001 752 520
38 Change in net unrealized capital gains (losses) less capital gains tax of \$ (2, 307, 858)   160, 383, 513   308, 670, 584   39 Change in net unrealized foreign exchange capital gain (loss)   (1, 211, 000)   (213, 000)   40 Change in net deferred income tax   (1, 389, 358)   (62, 385, 511   41 Change in net offerred income tax   (4, 788, 261)   (74, 587, 374)   42 Change in net offerred income tax   (4, 788, 261)   (74, 587, 374)   43 Change in reserve on account of change in valuation basis, (increases) or decrease   (12, 373, 210)   44 Change in reserve on account of change in valuation basis, (increases) or decrease   (12, 373, 210)   45 Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)   (74, 587, 374)   46 Surplus (contributed to) withdrawn from Separate Accounts during period   (74, 788, 781)   47 Other changes in surplus in Separate Accounts Statement   (74, 788, 781)   48 Change in surplus in Separate Accounts Statement   (74, 788, 781)   49 Cumulative effect of changes in accounting principles   (74, 788, 781)   50 Capital changes   (74, 788, 781)   51 Surplus adjustment   (74, 788, 781)   51 Surplus adjustment   (74, 788, 781)   51 Transferred for surplus (Stock Dividend)   (74, 788, 781)   51 Surplus adjustment   (7		Capital and surplus, December 31, prior year (Fage 3, Line 30, Cot. 2)		
Change in net unrealized foreign exchange capital gain (loss)				
40   Change in net deferred income tax				
41. Change in nonadmitted assets		Change in net unrealized foreign exchange capital gain (loss)	(12 200 250)	(213,000)
Change in Isability for reinsurance in unauthorized and certified companies				
Change in reserve on account of change in valuation basis, (increase) or decrease   0   0   0				
4. Change in asset valuation reserve				
46. Change in treasury stock (Page 3, Lines 36, 1 and 36,2 Col. 2 minus Col. 1)		Change in reserve on account or change in valuation basis, (increase) or decrease	U	/F 0F0 21F)
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	l l	9 9, ,	U	
50.2 Transferred from surplus (Stock Dividend)   50.3 Transferred to surplus   51.5 Surplus adjustment:   51.1 Paid in	50.			
50.3 Transferred to surplus				
51. Surplus adjustment:       0 <td></td> <td>,</td> <td></td> <td></td>		,		
51.1 Paid in	E 4	·		
51.2 Transferred for capital       (35,295,930)       (15,128,227)         51.3 Transferred from capital       (45,295,930)       (15,128,227)         52. Dividends to stockholders       0       (177,757,116)       (224,936,207)         53. Aggregate write-ins for gains and losses in surplus       (177,757,116)       (224,936,207)         54. Net change in capital and surplus for the year (Lines 37 through 53)       (92,494,968)       (127,173,916)         55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       772,084,646       864,579,614         DETAILS OF WRITE-INS         08.301. Fund manager rebates       11,375,503       13,842,676         08.302. Interest income on funds withheld       12,107,188       5,641,922         08.303. Miscell laneous income       102,792       628,473         08.398. Summary of remaining write-ins for Line 8.3 from overflow page       0       0         08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       23,585,483       20,113,071         2702. IMR transfer       0       (16,459,382)         2703. Modoc adjustment on reinsurance assumed       96,412       30,160         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       47,510,965       45,670,629         5301. Special tax allocation agreement with Genworth Financial	51.	ourprus augustriterit.	0	0
51.3 Transferred from capital       51.4 Change in surplus as a result of reinsurance       (45, 295, 930)       (15, 128, 227)         52. Dividends to stockholders       0       0       (177,757, 116)       (224, 936, 207)         53. Aggregate write-ins for gains and losses in surplus       (177,757, 116)       (224, 936, 207)         54. Net change in capital and surplus for the year (Lines 37 through 53)       (92,494,968)       (127,173,916)         55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       772,084,646       864,579,614         DETAILS OF WRITE-INS         08.301. Fund manager rebates       11,375,503       13,842,676         08.302. Interest income on funds withheld       12,107,188       5,641,922         08.303. Wiscel laneous income       102,792       628,473         08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       23,585,483       20,113,071         2701. Interest expense on funds withheld       47,454,553       62,099,851         2702. IMR transfer       0       (16,459,382)         2703. Modoc adjustment on reinsurance assumed       56,412       30,160         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       47,510,965       45,670,629         5301. Special tax allocation agreement with Genworth Financial       (177,757,116)       (				
51.4 Change in surplus as a result of reinsurance		, , ,		
52. Dividends to stockholders				
53. Aggregate write-ins for gains and losses in surplus       (177,757,116)       (224,936,207)         54. Net change in capital and surplus for the year (Lines 37 through 53)       (92,494,968)       (127,173,916)         55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       772,084,646       864,579,614         DETAILS OF WRITE-INS         08.301. Fund manager rebates       11,375,503       13,842,676         08.302. Interest income on funds withheld       12,107,188       5,641,922         08.303. Miscel laneous income       102,792       628,473         08.398. Summary of remaining write-ins for Line 8.3 from overflow page       0       0         08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       23,585,483       20,113,071         2701. Interest expense on funds withheld       47,454,553       62,099,851         2702. IMR transfer       0       (16,459,382)         2703. Modco adjustment on reinsurance assumed       56,412       30,160         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       47,510,965       45,670,629         5301. Special tax allocation agreement with Genworth Financial       (177,757,116)       (224,936,207)         5303.       5398. Summary of remaining write-ins for Line 53 from overflow page       0       0       0	F0	51.4 Change in surplus as a result of reinsurance	(45,295,950)	(13,120,221)
54. Net change in capital and surplus for the year (Lines 37 through 53)       (92,494,968)       (127,173,916)         55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       772,084,646       864,579,614         DETAILS OF WRITE-INS         08.301. Fund manager rebates       11,375,503       13,842,676         08.302. Interest income on funds withheld       12,107,188       5,641,922         08.303. Miscellaneous income       102,792       628,473         08.398. Summary of remaining write-ins for Line 8.3 from overflow page       0       0         08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       23,585,483       20,113,071         2701. Interest expense on funds withheld       47,454,553       62,099,851         2702. IMR transfer       0       (16,489,382)         2703. Modco adjustment on reinsurance assumed       56,412       30,160         2798. Summary of remaining write-ins for Line 27 from overflow page       0       0         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       47,510,965       45,670,629         5301. Special tax allocation agreement with Genworth Financial       (177,757,116)       (224,936,207)         5303.       Summary of remaining write-ins for Line 53 from overflow page       0       0				
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       772,084,646       864,579,614         DETAILS OF WRITE-INS         08.301. Fund manager rebates       11,375,503       13,842,676         08.302. Interest income on funds withheld       12,107,188       5,641,922         08.308. Summary of remaining write-ins for Line 8.3 from overflow page       0       0       0         08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       23,585,483       20,113,071         2701. Interest expense on funds withheld       47,454,553       62,099,851         2702. IMR transfer       0       (16,459,382)         2703. Modco adjustment on reinsurance assumed       56,412       30,160         2799. Summary of remaining write-ins for Line 27 from overflow page       0       0         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       47,510,965       45,670,629         5301. Special tax allocation agreement with Genworth Financial       (177,757,116)       (224,936,207)         5303.       5398. Summary of remaining write-ins for Line 53 from overflow page       0       0       0         5308. Summary of remaining write-ins for Line 53 from overflow page       0       0       0				
DETAILS OF WRITE-INS         08.301. Fund manager rebates       11,375,503       13,842,676         08.302. Interest income on funds withheld       12,107,188       5,641,922         08.303. Miscel laneous income       102,792       628,473         08.398. Summary of remaining write-ins for Line 8.3 from overflow page       0       0         08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       23,585,483       20,113,071         2701. Interest expense on funds withheld       47,454,553       62,099,851         2702. IMR transfer       0       (16,459,382)         2703. Modco adjustment on reinsurance assumed       56,412       30,160         2798. Summary of remaining write-ins for Line 27 from overflow page       0       0         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       47,510,965       45,670,629         5301. Special tax allocation agreement with Genworth Financial       (177,757,116)       (224,936,207)         5302.       5303.       0       0       0       0         5308. Summary of remaining write-ins for Line 53 from overflow page       0       0       0			, , , ,	
08.301. Fund manager rebates       11,375,503       13,842,676         08.302. Interest income on funds withheld       12,107,188       5,641,922         08.303. Miscellaneous income       102,792       .628,473         08.398. Summary of remaining write-ins for Line 8.3 from overflow page       0       0         08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       23,585,483       20,113,071         2701. Interest expense on funds withheld       47,454,553       62,099,851         2702. IMR transfer       0       (16,459,382)         2703. Modeo adjustment on reinsurance assumed       56,412       30,160         2798. Summary of remaining write-ins for Line 27 from overflow page       0       0         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       47,510,965       45,670,629         5301. Special tax allocation agreement with Genworth Financial       (177,757,116)       (224,936,207)         5302.       5303.       0       0       0       0         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0       0	55.		112,004,040	004,3/9,014
08.302. Interest income on funds withheld       12,107,188       5,641,922         08.303. Miscellaneous income       102,792       .628,473         08.398. Summary of remaining write-ins for Line 8.3 from overflow page       0       0         08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       23,585,483       20,113,071         2701. Interest expense on funds withheld       47,454,553       62,099,851         2702. IMR transfer       0       (16,459,382)         2703. Modeo adjustment on reinsurance assumed       56,412       30,160         2798. Summary of remaining write-ins for Line 27 from overflow page       0       0         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       47,510,965       45,670,629         5301. Special tax allocation agreement with Genworth Financial       (177,757,116)       (224,936,207)         5302.       5303.       0       0       0       0         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0       0	00.004		11 075 500	10 040 070
08.303. Miscellaneous income       102,792       628,473         08.398. Summary of remaining write-ins for Line 8.3 from overflow page       0       0         08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       23,585,483       20,113,071         2701. Interest expense on funds withheld       47,454,553       62,099,851         2702. IMR transfer       0       (16,459,382)         2703. Modco adjustment on reinsurance assumed       56,412       30,160         2798. Summary of remaining write-ins for Line 27 from overflow page       0       0         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       47,510,965       45,670,629         5301. Special tax allocation agreement with Genworth Financial       (177,757,116)       (224,936,207)         5302.       5303.       0       0       0         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0       0		·		
08.398. Summary of remaining write-ins for Line 8.3 from overflow page       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       13,071       0       13,071       0       123,585,483       20,113,071       2701       Interest expense on funds withheld       47,454,553       .62,099,851       2702       1MR transfer       0       (16,459,382)       2703       .0       .0       16,459,382)       2703       .0<			, ,	, ,
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       23,585,483       20,113,071         2701. Interest expense on funds withheld       47,454,553       62,099,851         2702. IMR transfer       0 (16,459,382)         2703. Modco adjustment on reinsurance assumed       56,412       30,160         2798. Summary of remaining write-ins for Line 27 from overflow page       0       0         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       47,510,965       45,670,629         5301. Special tax allocation agreement with Genworth Financial       (177,757,116)       (224,936,207)         5302.       5303.             5398. Summary of remaining write-ins for Line 53 from overflow page				
2701. Interest expense on funds withheld       47,454,553       62,099,851         2702. IMR transfer       0       (16,459,382)         2703. Modco adjustment on reinsurance assumed       56,412       30,160         2798. Summary of remaining write-ins for Line 27 from overflow page       0       0       0         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       47,510,965       45,670,629         5301. Special tax allocation agreement with Genworth Financial       (177,757,116)       (224,936,207)         5302.       5303.       5304.       0       0       0         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0       0	08.398.	Summary or remaining write-ins for Line 8.3 from overflow page	U	
2702. IMR transfer       0       (16,459,382)         2703. Modco adjustment on reinsurance assumed       56,412       30,160         2798. Summary of remaining write-ins for Line 27 from overflow page       0       0         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       47,510,965       45,670,629         5301. Special tax allocation agreement with Genworth Financial       (177,757,116)       (224,936,207)         5302.       5303.       0       0       0         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0       0	08.399.	Totals (Lines 08.301 Turu 08.303 pius 08.398)(Line 8.3 above)		
2703. Modco adjustment on reinsurance assumed       56,412       30,160         2798. Summary of remaining write-ins for Line 27 from overflow page       0       0         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       47,510,965       45,670,629         5301. Special tax allocation agreement with Genworth Financial       (177,757,116)       (224,936,207)         5302.       (177,757,116)       (177,757,11				
2798. Summary of remaining write-ins for Line 27 from overflow page       0       0         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       47,510,965       45,670,629         5301. Special tax allocation agreement with Genworth Financial       (177,757,116)       (224,936,207)         5302.       (5303)       (5304)       (5305)       (5306)       (5307)       (5308)				
2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       47,510,965       45,670,629         5301. Special tax allocation agreement with Genworth Financial       (177,757,116)       (224,936,207)         5302.       (5303)       (5303)       (5304)       (5305)       (5306)       (5306)       (5307)       (5307)       (5308) <t< td=""><td></td><td>·</td><td>· ·</td><td></td></t<>		·	· ·	
5301. Special tax allocation agreement with Genworth Financial	l l		47 540 005	
5302.				
5303				
5398. Summary of remaining write-ins for Line 53 from overflow page				
, , , , , , , , , , , , , , , , , , , ,				
5399. Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above) (177,757,116) (224,936,207)		, ,		
	5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(1//,757,116)	(224,936,207)

		1	2
		Current Year	Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance		(1,216,577,544)
2.	Net investment income	559,139,274	621,443,002
3.	Miscellaneous income	116,253,415	1,160,725,274
4.	Total (Lines 1 through 3)	885,527,325	565,590,732
5.	Benefit and loss related payments	1,257,634,731	1,763,425,518
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(335, 146, 397)	(458,905,393)
7.	Commissions, expenses paid and aggregate write-ins for deductions	276,366,466	267,246,177
8.	Dividends paid to policyholders	2,761	5,791
9.	Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	(19,634,321)	6,547,579
10.	Total (Lines 5 through 9)	1,179,223,240	1,578,319,672
11.	Net cash from operations (Line 4 minus Line 10)	(293,695,915)	(1,012,728,940)
40	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:	040 050 400	1 707 401 001
	12.1 Bonds		1,737,481,831
	12.2 Stocks		104,927,422
	12.3 Mortgage loans		264,956,125
	12.4 Real estate	, ,	0
	12.5 Other invested assets	1,152,768	1,583,116
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
	12.7 Miscellaneous proceeds	18,004,932	68,405,351
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1, 103, 450, 829	2 , 177 , 353 , 845
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	276,319,753	525,055,164
	13.2 Stocks	1,347,356	19,576,800
	13.3 Mortgage loans	211,804,476	300,768,505
	13.4 Real estate	0	499,304
	13.5 Other invested assets	21,502,811	11,861
	13.6 Miscellaneous applications	73,000,182	110,906,277
	13.7 Total investments acquired (Lines 13.1 to 13.6)	583,974,578	956,817,911
14.	Net increase (decrease) in contract loans and premium notes		(11,803,466
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)		1,232,339,400
16.	Cash from Financing and Miscellaneous Sources  Cash provided (applied):		
10.	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)		(46,091,367
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(201, 101, 685)	(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)	45,976,831	(73,602,386
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	169,308,612	242,910,998
	19.2 End of year (Line 18 plus Line 19.1)	215,285,443	169,308,612
		, ,	, ,
	pplemental disclosures of cash flow information for non-cash transactions: Securities exchanges bond proceeds (Line 12.1)	(100 705 000)	(100 055 022
	Securities exchanges bond proceeds (Line 12.1) 2 Securities exchanges bonds acquired (Line 13.1)		
20.0003	s Securities exchanges surplus note acquired (13.5)	0	(4,514,172
	1. Tax sharing agreement transfer of taxes payable (Line 9)		
0.0006	a Tax sharing agreement transfer of taxes payable (Line 13.2)	(209,310,383)	(14,788,600
	7. Tax sharing agreement transfer of taxes payable (Line 16.6)	. , , ,	. , ,
0.0009	Dinterest capitalization (Line 13.1)	(8,128,475)	(8,352,002
	). Transfer of securities from affiliate as return of capital (Line 12.2)		
	2. Transfer of securities from affiliate as return of capital (Line 2)		
20.0012		0	

Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0014. Jamestown recapture payment - recapture fee (Line 3)		
20.0015. Jamestown recapture payment - transfer bonds (Line 13.1)	0	(18,793,600)
20.0016. Jamestown recapture payment - transfer surplus note (Line 13.5)		
20.0017. Transfer to surplus notes (Line 12.1)	0	(54,217,052)
20.0018. Transfer from bonds (Line 13.5)	0	(54,217,052)
20.0019. River Lake Insurance Company VIII terminal reserve adjustment (3.3)	0	(300,744,867)
20.0020. River Lake Insurance Company VIII terminal reserve adjustment (16.6)	0	(300,744,867)
20.0021. River Lake Insurance Company VII terminal reserve adjustment (3.3)	0	(70,503,545)
20.0022. River Lake Insurance Company VII terminal reserve adjustment (16.6)	0	(70,503,545)

### ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		NIVAL 1313 UF	OPERATION	19 DI LINES	OL DOSINES	DO - OUIVIIVIA				
		1	2	3	4	5	6	7	8	9
		Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Other Lines of Business	YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	180,497,012	158 , 476 , 123	2,055,483	19,453,099	459,349	52,958			0
2.	Considerations for supplementary contracts with life contingencies	26,547,265	XXX	XXX	26,547,265	0	XXX	XXX		XXX
3.	Net investment income	570,721,126	395,002,716	779,913	172,611,562	2,263,332	63,603			0
4.	Amortization of Interest Maintenance Reserve (IMR)	4,517,366	4,632,429	40 , 186	1,291,911	(1,447,182)				0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	XXX		0
6.	Commissions and expense allowances on reinsurance ceded	124,797,711	91,465,052	0	30,256,660	0	3,075,999	XXX	0	0
7.	Reserve adjustments on reinsurance ceded	(89,289,376)	(63,994,798)	0	(25,294,578)	0	0	XXX		0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	85,445,916	10,910,707	0	74, 191, 168	344,041	0	xxx		0
	8.2 Charges and fees for deposit-type contracts	9,611	0	5,681	3,930	0	xxx	XXX		0
	8.3 Aggregate write-ins for miscellaneous income	23,585,483	12,385,641	1, 190	11, 177, 078	21,574	0	0	0	0
9.	Totals (Lines 1 to 8.3)	926,832,114	608,877,870	2,882,453	310,238,095	1,641,114	3,192,582	0	0	0
10.	Death benefits	388,094,815	386,650,672	1,444,143	0	0	XXX	XXX		0
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,786,453	1,786,453		0	0	XXX	XXX		0
12.	Annuity benefits	331.340.789	XXX	XXX	326.388.085	4.952.704	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	4.488.468	4.347.655	181	0	0	140.632	XXX		0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0		XXX		0
15.	Surrender benefits and withdrawals for life contracts	586,320,318	64,915,485	1,908,924	517,612,544	1.883.365	XXX	XXX		0
16.	Group conversions	0	0	0	0	0	0	XXX		0
17.	Interest and adjustments on contract or deposit-type contract funds	16,349,599	1,979,398	(73,532)	13,274,404	1,169,329	0	XXX		0
18.	Payments on supplementary contracts with life contingencies	19,046,397		0	19,046,397	0	xxx	XXX		0
19.	Increase in aggregate reserves for life and accident and health contracts	(472, 100, 237)	(129,064,205)	(1,216,181)	(333,322,021)	(8,406,188)	(91,642)	XXX		0
20.	Totals (Lines 10 to 19)	875,326,602	330,615,458	2,063,535	542,999,409	(400,790)		XXX	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds	, ,	, ,		, ,		,			
	(direct business only)	42,471,609	11,511,925	6,850	29,499,287	0	1,453,547	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	47,741,152	47,716,145	(154)	0	0	25,161	XXX	0	0
23.	General insurance expenses and fraternal expenses	168,029,273	152,096,549	38 , 168	11,891,167	622,749	3,380,640			0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	21,484,110	21,251,814	(44,515)		(25,272)	973,922			0
25.	Increase in loading on deferred and uncollected premiums	11,533,284	11,516,794	16,490	0	0	0	XXX		0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(335,633,418)	(9,573,157)	0	(323,995,566)	(2,064,695)		XXX		0
27.	Aggregate write-ins for deductions	47,510,965	47,510,965	0	0	0		0	0	0
28.	Totals (Lines 20 to 27)	878,463,577	612,646,493	2,080,374	259,722,458	(1,868,008)	5,882,260	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	48,368,537	(3,768,623)	802,079	50,515,637	3,509,122	(2,689,678)	0	0	0
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	XXX		0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)		(3,768,623)		50,515,637	3,509,122	(2,689,678)	0	0	0
32.		(32,059,869)	(37,430,902)	160.415	4.733.386	1.043.545	(566.313)			n
33.	Net gain from operations after dividends to policyholders, refunds to members and	(02,000,000)	(01,100,002)	100,110	1,100,000	1,010,010	(000,010)			·
55.	federal income taxes and before realized capital gains or (losses) (Line 31 minus									
L	Line 32)	80,428,406	33,662,279	641,664	45,782,251	2,465,577	(2, 123, 365)	0	0	0
34.	Policies/certificates in force end of year	1,094,285	1,013,815	7	67,605	2,504	10,354	XXX		0
	DETAILS OF WRITE-INS									
08.301	. Fund manager rebates	11,375,503	410,011	0	10,944,534	20,958	0	0	0	0
08.302	. Interest income on funds withheld	12, 107, 188	12, 107, 188	0	0	0	0	0	0	0
08.303	. Miscellaneous income (expense)	102,792	(131,558)	1, 190	232,544	616	0	0	0	0
08.398	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399	. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	23,585,483	12,385,641	1, 190	11, 177, 078	21,574	0	0	0	0
2701.	Interest expense on funds withheld	47,454,553		0	0	0	0	0	0	0
2702.	Modco adjustment on reinsurance assumed	56,412	56,412	0	0	0	0	0	0	0
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	47,510,965	47,510,965	0	0	0	0	0	0	0

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

	Alle	AL I SIS UF			INES OF D								
		1	2	3	4	5	6	7	8	9	10	11	12
								Universal Life					
		<b>-</b>		14/1 1 1:6	- ···			With Secondary		Variable	Credit Life	Other Individual	YRT Mortality
		Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Guarantees	Variable Life	Universal Life	(c)	Life	Risk Only
1.	Premiums for life contracts (a)	158,476,123	0	0	125,926,958	0	280,717	27,399,052	0	4,869,396	0	0	0
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	395,002,716	31,177	0	26,909,203	0	165,272,898	200,498,597	0	2,290,841	0	0	0
4.	Amortization of Interest Maintenance Reserve (IMR)	4,632,429	1,346	0	1,515,316	0	1,831,945	1,268,239	0	15,583	0	0	0
5.	Separate Accounts net gain from operations excluding unrealized gains or	_	_	_	_	_	_		_	_	_	_	_
	losses	0	0	0	0  .	0	0	0	0	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	91,465,052	977	0	80,843,650	0	6, 192	10,614,233	0	0	0	0	0
7.	Reserve adjustments on reinsurance ceded	(63,994,798)	0	0	0  .	0	0	(63,994,798)	0	0	0	0	0
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management,												
	administration and contract guarantees from Separate Accounts	10,910,707	0	0	0  .	0	0	0  .	0	10,910,707	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	12,385,641	0	0	12,085,398	0	155,947	110,360	0	33,936	0	0	0
9.	Totals (Lines 1 to 8.3)	608,877,870	33,500	0	, ,	0	167,547,699	175,895,683	0	18, 120, 463	0	0	0
10.	Death benefits	386,650,672	1,463	0	106,842,821 .	0	107,634,479	153,346,761	0	18,825,148	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,786,453	0	0	942,564	0	154,858	183,616	0	505,415	0	0	0
12.	Annuity benefits	XXX	XXX	XXX	xxx	XXX	xxx	XXX	XXX	xxx	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	4,347,655	0	0	3,064,361	0	592,669	648,842	0	41,783	0	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	64 . 915 . 485	0	0	3.476.461	0	24,359,073	31.565.460	0	5,514,491	0	0	0
16.	Group conversions	0	0	0	0	0	0	0	0	0	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	1.979.398	816	0	707.679	0	406.292	731.422	0	133 . 189	0	0	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(129,064,205)	0	0	5,772,243	٥	(98,346,179)	(38.374.444)	٥	1,884,175	٥	0	
20.	Totals (Lines 10 to 19)		2,279	0	120,806,129	0	34,801,192	148.101.657	0	26,904,201	0	0	0
20.	Commissions on premiums, annuity considerations and deposit-type		2,219		120,000, 129	0	34,001,132	140, 101,007	0	20, 504, 201		0	
21.	contract funds (direct business only)		0	0	5.618.751	٨	1.270.808	4.198.345	٥	424.021	0	٥	XXX
22.	Commissions and expense allowances on reinsurance assumed	47.716.145	0			٥	542.069		٥	424,021	٥		
	•		0		55.928.376	٥	27.910.323	67 . 189 . 577		1.068.273	٥		
23.	General insurance expenses	21.251.814	1.027				1.263.534	67, 169,577		1,066,273			
24.	Insurance taxes, licenses and fees, excluding federal income taxes		1,027	0		0	1,203,334	0,800,408	0	100,001		0	
25.	Increase in loading on deferred and uncollected premiums	11,516,794	0	0	11,516,794	0	0	0	0	U	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(9,573,157)	0	0	0 .	0	0		0	(9,573,157)	0	0	0
27.	Aggregate write-ins for deductions	47,510,965	0	0	23,329,402	0	0	24, 181, 563	0	0	0	0	0
28.	Totals (Lines 20 to 27)	612,646,493	3,306	0	260,364,795	0	65,787,926	267,561,127	0	18,929,339	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to	/0.700.000			/ / 0 00 / 070		101 750 770	(0.4.00= 444)		(000 070)			
	members and federal income taxes (Line 9 minus Line 28)	(3,768,623)	30 , 194	0	(13,084,270)	0	101,759,773	(91,665,444)	0	(808,876)	0	0	0
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to	/0 =00 5		_	/46 001 0==	-	40. ==0 ==-	/04 005 44	-	/000 05	-	_	_
	members and before federal income taxes (Line 29 minus Line 30)	(3,768,623)	30 , 194	J0	(13,084,270).	0	101,759,773	(91,665,444)	0	(808,876)	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	(37, 430, 902)	6,074	0	(7,986,762)	0	12, 198, 723	(41,475,348)	0	(173,589)	0	0	0
33.	Net gain from operations after dividends to policyholders, refunds to												
	members and federal income taxes and before realized capital gains or	00 000 070	04 400	_	(F 007 F00)	^	00 504 050	(EQ 400 000)	^	/00F 007\	•	_	^
L	(losses) (Line 31 minus Line 32)	33,662,279	24,120	0	(5,097,508)	0	89,561,050	(50, 190, 096)	0	(635, 287)	0	0	0
34.	Policies/certificates in force end of year	1,013,815	35,312	0	649,369	0	78,102	246,012	0	5,020	0	0	0
	DETAILS OF WRITE-INS												
	Fund manager rebates	410,011	0	0	0  .	0	0	0	0	410,011	0	0	0
08.302.	Interest income on funds withheld	12, 107, 188	0	0	11,887,437	0	0	219,751	0	0	0	0	0
08.303.	Miscellaneous income (expense)	(131,558)	0	0	197,961	0	155,947	(109,391)	0	(376,075)	0	0	0
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0 .	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	12,385,641	0	0	12,085,398	0	155,947	110,360	0	33,936	0	0	0
2701.	Interest expense on funds withheld	47,454,553	0	0	23,272,990	0	0	24, 181, 563	0	0	0	0	0
2702.	Modco adjustment on reinsurance assumed	56,412	0	0	56,412	0	0	0	0	0	0	0	0
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	47,510,965	0	0	23,329,402	0	0	24.181.563	0	0	0	0	0
2,00.	. 3.0.0 (Line 21 00 pide 21 00) (Line 21 dbove)	.,,0,0,000	<u> </u>		_5,0L0,10L			_1,101,000			0	· ·	

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

For Traditional Life business, the whole life block is less than 5% of premiums and less than 5% of reserves and loan

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

	ANALISIS OI	OFLINATIO	JING DI LINL					_		
		1	2	3	4	5	6 Variable Universal	7 Credit Life	8 Other Group Life	9 YRT Mortality
		Total	Whole Life	Term Life	Universal Life	Variable Life	Life	(d)	(a)	Risk Only
1.	Premiums for life contracts (b)	2,055,483	0	2,055,483				0	0 .	0
2. 3.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX	XXX0	XXX	XXX	XXX
3. 4	Amortization of Interest Maintenance Reserve (IMR)		0		0	0		0	0	0
4. 5.	Separate Accounts net gain from operations excluding unrealized gains or losses	40, 186	0	40, 186	0	0	0	0	0	0
5. 6.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0			0		0	0 .	0
0.	Commissions and expense allowances on reinsurance ceded			0	0	0	0	0 0	0	0
8.	Miscellaneous Income:	0	0	0	U	0	0	0	0	0
8.	8.1 Income from fees associated with investment management, administration and contract									
		0		0	0		0	0	0  .	0
	8.2 Charges and fees for deposit-type contracts	5,681	0	5,681	0	0	0	0	0  .	0
	8.3 Aggregate write-ins for miscellaneous income	1, 190	0	1, 190	0	0	_	0	0	0
9.	Totals (Lines 1 to 8.3)	2,882,453		=,00=,100	0		•	0	0	0
10.	Death benefits	1,444,143			0	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0	0	0
12.	Annuity benefits		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts			181	0	0		0	0 .	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0		•••••••••••••••••••••••••••••••••••••••	0	0 .	0
15.	Surrender benefits and withdrawals for life contracts			1,908,924	0			0	0 .	0
16.	Group conversions	0	0	0	0			0		0
17.	Interest and adjustments on contract or deposit-type contract funds	(73,532)	0	(73,532)				0	0	0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(1,216,181)	0		(179,059)	0	0	0	0	0
20.	Totals (Lines 10 to 19)	2,063,535	0	2,242,594	(179,059)	0	0	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct				, , ,					
	business only)	6,850	0	6,850	0		0		0  .	XXX
22.	Commissions and expense allowances on reinsurance assumed		0	(154)		0		0	0  .	0
23.	General insurance expenses		0		0	0	0	0	0  .	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes			(50,293)	5,778	0	•••••••••••••••••••••••••••••••••••••••	0	0  .	0
25.	Increase in loading on deferred and uncollected premiums		0	16,490	0	0	0	0	0  .	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance		0	0	0	0	0	0	0  .	0
27.	Aggregate write-ins for deductions	0	0	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	2,080,374	0	2,253,655	(173,281)	0	0	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	802,079	0	628,798	173,281	0	0	0	0	0
30.	Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	802,079	0	628,798	173,281	0	0	0	0	0
32.	Federal income taxes (Line 29 minus Line 30)  Federal income taxes incurred (excluding tax on capital gains)	160.415	0	123.931	36.484	0	Δ	0	0	
22	Net gain from operations after dividends to policyholders, refunds to members and federal	100,413	U	120,901	30,404	U	U	U	U	U
33.	income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	641.664	0	504.867	136.797	0	0	0	0	0
34.	Policies/certificates in force end of year	7	0	7	0	0	0	0	0	0
<u> </u>	DETAILS OF WRITE-INS				0		<u> </u>	0	0	<u> </u>
08.301		1.190	0	1.190	0	0	n	n	n	n
08.302.				1, 190						
08.303.								•••••		
		0	n	0	0	n	n	0	n	n
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	1. 190	0	1.190	n	n	n	0	n	
2701.	1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 -	1, 100		1,130					0	
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	n	0	0	0	n	0	n	n
	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0	0	0	n	0	n	n
	es the following amounts for FEGI I/SGI : Line 1 Line 10	Lino		Line 22	L	Line 24	1	·	0	0

<sup>(</sup>a) Includes the following amounts for FEGLI/SGLI: Line 1 ....., Line 10 ....., Line 16 ....., Line 23 ....., Line 24 ......

<sup>(</sup>b) Include premium amounts for preneed plans included in Line 1 ......

For Traditional Life business, the whole life block is less than 5% of premiums and less than 5% of reserves and loan

# ANNUAL STATEMENT FOR THE YEAR 2022 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)

ANALISIS OF OPERATIONS BILL	1			erred		6	7
	•	2	3	Δ	5	Life Contingent	,
				Variable Annuities	· ·	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees		and Annuitizations)	Other Annuities
Premiums for individual annuity contracts	19,453,099	1,232,152	0	18,220,947	0	0	0
Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	xxx		XXX
	172,611,562	10,642,104		17,536,939	0	73,730,000	21,759,656
4. Amortization of Interest Maintenance Reserve (IMR)	1.291.911	(77, 167)	105.030	254.863	0		
Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0
Commissions and expense allowances on reinsurance ceded	30,256,660	0	0	21.193.436	0	281,422	8.781.802
7. Reserve adjustments on reinsurance ceded			0	(25,294,578)	0		0
8. Miscellaneous Income:	. , , ,			. , , ,			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	74, 191, 168	0	0	64,591,963	0	9,599,205	0
8.2 Charges and fees for deposit-type contracts	3,930	0	0	0	0	0	3,930
8.3 Aggregate write-ins for miscellaneous income	11, 177, 078	9,747	147,814	10,988,351	0	30,526	640
9. Totals (Lines 1 to 8.3)	310.238.095	11,806,836	49.195.707	107.491.921	0	111.085.762	30,657,869
	0		0	, , , , ,		0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
	326.388.085	9.913.610		108.024.207	0	181.685.283	0
,	0	0	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	•••••••••••••••••••••••••••••••••••••••	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts			312.670.115	202,513,814	0	(24,429,261)	0
	0	0	0		0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	13 274 404	59.428	102.895	72 . 173	0	14	13 .039 .894
	19,046,397	0, 420	0		0	19.046.397	n
Increase in aggregate reserves for life and accident and health contracts	(333,322,021)		(330,022,307)	7.327.316	0	14.068.496	0
20. Totals (Lines 10 to 19)	542.999.409	12.135.388	9.515.688	317.937.510	0	190.370.929	13.039.894
,	29.499.287	75.175	379.348	29.034.400	0	8.114	2.250
	0	0	0	0	0	0, 114	2,200
	11.891.167	1.347.920	1.755.158	3.236.534	0	5.859.460	(307.905)
24. Insurance taxes, licenses and fees, excluding federal income taxes	(671.839)		(280.433)		0	(230.871)	(164,498)
25. Increase in loading on deferred and uncollected premiums		(11,223)	(200,400)	0	0	0	( 104, 400 )
	(323,995,566)		0	(300,810,577)	0	(23, 123, 939)	٥٥
27. Aggregate write-ins for deductions	(020,000,000)	(01,030)	0	000,010,077	0	(20, 120, 303)	0
28. Totals (Lines 20 to 27)	259,722,458	· ·	11,369,761	49,413,059	0	172,883,693	12,569,741
` ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' '		(1.679.368)	37.825.946	58.078.862	0	(61,797,931)	12,569,741
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	0	(1,079,300)	37,023,946		0	0 (01,797,931)	10,000,120
	50,515,637	(1,679,368)	37,825,946	58,078,862	•	U	18,088,128
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).					0	(61,797,931)	
32. Federal income taxes incurred (excluding tax on capital gains)	4,733,386	(337,342)	7,942,097	8,375,415	0	(13,200,421)	1,953,637
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)	45,782,251	(1,342,026)	29,883,849	49,703,447	0	(48,597,510)	16, 134, 491
34. Policies/certificates in force end of year	67.605	4.684	7.171	20.728	0	29.440	5.582
DETAILS OF WRITE-INS	00, 10	4,004	7,171	20,720	0	25,440	3,302
08.301, Fund manager rebates	10.944.534	0	0	10.933.083	0	11.451	0
08.301. Fund manager repartes		9.747	147.814			19.075	640
*****	202,044		147,014			19,075	040
08.303	0	0	0	0			
	11.177.078	9.747	147.814	10.988.351	0	30.526	640
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	11, 1//, 0//0	9,141	147,014	10,500,331	U	30,320	040
2702.							
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0 '
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	•	•	0	0	0	U

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

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

ANALTSIS OF OPERATIONS BY	1	OOMLOO - C	7				
	ı	2	3	erred	5	6 Life Contingent	,
		2	3	Variable Annuities	ง Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
Premiums for group annuity contracts		0	0		0	0	0
Considerations for supplementary contracts with life contingencies.	0	XXX	XXX	XXX	XXX	0	XXX
3. Net investment income	2,263,332	39.992	0	501.584	0	1.682.138	39.618
Amortization of Interest Maintenance Reserve (IMR)	(1,447,182)	(140)	0	10.749	0	19,537	(1,477,328)
Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0
Commissions and expense allowances on reinsurance ceded	0	0	0	0	0	0	0
7. Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	344,041	0	0	344,041	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income	21,574	0	0	21,574	0	0	0
9. Totals (Lines 1 to 8.3)	1,641,114	39,852	0	1,337,297	0	1,701,675	(1,437,710)
10. Death benefits	0	0	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12. Annuity benefits	4,952,704	0	0	714,642	0	4,238,062	0
13. Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	1,883,365	18,756	0	1,864,609	0	0	0
16. Group conversions	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	1, 169, 329	0	0	0	0	0	1, 169, 329
18. Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts	(8,406,188)	16, 138	0		0	(2,548,137)	0
20. Totals (Lines 10 to 19)	(400,790)	34,894	0	(0,201,000)	0	1,689,925	1, 169, 329
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0	0	0	0	0	0	0
22. Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0
23. General insurance expenses	622,749	4,225	0	146,810	0	471,496	218
24. Insurance taxes, licenses and fees, excluding federal income taxes	(25,272)	(114)	0	12,431	0	2,473	(40,062)
25. Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
( ) 1	(2,064,695)	0	0	(2,064,695)	0	0	0
27. Aggregate write-ins for deductions	0	0	0		0	0	0
28. Totals (Lines 20 to 27)	(1,868,008)				0	2,163,894	1, 129, 485
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	3,509,122	847	0	6,537,689	0	(462,219)	(2,567,195)
30. Dividends to policyholders and refunds to members	0	0		0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30).	3,509,122	847	0	6,537,689	0	(462,219)	(2,567,195)
32. Federal income taxes incurred (excluding tax on capital gains)	1,043,545	208	0	1,374,240	0	(101,433)	(229,470)
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)	2,465,577	639	0	5,163,449	0	(360,786)	(2,337,725)
34. Policies/certificates in force end of year	2,504	29	0	503	0	1,969	3
DETAILS OF WRITE-INS							
08.301. Fund manager rebates	20,958	0	0	20,958	0	0	0
08.302. Miscellaneous income	616	0	0	616	0	0	0
08.303.							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	21,574	0	0	21,574	0	0	0
2701.							
2702.							
2703.		-					
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0

The amounts in Group Annuities Column 4 include amounts from the run-off block of policies in Payout that would be reported in Group Annuities Column 6. The amounts are immaterial comprising less than 5% of reserve liability and less than 5% of

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

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

						-		-	-		1	1		
		1		ehensive   & Medical)	4	5	6	7	8	9	10	11	12	13
			(HOSPITAL	3	_			Federal						
			2	3	Medicare			Employees Health	Title XVIII	Title XIX		Disability	Long-Term	
		Total	Individual	Group	Supplement	Vision Only	Dental Only	Benefits Plan	Medicare	Medicaid	Credit A&H	Income	Čare	Other Health
1.	Premiums for accident and health contracts	52,958	0	)(	0	0		00	0	0		25,283	0	27,675
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	xxx	xxx	XXX	XXX	xxx	XXX	XXX	XXX	xxx	XXX	XXX
3.	Net investment income	63,603	0	)	)62,945	0		0	0	0		624	0	34
4.	Amortization of Interest Maintenance Reserve (IMR)	22	0	)	0	0		0	0	0		22	0	0
5.	Separate Accounts net gain from operations excluding unrealized gains or													
	losses	0	0	)  (	00	0		00	0	0		0	0	0
6.	Commissions and expense allowances on reinsurance ceded	3,075,999	0	)  (	2,206,137	0		00	0	0		0	869,848	14
7.	Reserve adjustments on reinsurance ceded	0	0	)  (	00	0		00	0	0		0	0	0
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management,													
	administration and contract guarantees from Separate Accounts	0	0	)  (	00	0		0	0	0	C		0	0
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	0	0	) (	,	0		0 0	0	Ū	0	0	0	0
9.	Totals (Lines 1 to 8.3)	. 3,192,582	0	) (	-,,			0 0		_	C	20,020	869,848	, .
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	140,632	0	)  (	00	0		0  0	0	0	C	125,462	0	15, 170
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	)	0	0		00	0	0	C	0	0	0
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions	0	0	)  (	00	0		0  0	0	0	C	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	0		)  (	00	0		0  0	0	0	C	0	0	0
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	. (91,642)	0	) (	0	0		0 0	0	0	0	(88,649)	0	(2,993)
20.	Totals (Lines 10 to 19)	48,990	0	)	0	0		00	0	0	C	36,813	0	12, 177
21.	Commissions on premiums, annuity considerations and deposit-type	4 450 547			4 007 070							4 000	04.047	704
	contract funds (direct business only)		0		1,387,076	0		00	0	0		1,393	64,347	731
22.	Commissions and expense allowances on reinsurance assumed	25, 161	0		25, 161	0		00	0	0				0
23.	General insurance expenses	3,380,640	0		00	0		0	0	0		0	3,380,640	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	973,922	0			0		00	0	0		1,432	279,289	715
25.	Increase in loading on deferred and uncollected premiums	0	0		0	0		0	0	0			0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0	0		0	0		0	0	0				0
27.	Aggregate write-ins for deductions	5.882.260	0		2.104.723	0		0 0				39.638	3.724.276	13.623
28.	Totals (Lines 20 to 27)	5,882,260	U	)	2, 104, 723	U		0	U	0	U	39,638	3,724,276	13,623
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	(2,689,678)	0		164,359	٥		0	0	0		(13,709)	(2,854,428)	14,100
30.	Dividends to policyholders and refunds to members	(2,003,070)		,	)	n		0	n	n		n (13,709)	(2,004,420)	14, 100
	Net gain from operations after dividends to policyholders, refunds to	1 "	U	'	, 0	U		· ·	0	0	-	·	U	U
31.	members and before federal income taxes (Line 29 minus Line 30)	(2,689,678)	n	) L	164,359	n	L	o l	n	n		(13,709)	(2,854,428)	14, 100
32.	Federal income taxes incurred (excluding tax on capital gains)	(566,313)	0	(	34.606	0		0	0	0	0	(2.891)	(600.997)	2.969
33.	Net gain from operations after dividends to policyholders, refunds to	(511)010)			21,000		1					(=,001)	(,001)	_,000
00.	members and federal income taxes and before realized capital gains or						ĺ							
	(losses) (Line 31 minus Line 32)	(2, 123, 365)	0	) (	129,753	0		0 0	0		0	(10,818)	(2,253,431)	11,131
34.	Policies/certificates in force end of year	10,354	0	) (	8,708	0		0 0	0	0	C	53	1,471	122
	DETAILS OF WRITE-INS												· · · · · · · · · · · · · · · · · · ·	
08.301.														
08.302.							ļ							
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	)(	0	0		0	0	0	C	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	0	0	)	0	0		0 0	0	0	C	0	0	0
2701.														
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	)(	0	0		0  0	0	0	0	00	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	) (	0	0		0 0	0	0	C	0	0	0
	e if blacks of business in run off that comprise less than 5% of premiums and						•				•			

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

## 7

#### ANNUAL STATEMENT FOR THE YEAR 2022 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

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

/ \\ \\ \\ \= 1	SIS OF THE		···		, , , , , , , , , , , , , , , , , , ,							
	1	2	3	4	5	6	7	8	9	10	11	12
							Universal Life		\	O	046 1- 45 4 4 1	YRT
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (b) (N/A Fratermal)	Other Individual Life	Mortality Risk Only
Land to the problem of the control of	Total	industrial Life	Whole Life	rem Lile	indexed Life	Universal Life	Guarantees	variable Life	Universal Life	(IN/A Fratermar)	Lile	RISK Offig
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
Reserve December 31 of prior year	7,289,774,528	0	0	581,464,612	0	1,900,228,517	4,790,514,298	0		0	0	(
Tabular net premiums or considerations	1,658,377,298			139,553,720		8,862,698						
Present value of disability claims incurred	109,569					49,389	54,070		6 , 110			
4. Tabular interest	343,606,461			23,551,771		80,813,258	237,418,222		1,823,210			
5. Tabular less actual reserve released	604,677								604,677			
6. Increase in reserve on account of change in valuation basis	0											
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	0	XXX								XXX		
7. Other increases (net)	(220, 119, 362)					(97,681,043)	(131,364,084)		8,925,765			
8. Totals (Lines 1 to 7)	9,072,353,171	0	0	744,570,103	0	1,892,272,819	6,401,979,611	0	33,530,638	0	0	
9. Tabular cost	1,406,315,896			(97,815,403)		(16,629,712)	1,513,201,573		7,559,438			
10. Reserves released by death	204,261,851			12,766,497		85,306,776	96, 157, 786		10,030,792			
11. Reserves released by other terminations (net)	306,290,603			239,317,793		21,120,748	39,831,556		6,020,506			
12. Annuity, supplementary contract and disability payments involving life contingencies	4,347,655			3,064,361		592,669	648,842		41,783			
13. Net transfers to or (from) Separate Accounts	(9,573,157)								(9,573,157)			
14. Total Deductions (Lines 9 to 13)	1,911,642,848	0	0	157,333,248	0	90,390,481	1,649,839,757	0	14,079,362	0	0	
15. Reserve December 31 of current year	7,160,710,323	0	0	587,236,855	0	1,801,882,338	4,752,139,854	0	19,451,276	0	0	
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	2,837,241,346			149,218,742		1, 171, 697, 030	1,253,116,827		263,208,747			
17. Amount Available for Policy Loans Based upon Line 16 CSV	2,575,045,610			148,986,780		1,118,653,856	1,095,768,755		211,636,219			

'For Traditional Life business, the whole life block is less than 5% of premium and less than

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

(N/A Fraternal)

	1	2	3	4	5	6	7	8	9
						Variable	0 "	Other	YRT
	Total	Whole Life	Term Life	Universal Life	Variable Life	Universal Life	Credit Life <sup>(b)</sup>	Group Life	Mortality Risk Only
Involving Life or Disability Contingencies (Reserves)	TOtal	WHOIE LIIE	reilli Lile	Universal Life	Valiable Life	Lile	Lile \	Lile	RISK OTILY
(Net of Reinsurance Ceded)									
Reserve December 31 of prior year	16,919,101	0	15 . 144 . 965	1.774.136	0	0	0	0	0
' '			149.485	1,774,100			U	0	
Tabular net premiums or considerations			149,400						
Present value of disability claims incurred			000 070	00.000					
4. Tabular interest			638,878	90,998					
Tabular less actual reserve released									
Increase in reserve on account of change in valuation basis									
7. Other increases (net)	. 0								
Totals (Lines 1 to 7)     Tabular cost	17,798,462	0	15,933,328	1,865,134	0	0	0	0	0
9. Tabular cost	769,183		745,004	24 , 179					
10. Reserves released by death			1,024,758	245,878					
11. Reserves released by other terminations (net)	55,542		55,542						
12. Annuity, supplementary contract and disability payments involving life									
contingencies	181		181						
13. Net transfers to or (from) Separate Accounts	. 0								
14. Total Deductions (Lines 9 to 13)	2,095,542	0	1,825,485	270,057	0	0	0	0	0
15. Reserve December 31 of current year	15,702,920	0	14, 107, 843	1,595,077	0	0	0	0	0
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	1,964,500		369,423	1,595,077					
17. Amount Available for Policy Loans Based upon Line 16 CSV	1,964,248		369,171	1,595,077					

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

	1		Defe	rred		6	7
		2	3	4	5	Life Contingent	
				Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	without Guarantees	and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
Reserve December 31 of prior year	3, 186, 867, 421			307,854,304			(
2. Tabular net premiums or considerations	46,000,363	1,232,151		18,220,947		26,547,265	
Present value of disability claims incurred	XXX	XXX	XXX		XXX	XXX	XXX
4. Tabular interest	135,384,497		43,701,842			, , -	
Tabular less actual reserve released	(59,528,243)	(5,718,496)	(34,289,049)	897,368		(20,418,066).	
Increase in reserve on account of change in valuation basis	0						
7. Other increases (net)	83,872,824	164,782		(11,201,605)		94,909,647	
8. Totals (Lines 1 to 7)	3,392,596,862	294,393,262	1,319,927,630	324,909,065	0	1,453,366,905	(
9. Tabular cost	0						
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	517,612,544	26,857,876	312,670,115	202,513,814		(24,429,261).	
12. Annuity, supplementary contract and disability payments involving life contingencies	345,434,483	9,913,611	26,764,985	108,024,207		200,731,680	
13. Net transfers to or (from) Separate Accounts	(323,995,565)	(61,050)		(300,810,576)		(23, 123, 939)	
14. Total Deductions (Lines 9 to 13)	539,051,462	36,710,437	339,435,100	9,727,445	0	153, 178, 480	(
15. Reserve December 31 of current year	2,853,545,400	257,682,825	980,492,530	315,181,620	0	1,300,188,425	(
Cash Surrender Value and Policy Loans					·		
16. CSV Ending balance December 31, current year	1,204,030,306	257, 110, 604	909,575,076	37,344,626			
17. Amount Available for Policy Loans Based upon Line 16 CSV	0						

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

### 7

### ANNUAL STATEMENT FOR THE YEAR 2022 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

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

	(IV/A I Tatellia	·• <i>/</i>					
	1		Defe	erred		6	7
		2	3	4	5	Life Contingent	
				Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	without Guarantees	and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
Reserve December 31 of prior year		884,456	0	8,646,041	0	30,239,888	0
Tabular net premiums or considerations				459,349			
Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest		72,490		196,317		1,805,910	
Tabular less actual reserve released	(337,813)	(37,596)		(184,232)		(115,985)	
Increase in reserve on account of change in valuation basis	0						
7. Other increases (net)	(5,831,067)			(5,831,067)			
8. Totals (Lines 1 to 7)		919,350	0	3,286,408	0	31,929,813	
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)		18,756		1,864,609			
12. Annuity, supplementary contract and disability payments involving life contingencies	4,952,704			714,642		4,238,062	
13. Net transfers to or (from) Separate Accounts	(2,064,695)			(2,064,695)			
14. Total Deductions (Lines 9 to 13)	4,771,374	18,756	0	514,556	0	4,238,062	0
15. Reserve December 31 of current year	31,364,197	900,594	0	2,771,852	0	27,691,751	0
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	1,203,066	900,594		302,472			
17. Amount Available for Policy Loans Based upon Line 16 CSV	0						

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

### **EXHIBIT OF NET INVESTMENT INCOME**

		1	2
		Collected During Year	
1.	U.S. Government bonds	(a)19,943,115	19,931,645
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 444,275,609	440,431,395
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b)1,075,679	1,075,679
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	1,264,981	1,264,981
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c)80,715,557	80,577,344
4.	Real estate		3,624,828
5	Contract loans	27,561,953	27,561,953
6	Cash, cash equivalents and short-term investments	(e)3,015,715	3,015,715
7	Derivative instruments	(f)(67,937)	(20,002)
8.	Other invested assets	7,674,876	7,752,281
9.	Aggregate write-ins for investment income	138,016	138,016
10.	Total gross investment income	589,222,392	585,353,835
11.	Investment expenses		(g)14,136,379
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)491,537
13.	Interest expense		(h)4,793
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		14,632,709
17.	Net investment income (Line 10 minus Line 16)		570,721,126
	DETAILS OF WRITE-INS		
0901.	Miscellaneous Investment Income	138,016	138,016
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	138,016	138,016
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		0

(a) Includes \$	20,586,753	accrual of discount less $\$$ 13,741,756	amortization of premium and less \$	2,100,369	paid for accrued interest on purchases.
(b) Includes \$	0	accrual of discount less \$ 0	amortization of premium and less \$	0	paid for accrued dividends on purchases
(c) Includes \$	0	accrual of discount less \$ 1,020	amortization of premium and less \$		paid for accrued interest on purchases.
(d) Includes \$	3,624,828	for company's occupancy of its own building	s; and excludes \$ int	terest on encum	brances.
(e) Includes \$		accrual of discount less \$	amortization of premium and less \$		paid for accrued interest on purchases.
(f) Includes \$		accrual of discount less \$	amortization of premium.		
	and Separate Acco	investment expenses and \$	investment taxes, licenses and fees,	excluding feder	al income taxes, attributable to
(h) Includes \$		interest on surplus notes and \$	interest on capital notes.		
(i) Includes \$	0	depreciation on real estate and \$	depreciation on other invested a	assets	

**EXHIBIT OF CAPITAL GAINS (LOSSES)** 

		1	2	2	4	5
		l	2	3	4	5
				Total Realized	Change in	Change in Unrealized
		Realized Gain (Loss)	Other Realized	Capital Gain (Loss)	Unrealized	Foreign Exchange
		On Sales or Maturity	Adjustments	(Columns 1 + 2)	Capital Gain (Loss)	Capital Gain (Loss)
1.	U.S. Government bonds	24,780	0	24,780	0	0
1.1	Bonds exempt from U.S. tax			0		
1.2	Other bonds (unaffiliated)	(675,101)	0	(675, 101)	(4,597)	(1,211,000)
1.3	Bonds of affiliates	0	0	0	0	
2.1	Preferred stocks (unaffiliated)	16,841	0	16,841	(3,392,785)	0
2.11	Preferred stocks of affiliates				0	0
2.2	Common stocks (unaffiliated)	0	0	0		0
2.21	Common stocks of affiliates	0	0	0	167,854,450	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	1,782,441	0	1,782,441		0
5.	Contract loans			0		
6.	Cash, cash equivalents and short-term investments			0		
7.	Derivative instruments					
8.	Other invested assets	0	0	0	(2,131,421)	0
9.	Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10.	Total capital gains (losses)	(82,862,464)		(82,862,464)	158,075,655	(1,211,000)
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from					
	overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9,					
	above)	0	0	0	0	0

#### .\_

### ANNUAL STATEMENT FOR THE YEAR 2022 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

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

	EXIIIDIT TI AK	· · · · · · · · · · · ·	IOMO AND	AititOili	CONCIDE	TATION I	Insur		ENI AND REALIF	1 JOHN NAG		
		1	2	Ordir	narv	5		oup	Accident and	Health	11	12
		·		3	4 Individual	Credit Life (Group	6	7	8 9 Credit (Grou	p and	Aggregate of All Other Lines of	Fraternal (Fraternal Benefit
	FIDOT VEAD (athough thouse in oils)	Total	Industrial Life	Life Insurance	Annuities	and Individual)	Life Insurance	Annuities	Group Individua	al) Other	Business	Societies Only)
1.	FIRST YEAR (other than single) Uncollected	0										
	Deferred and accrued	0										
	Deferred , accrued and uncollected:											
0.	3.1 Direct	0										
	3.2 Reinsurance assumed	0										
	3.3 Reinsurance ceded	0										
	3.4 Net (Line 1 + Line 2)	0	0	0	0	0	0	0	0	0	. 0	o   a
4.	Advance	587		587								
	Line 3.4 - Line 4	(587)	0	(587)	0	0	0	0	0	0	. 0	0
6.	Collected during year:											
	6.1 Direct	564,772		550 , 132			14,640					
	6.2 Reinsurance assumed	251,825		251,825								
	6.3 Reinsurance ceded	13,159		13,159								
_	6.4 Net	803,438	0	788,798	0	0	14,640	0	0	0	. 0   (	D   0
7.	Line 5 + Line 6.4	802,851	0	788,211	0	0	14,640	0	0	0	. 0	ບູ   ຕຸ
8.	Prior year (uncollected + deferred and accrued - advance) .	6,515	0	6,515	0	0	0	0	0	0	. 0	υ
9.	i not your profination and continuorations.	557.670		543.030			14 .640					
	9.1 Direct						14,640					
	9.3 Reinsurance assumed	251,825										
	9.4 Net (Line 7 - Line 8)					Λ	14.640					· · · · · · · · · · · · · · · · · · ·
	SINGLE				U		14,040	V			. 0   (	ا u
10	Single premiums and considerations:											
10.	10.1 Direct	12,012,056		(60,681)	11,613,388			459.349				
	10.2 Reinsurance assumed	32.738		32.738				400,040				
	10.3 Reinsurance assumed	1.481.160			1.481.160							
	10.4 Net	10,563,634	0	(27,943)		0	0	459.349		0	. 0	0
	RENEWAL	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(=:,,,,,,	,,,							
11.	Uncollected	21,623,627	148,729	21, 119, 249			355,035			6	14	
12.	Deferred and accrued	130,418,573	15,583	130,399,765								
13.	Deferred, accrued and uncollected:											
	13.1 Direct	187,543,962	31,166	187,332,535			28,219			152,0		
	13.2 Reinsurance assumed	6,703,891		6,366,203			330,041			7,6		
	13.3 Reinsurance ceded	42,205,653	(133,146)	42, 179, 724						159,0		
	13.4 Net (Line 11 + Line 12)	152,042,200	164,312		0	0	358,260	0	0		14(	0
14.	Advance	5, 134,004		5,130,537			18			1,9		
15.		146,908,196	162,859	146,388,477	0	0	358,242	0	0	0(1,3	82)(	n
16.	Collected during year:	000 070 000	43 410	956 . 180 . 938	004 570		2 . 120 . 102		1 886	00.005.0	40	
	16.1 Direct	992,672,962 250.373.882	43,410	956, 180, 938			2, 120, 102					
	16.3 Reinsurance ceded		43.410				(13,541)					
	16.4 Net		43,410				2,106,540		1.886	0		
17	Line 15 + Line 16.4		162,859		9,320,871 9,320,871	0	2, 106,540		1,886	0		n
18.			162,859	148.488.046	7,020,07 با 9,020,07 با	0		0			99	n
	Renewal premiums and considerations:	143,073, 143	102,009	140,400,040			423,939	V	······································		ا ا	J
19.	19.1 Direct	989,905,035	40.423	955,733,270	991,578				1.886		05	
	19.2 Reinsurance assumed	250,543,138		242, 199,742	8.329.293		(74.009)		1,648			
	19.3 Reinsurance ceded	1,071,311,131	40.423	1.040.210.642			21		1.648	31.058.3		
	19.4 Net (Line 17 - Line 18)	169, 137, 042	0	157,722,370	9,320,871	0	2,040,843	0	1,886	0 51,0		0
	TOTAL	,, 512		»,,,,,	-,,		_,,,,,,	, i	,	0.,,		1
20.	Total premiums and annuity considerations:											
	20.1 Direct	1,002,474,761	40,423	956,215,619	12,604,966	0		459,349	1,886	0	05	o   o
	20.2 Reinsurance assumed	250,827,701	0	242,484,305			(74,009)		1,648	0		D
	20.3 Reinsurance ceded	1,072,805,450	40,423	1,040,223,801			21			0		0 0
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	180,497,012	0		19,453,099				1,886	0 51,0		0

### $\stackrel{\rightharpoonup}{\sim}$

### ANNUAL STATEMENT FOR THE YEAR 2022 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

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

			101711101					rance		.3/			
		1	2	Ordin	ary	5		oup		Accident and Health		11	12
		Total	Industrial Life	3		Credit Life (Group and Individual)	6 Life Insurance	7	8	9 Credit (Group and	10 Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
		lotai	industriai Life	Life Insurance	Annuities	and individual)	Life insurance	Annuities	Group	Individual)	Otner	Business	Societies Only)
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21.	To pay renewal premiums	0											
22.	All other	0											
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23.	First year (other than single):												
	23.1 Reinsurance ceded	1,098,491		10,436	1,088,055								
	23.2 Reinsurance assumed	11,382		11,382									
	23.3 Net ceded less assumed	1,087,109	0	(946)	1,088,055	0	0	0	0	0	0	0	0
24.	Single:												
	24.1 Reinsurance ceded	51,635			51,635								
	24.2 Reinsurance assumed	0											
	24.3 Net ceded less assumed	51,635	0	0	51,635	0	0	0	0	0	0	0	0
25.	Renewal:												
	25.1 Reinsurance ceded	123,647,585	977	91,453,639	29,116,970						3,075,999		
	25.2 Reinsurance assumed	47,729,770		47,704,763			(154)				25,161		
	25.3 Net ceded less assumed	75,917,815	977	43,748,876	29,116,970	0	154	0	0	0	3,050,838	0	0
26.	Totals:												
	26.1 Reinsurance ceded (Page 6, Line 6)	124,797,711	977	91,464,075	30,256,660	0	0	0	0	0	3,075,999	0	0
	26.2 Reinsurance assumed (Page 6, Line 22)	47,741,152	0	47,716,145	0	0	(154)	0	0	0	25,161	0	0
	26.3 Net ceded less assumed	77,056,559	977	43,747,930	30,256,660	0	154	0	0	0	3,050,838	0	0
	COMMISSIONS INCURRED (direct business only)												
27.	First year (other than single)	2,882		2,889	(7)								
28.	Single	358,835		324	358,511								
29.	Renewal	42,109,892		11,508,712	29,140,783		6,850				1,453,547		
30.	Deposit-type contract funds	0											
31.	Totals (to agree with Page 6, Line 21)	42,471,609	0	11,511,925	29,499,287	0	6,850	0	0	0	1,453,547	0	0

### **EXHIBIT 2 - GENERAL EXPENSES**

			Insur			5	6	7
		1	Accident a		4			
			2	3	All Other Lines of			
		Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1.	Rent	4,275,594	0	0	0	334,422		4,610,016
2.	Salaries and wages		5,352	146,911	0	7,359,606		42,502,511
3.11	Contributions for benefit plans for employees	14,297,215	1,406	37,889	0	1, 105, 659		15,442,169
3.12	Contributions for benefit plans for agents	0	0	0	0	0		0
	Payments to employees under non-funded benefit							
0.2.	plans	0	0	0	0	0		0
3.22	Payments to agents under non-funded benefit							
	plans	0	0	0	0	0		0
3.31	Other employee welfare		23	1.517	0	31 506		400.613
	Other agent welfare		0	0	0	0		0
4.1	Legal fees and expenses		3.988	204 . 724	0	119 .180		7.088.940
	Medical examination fees		0	0	0	0		41,553
	Inspection report fees	32,260	0	65	0	0		32,325
4.4	Fees of public accountants and consulting	4 445 477	0		0	166 . 105		4 000 050
	actuaries	4,445,477	0	18,368	0	166, 105		4,629,950
4.5	Expense of investigation and settlement of policy	04 400 400	0	2.580		0		24 . 188 . 682
- 4	claims	24, 180, 102			0			
	Traveling expenses		11	75	0	96,560		484,858
5.2	Advertising		0	1, 178	0	612		1,241,152
5.3	Postage, express, telegraph and telephone	2,840,550	26	6,400	0	35,275		2,882,251
5.4	Printing and stationery	16.806	1	115	0	5, 158		22,080
5.5		103.613	6	364	0	49.784		153,767
	Rental of equipment		0	464	0	884		17,568
	Cost or depreciation of EDP equipment and	10,220				004		17,500
3.7	software	9 635 531	0	39.069	١	894.061		10 . 568 . 661
6.1	Books and periodicals	1 /27 202	124	800	0	1.461.412		2.899.618
			55		0			, ,
	Bureau and association fees	,	•••••	18		40,713		518, 185
	Insurance, except on real estate		0	0	0	0		2,210,289
6.4	Miscellaneous losses		0	0	0	0		138,570
6.5	Collection and bank service charges	1,015,559	0	1, 159	0	78,461		1,095,179
6.6	Sundry general expenses	15,505,528	38	2,838,790	0	105		18,344,461
6.7	Group service and administration fees	0	0	0	0	0		0
	Reimbursements by uninsured plans		0	0	0	0		0
	Agency expense allowance		0	0	0	0		Λ
	Agents' balances charged off (less \$	0	0	0				
1.2								
	\$ recovered)		0	0	0	0		0
	Agency conferences other than local meetings $\dots$	0	0	0	0	0		0
8.1	Official publication (Fraternal Benefit Societies							_
	Only)	XXX	XXX	XXX	XXX	XXX		0
8.2	Expense of supreme lodge meetings (Fraternal							
	Benefit Societies Only)		XXX	XXX	XXX	XXX		0
9.1	Real estate expenses		0	0	0	0		1,110,964
	Investment expenses not included elsewhere $\ldots\ldots$		0	0	0	0		0
9.3	Aggregate write-ins for expenses	39,115,290	1,332	67,792	0	2,356,876	0	41,541,290
10.	General expenses incurred			3,368,278	0	14, 136, 379	(b)0	, - , -
11.	General expenses unpaid Dec. 31, prior year		0	2.207	0	0	(b)	2,319,580
12.	General expenses unpaid Dec. 31, prior year	1.475.084	0	2 207	0			1 477 291
		1,4/0,084	0	2,207	Ju			1,4//,291
13.	Amounts receivable relating to uninsured plans,							^
14.	prior year							u
14.	Amounts receivable relating to uninsured plans,							n
15.	General expenses paid during year (Lines 10+11-							· · · · · ·
10.	12-13+14)	165,490,922	12.362	3,368,278	0	14,136,379	0	183,007,941
	DETAILS OF WRITE-INS	100,700,022	12,002	0,000,270	0	17, 100, 073	U	100,007,341
00 004		00 445 000	4 000	67.792	0	0.050.070		44 544 000
	Other consultants fees	39,115,290	1,332	67,792	J0	2,356,876		41,541,290
09.302.								
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from							
	overflow page	0	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398)							
	(Line 9.3 above)	39,115,290	1,332	67,792	0	2,356,876	0	41,541,290

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

	EARIBIT 3 - TAXES, LICEN	SES AND F	EES (EAC	LUDING FE	DERAL III	COME IA	(ES)
			Insurance		4	5	6
		1	2	3			
			Accident and	All Other Lines			
		Life	Health	of Business	Investment	Fraternal	Total
1.	Real estate taxes	359,732	(71)	0	0		359,661
2.	State insurance department licenses and fees		85,664	0	0		
3.	State taxes on premiums	18,242,779	720,013	0	0		
4.	Other state taxes, including \$						, ,
	for employee benefits	(94.636)		0	0		71.001
5.	U.S. Social Security taxes						
6.	All other taxes			0	0		(303,909)
7.	Taxes, licenses and fees incurred	20,510,188	973,922	0	491,537	0	21,975,647
8.	Taxes, licenses and fees unpaid Dec. 31, prior year			0			
9.	Taxes, licenses and fees unpaid Dec. 31, current year	10, 199, 243	(2,648,810)	0	0		7,550,433
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	20 698 818	854 892	0	491 537	0	22 045 247

### **EXHIBIT 4 - DIVIDENDS OR REFUNDS**

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums		
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	2,761	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4		
6.	Paid in cash		
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options	. 0	
9.	Total Lines 5 through 8	2.761	
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year		
12.	Terminal dividends	L	
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	281.578	
16.	Total from prior year	284.339	(
17.	Total dividends or refunds (Lines 9 + 15 - 16)	0	(
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.		l	
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	

# **EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

1	2	3	4	5 Credit	6
				(Group and	
Valuation Standard LIFE INSURANCE:	Total (a)	Industrial	Ordinary	Individual)	Group
0100001. AE 3.50% NJ ALB prior to 44	5 494		5.494		
0100002. AE 3.50% NLP prior to 49	142,448		142,448		
0100003. AM(5) 2.50% NLP 42-47 0100004. AM(5) 3.00% NLP 43-47		4 163	21,834		
0100004. AM(5) 3.00% NLP 43-47 0100005. 41 CSO 2.50% CRVM 48-65	373.245	4, 103	373.245		
0100006. 41 CSO 2.50% NLP 48-66	968,744		968,744		
0100007. 41 CS0 2.75% NJ 49-63		40,000,000	60,941		
0100008. 41 CS0 2.75% NLP 48-81 0100009. 41 CS0 3.00% NLP 54-86		10,398,609	25, 189, 221		588,461
0100010. 41 STD IND 2.75% NLP 48-60		5,627,105			
0100011. 41 STD IND 3.00% NLP 43-47		8,339			
0100012. 41 STD IND 3.50% NLP prior to 43 0100013. 58 CET 2.75% NLP 8/65-67	85,476	85,476 32,698			
0100013. 58 CET 3.00% NLP 62-88		395.732	205 . 176		
0100015. 58 CET 3.50% NLP 63-99	107,058	2,725	104,333		
0100016. 58 CET 4.00% NLP 76-87 0100017. 58 CET 4.50% NLP 81-85	72,454		72,454		
0100017. 58 CE1 4.50% NLP 81-85			163,038		4 970
0100019. 58 CS0 2.50% NLP 69-88	2,813,761		2,813,761		
0100020. 58 CS0 2.75% NLP 59-86		1,701,517	6,951,639		
0100021. 58 CSO 3.00% CRVM 62-87 0100022. 58 CSO 3.00% MOD 65-88			2,903,885 28.547.514		
0100023. 58 CSO 3.00% NJ 56-86	1,729,926		1,608,144		121,782
0100024. 58 CS0 3.00% NLP 62-88		195,292	6,801,423		······································
0100025. 58 CS0 3.50% CRVM 58-90 0100026. 58 CS0 3.50% MOD 60-91			10,405,705		
0100026. 58 CS0 3.50% NJ 59–88			1,358,378		
0100028. 58 CS0 3.50% NLP 60-88	2,372,212	16,019	2,356,193		
0100029. 58 CSO 3.50%/20; 2.50% MOD 5/72-86 0100030. 58 CSO 3.50%/20; 2.50% NLP 5/72-86			98		
0100030. 58 CS0 3.50%/20; 2.50% NLP 5/72-86		19,203	93.892.049		2,474,473
0100032. 58 CSO 4.00% MOD 60-87	174,366		174,366		2,414,410
0100033. 58 CS0 4.00% NJ 73-82			270,045 10.836.179		645,017
0100034. 58 CS0 4.00% NLP 74-98 0100035. 58 CS0 4.50% CRVM 66-88			10,836,179		8.296.164
0100036. 58 CS0 4.50% NJ 79-89	5,094,783		5,094,783		
0100037. 58 CS0 4.50% NLP 76-99			1,031,751		
0100038. 58 CS0 5.00% CRVM 93-94 0100039. 58 CS0 5.00% NJ 93-96			50,821		246,731
0100040. 58 CS0 5.50% CRVM 79–92			230,335,960		853,851
0100041. 58 CS0 5.50% NJ 79-92			8,235		
0100042. 58 CS0 5.50% NLP 80-88 0100043. 58 CS0 6.00% CRVM 82-06	333,068		118,225		214,843
0100044. 61 CIET 3.00% NLP 70-72		8.730	04,092,046		
0100045. 61 CSI 3.00% MOD 70-72	132,678	132,678			
0100046. 80 CET 4.00% CRVM 93-08 0100047. 80 CET 4.00% NLP 88-93			-, ,-		
0100047. 80 CET 4.00% NLP 88-93			21,896 7.125.806		
0100049. 80 CET 4.50% NLP 86-94	43,701		43,701		
0100050. 80 CET 5.00% CRVM 87-94			2,708,181		
0100051. 80 CET 5.50% CRVM 88-92 0100052. 80 CET 5.50% NLP 83-86			6,095,963		
0100053. 80 CS0 3.00% NLP 85-09	100,229		100,229		
0100054. 80 CSO 3.50% NLP 56-62,66,68			127,853		
0100055. 80 CSO 4.00% (XXX mod) 00-08 0100056. 80 CSO 4.00% CRVM 80-08			2,351,699,148 293,815,842		
0100057. 80 CSO 4.00% NLP 86-04			733,117		10,000
0100058. 80 CSO 4.50% CRVM (XXX mod) 3/95-05			3,226,704,914		
0100059. 80 CSO 4.50% CRVM 84-10 0100060. 80 CSO 4.50% NLP 80-98			417,360,697		
0100061. 80 CS0 5.00% CRVM 85-95	296,955,079		296,955,079		
0100062. 80 CS0 5.00% NLP 86-95	15,849		15,849		
0100063. 80 CSO 5.50% CRVM 82-93 0100064. 80 CSO 5.50% NLP 86-93	662,101,826				1,275,608
0100065. 80 CSO 6.00% CRVM 85-92	101,748,610				156,104
0100066. 80 CSO 6.00% NLP 84-86	340,779		340,779		
0100067. 2001 CSO 3.00% NLP 05-16 0100068. 2001 CSO 3.50% (XXX mod) 12-19			38 , 188 984 , 866 , 745		
0100068. 2001 CSO 3.50% (XXX mod) 12-19			984,866,745		
0100070. 2001 CSO 4.00% (XXX mod) 06-12	4,727,470,067		4,727,470,067		
0100071. 2001 CS0 4.00% CRVM 06-12			173,095,530		
0100072. 2001 CSO 4.50% (XXX mod) 04-05 0100073. 2001 CSO 4.50% CRVM 04-10					
0100074. 2001 CS0 5.00% CRVM 92-05	15,020		15,020		
0100075. 2001 CSO 6.00% CRVM 82-08	1,347				
0100076. Unearned Premium	462,898		462,779		
0100078. 2017 CSO 3.50% CRVM 20-21	813, 101		813, 101		
0100079. 2017 CS0 3.50% NLP 20-21	3,390		3,390		
0100080. 2017 CSO 3.00% NLP 22 0100081. 2017 CSO 3.00% CRVM 22	24 445				
0199997. Totals (Gross)	15,096,378,573	19,732,306	15,061,694,929	0	14,951,338
0199998. Reinsurance ceded	9,260,690,011	19,732,306	9,240,957,705	-	
0199999. Life Insurance: Totals (Net)	5,835,688,562	0	5,820,737,224	0	14,951,338
ANNUITIES (excluding supplementary contracts with life contingencies):					
0200001. 37 SA 2.75% ANB Imm&Def		XXX		XXX	12,875
0200002. 37 SA 3.50% ANB Def 61	24,178	XXX	24 , 178 333	XXX	
0200004. a-1949 2.75% ANB Imm&Def 64-78	3, 182, 470	XXX	212	XXX	3,182,258
0200005. 51 GAM 3.50% ANB Imm 67-74	58,799			XXX	58,799

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5 Credit	6
				(Group and	
Valuation Standard 0200006. 71 GAM 10.75% ANB Imm&Def	Total (a)	IndustrialXXX	Ordinary	Individual)	Group 354.523
0200007. 71 GAM 11.25% ANB Imm&Def 83-84				XXX	,
0200008. 71 GAM 7.50% ANB Imm&Def 81-82		XXX		XXX	
0200009. 71 GAM 7.75% ANB Imm&Def		XXX		XXX	
0200010. 71 GAM 8.50% ANB Def 84				XXXXXX	191,283 294 008
0200012. 71 GAM 9.75% ANB Imm&Def	1,076,287			XXX	
0200013. 71 GAM 5.50% ANB Imm&Def	52,927	XXX		XXX	52,927
0200014. 83 GAM 10.50% ANB Imm				XXX	
0200015. 83 GAM 11.00% ANB Imm&Def 85				XXXXXX	
0200017. 83 GAM 6.25% ANB Imm&Def 88-98				XXX	
0200018. 83 GAM 6.50% ANB Imm&Def 87,94-95	878,623	XXX		XXX	878,623
0200019. 83 GAM 6.75% ANB Imm&Def 91,96-97				XXX	
0200020. 83 GAM 7.00% ANB Imm&Def 88-89,93 0200021. 83 GAM 7.25% ANB Imm&Def 86-95				XXX	
0200021. 83 GAM 7.25% ANB IMM&Def 85				XXXXXX	
0200023. 83 GAM 7.75% ANB Imm&Def 88-92				XXX	
0200024. 83 GAM 8.00% ANB Imm&Def 86				XXX	
0200025. 83 GAM 8.25% ANB Imm&Def 90-91	553, 193			XXX	
0200026. 83 GAM 8.50% ANB Imm&Def 85		XXX		XXXXXX	87,479 78 174
0200028. 83 GAM 9.00% ANB Imm&Def 85				XXX	
0200029. 83 GAM 9.25% ANB Imm 86	166,780	XXX		XXX	166,780
0200030. 83 GAM 9.50% ANB Imm&Def 85				XXX	
0200031. 83 GAM 10.25% ANB Imm&Def 85				XXXXXX	51,980
0200032. 1994 GAR 5.25% ANB Imm 05-06				XXX	
0200034. 1994 GAR 6.00% ANB Imm 03		XXX		XXX	
0200035. 1994 GAR 6.25% ANB Imm 99	654,415	XXX		XXX	654,415
0200036. 1994 GAR 6.50% ANB Imm 02				XXX	
0200037. 1994 GAR 6.75% ANB Imm 01				XXX	1,938,412
0200038. 1994 GAN 7.00% AND THIM 00					900,012
0200040. 71 IAM 11.25% ANB Imm&Def 83-84	222,534,595	XXX	222,534,595	XXX	
0200041. 71 IAM 13.25% ANB Imm&Def 82			71,496,975		
0200042. 71 IAM 4.00% ANB Def 75–79			1,123,777		
0200043. 71 IAM 4.50% ALB Def 81-82 0200044. 71 IAM 4.50% ANB Def 80-82			171,726		
	122.237		122,237		
0200046. 71 IAM 5.50% ANB Imm&Def 80-83		XXX	408,475	XXX	
0200047. 71 IAM 6.00% ALB Def 83-84			1,548,222		
0200048. 71 IAM 6.00% ANB Imm 76-79 0200049. 71 IAM 7.50% ANB Imm&Def 79-83	2,409,580	XXXXXX			
0200049. 71 IAM 7.30% ANB Def 84	150,469		150.469		
0200051. 71 IAM 8.25% ANB Def 83	190,858		190,858	XXX	
0200052. 71 IAM 8.50% ALB Def 84		XXX	378,015	XXX	
0200053. 71 IAM 8.50% ANB Imm&Def 83-84					
0200054. 71 IAM 8.75% ANB Def 83			1,061,401		
0200056. 71 IAM 9.50% ANB Imm 83			622,361		
0200057. 71 IAM 9.75% ANB Imm 83-84	1,713,971	XXX	1,713,971		
0200058. 71 IAM 10.50% ANB Imm 83-84			3,074,085		
0200059. 71 IAM 10.75% ANB Imm 83-84		XXX	5, 191, 628		
0200061. 83a 4.50% ANB Imm 04			359,619		
0200062. 83a 4.75% ANB Imm 98-05	697,566	XXX	697,566	XXX	
0200063. 83a 5.00% ALB Def 98	48,334		48,334	XXX	
0200064. 83a 5.00% ANB Imm&Def 98-04					
0200065. 83a 5.25% ALB Def 94,96-98					
0200067. 83a 5.50% ALB Def 93-94,96-97					
0200068. 83a 5.50% ANB Imm&Def 93-04,96-98			212,074,914		
0200069. 83a 5.75% ALB Def 93,95,98			4,314,533		
0200070. 83a 5.75% ANB Imm&Def 92-97 0200071. 83a 6.00% ALB Def 85,92,94-97			17,437,779		
0200071. 83a 6.00% ALB Del 85,92,94-97					
0200073. 83a 6.25% ALB Def 92-93	1, 196, 274	XXX	1, 196, 274	XXX	
0200074. 83a 6.25% ANB Imm&Def 87-99			347,734,402		
0200075. 83a 6.50% ALB Def 90,95 0200076. 83a 6.50% ANB Imm&Def 87-02			538,446 		
0200076. 83a 6.50% ANB IMMADER 87-02			581,524		
0200078. 83a 6.75% ANB Imm&Def 86,88,91-01	525 , 192 , 851	XXX	525, 192,851	XXX	
0200079. 83a 7.00% ALB Def 89	26,587	XXX	26,587	XXX	
0200080. 83a 7.00% ANB Imm&Def 88-00			424,212,403		6,241
0200081. 83a 7.25% ALB Def 87,90-91 0200082. 83a 7.25% ANB Imm&Def 86-95		XXX	1,425,525	XXX	
0200083. 83a 7.50% ALB Def 89			138,575		
0200084. 83a 7.50% ANB Imm&Def 85-92	13,406,910	XXX	13,406,910	XXX	
0200085. 83a 7.75% ALB Def 88			349,565		
0200086. 83a 7.75% ANB Imm&Def 85-92			324,575,682		
0200087. 83a 8.00% ALB Det 86			251,593		
0200089. 83a 8.25% ANB Imm&Def 88-91	493,338,780	XXX	493,338,780	XXX	
0200090. 83a 8.50% ALB Def 85	74,461	XXX	74,461	XXX	
0200091. 83a 8.50% ANB Imm&Def 85-89			12,727,320		29 , 136
0200092. 83a 8.75% ANB Imm&Def 86-89					
0200093. 83a 9.00% ANB Imm&Def 86			113,520,066		
0200095. 83a 9.50% ALB Def 85	420,792	XXX		XXX	
0200096. 83a 9.50% ANB Imm 85	858,914		858,914		
0200097. 83a 10.50% ANB Imm 85	1,448,062	XXX	1,448,062	XXX	

# **EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

Table	1	2	3	4	5	6
Company   Voluments Stander   Company   Voluments   Company   Co					Credit	
Company   1979	V I (' O I I I	T-4-1 (a)	ll 4i - l	O-di		0
1000000000000000000000000000000000000						
COUNTY   C						
Company   Comp						
COUNTY   C						
COMPANY   A COMPANY AND MARCH   17   14   4,09,077   XXX						
Composition						
1985   1985						
0.00016					XXX	
10000000   -20000   50000   600000   600000   600000   600000   600000   600000   600000   600000   600000   600000   600000   600000   600000   600000   600000   600000   600000   6000000   6000000   6000000   6000000   6000000   6000000   60000000   600000000			XXX	6,745,212	XXX	
0.00010   0.00			XXX	92,057,661	XXX	
0.00010   0.00	0200108. a-2000 5.50% ANB Imm&Def 99,01-02,04-08	142,920,224	XXX	142,920,224	XXX	
2000111   20010   500   48   68   10   50   50   50   50   50   50   50				65,557,638	XXX	
COUNTY   C	0200110. a-2000 6.25% ANB Imm 99	46,729,302	XXX		XXX	
200114    2011   14   15   15   15   15   15   15	0200111. a-2000 6.50% ANB Imm 02	41,868,426	XXX	41,868,426	XXX	
200114   2012   Al 4 COX ARD DATE TS   10   5.289 965   XXXX   5.246   Al9   XXXX   200115   XXX   X	0200112. a-2000 6.75% ANB Imm 01	63,565,668				
200116, 2012   16, 375, M.E. Pet 1 Im 15, 16, 19   36, 203, 238   XXXX.   322, 331, 238   XXXX.   200117, 2012   16, 133, M.E. Pet 16, 16   20, 20, 20117, 2012   16, 133, M.E. Pet 16, 16   20, 20117, 2012   16, 133, M.E. Pet 170, 22   33, 75, 00   XXXX.   337, 000   XXXX.   323, 000   XXXX.   32	0200113. a-2000 7.00% ANB Imm 00	34,774,343	XXX	34,774,343	XXX	
200116, 2012   M 3.59 ALB EN 15-16, 19	0200114. 2012 IAR 4.00% ANB Def&Imm 15, 16	5,249,643	XXX	5,249,643	XXX	
2001171, 2012   IM 4, 25% ALB Ed 16   209 5.78   200 CM			XXX	392,337,328	XXX	
2000116   2012   MERINDE NEW SET 5   MRS 402   20   20   40   40   40   40   40	0200116. 2012 IAR 3.50% ALB Def 10-16, 18				XXX	
Section   Sect		298,518	XXX	298,518	XXX	
COUNTING   1977   1978   259 M B D   20   22   337,600   XXXX   50   50   XXXX   20   20   20   20   20   20	0200118. 2012 IAM Basic VM-21 NAER ALB DEF & IMM 89-22					
0000100   2012   1613   3019   18   16   17		504,058,659				· ·
				,		
0.595969, Rominature conded						
DESPER   TOTAL   CONTRACTS WITH LIFE   CONTRICENCES   LIFE   LIFE   CONTRICENCES   LIFE   CONTRICENCES   LIFE   CONTRICENCES   LIFE   CONTRICENCES   LIFE	(- )					28,894,818
SUPPLEMENTARY CONTROLTS WITH LIFE COCKNITHMENTARY CONTROLTS WITH LIFE COCKNITHMENTARY CONTROLTS AND 55 54  COCKNITHMENTARY				, , ,		
CONTROENCIES 0300002 37 81 11 100   2.508 NB 53-54	. ,	2,287,994,667	XXX	2,259,099,849	XXX	28,894,818
0.000001   37 SA (1st 100) 2 SPA MB 69-54   1.6 865   4.7 73   6.4 723   6.000002   1.0000000   1.0000000000   1.0000000000						
0.000002   1-989   5.09   MB 68   85   61,723	0300001 37 SA (1st MOD) 2 50% ANR 52-54	1/ 205		1/ 205		
0000003   71   M 11   25   MB 28 94						
0.000007   71   IM & 1,00 × AB 79				, -		
0.000006   Sa 6.55   MB 98   934,879   934,879   930,000   930,0	0300004. 71 IAM 6 00% ANR 79	1,004 22 502				
0.000006 83 6 50 MB 94 97 472,800 70,000 83 0 773,800 83 0 773,800 83 0 773,800 83 0 773,800 84 0 773,800 85 0 773,755 0 773,800 85 0 773,755 0 773,800 85 0 773,75						
0.000072   83 6 75 MB 96 967		, .		, .		
0000006 88 7 70% MB 93				- /		
0000000   83				, -		
0000011   \$3 a 500 M 86 7   33,156   34,100				, -		
0.000011   \$8. B. 0.01 MB 87				. ,		
0.000012   38   8.25   MB 90-91						
0300013   SSB B.75 MR B8-89						
0.000014, 83 = 0.25 km 8 8 6						
0.000015   2-2000 4 , 007 A MB 13				, -		
0300016   a-2000 4.50% MB 12						
0300017   a-2000 5.00				, . ,		
0300018   a-2000 5.005 AMB 11						
0.00019   a-2000 5.25						
0.500020 a-2000 5.50 k M8 04-08   3,387,932   3,397,						
0300021 a-2000 6.00 K ABG 03-09				-, ,		
0300022 a-2000 6.25% MB 99						
0300023 a-200 6.575 MB 02						
0300024 a-2000 6.75% MB 01						
0300025 a-2000 7.00% NRE 00   532 633   532 633   532 633   6300026 2012 IRA 0.00% NRE 15, 16   12.820.018   12.820.018   12.820.018   13.000228 2012 IRA VIII-22 Non-Jumbo 2.00%-2.49% Irm 19-2000000000000000000000000000000000000				508.581		
0300028   2012   IAR VIII-22 Non-Jumbo 2.00%-2.49%   Irm 19-22   11,804,553   11,	0300025. a-2000 7.00% ANB 00	532,633				
0300028. 2012   JAR VIH-22 Non-Jumbo 2.00%-2.49%   Imn 19-22   11,804,553   11,804,554   11,804,553   11,804,553   11,804,553   11,804,553   11,804,553   11,804,553   11,804,553   11,804,554   11,804,554   11,804,553   11,804,554   11,804,554   11,804,534   11,804,554   11,804,554   11,804,534   11,804,554   11,804,534   11,804,554   11,804,554   11,804,534   11,804,554   11,804,534   11,804,554   11,804,554   11,804,534   11,804,554   11,804,534   11,804,534   11,804,554   11,804,534   11,804,534   11,804,534   11,804,534   11,804,554   11,804,534   11,80	0300026. 2012 IAR 4.00% ANB 15,16	12,820,018		12,820,018		
22	0300027. 2012 IAR 3.75% ANB 17	8,013,718		8,013,718		
0300029. 2012   JAR WII-22 Non-Jumbo 2.50%-2.99%   Imm 18-22   8,688,811   10,68,925   18,689,81   11,542,340   11,542,340   11,542,340   11,542,340   11,542,340   11,542,340   11,542,340   11,542,340   11,54	0300028. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49% Imm 19-					
22		11,804,553		11,804,553		
0300030	0300029. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99% Imm 18-					
20, 22		8,688,811		8,688,811		
0300031	0300030. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49% Imm 18-					
19,22		5,925,254		5,925,254		
0300032, 2012   IAR WII-22 Non-Jumbo 4.00%-4.49%   Imm 18-19,22		## <b>=</b> /=				
19,22	· · · · · · · · · · · · · · · · · · ·	11,542,340		11,542,340		
0300033. 2012   IAR VIII-22 Non-Jumbo 1.00%-1.49%   Imm 20-22		F 0FF 00-		F 055 005		
22		5,357,892		5,357,892	<b></b>	
0300034. 2012   IAR VM-22 Non-Jumbo 1.50%-1.99%   Imm 20-22		7 474 040		7 474 040		
22				1,414,843		
0300035. 2012   IAM Basic VM-21 NAER ALB IMM 01,04,13-22   3,375,863   3,375,863   3,375,863   0399997. Totals (Gross)   111,705,485   0   111,705,485   0   0   0   0   0   0   0   0   0		10 100 504		10 100 504		
3,375,863   3,399998. Reinsurance ceded   0   0   0   0   0   0   0   0   0		12,103,394				
0399997. Totals (Gross)	, , , ,	3.375 863		3.375 863		
0   0399998   Reinsurance ceded   0   0   0   0   0   0   0   0   0						
O399999. SCWLC: Totals (Net)	` '	, ,	,	,. 50, 100	Ţ.	,
ACCIDENTAL DEATH BENEFITS: 0400001. INTERCO DI, 41 CSO 3.00% NLP ANB CRF prior to 8/65	0399999. SCWLC: Totals (Net)	111,705,485	0	111,705,485	0	0
8/65	ACCIDENTAL DEATH BENEFITS:	•		,		
0400002. INTERCO DI, 41 PRUD, 41 STD IND 3.00% NLP ANB CRF 52-59						
CRF 52-59	8/65	2,834		2,834		
0400003. 1926-33 INTERCO DISA, 41 CSO 3.00% 62-89 4,199 4,199 4,199 4,199 4,199 4,199 4,199 4,199 4,199 6,100004. 59 ADB, 41 PRUD, 58 CSO 3.00% NLP ANB CNF 8/65-79 100,544 10	0400002. INTERCO DI, 41 PRUD, 41 STD IND 3.00% NLP ANB					
0400003. 1926-33 INTERCO DISA, 41 CSO 3.00% 62-89 4,199 4,199 4,199 4,199 4,199 4,199 4,199 4,199 4,199 6,100004. 59 ADB, 41 PRUD, 58 CSO 3.00% NLP ANB CNF 8/65-79 100,544 10	CRF 52-59	93		93		
80-4/81 719 719 719 719 0400005. 59 ADB, 41 PRUD, 58 CSO 3.00% NLP ANB CNF 8/65-79 100,544 100,544 100,544 100,544 100,006. 59 ADB, 58 CSO 3.00% 63-10 189,359 3,020 186,339 0400007. 59 ADB, 58 CSO 3.00% CRVM ANB CNF 80-08 144,347 144,347 144,347 144,347 144,347 1600008. 59 ADB, 58 CSO 3.00% NLP ANB CNF 8/65-4/81 27,924 27,924 27,924 1600009. Unearned Premium 5,443 5,443 5,443 1600010. 59 ADB ANB CRF 4.0% 65-94 200 200 1600010. 59 ADB ANB CRF 4.0% 65-94 200 200 1600010. 59 ADB ANB CRF 4.0% 65-94 200 200 1600010. 59 ADB ANB CRF 4.0% 65-94 200 200 200 200 200 200 200 200 200 20	0400003. 1926-33 INTERCO DISA, 41 CSO 3.00% 62-89	4,199		4 , 199		
0400005. 59 ADB, 41 PRUD, 58 CSO 3.00% NLP ANB CNF 8/65-79       100,544       100,544         0400006. 59 ADB, 58 CSO 3.00% 63-10       189,359       3,020       186,339         0400007. 59 ADB, 58 CSO 3.00% CRVM ANB CNF 80-08       144,347       144,347         0400008. 59 ADB, 58 CSO 3.00% NLP ANB CNF 8/65-4/81       27,924       27,924         0400009. Unearned Premium       5,443       5,443         0400010. 59 ADB ANB CRF 4.0% 65-94       200       200         0499997. Totals (Gross)       475,662       3,020       472,642       0       0	0400004. 59 ADB, 41 PRUD, 58 CSO 3.00% CRVM ANB CNF					
0400005. 59 ADB, 41 PRUD, 58 CSO 3.00% NLP ANB CNF 8/65-79       100,544       100,544         0400006. 59 ADB, 58 CSO 3.00% 63-10       189,359       3,020       186,339         0400007. 59 ADB, 58 CSO 3.00% CRVM ANB CNF 80-08       144,347       144,347         0400008. 59 ADB, 58 CSO 3.00% NLP ANB CNF 8/65-4/81       27,924       27,924         0400009. Unearned Premium       5,443       5,443         0400010. 59 ADB ANB CRF 4.0% 65-94       200       200         0499997. Totals (Gross)       475,662       3,020       472,642       0       0	80-4/81	719		719		
0400006. 59 ADB, 58 CS0 3.00% 63-10       189,359       3,020       186,339         0400007. 59 ADB, 58 CS0 3.00% CRVM ANB CNF 80-08       144,347       144,347         0400008. 59 ADB, 58 CS0 3.00% NLP ANB CNF 8/65-4/81       27,924       27,924         0400009. Unearned Premium       5,443       5,443         0400010. 59 ADB ANB CRF 4.0% 65-94       200       200         0499997. Totals (Gross)       475,662       3,020       472,642       0       0	0400005. 59 ADB, 41 PRUD, 58 CSO 3.00% NLP ANB CNF					
0400007. 59 ADB, 58 CS0 3.00% CRVM ANB CNF 80-08     144,347     144,347       0400008. 59 ADB, 58 CS0 3.00% NLP ANB CNF 8/65-4/81     27,924     27,924       0400009. Unearned Premium     5,443     5,443       0400010. 59 ADB ANB CRF 4.0% 65-94     200     200       0499997. Totals (Gross)     475,662     3,020     472,642     0						
0400008. 59 ADB, 58 CS0 3.00% NLP ANB CNF 8/65-4/81     27,924     27,924       0400009. Unearned Premium     5,443     5,443       0400010. 59 ADB ANB CRF 4.0% 65-94     200     200       0499997. Totals (Gross)     475,662     3,020     472,642     0						
0400009. Unearned Premium     5,443     5,443       0400010. 59. ADB ANB CRF. 4.0% 65-94     200     200       0499997. Totals (Gross)     475,662     3,020     472,642     0     0						
0400010. 59 ADB ANB CRF 4.0% 65-94     200       0499997. Totals (Gross)     475,662       3,020     472,642       0     0						
0499997. Totals (Gross) 475,662 3,020 472,642 0 0						
110,002						
0+9990. Trainburiance ceded 3,008   538	(- )	-,	- '	,	0	0
	บ4ษษษษธ. Reinsurance ceded	3,558	3,020	538		

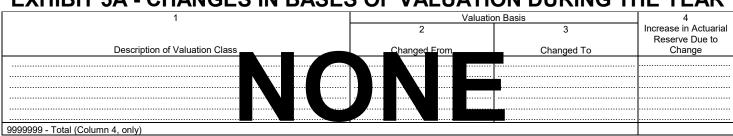
### **EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

1	2	3	4	5 Credit (Group and	6
Valuation Standard	Total (a)	Industrial	Ordinary	Individual)	Group
0499999. Accidental Death Benefits: Totals (Net)	472.104	0	472.104	0	0
DISABILITY-ACTIVE LIVES:	,	-	,	-	-
0500001. 1926-33 INTERCO DISA, 41 CSO 3.00% 3/60-7/65					
			2,449		
0500002. 52 INTERCO DISA, 41 CSO 2.50% 8/65-10	624		624		
0500003. 52 INTERCO DISA, 58 CSO 2.50% 8/65-10	27,126		27, 126		
0500004. 52 INTERCO DISA, 58 CSO 3.00% 8/65-10	419,697	491	419,206		
0500005. 52 INTERCO DISA, 80 CSO 4.00% 8/65-16	1,980,566		1,980,566		
0500006. 52 INTERCO DISA, 80 CSO 4.50% 66-10			7,488,989		701
0500007. 52 INTERCO DISA, 01 CSO 4.00% 66-10	133		133		
0500008. Unearned Premium	23,523		23,523		
0500009. 50% GROSS PREMIUM (NQDC)			11,477		
0599997. Totals (Gross)	9,955,285	491	9,954,093	0	701
0599998. Reinsurance ceded	1,687,358	491	1,686,867		
0599999. Disability-Active Lives: Totals (Net)	8.267.927	0	8.267.226	0	701
DISABILITY-DISABLED LIVES:	2,221,421	-	-,,	-	
0600001. Hunters 3.00%	38 475				38.475
0600002. 26 Class (3) 2.50% 54-65			7.469		
0600003. 52 INTERCO DISA 2.50% 65-97	33 242 902		33,236,956		
0600004. 52 INTERCO DISA 3.00% 76-97			3.116.436		
0600005. 70 INTERCO DISA 3.50% prior to 76	, ,				3,600
0600006. 70 INTERCO DISA 4.00% 76-79					2.700
0600007. 70 INTERCO DISA 4.50% 80-88. 95-01	,				455.773
0600008. 70 INTERCO DISA 5.00% 93-94	,				50.909
0600009. 70 INTERCO DISA 5.50% 89-92					91.564
0600010. 52 INTERCO DISA. 80 CSO 4.00% 66-10					
0600011. 52 INTERCO DISA, 80 CSO 4.50% 66-10					
0600012. Reserve for Unreported Claims					
	,				127.600
0600014. 1964 CDT 3%	42.616		42,616		, , , , , ,
0699997. Totals (Gross)	75,185,324	6.790	74,407,913	0	770.621
0699998. Reinsurance ceded	2,256,272	6.790	2,229,602		19.880
0699999. Disability-Disabled Lives: Totals (Net)	72.929.052	0,700	72.178.311	0	750,741
MISCELLANEOUS RESERVES:	72,020,002	<u> </u>	72, 170,011	Ů	100,141
0700001. For Excess of Valuation Net Premiums Over					
Corresponding Gross Premiums	271 907 640		271 907 500		140
0700002. For Non-Deduction of Deferred Fractional	271,307,040		271,307,300	•••••	170
Premiums	4 495 834	1.893	4,493,941		
0700003. For Surrender Values in Excess of Reserves	, ,				0
0700004. Substandard Extra Reserves & Payor Benefits.			8,829,099		0
0700004. Substandard Extra neserves a Payor Benefits.			7.063.343		
0700006. First-to-die Reserve			927.378		
			994,567,762		
0700008. Additional Actuarial Reserves - VM-21			631, 109,973		2,469,380
0799997. Totals (Gross)	1.921.774.397	1.893	1.919.302.984	0	2,469,520
0799997. Totals (Gross) 0799998. Reinsurance ceded	1,921,774,397	1,893	1,919,302,984	U	2,409,320
	, ,	,	, - ,	•	0 400 500
0799999. Miscellaneous Reserves: Totals (Net)	1,744,265,043	0	1,741,795,523	0	2,469,520
9999999. Totals (Net) - Page 3, Line 1	10,061,322,840	0	10,014,255,722	0	47,067,118

## **EXHIBIT 5 - INTERROGATORIES**

1.1 1.2	Has the reporting entity ever issued both participating and non-participating contracts?		Yes [	Χ]	No [ ]
2.1 2.2	Does the reporting entity at present issue both participating and non-participating contracts?		Yes [	]	No [ X ]
3.	Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?		Yes [	Х]	No [ ]
4.	Has the reporting entity any assessment or stipulated premium contracts in force?  If so, state:		-	-	No [ X ]
	4.1 Amount of insurance?				
	4.2 Amount of reserve?	\$			
	4.3 Basis of reserve:				
	4.4 Basis of regular assessments:				
	4.5 Basis of special assessments:	-			
	4.6 Assessments collected during the year				
5.	If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.				
6.	Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis?				
	6.1 If so, state the amount of reserve on such contracts on the basis actually held:				226,998,087
	6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; an the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: Attach statement of methods employed in their valuation.				291,021,111
7.	Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year?		Voc. [	1	No F V 1
١.	7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements				
	7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:	Ψ			
	7.3 State the amount of reserves established for this business:				
	7.4 Identify where the reserves are reported in the blank:	Ψ			•••••
8.	Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year?  8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements:				
	8.2 State the amount of reserves established for this business:				
	8.3 Identify where the reserves are reported in the blank:	Φ			0
9.	Exhibit 5, Miscellaneous - Additional Actuarial Reserve - VM21	•			
٥.	current year?		Yes [	Χ]	No [ ]
	9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders:				
	9.2 State the amount of reserves established for this business:				
	9.3 Identify where the reserves are reported in the blank:				,,
	Exhibit5, Section B				

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





Genworth Life and Annuity Insurance Company

NAIC Company Code: 65536

Annual Statement For The Year 2022

Attachment to Exhibit 5, Interrogatory #1

Genworth Life and Annuity Insurance Company (the Company) at one time sold participating and non-participating business, and therefore provided a "yes" response to Exhibit 5, Interrogatory 1.1. However, the Company is not currently issuing participating policies and has no participating policies in force, and thus has no opinion to render with regard to the determination of policyholder dividends.

John Korstner

E10B3F39159E407...

John Koestner, FSA, MAAA Director, Experience Studies



### NON-GUARANTEED ELEMENTS OPINION

GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

Interrogatory 3, following Exhibit 5 of the Statutory Annual Statement of Genworth Life and Annuity Insurance Company (referred to herein as "GLAIC"), provides a "yes" answer. That is, GLAIC does at present issue or has in force contracts that contain non-guaranteed elements.

This attachment provides the required statement and actuarial opinion with respect to contracts that contain non-guaranteed elements.

### Types of Products Covered by This Actuarial Opinion

GLAIC has issued and/or currently issues the following types of products affected by this opinion:

- 1. Indeterminate premium life contracts;
- 2. Indeterminate premium term contracts;
- 3. Fixed premium universal life contracts;
- 4. Flexible premium universal life contracts;
- 5. Flexible premium variable life contracts;
- 6. Single premium universal life contracts.

#### **Determination Procedures**

Subject to contractual limits, nonguaranteed elements are set solely at the discretion of the company. Determination and redetermination of the nonguaranteed elements are based on (1) the projected profit margins using anticipated experience factors and (2) competitive considerations.

Anticipated experience factors include, but are not limited to, investment earnings, mortality, morbidity, persistency, expenses (including the cost of capital), and taxes. Profitability targets are set when the product is initially priced. Our intention is to set non-guaranteed elements so that projected profit margins, considering the impact of all anticipated experience factors combined, meet the profitability targets set when the product was priced. No change will be made that will serve to recoup past losses or distribute past profits. Any change in nonguaranteed elements will apply to all insureds with the same combination of the following: attained age, sex, length of time insurance has been in effect, specified amount, policy value, premium class, and policy form.

### **Interrogatories**

# 1. Since this statement was last filed, have there been any changes in the values of non-guaranteed elements on new or existing business authorized for illustration by the company?

Illustrated credited rates for interest sensitive life contracts and illustrated caps and participation rates for equity indexed universal life varied throughout the statement year.

However, for most products, in-force illustrations were run using guaranteed policy charges and credits.

# 2. Since this statement was last filed, have there been any changes in the values of non-guaranteed elements actually charged or credited? If yes, describe the changes that were made.

Credited rates for interest sensitive life contracts and caps and participation rates for equity indexed universal life varied throughout the statement year.

# 3. <u>Indicate to what extent any changes described in 1 or 2 vary from the contract and/or general methods and procedures last reported for the affected contracts.</u>

Changes described in 1 and 2, above, follow the policy and/or general methods and procedures of the company, to the best of my knowledge.

4. Are the anticipated experience factors underlying any non-guaranteed elements different from current experience? If yes, describe in general terms the ways in which future experience is anticipated to differ from current experience and the nonguaranteed element factors that are affected by such anticipation.

The anticipated experience factors underlying non-guaranteed elements differ from current experience to the extent that there is the expectation of the continuation of recent trends such as mortality improvement or expense inflation.

Anticipated experience factors underlying non-guaranteed elements for some in-force business are different from current experience. The interest rate environment has declined significantly since many of the in-force products were priced and expense levels have increased. Additionally, for some inforce products, mortality and persistency experience are emerging differently than expected at issue.

5. State whether anticipated investment income experience factors are based on (a) a portfolio average approach, (b) an investment generation approach, or (c) other. If (b) or (c), describe the general basis used, including the investment generation groupings.

Anticipated investment income experience factors are based on a modified investment generation approach by product line. This means that anticipated investment income experience factors are based on the period in which assets are invested or reinvested.

# 6. <u>Describe how the company allocates anticipated experience among its various classes of business.</u>

Anticipated interest earnings vary by product type and the date of premium payments. The product types include universal life non-no-lapse guarantee, universal life no-lapse guarantee, equity indexed universal life, and long term care / universal life combination products.

Mortality experience is allocated by product, underwriting class, gender, and other factors. However, grouping of similar business may be done to attain credible results for determining anticipated experience.

Anticipated expenses are allocated based on the type of policy, and anticipated policy service activities.

# 7. <u>Does the undersigned believe there is substantial probability that illustrations authorized by the company to be presented on new and existing business cannot be supported by currently anticipated experience?</u> If yes, indicate which classes and explain.

Illustrations for in-force business may not be supported by currently anticipated experience, due to the differences between anticipated experience underlying the nonguaranteed elements and currently anticipated experience, as noted above. Effective 3/1/2018, illustrations for most in-force business subject to the Life Insurance Illustration Regulation have been run using guaranteed policy charges and credits. The illustrations are not intended to predict future levels of non-guaranteed elements.

# 8. <u>Describe any aspects of the determination of non-guaranteed elements not covered above that involve material departures from the Actuarial Standards of Practice issued by the Actuarial Standards Board, applicable to the determination of non-guaranteed elements.</u>

To the best of my knowledge, I do not believe there are any material departures from the Actuarial Standards of Practice issued by the Actuarial Standards Board applicable to the determination of non-guaranteed elements.

### **Actuarial Opinion**

I, Allison J. Ball, am Senior Director of Actuarial Services for Genworth, and a Member in good standing of the American Academy of Actuaries. I have examined the actuarial assumptions and methods used in determining non-guaranteed elements for the individual life insurance policy forms of the company used for delivery in the United States.

To make my certification, I have relied on the accuracy of investment reports, policy crediting rate data, and experience studies.

The non-guaranteed elements included are those:

- i. Paid, credited, charged or determined in 2022, and
- ii. Authorized by the company to be illustrated on new and existing business during 2022.

My examination included such review of the actuarial assumptions and methods of the underlying basic records and such tests of the actuarial calculations as I considered necessary. In my opinion, the nonguaranteed elements described above have been determined in accordance with Actuarial Standards of Practice issued by the Actuarial Standards Board applicable to the determination of nonguaranteed elements, except as described above.

Allison J. Ball, FSA, MAAA
Senior Director, Actuarial Services

2/1/2023

Date

### NON-GUARANTEED ELEMENTS OPINION

### GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

Interrogatory 3, following Exhibit 5 of the Statutory Annual Statement of Genworth Life and Annuity Insurance Company (referred to herein as "GLAIC"), provides a "yes" answer. That is, GLAIC does at present issue or has in force contracts that contain non-guaranteed elements.

This attachment provides the required statement and actuarial opinion with respect to contracts that contain non-guaranteed elements.

### Types of Products Covered by This Actuarial Opinion

GLAIC has issued and/or currently issues the following types of products affected by this opinion:

1. Deferred annuity products.

#### **Determination Procedures**

Subject to contractual limits, non-guaranteed elements are set solely at the discretion of GLAIC. The intention is to set non-guaranteed elements so that projected profit margins, considering the impact of all anticipated experience factors combined, meet the profitability targets set at the time of product pricing. No change will be made that will serve to recoup past losses or distribute past profits.

GLAIC sets credited interest rates for new issues and renewals, utilizing parameters set by the Risk Committee, that are based on a target spread off investment rates available to it at the time. Similarly, GLAIC sets fees and caps on indexed annuity products based on target interest spreads available to it at the time and on the effect of current market volatility on option costs of the S&P 500 and other available indices. Reasonable variation in the spread is allowed to limit the frequency of rate changes and to provide for response to competitive pressures. To recognize differences in products, credited interest rates are adjusted by margins that vary by contract class.

GLAIC follows a redetermination strategy developed through the application of option pricing theory to the profitability analysis of its products. The strategy does not directly reflect the current investment experience of the company on either an investment generation or portfolio average approach. Renewal rates are based on the relationship between the prior rate determined by this strategy and the then targeted rates. To recognize differences in products at redetermination, credited interest rates are adjusted by margins that vary by contract class and duration.

### <u>Interrogatories</u>

1. Since this statement was last filed, have there been any changes in the values of non-guaranteed elements on new or existing business authorized for illustration by the company?

Yes, interest rates and caps were changed in response to changes in rates available on investments, and also in response to changes in competitors' rates.

2. Since this statement was last filed, have there been any changes in the values of non-guaranteed elements actually charged or credited? If yes, describe the changes that were made.

Yes, by plan, the changes in interest rates and caps described above have been applied to business already in-force, as well as any new issues.

3. <u>Indicate to what extent any changes described in 1 or 2 vary from the contract and/or general methods and procedures last reported for the affected contracts.</u>

Changes described in 1 and 2, above, follow the policy and/or general methods and procedures of the company, to the best of my knowledge.

# 4. Are the anticipated experience factors underlying any non-guaranteed elements different from current experience? If yes, describe in general terms the ways in which future experience is anticipated to differ from current experience and the nonguaranteed element factors that are affected by such anticipation.

The anticipated experience factors underlying non-guaranteed elements differ from current experience to the extent that there is the expectation of the continuation of recent trends such as mortality improvement or expense inflation.

Anticipated experience factors underlying non-guaranteed elements for some in-force business are different from current experience. The interest rate environment has declined significantly since many of the in-force products were priced and expense levels have increased. Additionally, for some in-force products, mortality and persistency experience are emerging differently than expected at issue.

# 5. State whether anticipated investment income experience factors are based on (a) a portfolio average approach, (b) an investment generation approach, or (c) other. If (b) or (c), describe the general basis used, including the investment generation groupings.

The strategy does not directly reflect the current investment experience of the company on either an investment generation or portfolio average approach. Renewal rates are based on the relationship between the prior rate determined by this strategy and the then targeted rates. Similarly, GLAIC sets fees and caps on indexed annuity products based on target interest spreads available to it at the time and on the effect of current market volatility on option costs of the S&P 500 and other available indices. To recognize differences in products at redetermination, credited interest rates and caps are adjusted by margins that vary by contract class and duration.

# 6. Describe how the company allocates anticipated experience among its various classes of business.

Where appropriate, anticipated mortality, persistency and expenses are differentiated based on related class characteristics, such as underwriting standards, surrender penalty schedules, and commission rates.

# 7. <u>Does the undersigned believe there is substantial probability that illustrations authorized by the company to be presented on new and existing business cannot be supported by currently anticipated experience?</u> If yes, indicate which classes and explain.

Yes, the illustrations prepared by, or authorized by, the company are intended only to illustrate the effects of current levels of non-guaranteed elements (or certain other levels, not more favorable than current, in the case of interest credits and caps). These illustrations are not intended to predict the future levels of non-guaranteed elements, nor to predict the future policy values. It is quite likely, based on historical volatility of interest rates, that future credited rates and caps will vary from those illustrated.

# 8. <u>Describe any aspects of the determination of non-guaranteed elements not covered above that involve material departures from the Actuarial Standards of Practice issued by the Actuarial Standards Board, applicable to the determination of non-guaranteed elements.</u>

To the best of my knowledge, I do not believe there are any material departures from the Actuarial Standards of Practice issued by the Actuarial Standards Board applicable to the determination of non-guaranteed elements.

### **Actuarial Opinion**

I, Nathan Lux, am Actuarial Director of Genworth, and a Member in good standing of the American Academy of Actuaries. I have examined the actuarial assumptions and methods used in determining non-guaranteed elements for the individual annuity contracts of the company used for delivery in the United States.

To make my certification, I have relied on the accuracy of investment reports, contract crediting rate data, and quarterly annuity credited rate summaries.

The non-guaranteed elements included are those:

- i. Paid, credited, charged or determined in 2022, and
- ii. Authorized by the company to be illustrated on new and existing business during 2022.

My examination included such review of the actuarial assumptions and methods of the underlying basic records and such tests of the actuarial calculations as I considered necessary. In my opinion, the nonguaranteed elements described above have been determined in accordance with Actuarial Standards of Practice issued by the Actuarial Standards Board applicable to the determination of nonguaranteed elements, except as described above.

DocuSigned by:
Mathe Life
53D8E66678D84F9
Nathan Lux, FSA, MAAA
Actuarial Director
2/1/2023
Date

### EXHIBIT 5 – INTERROGATORIES

6. Statement of methods employed in valuation of contracts which are less than the reserves that would be held on a standard basis:

Substandard Reserves for Structured Settlements are determined on the basis of the annuitant mortality tables (e.g. 1983-a) where a constant number of extra deaths per 1000 has been added to the mortality rates of the mortality table such that the complete expectation of life on the adjusted mortality table is toward the upper end of the range of estimates of life expectancy derived by licensed physicians during the underwriting process.

Substandard Reserves for Immediate Annuities issued in 2005 and forward are determined on the basis of the annuitant mortality tables (e.g. Annuity 2000) where a constant number of extra deaths per 1000 has been added to the mortality rates of the mortality table to produce the present value of future benefits using the rated up age derived by licensed physicians during the underwriting process.

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

		7				<u> </u>								1
		1 1	Compreh		4	5	6	7	8	9	10	11	12	13
			2	3				Federal						
								Employees	T::: \0 /!!:	T'11 MM		D: 133		
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE	Total	individuai	Group	Supplement	VISION ONly	Dental Only	Pian	Medicare	iviedicaid	Credit A&F	income	Care	Other Health
		2.935.721	0	,	2.434.579	0	1		0	0	0	7.293	485 . 168	8.681
1.	Unearned premium reserves		0		)	0	0	0	0	0	0			15.617
2.	Additional contract reserves (b)	39,063,914	0		1,389,144	0	0	0	0	0	0	130,319	37,528,834	10,017
3.	Additional actuarial reserves-Asset/Liability analysis	0	0		0	0	0	0	0	0	0	0	0	0
4.	Reserve for future contingent benefits	0 0	0		0	0		0	0	0	0	0	0	0
5.	Reserve for rate credits	0	0		)	0	0	0	0	0	0	0	0	0
6.	Aggregate write-ins for reserves	0	0	(	0	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	41,999,635	0	(	3,823,723	0	0	0	0	0	0	137,612	38,014,002	24,298
8.	Reinsurance ceded	41,839,269	0	(	3,823,723	0	0	0	0	0	0	524	38,014,002	1,020
9.	Totals (Net)	160,366	0	(	0	0	0	0	0	0	0	137,088	0	23,278
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	26,085,244	0	(	0	0	0	0	0	0	0	569,146	25,512,245	3,853
11.	Additional actuarial reserves-Asset/Liability analysis	0	0	(	0	0	0	0	0	0	0	0	0	0
12.	Reserve for future contingent benefits	0	0	(	0	0	0	0	0	0	0	0	0	0
13.	Aggregate write-ins for reserves	0	0	(	0	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	26,085,244	0	(	0	0	0	0	0	0	0	569,146	25,512,245	3,853
15.	Reinsurance ceded	25,717,150	0	(	0	0	0	0	0	0	0	204,905	25,512,245	0
16.	Totals (Net)	368,094	0	(	0	0	0	0	0	0	0	364,241	0	3,853
17.	TOTAL (Net)	528,460	0	(	0	0	0	0	0	0	0	501,329	0	27, 131
18.	TABULAR FUND INTEREST	19,477	0	(	0	0	0	0	0	0	0	18,859	0	618
	DETAILS OF WRITE-INS	,										,		
0601.	DETAILS OF WHITE INS													
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page	n	n	(	) 0	n	n	0	0	Ω	n	0	n	0
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	n		0	0	0	0	0	0	0	0	0	0
1301.	TOTALO (Lines 0001 tina 0000 pias 0030) (Line o above)		-									<u> </u>		
1301.														
1302.														
1398.	Summary of remaining write-ins for Line 13 from overflow page	U	u		) 0	n	0	n	n	n	n	n	n	n
	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	۱		)	0 n	0	,	0	0		n	0	0
1399.	TOTALS (Lines 1301 tillu 1303 plus 1396) (Line 13 above)	U	U	,	, ,	U	l 0	,	U	U	U	U	U	U

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

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

### Valuation Standard for Exhibit 6, Section A, Line 2

Product Description	Issue Years	Morbitidy	Mortality	Interest	Method/Basis
Long Term Care	1974-1979	Own Experience	58 CSO	4.00%	2 Yr Preliminary Term
	1980-1983	Own Experience	58 CSO	4.50%	2 Yr Preliminary Term
	1984-1985	Own Experience	80 CSO	6.00%	2 Yr Preliminary Term
	*1986	Own Experience	80 CSO	6.00%	2 Yr Preliminary Term
	*1987-1991	Own Experience	80 CSO	5.50%	1 Yr Preliminary Term
	*1992	Own Experience	83 GAM	5.50%	1 Yr Preliminary Term
	*1993-1994	Own Experience	83 GAM	5.00%	1 Yr Preliminary Term
	*1995-2005	Own Experience	83 GAM	4.50%	1 Yr Preliminary Term
Hospital Indemnity	All	56 Interco Hosp/Surg	58 CSO	3.00%	2 Yr Preliminary Term
Long Term Disability	All	1964 CDT Table	1958 CSO ALB	3.50%	2 Yr Preliminary Term
Medicare Supplement	1974-1979	Medicare Experience	1980 CSO	4.00%	2 Yr Preliminary Term
	1980-1983	Medicare Experience	1980 CSO	4.50%	2 Yr Preliminary Term
	1984-1985	Medicare Experience	1980 CSO	6.00%	2 Yr Preliminary Term
	1986	Medicare Experience	1980 CSO	6.00%	2 Yr Preliminary Term
	1987-1991	Medicare Experience	1980 CSO	5.50%	2 Yr Preliminary Term
	1992	Medicare Experience	1980 CSO	5.50%	2 Yr Preliminary Term
	1993-1994	Medicare Experience	1980 CSO	5.00%	2 Yr Preliminary Term
	1995-2005	Medicare Experience	1980 CSO	4.50%	2 Yr Preliminary Term
	2006-2012	Medicare Experience	1980 CSO	4.00%	2 Yr Preliminary Term
	2013-2014	Medicare Experience	1980 CSO	3.50%	2 Yr Preliminary Term

<sup>\*</sup>Also Includes an assumption for voluntary lapsation

## **EXHIBIT 7 - DEPOSIT TYPE CONTRACTS**

	1	2	3	4	5 Dividend	6 Premium and
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Accumulations or Refunds	Other Deposit Funds
Balance at the beginning of the year before reinsurance	1,110,591,411	150,286,590	583,797,990	374,293,104	0	2,213,727
Deposits received during the year	11,286,998			11, 118,813		168 , 185
Investment earnings credited to the account		1, 163,945	33,044,007	9,277,311		101,393
4. Other net change in reserves	(253, 118)		(135,806)	56,833		(174, 145)
Fees and other charges assessed	9,427			3,745		5,682
6. Surrender charges	9,345		9,345			
7. Net surrender or withdrawal payments	151,436,630	1,163,535	95,974,179	54,114,336		184,580
Other net transfers to or (from) Separate Accounts	0					
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)		150,287,000	520,722,667	340,627,980	0	2,118,898
10. Reinsurance balance at the beginning of the year	(502,794,812)	0	(506,561,498)	3,766,686	0	0
11. Net change in reinsurance assumed	(141,555)			(141,555)		
12. Net change in reinsurance ceded	(50,794,066)		(50,794,066)			
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(452,142,301)	0	(455,767,432)	3,625,131	0	0
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	561,614,244	150,287,000	64,955,235	344,253,111	0	2,118,898

#### (a) FHLB Funding Agreements:

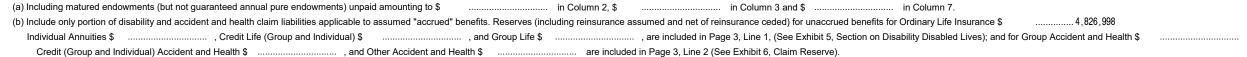
1.	Reported as GICs (captured in column 2)	5150,287,000
2.	Reported as Annuities Certain (captured in column 3)	<b></b>
3.	Reported as Supplemental Contracts (captured in column 4)	)
4.	Reported as Dividend Accumulations or Refunds (captured in column 5)	<b>)</b>
5.	Reported as Premium or Other Deposit Funds (captured in column 6)\$	<b></b>
6.	Total Reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5) . \$	150,287,000

#### ANNUAL STATEMENT FOR THE YEAR 2022 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

## **EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

PART 1 - Liability End of Current Year

		1 2 Ordinary				a or carront rour	6	Gr	oup	Accident and Health			
				3	4	5	1	7	8	9	10	11	
		Total	Industrial Life	Life Income	Individual Annuities	Supplementary	Credit Life (Group and Individual)	Life Income	A	0	Credit (Group and	Oth	
		I otal	industrial Life	Life Insurance	Individual Annuities	Contracts	and individual)	Life Insurance	Annuities	Group	Individual)	Other	
<ol> <li>Due and unpaid:</li> </ol>													
	1.1 Direct	6,407,707	102,255	, ,	-, -,-	- /			7,498				
	1.2 Reinsurance assumed	(999)		(1,300)									
	1.3 Reinsurance ceded	4,468,801	243,895		4,224,906								
	1.4 Net	1,937,907	(141,640)	(2,152)	1,600,618	473,583	0	0	7,498	0	0	0	
2. In course of settlement:													
2.1 Resisted	2.11 Direct	0											
	2.12 Reinsurance assumed	0											
	2.13 Reinsurance ceded	0											
	2.14 Net	0	0	(b)0	(b)0	0	(b)0	(b)0	0	0	0	0	
2.2 Other	2.21 Direct	196,292,366		194,049,834	1,224,325		(4,590)	100,072				922,725	
	2.22 Reinsurance assumed	44,796,083		44,786,992				8,913		64		114	
	2.23 Reinsurance ceded	159,880,152	(141,640)	159,098,889						64		922,839	
	2.24 Net	81,208,297	141,640	(b) 79,737,937	(b)1,224,325	0	(b)(4,590)	(b) 108,985	0	(b)0	(b)0	(b)0	
Incurred but unreported:		, ,								,			
	3.1 Direct	65.959.934		62.509.227				57.200				3.393.507	
	3.2 Reinsurance assumed	15,390,347		15,375,351								12 .563	
	3.3 Reinsurance ceded	62.421.309		59.012.806						2.433		3.406.070	
	3.4 Net	18.928.972		(b) 18,871,772						,		-, ,	
	U.7 116t	10,020,072		(5) 10,011,112	(5)		(5)	(5)		(5)	(5)	(5)	
4. TOTALS	4.1 Direct	268.660.007	102 .255	256,558,209	7,049,849	473 282	(4.590)	157 . 272	7 .498	0	n	4.316.232	
4. IOTALS	4.2 Reinsurance assumed	60 . 185 . 431	0	00 404 040		- /	0	- ,	,	2,497		12,677	
		226.770.262	102 .255							2.497	0	4,328,909	
	4.3 Reinsurance ceded	, ,	,	, ,	, , , , ,				7 400		0	4,328,909	
	4.4 Net	102,075,176	(a) 0	(a) 98,607,557	2,824,943	473,583	(4,590)	(a) 166,185	7,498	0	1 0	0	



#### ANNUAL STATEMENT FOR THE YEAR 2022 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

# **EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

PART 2 - Incurred During the Year

					PARI	2 - incurrea During	lile real					
		1	2		Ordinary		6	Gro	oup		Accident and Health	
				3	4	5		7	8	9	10	11
			Industrial Life	Life Insurance		Supplementary	Credit Life (Group	Life Insurance			Credit (Group	
		Total	(a)	(b)	Individual Annuities	Contracts	and Individual)	(c)	Annuities	Group	and Individual)	Other
1.	Settlements During the Year:											
	1.1 Direct	2,187,658,823	793,624	1,298,955,250	827,055,439			1,748,985	4,968,787			35,331,045
	1.2 Reinsurance assumed	306,451,150		305,851,063	252,836	123,237		9,094				214,920
	1.3 Reinsurance ceded	1,746,799,979	792, 161									35,345,485
		(d)747,309,994		392,394,945	329,057,310	18,928,930	0	1,758,079	4,968,787	0	0	200,480
2.	Liability December 31, current											
	year from Part 1:											
	2.1 Direct	268,660,007	102,255	256,558,209	7,049,849	473,282	(4,590)	157,272	7,498	0	0	4,316,232
	2.2 Reinsurance assumed	60, 185, 431	0	60 , 161 , 043	0	301	0	8,913	0	2,497	0	12,677
	2.3 Reinsurance ceded	226,770,262	102,255	218,111,695	4,224,906	0		0	0		0	4,328,909
	2.4 Net	102,075,176	0		2,824,943	473,583	(4,590)	166 , 185	7,498	0	0	0
3.	Amounts recoverable from											
	reinsurers December 31, current											
	year	79,458,685		72,625,598	4,492,015							2,341,072
4.	Liability December 31, prior year:											
	4.1 Direct	286,912,934	87,812	276,233,745					23,581		0	4 , 105 , 983
	4.2 Reinsurance assumed	49,799,729	0	49,776,153		3,791		2,485	0	3, 159	0	14, 141
	4.3 Reinsurance ceded	214,851,264	87,812	207,422,890	3,217,279	0		0	0		0	4, 120, 124
	4.4 Net	121,861,399	0	118,587,008	2,419,238	356,116	(4,590)	479,940	23,581	106	0	0
5.	Amounts recoverable from											
	reinsurers December 31, prior											
	year	96,691,836		92,993,421	1,417,085							2,281,330
6.	Incurred Benefits											
	6.1 Direct	2,169,405,896	808,067	1,279,279,714	828,468,771			1,428,802	4,952,704	(106)	0	35,541,294
	6.2 Reinsurance assumed	316,836,852	0	316,235,953	252,836	119,747	0	15,522	0	(662)	0	213,456
	6.3 Reinsurance ceded	1,741,485,826	806,604	1,202,732,350	502,333,522	0	0	0	0	(662)		35,614,012
	6.4 Net	744,756,922	1,463	392,783,317	326,388,085	19,046,397	0	1,444,324	4,952,704	(106)	0	140,738

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$	407, 127	in Line 1.1, \$0	in Line 1.4.
	\$407, 127	in Line 6.1, and \$0	in Line 6.4.
(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$	1,752,992	in Line 1.1, \$	in Line 1.4.
	\$1,752,992	in Line 6.1, and \$1,786,453	in Line 6.4.
(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$		in Line 1.1, \$	in Line 1.4.
	\$	in Line 6.1. and \$	in Line 6.4.

# ANNUAL STATEMENT FOR THE YEAR 2022 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY **EXHIBIT OF NON-ADMITTED ASSETS**

	EXHIBIT OF NON-ADMITTE	DASSEIS		<u>,                                      </u>
		1	2	3 Change in Total
		Current Year Total	Prior Year Total	Nonadmitted Assets
		Nonadmitted Assets	Nonadmitted Assets	(Col. 2 - Col. 1)
	Bonds (Schedule D)		0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks		500,000	
	2.2 Common stocks	4,581,035	2,341,717	(2,239,318)
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			0
	3.2 Other than first liens			0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			0
	4.2 Properties held for the production of income			0
	4.3 Properties held for sale			0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			0
6.	Contract loans	6,313,510	7,184,806	871,296
7.	Derivatives (Schedule DB)			0
8.	Other invested assets (Schedule BA)			675
9.	Receivables for securities	717,598	416,466	(301, 132)
10.	Securities lending reinvested collateral assets (Schedule DL)			0
11.	Aggregate write-ins for invested assets			0
12.	Subtotals, cash and invested assets (Lines 1 to 11)			
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			0
	Premiums and considerations:			
13.	15.1 Uncollected premiums and agents' balances in the course of collection			0
	15.1 Uncollected premiums and agents balances in the course of collection			6,885
				, , , , , , , , , , , , , , , , , , ,
4.0	15.3 Accrued retrospective premiums and contracts subject to redetermination			0
16.	Reinsurance:	00 000 050	00 444 400	(4 504 000)
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			0
	16.3 Other amounts receivable under reinsurance contracts			0
	Amounts receivable relating to uninsured plans			
	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset			
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software			
21.	Furniture and equipment, including health care delivery assets			
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0
23.	Receivables from parent, subsidiaries and affiliates			0
24.	Health care and other amounts receivable			0
25.	Aggregate write-ins for other than invested assets	10,160,468	10,552,715	392,247
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	427,420,650	422,632,389	(4,788,261)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0
28.	Total (Lines 26 and 27)	427,420,650	422,632,389	(4,788,261)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)		0	0
	Miscellaneous receivables		70,587	57,564
2502.	Premium tax refunds receivable			67,439
	Prepaid expenses		,	
2598.	Summary of remaining write-ins for Line 25 from overflow page			0
		10 100 100	10,552,715	392,247
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	10, 100, 408	10,002,110	392,241

Note#	Description	Page #
1	Summary of Significant Accounting Policies and Going Concern	19.1
2	Accounting Changes and Corrections of Errors	19.2
3	Business Combinations and Goodwill	19.2
4	Discontinued Operations	19.2
5	Investments	19.2
6	Joint Ventures, Partnerships and Limited Liability Companies	19.7
7	Investment Income	19.7
8	Derivative Instruments	19.7
9	Income Taxes	19.9
10	Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties	19.15
11	Debt	19.16
12	Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans	19.18
13	Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations	. 19.19
14	Liabilities, Contingencies and Assessments	19.19
15	Leases	19.22
16	Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk	19.22
17	Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities	19.22
18	Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans	19.23
19	Direct Premium Written/Produced by Managing General Agents/Third Party Administrators	19.23
20	Fair Value Measurements	19.23
21	Other Items	19.25
22	Events Subsequent	19.27
23	Reinsurance	19.27
24	Retrospectively Rated Contracts & Contracts Subject to Redetermination	19.29
25	Change in Incurred Losses and Loss Adjustment Expenses	19.29
26	Intercompany Pooling Arrangements	19.29
27	Structured Settlements	19.29
28	Health Care Receivables	19.29
29	Participating Policies	19.29
30	Premium Deficiency Reserves	19.29
31	Reserves for Life Contracts and Annuity Contracts	19.29
32	Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics	19.30
33	Analysis of Life Actuarial Reserves by Withdrawal Characteristics	19.32
34	Premiums and Annuity Considerations Deferred and Uncollected	19.33
35	Separate Accounts	19.34
36	Loss/Claim Adjustment Expenses	

#### 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 #	2022	2021
NET	LOSS					
(1)	Company state basis (Page 4, Line 35, Columns 1&2)	XXX	xxx	XXX	\$ (3,100,958)	\$ (179,299,531)
(2)	State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				_	_
(3)	State Permitted Practices that are an increase/(decrease) from NAIC SAP:				_	_
(4)	NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ (3,100,958)	\$ (179,299,531)
SUF	<u>RPLUS</u>					
(5)	Company state basis (Page 3, Line 38, Columns 1&2)	XXX	XXX	XXX	\$ 772,084,646	\$ 864,579,614
(6)	State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				_	_
(7)	State Permitted Practices that are an increase/(decrease) from NAIC SAP:				_	_
(8)	NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 772,084,646	\$ 864,579,614

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

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities, revenues and expenses. It also requires estimates in the disclosure of contingent assets and liabilities. Actual results could differ from these estimates.

#### C. Accounting Policy

Scheduled life premiums are recognized as income over the premium-paying period of the related policies. Flexible and single premiums and annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies:

- (1) Short-term investments are stated at amortized cost, which approximates fair value.
- (2) Bonds not backed by other loans are carried at amortized cost using the scientific method except where the NAIC designation has fallen to 6 and fair value has fallen below amortized cost, in which case they are carried at fair value. The Company did not hold any mandatory convertible securities or SVO-identified investments.
- (3) Common stocks of unaffiliated companies are carried at fair value.
- (4) Redeemable preferred stocks are carried at amortized cost except where the NAIC designation is 4 or below and the fair value has fallen below amortized cost, in which case they are carried at fair value. All perpetual preferred stocks are valued at fair value, not to exceed any currently effective call price.
- (5) Mortgage loans are carried at amortized cost and policy loans are stated at their aggregate unpaid balances.
- (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.
- (7) Investments in the common stock of subsidiary controlled and affiliated ("SCA") insurance companies are carried at the Company's proportionate share of the statutory capital and surplus of the entity. Noninsurance SCAs are

carried at the U.S. Generally Accepted Accounting Principles ("U.S. GAAP") equity of the investee, adjusted for unamortized goodwill.

- (8) Investments in joint ventures, partnerships or limited liability companies are stated based on the underlying audited U.S. GAAP equity adjusted for any unamortized goodwill. Changes in the proportionate share of these investments are recorded as unrealized gains and losses. The cost basis and carrying value of joint ventures and limited partnership investments are adjusted for impairments in value deemed to be other-than-temporary, with the associated realized loss reported in net loss.
- (9) Derivative instruments that are effective hedges are carried at values consistent with the hedged items. Hedges of fixed income assets and/or liabilities are valued at amortized cost. Hedges of items carried at fair value are valued at fair value. The statement value of foreign currency hedges is carried separately from the statement value of the foreign currency assets that are being hedged. Derivatives that cease to be effective hedges are valued at fair value.
- (10) The Company does not anticipate investment income as a factor in the premium deficiency calculations.
- (11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.
- (12) The Company did not modify its capitalization policy from the prior year.
- (13) The Company does not have any pharmaceutical rebate receivables.
- 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

A. Statutory Purchase Method

Not applicable

B. Statutory Merger

Not applicable

C. Assumption Reinsurance

Not applicable

D. Impairment Loss

Not applicable

#### NOTE #4: DISCONTINUED OPERATIONS

None

## NOTE #5: INVESTMENTS

- A. Mortgage Loans Including Mezzanine Real Estate Loans.
  - (1) The maximum and minimum lending rates for new mortgage loans during 2022 were 5.8% and 3.4%, respectively. There were 32 new mortgage loans originated in 2022.
  - (2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured, guaranteed or purchase money mortgages, was 75%.
  - (3) There were no taxes, assessments or any amounts advanced and not included in the mortgage loan total as of December 31, 2022 and 2021.

(4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Colender in a Mortgage Loan Agreement:

					Resid	lenti	al		c	om	mercial		1	
			Farm	Ins	ured		All ther	Ins	sured		All Other	Mezzanine		Total
a.	Cu	rrent year												
	1.	Recorded investment (All)												
		(a) Current	\$ —	\$	_	\$	_	\$	_	\$	1,745,517,181	\$ 	\$	1,745,517,181
		(b) 30-59 Days past due	_		_		_		_		_	_		_
		(c) 60-89 Days past due	_		_		_		_		_	_		_
		(d) 90-179 Days past due	_		_		_		_		_	_		_
		(e) 180+ Days past due	_		_		_		_		_	_		_
	2.	Accruing interest 90-179 days past due												
		(a) Recorded investment	\$ —	\$	_	\$	_	\$	_	\$	_	\$ _	\$	_
		(b) Interest accrued	_		_		_		_		_	_		_
	3.	Accruing interest 180+ days past due												
		(a) Recorded investment	\$ —	\$	_	\$	_	\$	_	\$	_	\$ _	\$	_
		(b) Interest accrued	_		_		_		_		_	_		_
	4.	Interest reduced												
		(a) Recorded investment	\$ —	\$	_	\$	_	\$	_	\$	15,110,330	\$ _	\$	15,110,330
		(b) Number of loans	_		_		_		_		1	_		1
		(c) Percent reduced	-%		<b>—</b> %		<b>-</b> %		<b>-</b> %		0.56%	-%		0.56%
	5.	Participant or co-lender in a mortgage loan agreement												
		(a) Recorded investment	\$ —	\$	_	\$	_	\$	_	\$	_	\$ _	\$	_
b.	Pri	or year												
	1.	Recorded investment												
		(a) Current	\$ —	\$	_	\$	_	\$	_	\$	1,753,138,113	\$ _	\$	1,753,138,113
		(b) 30-59 Days past due	_		_		_		_		_	_		_
		(c) 60-89 Days past due	_		_		_		_		_	_		_
		(d) 90-179 Days past due	_		_		_		_		_	_		_
		(e) 180+ Days past due	_		_		_		_		_	_		_
	2.	Accruing interest 90-179 days past due												
		(a) Recorded investment	\$ —	\$	_	\$	_	\$	_	\$	_	\$ _	\$	_
		(b) Interest accrued	_		_		_		_		_	_		_
	3.	Accruing interest 180+ days past due												
		(a) Recorded investment	\$ —	\$	_	\$	_	\$	_	\$	_	\$ _	\$	_
		(b) Interest accrued	_		_		_		_		_	_		_
	4.	Interest reduced												
		(a) Recorded investment	\$ —	\$	_	\$	_	\$	_	\$	1,896,067	\$ _	\$	1,896,067
		(b) Number of loans	_		_		_		_		1	_		1
		(c) Percent reduced	-%		<b>—</b> %		-%		<b>-</b> %		1.50%	-%		1.50%
	5.	Participant or co-lender in a mortgage loan agreement												
		(a) Recorded investment	\$ —	\$	_	\$	_	\$	_	\$	_	\$ _	\$	_

- (5) (7) The Company did not hold any impaired mortgage loans or an allowance for credit losses as of December 31, 2022 and 2021.
- (8) The Company had no loans derecognized as a result of foreclosure during 2022.
- (9) The Company recognizes interest income on impaired loans upon receipt.
- B. Debt Restructuring

None

C. Reverse Mortgages

None

- 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 December 31, 2022.
  - (3) The Company had no loan-backed securities which recognized OTTI as of December 31, 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 December 31, 2022:
  - a. The aggregate amount of unrealized losses:

Less than 12 months \$ 101,768,679
 12 months or longer 15,388,604

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

Less than 12 months \$ 949,905,690
 12 months or longer 64,105,767

- (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

- J. Real Estate
  - (1) The Company did not recognize any impairment on real estate during the statement year.
  - (2) On September 16, 2022, the Company sold land located in Lynchburg, Virginia to the City of Lynchburg for a purchase price of \$2,355,831. As a result of the sale, the Company recorded a pre-tax gain of \$1,782,441.

The Company has not classified any real estate investments as held for sale during the statement year.

- (3) The Company has experienced no changes to a plan of sale for an investment in real estate.
- (4) The Company is not engaged in any retail land sales operations.
- (5) The Company holds no real estate investments with participating loan features.
- K. Low Income Housing Tax Credit
  - 1. The number of remaining years of unexpired tax credits and the required holding period:

Fund name	Remaining years	period
Alliant EWA Villages II Hawaii, LLC	2	15

2. The low income housing tax credit ("LIHTC") and other tax benefits recognized during the years ended December 31, 2022 and 2021 were as follows:

Fund name	State	_	2022	 2021
Alliant EWA Villages II Hawaii, LLC	Hawaii	\$	167,491	\$ 167,491
Centerline Georgia Investor VII LLC	Georgia		9,107	 9,107
Total		\$	176,598	\$ 176,598

3. The balance of the investment recognized:

	Decen	iber 3	1,
Fund name	2022		2021
Alliant EWA Villages II Hawaii, LLC	\$ 105,451	\$	192,526
Centerline Georgia Investor VII LLC	_		3,039

- 4. There are no LIHTC properties currently subject to any regulatory reviews.
- 5. The Company's investments in LIHTC are not considered significant and do not exceed 10% of total admitted assets.
- 6. & 7. The Company did not recognize any impairments or write downs during the statement year.

## L. Restricted Assets

(1) Restricted Assets (Including Pledged)

	(1)			Gross (Admi		admitted) Restricte	ed				Percen	ıtage
				Current Yea	ır							
		1	2	3	4	5	6	7	8	9	10	11
Re	stricted asset category	Total general account (G/A)	G/A supporting S/A activity (a)	Total separate account (S/A) restricted assets	S/A assets supporting G/A activity (b)	Total (1 plus 3)	Total from prior year	Increase/ (decrease) (5 minus 6)	Total nonadmitted restricted	Total admitted restricted (5 minus 8)	Gross (admitted and nonadmitted) restricted to total assets (c)	Admitted restricted to total admitted assets (d)
a.	Subject to contractual obligation for which liability is not shown	\$ —	\$ —	\$ —	\$ —	s —	\$ —	\$ —	\$ —	\$ —	<b>—</b> %	<b>—</b> %
b.	Collateral held under security lending agreements	1	-	_	_		_	_	_	_	1	1
C.	Subject to repurchase agreements	_	_	_	_	_	_	_	_	_	_	-
d.	Subject to reverse repurchase agreements		_	_	_	_		_	_	_	_	_
e.	Subject to dollar repurchase agreements		_	_	_	_	_	_	_	_		1
f.	Subject to dollar reverse repurchase agreements	_	_	_	_	_	_	_	_	_	_	_
g.	Placed under option contracts							_	_		_	-
h.	Letter stock or securities restricted as to sale – excluding FHLB capital stock	_	_	_	_	_	_	_	_			
i.	FHLB capital stock	16,296,900			_	16,296,900	16,193,300	103,600	_	16,296,900	0.09	0.09
j.	On deposit with states	7,757,418				7,757,418	7,741,677	15,741	_	7,757,418	0.04	0.04
k.	On deposit with other regulatory bodies	_				_	_	_	_	_	_	
I.	Pledged as collateral to FHLB (including assets backing funding agreement)	286,456,854	_	_	_	286,456,854	410,175,440	(123,718,586)	_	286,456,854	1.58	1.62
m.	Pledged as collateral not captured in other categories	1,354,459,624	_	_	_	1,354,459,624	1,246,264,106	108,195,518	_	1,354,459,624	7.48	7.66
n.	Other restricted assets	_	_	_	_	_	_	_	_	_	_	-
0.	Total restricted assets (sum of a through n)	\$1,664,970,796	\$ —	\$ —	\$ —	\$ 1,664,970,796	\$1,680,374,523	\$ (15,403,727)		\$1,664,970,796	9.19 %	9.41 %

- (a) Subset of column 1 (b) Subset of column 3
- (c) Column 5 divided by Asset Page, Column 1, Line 28
  (d) Column 9 divided by Asset Page, Column 3, Line 28

## (2) Detail of Assets Pledged as Collateral Not Captured in Other Categories

			Gross (Admit	ted and Nonad	mitted) Restricted				Perce	ntage
			Current Year							
	1	2	3	4	5	6	7	8	9	10
Description of assets	Total general account (G/A)	G/A supporting S/A activity (a)	Total separate account (S/ A) restricted assets	S/A assets supporting G/A activity (b)	Total (1 plus 3)	Total from prior year	Increase/ (decrease) (5 minus 6)	Total current year admitted restricted	Gross (admitted and nonadmitted) restricted to total assets	Admitted restricted to total admitted assets
Derivatives collateral	\$ 135,613,911	\$ —	\$ —	\$ —	\$ 135,613,911	\$ 69,466,859	\$ 66,147,052	\$ 135,613,911	0.75%	0.77%
Reinsurance trust	1,218,845,713	-	_	_	1,218,845,713	1,176,797,247	42,048,466	1,218,845,713	6.73	6.90
Total (c)	\$1,354,459,624	<b>\$</b> —	s –	\$	\$ 1,354,459,624	\$1,246,264,106	\$108,195,518	\$1,354,459,624	7.48%	7.67%

- (a) Subset of column 1
- (b) Subset of column 3
- (c) Total Line for Column 1 through 7 should equal 5L(1)m Columns 1 through 7, respectively, and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11, respectively.

(3) Detail of Other Restricted Assets

The Company did not have any other restricted assets as of December 31, 2022.

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

None

M. Working Capital Finance Investments

None

N. Offsetting and Netting of Assets and Liabilities

None

O. 5GI Securities

	Number of 5	GI securities	Aggrega	te BACV	.CV Aggregate					
Investments	Current year	Prior year	Current year	Prior year	Current year	Prior year				
(1) Bonds - AC	_	_	\$ —	\$ —	\$ —	\$ —				
(2) LB&SS - AC	_	_	_	_	_	_				
(3) Preferred Stock - AC	_	_	_	_	_	_				
(4) Preferred Stock - FV	1	1	500,000	500,000	500,000	500,000				
(5) Total (1+2+3+4)	1	1	\$ 500,000	\$ 500,000	\$ 500,000	\$ 500,000				

AC - Amortized cost

FV - Fair value

P. Short Sales

None

Q. Prepayment Penalty and Acceleration Fees

	Ge	neral Account	Separate A	ccount
(1) Number of CUSIPS		22		_
(2) Aggregate Amount of Investment Income	\$	3.377.893	\$	

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

None

#### NOTE #6: JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

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

The Company does not hold any investments in joint ventures, partnerships or limited liability companies that exceed 10% of its admitted assets.

B. Write-downs for Impairments

The Company did not recognize any write-downs for impairments during the statement year.

## NOTE #7: INVESTMENT INCOME

A. Due and accrued income is excluded from surplus on the following basis:

The Company does not admit investment income due and accrued if amounts are over 90 days past due.

B. There was no investment income due and accrued that was excluded from surplus during the statement year.

### NOTE #8: DERIVATIVE INSTRUMENTS

- A. Derivatives under SSAP No. 86, Derivatives
  - (1) Discussion of the market risk, credit risk and cash requirements of the derivative

The Company uses derivatives to manage risks from changes in interest rates or foreign currency values, to alter interest rate or currency exposures arising from mismatches between assets and liabilities (including duration mismatches), to hedge against changes in the value of assets it anticipates acquiring and other anticipated transactions and commitments, and to replicate the investment performance of otherwise permissible investments. Insurance statutes restrict the Company's use of derivatives primarily to hedging, income generation, and replication activities intended to offset changes in the market value and cash flows of assets held, obligations, and anticipated transactions and prohibit the use of derivatives for speculation.

The Company, at inception, may designate derivatives as: (1) a hedge of the fair value of a recognized asset or liability or unrecognized firm commitment; (2) a hedge of a forecasted transaction or the variability of cash flows to be received or paid related to a recognized asset or liability; or (3) a derivative that does not qualify for hedge accounting, including replications.

Most of the Company's derivative arrangements with counterparties require the posting of collateral upon meeting certain net exposure thresholds.

The Company is also exposed to credit-related losses in the event of nonperformance by counterparties to derivative instruments. The Company manages counterparty risk by transacting with multiple high-rated counterparties and uses collateral support where possible. The Company's maximum credit exposure to derivative counterparties is limited to the sum of the net fair value of contracts with counterparties that exhibit a positive fair value net of collateral.

Certain of the Company's master swap agreements contain a provision that allows the counterparty to terminate derivative transactions if the risk-based capital ("RBC") ratio of the Company goes below a certain threshold. As of December 31, 2022, the RBC ratio of the Company was above the thresholds negotiated in the applicable master swap agreements; therefore, no counterparty had rights to take action against the Company under the RBC threshold provisions.

(2) Description of the Company's objectives for using the derivatives

The Company uses cross currency swaps, equity index options, and financial futures for hedging. Cross currency swaps are used to reduce exposure to changes in foreign currency rates and changes in interest rates. Interest rate futures are used to reduce market risks from changes in interest rates and to alter interest rate exposures arising from mismatches between assets and liabilities. Equity index options and equity futures are used to hedge the equity market risks that are part of some of the Company's annuity liabilities.

The Company formally documents all relationships between hedging instruments and hedged items, as well as its risk management objective and strategy for undertaking various hedge transactions. In this documentation, the Company specifically identifies the asset, liability, or forecasted transaction that has been designated as a hedged item, states how the hedging instrument is expected to hedge the risks related to the hedged item, and sets forth the method that will be used to retrospectively and prospectively assess the hedging instrument's effectiveness. The Company generally determines hedge effectiveness using simple linear regression.

The Company discontinues hedge accounting prospectively when: (i) it is determined that the derivative is no longer effective in offsetting changes in the fair value or cash flows of a hedged item; (ii) the derivative expires or is sold, terminated, or exercised; (iii) the derivative is re-designated as a hedge instrument; (iv) it is probable that the forecasted transaction will not occur; or (v) management determines that designation of the derivative as a hedge instrument is no longer appropriate.

The Company designates and accounts for the following as cash flow hedges when they have met the effectiveness requirements of SSAP No. 86: (i) receive U.S. dollar fixed on foreign currency swaps to hedge the foreign currency cash flow exposure of foreign currency denominated investments.

The Company also uses certain derivatives, including all of its equity options, and financial futures and certain interest rate swaps for hedging that (i) do not meet or no longer meet the criteria of an effective hedge or (ii) meet the required hedge criteria but the Company has chosen not to apply hedge accounting. These derivatives are accounted for at fair value with the changes in fair value recorded in surplus as an unrealized gain (loss).

(3) Description of the accounting policies for recognizing and measuring the derivatives used

Derivative instruments are carried at values consistent with the items being hedged. As of December 31, 2022, currency swaps that are qualifying for hedge accounting were carried at amortized cost while equity options and futures were carried at fair value. Realized investment gains and losses are reduced by amounts transferred to the Interest Maintenance Reserve ("IMR") and are reflected as an element of net loss, net of tax. Any fees associated with swaps are held in surplus and the full fee amount will be recognized in income at the time of termination.

- (4) The Company has no derivative contracts with finance premiums.
- (5) The Company had no amounts excluded from the assessment of hedge effectiveness during the statement year.
- (6) The Company had no unrealized gains and losses during the statement year resulting from the derivatives that no longer qualify for hedge accounting.
- (7) For derivatives accounted for as cash flow hedges of a forecasted transaction:
  - a. The maximum length of time over which the Company is hedging its exposure to the variability in future cash flows for forecasted transactions is 11 years; and
  - b. There were no cash flow hedges discontinued in the statement year as a result of it no longer being probable that the original forecasted transactions would occur by the end of the originally specified time period or within two months of that date.
- (8) The Company has no derivative contracts with financing premiums.
- B. Derivatives under SSAP No. 108, Derivative Hedging Variable Annuity Guarantees

Not applicable

#### **NOTE #9: INCOME TAXES**

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

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

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

#### A. Components of net deferred tax assets and deferred tax liabilities

1. The components of the net DTA recognized in the Company's Assets, Liabilities, Surplus and Other Funds as of December 31, 2022 and 2021 were as follows:

	2022							
		(1) Ordinary		(2) Capital		(3) (Col 1+2) Total		
a. Gross deferred tax assets	\$	569,994,932	\$	12,266,882	\$	582,261,814		
b. Statutory valuation allowance adjustments		_		_		_		
c. Adjusted gross deferred tax assets (1a - 1b)		569,994,932		12,266,882		582,261,814		
d. Deferred tax assets nonadmitted		363,652,131		11,952,301		375,604,432		
e. Subtotal: net admitted deferred tax assets (1c - 1d)		206,342,801		314,581		206,657,382		
f. Deferred tax liabilities		105,638,611		314,581		105,953,192		
g. Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	\$	100,704,190	\$	_	\$	100,704,190		

	2021						
	(4) Ordinary		(5) Capital		(6) (Col 4+5) Total		
a. Gross deferred tax assets	\$ 595,765,683	\$	17,065,746	\$	612,831,429		
b. Statutory valuation allowance adjustments	_		_		_		
c. Adjusted gross deferred tax assets (1a - 1b)	595,765,683		17,065,746		612,831,429		
d. Deferred tax assets nonadmitted	359,921,813		14,707,052		374,628,865		
e. Subtotal: net admitted deferred tax assets (1c - 1d)	235,843,870		2,358,694		238,202,564		
f. Deferred tax liabilities	123,072,613		2,358,694		125,431,307		
g. Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	\$ 112,771,257	\$	_	\$	112,771,257		

	Change						
	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital		ol 2-5) (Col 7			
a. Gross deferred tax assets	\$ (25,770,751)	\$	(4,798,864)	\$	(30,569,615)		
b. Statutory valuation allowance adjustments	_		_		_		
c. Adjusted gross deferred tax assets (1a - 1b)	(25,770,751)		(4,798,864)		(30,569,615)		
d. Deferred tax assets nonadmitted	3,730,318		(2,754,751)		975,567		
e. Subtotal: net admitted deferred tax assets (1c - 1d)	(29,501,069)		(2,044,113)		(31,545,182)		
f. Deferred tax liabilities	(17,434,002)		(2,044,113)		(19,478,115)		
g. Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	\$ (12,067,067)	\$	_	\$	(12,067,067)		

2. Admission calculation components SSAP No. 101 as of December 31, 2022 and 2021:

			2022	
		(1) Ordinary	(2) Capital	(3) (Col 1+2) Total
a.	Federal income taxes paid in prior years recoverable through loss carrybacks	\$ _	\$ —	\$ _
b.	Adjusted gross deferred tax assets expected to be realized (excluding amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	100,704,190	_	100,704,190
	Adjusted gross deferred tax assets expected to be realized following balance sheet date	100,704,190	_	100,704,190
	Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	100,704,190
C.	Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	105,638,611	314,581	105,953,192
d.	Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a)+2(b)+2(c))	\$ 206,342,801	\$ 314,581	\$ 206,657,382

			2021	
		(4) Ordinary	(5) Capital	(6) (Col 4+5) Total
a.	Federal income taxes paid in prior years recoverable through loss carrybacks	\$ —	\$ 4,008,120	\$ 4,008,120
b.	Adjusted gross deferred tax assets expected to be realized (excluding amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	112,771,257	(4,008,120)	108,763,137
	Adjusted gross deferred tax assets expected to be realized following balance sheet date	112,771,257	(4,008,120)	108,763,137
	Adjusted gross deferred tax assets allowed per limitation threshold	XXX	xxx	112,771,254
C.	Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	123,072,613	2,358,694	125,431,307
d.	Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a)+2(b)+2(c))	\$ 235,843,870	\$ 2,358,694	\$ 238,202,564

					Change						
			(7) (8) (Col 1-4) (Col 2-5) Ordinary Capital		(Col 1-4) (Col 2-5		(Col 2-5)		(Col 2-5)		(9) (Col 7+8) Total
a.	Federal income taxes paid in prior years recoverable through loss carrybacks	\$	_	\$	(4,008,120)	\$	(4,008,120)				
b.	Adjusted gross deferred tax assets expected to be realized (excluding amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)		(12,067,067)		4,008,120		(8,058,947)				
	Adjusted gross deferred tax assets expected to be realized following balance sheet date		(12,067,067)		4,008,120		(8,058,947)				
	Adjusted gross deferred tax assets allowed per limitation threshold		xxx		xxx		(12,067,064)				
C.	Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities		(17,434,002)		(2,044,113)		(19,478,115)				
d.	Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a)+2(b)+2(c))	\$	(29,501,069)	\$	(2,044,113)	\$	(31,545,182)				

3. Ratio used to determine applicable period used in 9A(2):

		2022	2021
a.	Ratio percentage used to determine recovery period and threshold limitation amount	640%	657%
b.	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$ 798,732,284	\$ 882,843,284

## 4. Impact of tax-planning strategies:

a) Determination of adjusted gross DTAs and net admitted DTAs, by character as a percentage.

		20	22	
		(1) Ordinary		(2) Capital
1.	Adjusted Gross DTAs Amount From Note 9A1(c)	\$ 569,994,932	\$	12,266,882
2.	Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	— %		— %
3.	Net admitted adjusted gross DTAs amount from Note 9A1(e)	\$ 206,342,801	\$	314,581
4.	Percentage of net admitted adjusted gross DTAs by tax character admitted because of the Impact of tax planning strategies	— %		— %

		20	21	
		(3) Ordinary		(4) Capital
1.	Adjusted Gross DTAs Amount From Note 9A1(c)	\$ 595,765,683	\$	17,065,746
2.	Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	— %		— %
3.	Net admitted adjusted gross DTAs amount from Note 9A1(e)	\$ 235,843,870	\$	2,358,694
4.	Percentage of net admitted adjusted gross DTAs by tax character admitted because of the Impact of tax planning strategies	— %		— %

		Cha	ınç	ge
		(5) (Col 1-3) Ordinary		(6) (Col 2-4) Capital
1.	Adjusted Gross DTAs Amount From Note 9A1(c)	\$ (25,770,751)	\$	(4,798,864)
2.	Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	— %		— %
3.	Net admitted adjusted gross DTAs amount from Note 9A1(e)	\$ (29,501,069)	\$	(2,044,113)
4.	Percentage of net admitted adjusted gross DTAs by tax character admitted because of the Impact of tax planning strategies	— %		— %

b) Does the Company's tax-planning strategies include the use of reinsurance? Yes ( ) No (X)

## B. Unrecognized deferred tax liabilities

The Company did not have any unrecognized DTL during the years ended December 31, 2022 and 2021.

#### C. Current income tax and change in deferred tax

The provision (benefit) for income taxes on operations for the years ended December 31, 2022 and 2021 was as follows:

1.	Current Income Taxes		2022		2021		Change	
	a. Federal income taxes	\$	(32,059,869)	\$	(52,302,037)	\$	20,242,168	
	b. Foreign income taxes		_		_		_	
	c. Federal and foreign income taxes (1a+1b)		(32,059,869)		(52,302,037)		20,242,168	
	d. Federal income tax on net capital gains (losses)		1,000,836		20,491,240		(19,490,404)	
	e. Utilization of capital loss carry forwards		_		_		_	
	f. Other		_		_		_	
	<ul><li>g. Federal and foreign income tax incurred (1c+1d+1e+1f)</li></ul>	\$	(31,059,033)	\$	(31,810,797)	\$	751,764	

The tax effects of temporary differences that give rise to significant portions of the DTA and DTL as of December 31, 2022 and 2021 were as follows:

DTA:		2022		2021		Change	
A. Ordinary							
(1) Discounting of unpaid losses	\$	_	\$	_	\$	_	
(2) Unearned premium reserve		_		_		_	
(3) (a) Transition reserves		4,479,377		5,972,502		(1,493,125)	
(3) (b) Policyholder reserves		396,080,839		426,795,552		(30,714,713)	
(4) Investments		32,844,531		27,855,287		4,989,244	
(5) Deferred acquisition costs		124,910,561		125,168,675		(258,114)	
(6) Policyholder dividends accrual		_		_			
(7) Fixed assets		648,462		658,648		(10,186)	
(8) Compensation and benefits accrual		_		_		_	
(9) Pension accrual		_		_		_	
(10) Receivables-nonadmitted		2,284,394		2,303,528		(19,134)	
(11) Net operating loss carry forward		_		_		_	
(12) Tax credit carry forward		952,591		1,186,109		(233,518)	
(13) Other		7,794,177		5,825,382		1,968,795	
99. Subtotal (sum of 2A1 through 2A13)		569,994,932		595,765,683		(25,770,751)	
B. Statutory valuation allowance adjustment		_		_		_	
C. Nonadmitted DTA		363,652,131		359,921,813	_	3,730,318	
D. Admitted ordinary DTA (2A99-2B-2C)		206,342,801		235,843,870		(29,501,069)	
E. Capital							
1. Investments		12,266,882		17,065,746		(4,798,864)	
Net capital loss carry forward		_		_		_	
3. Real estate		_		_		_	
4. Other			_		_		
99. Subtotal (2E1+2E2+2E3+2E4)		12,266,882	_	17,065,746	_	(4,798,864)	
F. Statutory valuation allowance adjustment						(0.754.754)	
G. Nonadmitted DTA		11,952,301		14,707,052		(2,754,751)	
<ul><li>H. Admitted capital DTA (2E99-2F-2G)</li><li>I. Admitted DTA (2D+2H)</li></ul>	\$	314,581	\$	2,358,694	•	(2,044,113)	
i. Admitted DTA (2D1211)	Ψ	206,657,382	<u>Ф</u>	238,202,564	\$	(31,545,182)	
3. DTL:		2022		2021		Change	
A. Ordinary					_		
1. Investments	\$	1,711,457	\$	7,699,247	\$	(5,987,790)	
2. Fixed assets	·	· · -	·	· · · —	·	_	
3. Deferred and uncollected premiums		72,987,094		76,061,116		(3,074,022)	
4(a). Transition reserves		27,302,402		36,403,202		(9,100,800)	
4(b). Policyholder reserves		3,637,658		2,909,048		728,610	
5. Other		_		_		_	
Other Ordinary Deferred Tax Liabilities (Prepaid Expenses)		_		_			
99. Subtotal (3A1+3A2+3A3+3A4+3A5+3A6)		105,638,611		123,072,613		(17,434,002)	
B. Capital							
1. Investments		314,581		2,358,694		(2,044,113)	
2. Real estate		_		_		_	
3. Other							
99. Subtotal (3B1+3B2+3B3)		314,581		2,358,694		(2,044,113)	
C. DTL (3A99+3B99)		105,953,192		125,431,307		(19,478,115)	
4. Net DTA (DTL) (2I-3C)	\$	100,704,190	\$	112,771,257	\$	(12,067,067)	

Based on an analysis of the Company's tax position for the year ended December 31, 2022, management concluded it is more likely than not that the results of future operations will generate sufficient taxable income to enable the Company to realize all of its DTAs. Accordingly, no valuation allowance for DTA has been established.

The change in net deferred taxes is comprised of the following (this analysis is exclusive of nonadmitted assets as the change in nonadmitted assets is reported separately from the change in net deferred income taxes in the surplus section of the Annual Statement):

	Decem		
	2022	2021	Change
Total gross deferred tax assets	\$ 582,261,814	\$ 612,831,429	\$ (30,569,615)
Statutory valuation allowance adjustment			
Adjusted gross deferred tax assets	582,261,814	612,831,429	(30,569,615)
Total gross deferred tax liabilities	105,953,192	125,431,307	(19,478,115)
Net deferred tax asset (liability)	\$ 476,308,622	\$ 487,400,122	(11,091,500)
Deferred tax on change in net unrealized capital gains (losses)			(2,307,858)
Change in net deferred income taxes			\$ (13,399,358)

#### D. Reconciliation of Federal income tax rate to actual effective tax rate

The provision for Federal and foreign income taxes incurred is different from that which would be obtained by applying the statutory Federal income tax rate to loss before income taxes. The significant items causing this difference were as follows for the years ended December 31, 2022 and 2021:

	2022	2021
Provision computed at statutory tax rate	\$ (7,243,725)	\$ (37,643,616)
Tax exempt interest	(218,622)	(346,071)
Benefit of dividends	(1,175,856)	(1,957,974)
Change in tax contingency reserve	120,226	(174,187)
Statutory amortization of IMR	(948,647)	(902,003)
Foreign taxes	(314,485)	(13,686)
Change in nonadmitted assets	(330,408)	(3,253,969)
Deferred reinsurance gains	(9,512,145)	(3,176,928)
Prior year provision to return true-up	1,976,183	(377,616)
Intercompany Bond Transfer (see Note 10)	_	(1,884,193)
Transfer of IMR	_	(3,456,470)
Reinsurance transaction treated as nontaxable reorganization (see Note 23)	_	(41,485,796)
Other adjustments	(12,196)	26,201
Total	\$ (17,659,675)	\$ (94,646,308)
Federal and foreign income taxes incurred	\$ (31,059,033)	\$ (31,810,797)
Change in net deferred income taxes	13,399,358	(62,835,511)
Total	\$ (17,659,675)	\$ (94,646,308)

## E. Operating loss and tax credit carry forwards

- 1. As of December 31, 2022, the Company had no operating losses to carry forward.
- 2. As of December 31, 2022, the Company had tax credits to carry forward that will expire, if unutilized, as follows:

Origination	 Amount	Expires after	
2014	\$ 37,496	2024	
2015	219,623	2025	
2018	452,863	2028	
2019	242,609	2029	

- 3. There were no income taxes incurred in the current or prior years that will be available for recoupment in the event of future net losses.
- 4. The Company had no protective tax deposits which are on deposit with the Internal Revenue Service ("IRS") under Section 6603 of the Internal Revenue Code.

#### F. Consolidated Federal income tax return

The Company is an affiliated member of a consolidated Life/Non-Life U.S. Federal income tax return with its ultimate parent company, Genworth Financial, Inc. ("Genworth"), and will be included with the following companies in the consolidated Federal income tax return for 2022:

Assigned Settlement, Inc. ("ASI")	Enact Mortgage Insurance Corporation ("EMIC")
Capital Brokerage Corporation	Enact Mortgage Insurance Corporation of North Carolina
CareScout, LLC	Genworth North America Corporation ("GNA")
Enact Financial Assurance Corporation	HGI Annuity Service Corp.
Enact Holdings, Inc.	Jamestown Assignment Company, Inc. ("JAC") <sup>1</sup>
Enact Mortgage Holdings, LLC	Mayflower Assignment Corporation
Enact Mortgage Reinsurance Corporation	Monument Lane IC 1, Inc.
Enact Mortgage Services, LLC	Monument Lane IC 2, Inc.
Genworth	Monument Lane PCC, Inc.
Genworth Annuity Service Corporation	Newco Properties, Inc. ("Newco")
Genworth Financial Agency, Inc. ("GFA")	River Lake Insurance Company VI ("RLIC VI")
Genworth Financial International Holdings, LLC	River Lake Insurance Company VII ("RLIC VII") <sup>2</sup>
Enact Financial Services, Inc.	River Lake Insurance Company VIII ("RLIC VIII") <sup>2</sup>
Genworth Holdings, Inc. ("Genworth Holdings")	River Lake Insurance Company X ("RLIC X")
Genworth Insurance Company	Sponsored Captive Re, Inc.
Genworth Life Insurance Company ("GLIC")	United Pacific Structured Settlement Company
Genworth Life Insurance Company of New York ("GLICNY")	

<sup>&</sup>lt;sup>1</sup>Jamestown Life Insurance Company ("JLIC") changed its name to JAC effective March 31, 2022.

The Company is a party to the Amended and Restated Tax Allocation Agreement dated May 14, 2021, between Genworth and certain of its subsidiaries (the "New TAA"). The New TAA includes updates to the Tax Allocation Agreement dated May 24, 2004 (the "Old TAA") for company names and other administrative matters but did not fundamentally change the methodology used to allocate taxes amongst Genworth and its subsidiaries. The New TAA was approved by state insurance regulators and the Company's Board of Directors. The tax allocation methodology is based on the separate return liabilities with offsets for losses and credits utilized to reduce the current consolidated tax liability as allowed by applicable law and regulation. The Company's policy is to settle intercompany tax balances quarterly, with a final settlement after filing of Genworth's Federal consolidated U.S. corporation income tax return.

The Company also has special tax sharing agreements with RLIC VI and RLIC X and its indirect parent, Genworth, effective June 1, 2018 for RLIC VI and January 1, 2018 for RLIC X. Under these special tax sharing agreements, the Company is obligated to receive or make payments on behalf of RLIC VI and RLIC X 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 RLIC VI and RLIC X are accounted for as deemed capital contributions to RLIC VI and RLIC X. The tax payments received by the Company on behalf of RLIC VI and RLIC X are accounted for as deemed dividends from RLIC VI and RLIC X. As of December 31, 2022, the Company recorded tax receivables and decreases in common stock of affiliates of \$87,473,964 and \$66,901,978 for RLIC VI and RLIC X, respectively. The Company carries RLIC VI and RLIC X at zero; therefore, the change in common stock of affiliates ultimately impacts unassigned surplus.

The Company has a special tax allocation agreement with 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 this 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 in 2018 for RLIC VI and RLIC X. In 2021, RLIC VI and RLIC X reverted back to its pre-2018 reserve methodology; however, given the nature and purpose of the special tax allocation agreement, this change does not impact the Company's tax allocation methodology with Genworth. As of December 31, 2022, the Company recorded a decrease to current tax receivable and a decrease to unassigned surplus of \$177,757,116 related to this agreement.

The cumulative benefit recognized by the Company relating to the special tax sharing agreements with RLIC VI and RLIC X and the special tax allocation agreement with Genworth was \$371,794,800 and \$394,366,810 as of December 31, 2022 and 2021, respectively. Due to the nature of the agreements as described above, the Company could have to repay these benefits in the future.

For tax years beginning in 2011, the Company was included in the Life/Non-Life consolidated return filed by Genworth and filed various state and local tax returns. The Company is not currently subject to any significant examinations by federal or state income tax authorities. Generally, the Company is no longer subject to federal or state income tax examinations for years prior to 2019.

G. As of December 31, 2022 and 2021, the Company had unrecognized tax benefits of \$7,101,460 and \$6,981,235, respectively, which, if recognized, would affect the effective tax rate on operations.

The Company recognizes accrued interest and penalties related to unrecognized tax benefits as components of income tax expense. During the years ended December 31, 2022 and 2021, the Company accrued no interest and no penalties. The Company had no interest liability balance and no penalty balances as of December 31, 2022 and 2021.

<sup>&</sup>lt;sup>2</sup>RLIC VII and RLIC VIII were dissolved effective March 17, 2022.

As a result of Genworth's open audits and appeals, the Company believes no unrecognized tax benefits will be recognized in 2023.

- H. None
- I. None

#### NOTE #10: INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES

A.,B.,C. On December 16, 2022, RLIC X returned contributed surplus to the Company in the amount of \$13,000,000 in cash.

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.

On December 15, 2021, in connection with the recapture of the reinsurance agreement discussed in Note 23, RLIC VII and RLIC VIII returned contributed surplus to the Company in the amount of \$29,286,364 and \$37,181,035, respectively, in cash.

On September 27, 2021, in connection with the reinsurance transaction discussed in Note 23, JLIC returned contributed surplus to the Company in the amount of \$101,039,377, which consisted of bonds of \$81,827,823, accrued interest of \$708,230 and cash of \$18,503,324. On December 21, 2021, JLIC returned additional contributed surplus to the Company in the amount of \$3,000,000 in cash.

On August 31, 2021, after receiving approval from the Virginia Bureau and the State of Delaware Department of Insurance, the Company and GLIC executed a Master Promissory Note. Under terms of this note the borrower may borrow up to a maximum of \$300,000,000 from the lender for up to 90 business days. Any loan shall be repaid by the borrower to the lender immediately upon written demand. The note pays interest at the daily overnight U.S. Federal Funds Rate less 0.10%, with a floor of 0.25%. There were no borrowings during the period ended December 31, 2022.

D. Amounts due from and due to the Company's parent, subsidiaries and affiliates as of December 31, 2022 and 2021 were as follows:

Name of Parents, Subsidiaries &	Curre	nt Year	Prior Year		
Affiliates	Due from	Due to	Due from	Due to	
GNA	\$ —	\$ 10,142,454	\$ —	\$ 9,746,376	
Genworth Holdings	_	_	99,681	_	
GLIC	128,174	_	31,907	_	
JAC	_	_	210,742	_	
GFA	_	34,076	_	53,827	
Total	\$ 128,174	\$ 10,176,530	\$ 342,330	\$ 9,800,203	

E. The Company, and various other insurance company affiliates, all direct and/or indirect subsidiaries of Genworth, are parties to an amended and restated services and shared expenses agreement under which each company agrees to provide and each company agrees to receive certain general services. These services include, but are not limited to, data processing, communications, marketing, public relations, advertising, investment management, human resources, accounting, actuarial, legal, administration of agent and agency matters, purchasing, underwriting and claims. Under the terms of the agreement, settlements are to be made quarterly. This contract represents the principal administrative service agreement between the Company and the following affiliates:

GLIC

GNA

EMIC JAC

RLIC VI

RLIC X

The Company and GLICNY are parties to an administrative services agreement whereby the Company provides services to GLICNY with respect to GLICNY's variable annuity products.

The Company and GLIC are parties to a Master Services and Shared Expenses Agreement with two affiliates, Genworth Financial India Private Limited and EMIC, whereby the parties agree to benefit from centralized functions and processes by pooling their purchasing power by entering separate Statements of Work which provide the specifics of each service to be provided.

- F. The Company has guarantees written for the benefit of related parties, see Note 14A.
- G. The Company is wholly-owned by GLIC, a Delaware insurance company. GLIC is in turn wholly-owned by GNA, a Washington corporation. GNA is wholly-owned by Genworth Holdings, a Delaware holding company, which in turn is wholly-owned by Genworth, which is owned by public shareholders.
- H. None
- I. The Company's investment in each of its subsidiaries is less than 10% of admitted assets.
- J. None
- K. None
- L. The Company owns an investment in a downstream non-insurance holding company, GLAIC RE, which is nonadmitted.

## M. All Subsidiary, Controlled or Affiliated Investments

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

SCA entity	Percentage of SCA ownership	Gross amount	Admitted amount	Nonadmitted amount
a. SSAP No. 97 8a Entities	%	\$ —	\$ —	\$
Total SSAP No. 97 8a Entities	XXX	_	_	_
b. SSAP No. 97 8b(ii) Entities:				
JAC	100.0 %	4,576,035	_	4,576,035
ASI	100.0 %	5,000	_	5,000
Newco	100.0 %	45,651,872	45,651,872	_
Total SSAP No. 97 8b(ii) Entities	XXX	50,232,907	45,651,872	4,581,035
c. SSAP No. 97 8b(iii) Entities	— %	_	_	_
GFA	100.0 %	500,000	_	500,000
Total SSAP No. 97 8b(iii) Entities	XXX	500,000	_	500,000
d. SSAP No. 97 8b(iv) Entities	— %		_	_
Total SSAP No. 97 8b(iv) Entities	XXX	_	_	_
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	\$ 50,732,907	\$ 45,651,872	\$ 5,081,035
f. Aggregate Total (a+e)	XXX	\$ 50,732,907	\$ 45,651,872	\$ 5,081,035

#### (2) NAIC Filing Response Information

SCA entity (Should be same entities as shown in M(1) above.)	Type of NAIC filing*	Date of filing to the NAIC	NAIC valuation amount	NAIC response received Y/N	NAIC disallowed entities valuation method, resubmission required Y/N	Code**
a. SSAP No. 97 8a Entities						
Total SSAP No. 97 8a Entities	XXX	XXX	\$ —	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities:						
JAC	Sub-1	8/3/2022	2,336,717	N	N	I
ASI	Sub-1	9/6/2017	_	Υ	N	1
Newco	Sub-2	8/3/2022	44,506,500	Υ	N	М
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	46,843,217	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
GFA	Sub-1	12/5/2017	_	Υ	N	ı
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	_	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	_	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	\$46,843,217	XXX	XXX	xxx
f. Aggregate Total (a+e)	XXX	XXX	\$46,843,217	XXX	XXX	XXX

<sup>\*</sup>S1 - Sub-1, S2 - Sub-2 or RDF - Resubmission of Disallowed Filing

## N. Investment in Insurance SCAs

As of December 31, 2022, the Company did not have any investments in an insurance subsidiary for which statutory equity reflects a departure from NAIC SAP.

O. SCA or SSAP No. 48 Entity Loss Tracking

None

## NOTE #11: DEBT

A. The Company did not have any capital notes outstanding during the statement year..

The Company has a Master Promissory Note with GNA. The principal is payable upon written demand by GNA or at the discretion of the Company. The note pays interest at the cost of funds of GNA, which was 4.23% in December 2022. There was no outstanding balance as of December 31, 2022 and 2021 and there was no cash interest paid in 2022.

The Company did not have any reverse repurchase agreements included as part of debt during the statement year.

<sup>\*\*</sup>I - Immaterial or M - Material

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

(1) The Company is a member of the FHLB Atlanta. Through its membership, the Company has periodically issued funding agreements to FHLB Atlanta. As of December 31, 2022, the amount of funding agreements outstanding with FHLB Atlanta was \$150,000,000 which related to total liabilities of \$150,287,000, of which \$287,000 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 December 31, 2022 and 2021. The Company has determined the actual or estimated maximum borrowing capacity in accordance with FHLB Atlanta regulatory and or specific borrowing limits.

#### (2) FHLB Capital Stock

#### a. Aggregate totals

#### 1. As of December 31, 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	6,375,000	6,375,000	_
(d) Excess stock	_	_	_
(e) Aggregate total (a+b+c+d)	16,296,900	16,296,900	_
(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 December 31, 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		_				

#### (3) Collateral Pledged to FHLB

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

	Fair value		Carrying value	Aggregate total borrowing		
1.Current year total general and separate accounts total collateral pledged (Lines 2+3)	\$ 281,377,6	88 \$	\$ 286,456,854	\$ 150,000,000		
2. Current year general account total collateral pledged	281,377,6	88	286,456,854	150,000,000		
3. Current year separate accounts total collateral pledged		_		_		
4. Prior year-end total general and separate accounts total collateral pledged	\$ 519,867,2	49 \$	\$ 410,175,440	\$ 150,000,000		

b. Maximum amount pledged during reporting period ending December 31, 2022 and 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
Current year general account maximum collateral pledged	510,230,158	404,235,991	150,000,000
Current year separate accounts maximum collateral pledged	_	_	_
4. Prior year-end year 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 December 31, 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	_	\$ 150,287,000
(c) Other	_	_	_	XXX
(d) Aggregate total (a+b+c)	\$ 150,000,000	\$ 150,000,000	\$ _	\$ 150,287,000

#### 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

b. Maximum amount during reporting period ending December 31, 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. - I. The Company does not have any employees.

#### NOTE #13: CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

#### A. Capital Stock Authorized

The Company's authorized capital consists of 50,000 shares of common stock with a par value of \$1,000 per share, of which 25,651 shares are issued and outstanding as of December 31, 2022.

#### B. Preferred Stock Issuances

None

#### C. Dividend Restrictions

The maximum amount of shareholder dividends that can be paid by the Company without prior approval of the Virginia Bureau is subject to restrictions. The maximum unrestricted dividend payout that may be made in 2023 is the greater of 10% of the Company's statutory capital and surplus as of December 31, 2022 or its net gain from operations for 2022, with such dividend payout not to exceed the Company's earned surplus. The Company has no capacity to make a dividend payment without prior approval in 2023.

#### D. Paid Dividends

The Company did not pay any shareholder dividends during the statement year.

#### E. Ordinary Dividend Potential

Within the limitations of Note 13.3 above, there are no restrictions placed on the portion of the Company profits that may be paid as ordinary dividends to its shareholder.

#### F. Unassigned Surplus Restrictions

None

#### G. Mutual Surplus Advances

None

#### H. Company Stock Held for Special Purposes

None

### I. Change in Special Surplus Funds

None

## J. Change in Unassigned Surplus

The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains (losses) was \$99,750,680 as of December 31, 2022.

## K. Surplus Notes

None

#### L. Quasi Reorganizations Impact

None

#### M. Quasi Reorganizations – Last 10 Years

None

#### NOTE #14: LIABILITIES, CONTINGENCIES, AND ASSESSMENTS

## A. Contingent Commitments

(1) As of December 31, 2022, the Company has future commitments related to its investments in limited partnerships of \$26,276,504. The limited partnerships are part of the Company's private equity and real estate programs.

The Company has guaranteed the structured settlement payment obligations of ASI, provided that such obligations are funded with the Company's annuity contracts. ASI is a direct, wholly-owned subsidiary of the Company and the assignment company for the Company's structured settlement business.

There are no current obligations by the Company under the guarantee nor does the Company expect to make any future payments. However, if any payments were to be made they would be treated as a capital contribution. The maximum amount of payments that could be made under the guarantee is equal to the structured settlement payment obligations of ASI. The guarantee will remain intact until modified or rescinded by the Company's board of directors.

(2) The following table provides additional information about the Company's related party guarantees:

1	2	3	4	5
Nature and circumstances of guarantee and key attributes, including date and duration of agreement.	Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP No. 5R.)	Ultimate financial statement impact if action under the guarantee is required.	Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically noted.	Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted.
The Company has guaranteed the structured settlement payment obligations of ASI, provided that such obligations are funded with the Company's annuity contracts. ASI is the assignment company for the Company's structured settlement business. The guarantee will remain intact until modified or rescinded by the Company's board of directors.	Zero	Capital contribution	Unable to estimate	There are no current obligations by the Company under the guarantee nor does the Company expect to make any future payments.
The Company has guaranteed the structured settlement payment obligations of Mayflower, provided that such obligations are funded with the Company's annuity contracts. The guarantee will remain intact until modified or rescinded by the Company's board of directors.	Zero	Capital contribution	Unable to estimate	There are no current obligations by the Company under the guarantee nor does the Company expect to make any future payments.
Total	XXX	XXX	XXX	XXX

The Company does not have any recourse provisions or collateral that would enable it to recover any of the amounts paid under the above guarantees.

(3) There were no specific maximum potential of future payments the Company could be required to make under the guarantee.

## B. Assessments

(1) The Company is required by law to participate in the guaranty associations of the various states in which it is licensed to do business. The state guaranty associations ensure payment of guaranteed benefits, with certain restrictions, to policyholders of impaired or insolvent insurance companies by assessing all other companies operating in similar lines of business.

The Company has accrued and recognized through net loss a liability for retrospective premium-based guaranty fund assessments of \$7,667,343 and a related premium tax benefit asset of \$6,459,738 as of December 31, 2022. This amount represents management's best estimate based on information received from the state in which the Company writes business and may change due to many factors including the Company's share of the ultimate cost of current insolvencies. The premium tax benefit is generally realized over a five-year period but can vary depending on state laws.

(2) The following table provides information about the Company's premium-tax benefit asset as of December 31, 2022:

<ul> <li>Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year end</li> </ul>	\$ 6,109,862
b. Decreases current year:	
Premium tax offset applied	391,569
C. Increases current year:	
Cash payment amortization	6,998
GL Adjustment	8,442
Accrual true-up	726,005
<ul> <li>Assets recognized from paid and accrued premium tax offsets and policy surcharges current year end</li> </ul>	\$ 6,459,738

- (3) The following provides information related to guaranty fund liabilities and assets related to assessments from insolvencies of entities that wrote LTC contracts as of December 31, 2022:
  - a. Discount Rate Applied

Not applicable

 The Undiscounted and Discounted Amount of the Guaranty Fund Assessments and Related Assets by Insolvency

	G	uaranty fund	assess	ment	Related assets			
Name of the Insolvency	Undiscounted		Discounted		Undiscounted		Discounted	
Penn Treaty Network Company America Insurance Company	\$	6,802	\$		\$	6,802	\$	
Total	\$	6,802	\$		\$	6,802	\$	

In 2009, the Pennsylvania Insurance Commissioner (the "Commissioner") placed long-term care insurer Penn Treaty Network Company America Insurance Company and one of its subsidiaries, American Network Insurance Company (collectively, "Penn Treaty") in rehabilitation, an intermediate action before insolvency, and subsequently petitioned a state court to convert the rehabilitation into a liquidation. On November 9, 2016, the state court held a hearing on the Commissioner's petition to convert the rehabilitation into liquidation with no objections. On March 1, 2017, the Pennsylvania Commonwealth court approved petitions to liquidate Penn Treaty due to financial difficulties that could not be resolved through rehabilitation. The amounts shown in the chart above in the guaranty fund assessments column represent the assessments paid to guaranty associations as of December 31, 2022 and the amounts shown in the related assets column are the premium tax credit available.

 Number of Jurisdictions, Ranges of Years Used to Discount and Weighted Average Number of Years of the Discounting Time Period for Payables and Recoverables by Insolvency

Not applicable

C. Gain Contingencies

None

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

None

E. Joint and Several Liabilities

None

F. All Other Contingencies

Various lawsuits against the Company have arisen in the course of the Company's business. The Company does not consider existing contingent liabilities arising from litigation, income taxes and other matters to be material in relation to the financial position of the Company.

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. On February 10, 2023, the parties reached an agreement in principle to settle the action for an immaterial amount. If the settlement is not finalized, the Company intends to continue 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 gave final approval to the settlement on October 17, 2022. 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, has no remaining amounts outstanding related to the settlement.

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 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 moti

#### NOTE #15: LEASES

A. Lessee Leasing Arrangements

None

B. Lessor Leasing Arrangements

None

# NOTE #16: INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

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

	Assets	Liabilities				
	Current year	Prior year		Current year		Prior year
a. Swaps	\$ 19,741,500 \$	_	\$	10,134,000	\$	19,741,500
b. Futures	1,252,382,550	817,982,475		_		_
c. Options	935,741,734	1,445,548,662		_		_
d. Total (a+b+c)	\$ 2,207,865,784 \$	2,263,531,137	\$	10,134,000	\$	19,741,500

<sup>\*\*\*</sup>See Schedule DB of the Company's annual statement for additional detail.\*\*\*

2. The Company uses cross currency swaps to reduce market risks from changes in foreign currency rates and to alter interest rate exposure arising from mismatches between assets and liabilities. In a cross currency swap transaction, the Company agrees with another party to exchange, at specified intervals, the difference between one currency and another at a forward exchange rate calculated by reference to an agreed upon principal amount. The principal amount of each currency is exchanged at the inception and termination of the currency swap by each party.

The Company uses exchange-traded futures to reduce the market risks from changes in interest rates and equity indexes. Under exchange-traded financial futures, the Company enters into futures contracts with other parties and posts variation margin on a daily basis in an amount equal to the difference in the daily market values of those contracts. The parties with whom the Company enters into exchange-traded futures are regulated futures commission merchants who are members of a trading exchange.

The Company also purchases over-the-counter equity index options to hedge the risk embedded in the Company's annuity liabilities. These transactions are entered into pursuant to International Swaps and Derivatives Association, Inc. master agreements. The Company may make a single option premium payment to the counterparty at the inception of the transaction or a series of premium payment installations over the life of the option.

- 3. The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. The credit exposure to over-the-counter derivatives is represented by the fair value of contracts with a positive fair value at the reporting date. Because exchange-traded futures and options are affected through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.
- 4. The current credit exposure of the Company's over-the-counter derivative contracts is limited to net positive fair value owed by the counterparties, less collateral held. Credit risk is managed by entering into transactions with creditworthy counterparties. The Company also attempts to minimize its exposure to credit risk through the use of various credit monitoring techniques and monitoring overall collateral held. All of the net credit exposure for the Company from derivative contracts is with investment-grade counterparties.

## NOTE #17: SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

A. Transfers of Receivables Reported as Sales

The Company did not have any transfers of receivables reported as sales during the statement year.

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

A. ASO Plans

None

B. ASC Plans

None

C. Medicare or Similarly Structured Cost Based Reimbursement Contract

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.

See below for discussion of valuation techniques.

### A. Fair Value Classifications

(1) The following table sets forth the Company's assets and liabilities that were measured at fair value as of December 31, 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	\$ —	\$ 128,820	\$ —	\$ —	\$ 128,820	
Total bonds	_	128,820	_	_	128,820	
Perpetual Preferred Stock						
Industrial and miscellaneous	_	13,159,540	1,251,610	_	14,411,150	
Total preferred stock	_	13,159,540	1,251,610	_	14,411,150	
Common stocks						
Industrial and miscellaneous	28,391,856	_	16,296,900	_	44,688,756	
Total common stock	28,391,856	_	16,296,900	_	44,688,756	
Cash equivalents						
Money market mutual funds	276,750,696	_	_	_	276,750,696	
Total cash equivalents	276,750,696	_	_	_	276,750,696	
Derivative assets						
Equity index options	_	_	5,717,961	_	5,717,961	
Total derivatives	_	_	5,717,961	_	5,717,961	
Separate account assets	4,115,661,400	7,534,214	_	_	4,123,195,614	
Total assets at fair value/NAV	\$ 4,420,803,952	\$ 20,822,574	\$ 23,266,471	\$ —	\$ 4,464,892,997	

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	<b>\$</b> —	\$ 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 December 31, 2022:

Description	Beginning balance as of January 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 December 31, 2022
a. Assets:										
Preferred and common stocks	\$ 17,890,296	<b>\$</b> —	\$ —	\$ 16,841	\$ (426,904)	\$ 750,000	\$ —	\$ (681,723)	\$ —	\$ 17,548,510
Derivatives	41,863,747	-	_	(2,942,789)	(17,128,418)	13,409,563	-	(29,484,142)	-	5,717,961
Separate account assets	1,041,760	-	-	I	(41,760)	I	-		(1,000,000)	_
Total Assets	\$ 60,795,803	\$ —	<b>\$</b> —	\$ (2,925,948)	\$ (17,597,082)	\$14,159,563	\$ <b>—</b>	\$ (30,165,865)	\$ (1,000,000)	\$ 23,266,471

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		\$1,648,195	\$ —	<b>\$</b>	\$ 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.

- B. The Company provides additional fair value information in Notes 5, 11, 21, 32 and 35.
- 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 December 31, 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	\$ 8,873,164,056	\$ 9,787,820,756	\$ —	\$ 8,113,847,002	\$ 759,317,054	\$ —	\$
Preferred and common stocks	59,099,906	59,099,906	28,391,856	13,159,540	17,548,510		_
Separate account assets	4,128,368,315	4,128,368,315	4,115,661,400	12,706,915		_	_
Mortgage loans	1,577,694,885	1,745,517,181	_	_	1,577,694,885	_	_
Cash equivalents	276,750,696	276,750,696	276,750,696	_		_	_
Other invested assets	111,864,807	125,090,443	_	111,864,807	_	_	_
Derivative assets	9,507,210	7,345,462	_	3,789,249	5,717,961	_	_
Derivative liabilities	209,955		_	209,955	_	_	_

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	_	_
Derivative liabilities	_		_	_	_	_	

D. None

E. None

NOTE #21: OTHER ITEMS

A. Unusual or Infrequent Items

None

B. Troubled Debt Restructuring: Debtors

None

C. Other Disclosures

Union Fidelity Life Insurance Company ("UFLIC") reinsurance trust

On April 15, 2004, the Company entered into two reinsurance agreements with UFLIC pursuant to which it ceded, effective as of January 1, 2004, substantially all its variable annuity block of business and its structured settlement block of business to UFLIC. Under a separate reinsurance agreement, the Company assumed a Medicare supplement block of business from UFLIC. To secure the payment of its obligations to the Company under the reinsurance agreements governing the reinsurance transactions, UFLIC has established trust accounts to maintain an aggregate amount of assets with a statutory book value at least equal to the statutory general account reserves attributable to the reinsured business less an amount to be held in certain claims paying accounts. A trustee administers the trust accounts and the Company is permitted to withdraw from the trust accounts amounts due to the Company pursuant to terms of the reinsurance agreements that are not otherwise paid by UFLIC. As of December 31, 2022, assets in the trust were \$6,339,473,962.

D. Business Interruption Insurance Recoveries

None

E. State Transferable and Non-Transferable Tax Credits

The Company did not have state transferable and non-transferable tax credits.

F. Subprime Mortgage Related Risk Exposure

None

#### G. Retained Assets

(1) The Company provides a claim form to the beneficiary to choose among various disbursement options which include a payment by check, annuity stream or retained asset account, which the Company refers to as a Secure Access Account. Since April 2011, the Company has required the beneficiary to make a positive election of a retained asset account in order to credit death benefit proceeds from a life insurance policy or an annuity contract to a retained asset account (except in Vermont, whose residents are not eligible for retained asset accounts). Prior to April 2011, in nine states, the Company credited death benefit proceeds from a life insurance policy or an annuity contract to a retained asset account only if the beneficiary affirmatively selected a retained asset accounts. In all other states (except Vermont, whose residents are not eligible for retained asset accounts) prior to April 2011, the Company credited death benefit proceeds to a retained asset account if the beneficiary affirmatively selected a retained asset account or if the beneficiary failed to select any disbursement options on the claim form.

Credited interest rates ranged from 0.1% to 6.0% and the weighted-average crediting rate was 2.6% for the years ended December 31, 2022 and 2021. The Company discloses the relevant details about its retained asset program, including disclosure of the fact that accounts are not Federal Deposit Insurance Corporation insured, in the information provided to the beneficiary with the claim form and in the supplemental contract issued when a retained asset account is established. The account balance and credited interest are fully backed by the claims-paying ability of the issuing insurance company. The Company's Secure Access Program is fully compliant with guidance on retained asset account programs issued in 1995 by the NAIC and the NAIC's sample bulletin on retained asset accounts issued in December 2010.

(2) The following table sets forth the number and balance of retained asset accounts in force as of December 31, 2022 and 2021:

				In F	orce		
		As of Dec	em	ber 31, 2022	As of De	nber 31, 2021	
		Number		Balance	Number		Balance
a.	Up to and including 12 months	29	\$	2,512,502	63	\$	9,032,025
b.	13 to 24 months	54		6,548,727	100		14,567,588
C.	25 to 36 months	79		11,112,626	87		13,709,657
d.	37 to 48 months	79		10,982,720	123		16,358,495
e.	49 to 60 months	106		14,223,013	106		16,335,550
f.	Over 60 months	3,316		248,145,831	3,481		252,297,942
То	tal (a+b+c+d+e+f)	3,663	\$	293,525,419	3,960	\$	322,301,257

(3) The following table presents additional information regarding the changes in the number and balance of retained asset accounts, segregated between individual and group contracts, for the year ended December 31, 2022.

		Individual		Group
	Number	Balance/Amount	Number	Balance/Amount
Number/balance of retained asset accounts at the beginning of the year	3,960	\$ 322,301,257	_	\$ _
Number/amount of retained asset accounts issued/added during the year	28	2,919,978	_	_
Investment earnings credited to retained asset accounts during the year	_	7,958,969	_	_
Fees and other charges assessed to retained asset accounts during the year	_	(3,745)	_	_
Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	(11)	(830,096)	_	_
Number/amount of retained asset accounts closed/withdrawn during the year	(314)	(38,820,944)	_	_
Number/balance of retained asset accounts at the end of the year	3,663	\$ 293,525,419	_	<b>\$</b> —

H. Insurance-Linked Securities (ILS) Contracts

None

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

None

#### **NOTE #22: EVENTS SUBSEQUENT**

On January 6, 2023, RLIC VI returned contributed capital to the Company of \$5,000,000 in cash.

There were no other material events that occurred subsequent to December 31, 2022. Subsequent events have been considered through February 27, 2023, the date on which the statutory financial statements were issued.

#### **NOTE #23: REINSURANCE**

A. Ceded Reinsurance Report

Section I - General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?

Yes ( ) No (x)

If yes, give full details.

(2) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?

Yes ( ) No (x)

If yes, give full details

Section 2 - Ceded Reinsurance Report - Part A

(1) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

Yes() No(x)

a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate.

\$0

b. What is the total amount of reinsurance credits taken whether as an asset or as a reduction of liability, for these agreements in this statement?

\$0

(2)	Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or
	accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and
	allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total
	direct premium collected under the reinsured policies?

Yes ( ) No(x)

If yes, give full details.

Section 3 - Ceded Reinsurance Report - Part B

(1) What is the estimated amount of the aggregate reduction in surplus (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate.

\$0

(2) Have any new agreements been executed or existing agreements amended, since January 1 for the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes ( ) No ( X )

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments?

\$0

The Company was a party to coinsurance with funds withheld agreements with RLIC VII and RLIC VIII (the "RLIC VII Coinsurance Treaty" and the "RLIC VIII Coinsurance Treaty", respectively) whereby it ceded certain term life insurance business to RLIC VII and RLIC VIII. Effective December 1, 2021, the Company recaptured all of the term life insurance business previously ceded to RLIC VII and RLIC VIII with reserves as of November 30, 2021, of \$300,866,800 and \$1,026,142,528, respectively. As consideration for the recaptures, RLIC VII paid the Company a net terminal payment of \$4,370,733 in cash and the Company paid RLIC VIII a net terminal payment of \$561,332 in cash on December 13, 2021. The difference between the reserves recaptured from RLIC VII of \$300,866,800 and the terminal reserve adjustment of \$70,503,545 was recorded as a statutory net loss of \$230,363,255 for the Company in 2021. The difference between the reserves recaptured from RLIC VIII of \$1,026,142,528 and the terminal reserve adjustment of \$300,744,867 was recorded as a statutory net loss of \$725,397,661 for the Company in 2021. The term life insurance business recaptured from RLIC VIII was subsequently ceded to SCOR Global Life USA Reinsurance Company ("SCOR") in December 2021 as discussed below. Effective March 17, 2022, RLIC VII and RLIC VIII were dissolved.

Effective December 1, 2021, the Company entered into a coinsurance agreement with SCOR (the "2021 SCOR Coinsurance Treaty") to reinsure the term life insurance business recaptured from RLIC VII and RLIC VIII and an additional block of term life insurance business that was previously retained by the Company. The Company ceded \$1,378,864,328 of initial premium, with an initial allowance of \$1,019,126,810. For the net settlement, the Company paid SCOR \$359,737,518 in cash on December 13, 2021. Additionally, the Company ceded \$25,384,560 of interest maintenance reserves. As of December 31, 2022 and 2021, the ceded reserves under the 2021 SCOR Coinsurance Treaty were \$1,199,547,448 and \$1,322,847,084, respectively.

Effective July 1, 2021, the Company recaptured all of the term and universal life insurance business previously ceded to JLIC, its wholly-owned subsidiary, with reserves of \$24,303,478 as of June 30, 2021. Additionally, JLIC transferred its remaining interest maintenance reserve liability of \$4,706,316 as of June 30, 2021 to the Company. As consideration for the recapture, the Company received a recapture fee from JLIC of \$27,989,912. For the settlement of the recapture fee, JLIC transferred bonds of \$19,719,161, accrued interest of \$163,465 and cash of \$3,760,117 to the Company resulting in a loss of \$4,347,169. Additionally, JLIC novated all of its remaining ceded reinsurance agreements to the Company.

During 2022 and 2021, under the terms of the coinsurance treaty with RLIC VI, the Company recaptured term life insurance policies from RLIC VI where the level term period of the policies had expired. Reserves held on recaptured policies were \$292,857 and \$4,596,041 at the beginning of the period of recapture in 2022 and 2021, respectively.

During 2022, under the terms of its coinsurance treaty with RLIC X, the Company recaptured term life insurance policies from RLIC X where the level term period of the policies had expired. Reserves held on recaptured policies were \$34,872 at the beginning of the period of recapture in 2022.

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 \$13,580,066 as of December 31, 2022. As of December 31, 2022, reinsurance recoverable included \$28,005,051 related to Scottish Re, but the Company nonadmitted \$28,005,051 for amounts over 90 days past due and recorded an unauthorized reinsurance liability of \$12,360,142. The Company will continue to monitor the developments related to the rehabilitation.

B. Uncollectible Reinsurance

None

C. Commutation of Ceded Reinsurance.

None

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

None

- E.,F. The Company does not cede any variable annuity contracts to an affiliated captive reinsurer.
  - G. Ceding Entities that Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework

As of December 31, 2022, the Company did not cede any business to a captive reinsurer whereby there was a RBC or primary security shortfall.

H. Reinsurance Credit

None

## NOTE #24: RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

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 December 31, 2022, \$131,318 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$368,391 as of December 31, 2022. Therefore, there has been \$86,270 of unfavorable prior year development from December 31, 2021 to December 31, 2022. Original estimates are increased or decreased, as additional information becomes known regarding individual claims.

As of December 31, 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

Structured settlements as of December 31, 2022:

A.	Loss reserve eliminated by annuities		Unrecorded loss contingencies
	\$	— \$	39,391,840

В.	Life insurance companies & location	Licensed in Company's State of Domicile?	Statement value
	GLICNY, New York	No	\$ 39,391,840

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

As of December 31, 2022, the Company has recorded \$991,581,821 of additional reserves resulting from updates to its asset adequacy testing assumptions for universal life insurance products with secondary guarantees related to Actuarial Guideline XXXVIII, Section 8D.

- (1) The Company waives deduction of deferred fractional premiums upon death of the insured and returns any portion of the final premium beyond the end of the month of death. Reserves for surrender values in excess of reserves otherwise required are established in Exhibit 5. Section G.
- (2) Additional premiums or charges apply for policies issued on substandard lives according to underwriting classifications. The substandard extra reserve held on such policies is either one-half of the annual gross extra premiums or calculated using the appropriate multiples of standard rates of mortality.

The reserve for substandard structured settlement policies is based on a standard mortality plus a flat extra calculated at issue to produce the life expectancy determined during the underwriting process.

- (3) As of December 31, 2022, the Company had \$22,092,968,564 of insurance in force for which the gross premiums were less than the net premiums according to the standard of valuation set by the Virginia Bureau. Reserves to cover the above insurance totaled \$271,907,640 as of December 31, 2022 and are reported in Exhibit 5.
- (4) For certain interest sensitive life and immediate annuity reserves, Tabular Interest (Page 7, Line 4) has been determined from basic data. The Tabular Interest for all other lines of business has been determined by formula as described in the instructions for Page 7. Tabular Less Actual Reserve Released (Page 7, Line 5) has been determined by formula as described in the instructions for Page 7. For certain Interest Sensitive Life reserves, Tabular Cost (Page 7, Line 9) has been determined from basic data. Tabular Cost for all other lines of business has been determined by formula as described in the instructions for Page 7.
- (5) For funds held on deposit, interest on funds (Exhibit 7, Line 3) was the actual interest credited to the funds. For other funds not involving life contingencies under Exhibit 7, Line 3, interest has been determined by formula or from basic data.
- (6) The details for other increases (net) under Page 7, Line 7 as of December 31, 2022:

							Ordinary	Credit life		G	irou	ıp		
	Item Total			Life insurance			Individual annuities	Suppl. contracts		group and individual		Life insurance	Annuities	
7.01	Variable products	\$	(8,106,907)	\$	8,925,765	\$	(11,201,605)	\$		\$	_	\$ —	\$	(5,831,067)
7.02	Interest sensitive life products		(229,045,127)		(229,045,127)		_		_		_	_		_
7.03	Other net adjustments		95,074,429		_		95,074,429		_		_	_		_
7.99	Total	\$	(142,077,605)	\$	(220,119,362)	\$	83,872,824	\$		\$		\$ —	\$	(5,831,067)

The details of other net changes in reserves under Exhibit 7, Line 4 as of December 31, 2022:

	Item Total		Total	Guaranteed interest contracts			Annuities certain	Supplemental contracts			Premium and other deposit funds		
4.01	Other net adjustments	\$	(253,118)	\$		\$	(135,806)	\$	56,833	\$	(174,145)		
4.99	Total	\$	(253,118)	\$	_	\$	(135,806)	\$	56,833	\$	(174,145)		

# NOTE #32: ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT TYPE CONTRACT LIABILITIES BY WITHDRAWAL CHARACTERISTICS

Withdrawal characteristics of annuity actuarial reserves and deposit-type contract funds and other liabilities without life or disability contingencies were as follows for the statement year:

					General account	acc	Separate counts with uarantees	n	Separate accounts onguaranteed	Total	% of Total
A.	Indiv	idual	annuities:								
	(1)	Sub	ject to discretionary withdrawal:								
		a.	With market value adjustment	\$	950,369,338	\$	7,138,141	\$	_	\$ 957,507,479	8.7 %
		b.	At book value less current surrender charge of 5% or more		17,852,612		_		_	17,852,612	0.2
		C.	<ul><li>c. At fair value</li><li>d. Total with market value adjustment or at fair value (total of a-c)</li></ul>		_		_		3,832,349,002	3,832,349,002	34.6
		d.			968,221,950		7,138,141		3,832,349,002	4,807,709,093	43.5
		e.	At book value without adjustment (minimal or no charge or adjustment)		750,045,059		_		_	750,045,059	6.8
	(2)	Not	subject to discretionary withdrawal		5,471,066,190		_		17,452,838	5,488,519,028	49.7
	(3)	Tota	al (gross: direct + assumed)		7,189,333,199		7,138,141		3,849,801,840	11,046,273,180	100.0 %
	(4)	Rei	Reinsurance ceded		4,818,527,865		_		_	4,818,527,865	
	(5)	Tota	Total net (3) - (4)		2,370,805,334	\$	7,138,141	\$	3,849,801,840	\$ 6,227,745,315	
	(6)	Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:		\$	4,716,259	\$	_	\$	_	\$ 4,716,259	

				General account	ac	Separate counts with guarantees	no	Separate accounts onguaranteed	Total	% of Total
B.	Grou	ıp anı	nuities:							
	(1)	Sub	ject to discretionary withdrawal:							
		a.	With market value adjustment	\$ 35,377	\$	_	\$	_	\$ 35,377	0.1 %
		b.	At book value less current surrender charge of 5% or more	_		_		_	_	_
		C.	At fair value	_		_		33,139,971	33,139,971	53.4
		d.	Total with market value adjustment or at fair value (total of a-c)	35,377		_		33,139,971	33,175,348	53.5
		e.	At book value without adjustment (minimal or no charge or adjustment)	865,218		_		_	865,218	1.4
	(2)	Not	subject to discretionary withdrawal	27,994,223		_		_	27,994,223	45.1
	(3)	Tota	al (gross: direct + assumed)	 28,894,818		_		33,139,971	62,034,789	100.0 %
	(4)	Rei	nsurance ceded	_		_		_	<u> </u>	
	(5)	Tota	al net (3) - (4)	\$ 28,894,818	\$	_	\$	33,139,971	\$ 62,034,789	
	(6)	mo۱	ount included in B(1)b above that will ye to B(1)e for the first time within the r after the statement date:	\$ _	\$	_	\$		\$ 	
				General account	ac	Separate counts with guarantees	no	Separate accounts onguaranteed	Total	% of Total
C.	Depo	osit-ty	pe contracts (no life contingencies):							
	(1)	Sub	ject to discretionary withdrawal:							
		a.	With market value adjustment	\$ _	\$	_	\$	_	\$ _	— %
		b.	At book value less current surrender charge of 5% or more	_		_		_	_	_
		C.	At fair value	 		_				
		d.	Total with market value adjustment or at fair value (total of a-c)	_		_		_	_	_
		e.	At book value without adjustment (minimal or no charge or adjustment)	299,214,603		_		_	299,214,603	29.4
	(2)	Not	subject to discretionary withdrawal	718,167,074		_		_	718,167,074	70.6
	(3)	Tota	al (gross: direct + assumed)	1,017,381,677		_		_	1,017,381,677	100.0 %
	(4)	Rei	nsurance ceded	455,767,432		_		_	455,767,432	
	(5)	Tota	al net (3) - (4)	\$ 561,614,245	\$		\$		\$ 561,614,245	
	(6)	mo۱	ount included in C(1)b above that will ve to C(1)e for the first time within the r after the statement date:	\$ _	\$		\$		\$ 	

			Amount
D.	Life 8	& Accident & Health Annual Statement:	
	(1)	Exhibit 5, Annuities Section, Totals (net)	\$ 2,287,994,667
	(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	111,705,485
	(3)	Exhibit 7, Deposit-Type Contracts, Line 14, column 1	561,614,245
	(4)	Subtotal (1+2+3)	2,961,314,397
	Sepa	arate Accounts Annual Statement:	
	(5)	Exhibit 3, Line 0299999, column 2	3,875,296,856
	(6)	Exhibit 3, Line 0399999, column 2	14,783,096
	(7)	Policyholder dividend and coupon accumulations	_
	(8)	Policyholder premiums	_
	(9)	Guaranteed interest contracts	_
	(10)	Other contract deposit funds	
	(11)	Subtotal (5+6+7+8+9+10)	3,890,079,952
	(12)	Combined Total (4+11)	\$ 6,851,394,349

## NOTE #33: ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

				Account value	Cash value	Reserve
A.	Gen	eral ac	count			
	(1)		ect to discretionary withdrawal, surrender lues, or policy loans;			
		a.	Term policies with cash value	\$ —	\$ 144,224,638	\$ 215,095,340
		b.	Universal life	1,551,873,045	1,538,237,781	1,848,942,660
		C.	Universal life with secondary guarantees	2,432,579,326	2,311,531,320	6,150,099,956
		d.	Indexed universal life	41,508,479	33,850,853	40,030,254
		e.	Indexed universal life with secondary guarantees	_	_	_
		f.	Indexed life	_	_	_
		g.	Other permanent cash value life insurance	_	_	_
		h.	Variable life	_	_	_
		i.	Variable universal life	10,460,779	10,460,779	10,811,719
		j.	Miscellaneous reserves	_	_	_
	(2)	Not s	ubject to discretionary withdrawal or no sh values			
		a.	Term policies without cash value	XXX	XXX	6,831,820,330
		b.	Accidental death benefits	XXX	XXX	475,685
		C.	Disability - active lives	XXX	XXX	9,955,044
		d.	Disability - disabled lives	XXX	XXX	75,185,323
		e.	Miscellaneous reserves	XXX	XXX	1,287,773,335
	(3)		(gross: direct + assumed)	4,036,421,629	4,038,305,371	16,470,189,646
	(4)		surance ceded	1,128,373,480	1,015,374,361	9,293,776,403
	(5)		(net) (3) - (4)	\$2,908,048,149	\$3,022,931,010	\$ 7,176,413,243
	(-)			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, , , , ,
				Account value	Cash value	Reserve
В.	Sepa	arate a	ccount with guarantees	Account value	Cash value	Reserve
В.	Sepa (1)	Subje	ccount with guarantees ect to discretionary withdrawal, surrender lues, or policy loans;	Account value	Cash value	Reserve
В.		Subje	ect to discretionary withdrawal, surrender	Account value \$ —	Cash value	Reserve
В.		Subje va	ect to discretionary withdrawal, surrender lues, or policy loans;			
В.		Subje va a.	ect to discretionary withdrawal, surrender lues, or policy loans;  Term policies with cash value			
В.		Subje va a. b.	act to discretionary withdrawal, surrender lues, or policy loans;  Term policies with cash value  Universal life  Universal life with secondary			
В.		Subje va a. b. c.	ect to discretionary withdrawal, surrender lues, or policy loans;  Term policies with cash value  Universal life  Universal life with secondary guarantees			
В.		Subjet variation	act to discretionary withdrawal, surrender lues, or policy loans;  Term policies with cash value  Universal life  Universal life with secondary guarantees  Indexed universal life lindexed universal life with secondary			
В.		Subje va a. b. c. d. e.	act to discretionary withdrawal, surrender lues, or policy loans;  Term policies with cash value  Universal life  Universal life with secondary guarantees  Indexed universal life with secondary guarantees			
B.		Subjectival variation vari	act to discretionary withdrawal, surrender lues, or policy loans;  Term policies with cash value  Universal life  Universal life with secondary guarantees  Indexed universal life with secondary guarantees  Indexed life  Other permanent cash value life			
В.		Subje va a. b. c. d. e. f.	act to discretionary withdrawal, surrender lues, or policy loans;  Term policies with cash value  Universal life  Universal life with secondary guarantees  Indexed universal life with secondary guarantees  Indexed universal life with secondary guarantees  Indexed life  Other permanent cash value life insurance	\$     	\$     	\$ — — — — — — — — — — — — — — —
В.		Subjectiva  a. b. c. d. e. f. g. h. i.	act to discretionary withdrawal, surrender lues, or policy loans;  Term policies with cash value  Universal life Universal life with secondary guarantees Indexed universal life Indexed universal life with secondary guarantees Indexed life Other permanent cash value life insurance  Variable life Variable universal life			
В.		Subjectors a. b. c. d. e. f. g. h. i. j. Not s	act to discretionary withdrawal, surrender lues, or policy loans;  Term policies with cash value  Universal life  Universal life with secondary guarantees  Indexed universal life with secondary guarantees  Indexed universal life with secondary guarantees  Indexed life  Other permanent cash value life insurance  Variable life	\$     	\$     	\$ — — — — — — — — — — — — — — —
B.	(1)	Subjectors a. b. c. d. e. f. g. h. i. j. Not s	act to discretionary withdrawal, surrender lues, or policy loans;  Term policies with cash value  Universal life  Universal life with secondary guarantees  Indexed universal life with secondary guarantees  Indexed life  Other permanent cash value life insurance  Variable life  Variable universal life  Miscellaneous reserves  ubject to discretionary withdrawal or no	\$     	\$     	\$ — — — — — — — — — — — — — — —
В.	(1)	Subjectiva a. b. c. d. e. f. g. h. i. j. Not s	act to discretionary withdrawal, surrender lues, or policy loans;  Term policies with cash value  Universal life  Universal life with secondary guarantees  Indexed universal life with secondary guarantees  Indexed universal life with secondary guarantees  Indexed life  Other permanent cash value life insurance  Variable life  Variable universal life  Miscellaneous reserves  ubject to discretionary withdrawal or no sh values	\$ — — — — — — — — 229,312,834 —	\$ — — — — — — — — 229,312,438 —	\$ — — — — — — — — — — — — — — — —
B.	(1)	Subjectival a. b. c. d. e. f. g. h. i. j. Not s ca a. b. b.	act to discretionary withdrawal, surrender lues, or policy loans;  Term policies with cash value  Universal life  Universal life with secondary guarantees  Indexed universal life with secondary guarantees  Indexed life  Other permanent cash value life insurance  Variable life  Variable universal life  Miscellaneous reserves  ubject to discretionary withdrawal or no sh values  Term policies without cash value  Accidental death benefits	\$ — — — — — — — — 229,312,834 —  XXX XXX	\$ — — — — — — — — 229,312,438 —  XXX XXX	\$ — — — — — — — — — — — — — — — —
B.	(1)	Subjeted variation and	act to discretionary withdrawal, surrender lues, or policy loans;  Term policies with cash value  Universal life  Universal life with secondary guarantees  Indexed universal life with secondary guarantees  Indexed life  Other permanent cash value life insurance  Variable life  Variable universal life  Miscellaneous reserves  ubject to discretionary withdrawal or no sh values  Term policies without cash value  Accidental death benefits  Disability - active lives	\$ — — — — — — — — 229,312,834 —   XXX  XXX  XXX	\$ — — — — — — — 229,312,438 —  XXX  XXX  XXX	\$ — — — — — — — — — — — — — — — —
B.	(1)	Subjete va a. b. c. d. e. f. g. h. i. j. Not s ca a. b. c. d. d. d. d. d.	act to discretionary withdrawal, surrender lues, or policy loans;  Term policies with cash value  Universal life  Universal life with secondary guarantees  Indexed universal life with secondary guarantees  Indexed life  Other permanent cash value life insurance  Variable life  Variable universal life  Miscellaneous reserves  ubject to discretionary withdrawal or no sh values  Term policies without cash value  Accidental death benefits  Disability - active lives  Disability - disabled lives	\$ — — — — — — — — 229,312,834 —   XXX  XXX  XXX  XXX	\$     229,312,438  XXX XXX XXX XXX	\$ — — — — — — — — — — — — — — — —
B.	(2)	Subjete value a. b. c. d. e. f. g. h. i. j. Not s ca a. b. c. d. e. e. e. e.	act to discretionary withdrawal, surrender lues, or policy loans;  Term policies with cash value  Universal life  Universal life with secondary guarantees  Indexed universal life with secondary guarantees  Indexed life  Other permanent cash value life insurance  Variable life  Variable universal life  Miscellaneous reserves  ubject to discretionary withdrawal or no sh values  Term policies without cash value  Accidental death benefits  Disability - active lives  Disability - disabled lives  Miscellaneous reserves	\$ — — — — — — — 229,312,834 —   XXX  XXX  XXX  XXX  XXX  XXX	\$      229,312,438  XXX XXX XXX XXX XXX	\$ 230,213,351
B.	(2)	Subjete value a. b. c. d. e. f. g. h. i. j. Not s ca a. b. c. d. e. Total	act to discretionary withdrawal, surrender lues, or policy loans;  Term policies with cash value  Universal life  Universal life with secondary guarantees  Indexed universal life with secondary guarantees  Indexed life  Other permanent cash value life insurance  Variable life  Variable universal life  Miscellaneous reserves  ubject to discretionary withdrawal or no sh values  Term policies without cash value  Accidental death benefits  Disability - active lives  Disability - disabled lives  Miscellaneous reserves  (gross: direct + assumed)	\$ — — — — — — — — 229,312,834 —   XXX  XXX  XXX  XXX	\$     229,312,438  XXX XXX XXX XXX	\$ — — — — — — — — — — — — — — — —
B.	(2)	Subjectiva a. b. c. d. e. f. g. h. i. j. Not s ca a. b. c. d. e. Total Reins	act to discretionary withdrawal, surrender lues, or policy loans;  Term policies with cash value  Universal life  Universal life with secondary guarantees  Indexed universal life with secondary guarantees  Indexed life  Other permanent cash value life insurance  Variable life  Variable universal life  Miscellaneous reserves  ubject to discretionary withdrawal or no sh values  Term policies without cash value  Accidental death benefits  Disability - active lives  Disability - disabled lives  Miscellaneous reserves	\$ — — — — — — — 229,312,834 —   XXX  XXX  XXX  XXX  XXX  XXX	\$      229,312,438  XXX XXX XXX XXX XXX	\$ 230,213,351

## NOTES TO THE FINANCIAL STATEMENTS

C. Separate account nonguaranteed (1) Subject to discretionary withdrawal, surrender values, or policy loans; a. Term policies with cash value \$ - \$ - \$ - \$ - \$ - \$ - \$ - \$ - \$ - \$					Acc	ount va	alue	C	ash val	ue	Res	serve
surrender values, or policy loans;  a. Term policies with cash value \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	C.	Sep	arate a	ccount nonguaranteed								
b. Universal life c. Universal life with secondary guarantees d. Indexed universal life with secondary guarantees e. Indexed universal life with secondary guarantees f. Indexed life g. Other permanent cash value life insurance h. Variable life i. Variable life j. Miscellaneous reserves (2) Not subject to discretionary withdrawal or no cash values a. Term policies without cash value XXX XXX —— b. Accidental death benefits XXXX XXX —— c. Disability - active lives XXXX XXX —— d. Disability - disabled lives XXXX XXX —— (3) Total (gross: direct + assumed) (4) Reinsurance ceded ———————————————————————————————		(1)										
C. Universal life with secondary guarantees			a.	Term policies with cash value	\$		_	\$		_	\$	_
Indexed universal life			b.	Universal life			_			_		_
e. Indexed universal life with secondary guarantees  f. Indexed life  g. Other permanent cash value life insurance  h. Variable life  i. Variable life  j. Miscellaneous reserves  Not subject to discretionary withdrawal or no cash values  a. Term policies without cash value  XXX XXX —  b. Accidental death benefits XXX XXX —  c. Disability - active lives XXX XXX —  d. Disability - disabled lives XXX XXX —  e. Miscellaneous reserves XXX XXX —  (3) Total (gross: direct + assumed) — — — — — — — — — — — — — — — — — — —			C.				_			_		_
Formula   Form			d.	Indexed universal life			_			_		_
g. Other permanent cash value life insurance			e.				_			_		_
insurance h. Variable life i. Variable universal life j. Miscellaneous reserves			f.	Indexed life			_			_		_
i. Variable universal life j. Miscellaneous reserves			g.				_			_		_
j. Miscellaneous reserves  (2) Not subject to discretionary withdrawal or no cash values  a. Term policies without cash value XXX XXX XXX —  b. Accidental death benefits XXX XXX XXX —  c. Disability - active lives XXX XXX XXX —  d. Disability - disabled lives XXX XXX XXX —  e. Miscellaneous reserves XXX XXX XXX —  (3) Total (gross: direct + assumed) — — — — —  (4) Reinsurance ceded — — — — — —  (5) Total (net) (3) - (4) \$ — \$ — \$ — —   Amount  D. Life & Accident & Health Annual Statement:  (1) Exhibit 5, Life Insurance Section, Total (net) \$5,835,688,562  (2) Exhibit 5, Accidental Death Benefits Section, Total (net) 472,104  (3) Exhibit 5, Disability - Active Lives Section, Total (net) 72,929,052  (4) Exhibit 5, Miscellaneous Reserves Section, Total (net) 1,259,055,840  (6) Subtotal (1+2+3+4+5) 7,176,413,243  Separate Accounts Annual Statement:  (7) Exhibit 3, Line 0199999, Column 2 230,213,351  (8) Exhibit 3, Line 0499999, Column 2 —			h.	Variable life			_			_		_
(2) Not subject to discretionary withdrawal or no cash values  a. Term policies without cash value XXX XXX XXX —  b. Accidental death benefits XXX XXX XXX —  c. Disability - active lives XXX XXX XXX —  d. Disability - disabled lives XXX XXX XXX —  e. Miscellaneous reserves XXX XXX XXX —  (3) Total (gross: direct + assumed) — — — — —  (4) Reinsurance ceded — — — — — —  (5) Total (net) (3) - (4) \$ — \$ — \$ — —  D. Life & Accident & Health Annual Statement:  (1) Exhibit 5, Life Insurance Section, Total (net) \$5,835,688,562  (2) Exhibit 5, Accidental Death Benefits Section, Total (net) 472,104  (3) Exhibit 5, Disability - Active Lives Section, Total (net) 72,929,052  (4) Exhibit 5, Miscellaneous Reserves Section, Total (net) 72,929,052  (5) Exhibit 5, Miscellaneous Reserves Section, Total (net) 1,259,055,840  (6) Subtotal (1+2+3+4+5) 7,176,413,243  Separate Accounts Annual Statement:  (7) Exhibit 3, Line 0199999, Column 2 230,213,351  (8) Exhibit 3, Line 0499999, Column 2 —			i.	Variable universal life			_			_		_
a. Term policies without cash value XXX XXX —— b. Accidental death benefits XXX XXX —— c. Disability - active lives XXX XXX —— d. Disability - disabled lives XXX XXX —— e. Miscellaneous reserves XXX XXX —— (3) Total (gross: direct + assumed) ————————————————————————————————————			j.	Miscellaneous reserves			_			_		_
b. Accidental death benefits XXX XXX —— c. Disability - active lives XXX XXX —— d. Disability - disabled lives XXX XXX —— e. Miscellaneous reserves XXX XXX —— (3) Total (gross: direct + assumed) ————————————————————————————————————		(2)										
c. Disability - active lives         XXX         XXX         XXX         —           d. Disability - disabled lives         XXX         XXX         XXX         —           e. Miscellaneous reserves         XXX         XXX         XXX         —           (3) Total (gross: direct + assumed)         —         —         —         —           (4) Reinsurance ceded         —         —         —         —           (5) Total (net) (3) - (4)         \$         —         \$         —           Amount           D. Life & Accident & Health Annual Statement:           (1) Exhibit 5, Life Insurance Section, Total (net)         \$         5,835,688,562           (2) Exhibit 5, Accidental Death Benefits Section, Total (net)         472,104         472,104           (3) Exhibit 5, Disability - Active Lives Section, Total (net)         8,267,685         42           (4) Exhibit 5, Disability - Disabled Lives Section, Total (net)         72,929,052         43           (5) Exhibit 5, Miscellaneous Reserves Section, Total (net)         1,259,055,840         7,176,413,243           Separate Accounts Annual Statement:           (7) Exhibit 3, Line 0199999, Column 2         230,213,351           (8) Exhibit 3, Line 0499999, Column 2         —         —  <			a.	Term policies without cash value		XXX			XXX			_
d. Disability - disabled lives e. Miscellaneous reserves xxx xxx xxx (3) Total (gross: direct + assumed) (4) Reinsurance ceded (5) Total (net) (3) - (4)  Life & Accident & Health Annual Statement: (1) Exhibit 5, Life Insurance Section, Total (net) (2) Exhibit 5, Accidental Death Benefits Section, Total (net) (3) Exhibit 5, Disability - Active Lives Section, Total (net) (4) Exhibit 5, Disability - Disabled Lives Section, Total (net) (5) Exhibit 5, Disability - Active Lives Section, Total (net) (6) Subtotal (1+2+3+4+5) (7) Exhibit 3, Line 0199999, Column 2 (8) Exhibit 3, Line 04999999, Column 2			b.	Accidental death benefits		XXX			XXX			_
e. Miscellaneous reserves XXX XXX —————————————————————————————			c.	Disability - active lives		XXX			XXX			_
(3) Total (gross: direct + assumed) — — — — — — — — — — — — — — — — — — —			d.	Disability - disabled lives		XXX			XXX			_
(4) Reinsurance ceded — — — — — — — — — — — — — — — — — —			e.	Miscellaneous reserves		XXX			XXX			_
(5) Total (net) (3) - (4) \$ - \$ - \$ - \$ - \$ - \$ - \$ - \$ - \$ - \$		(3)	Total	(gross: direct + assumed)						_		
D. Life & Accident & Health Annual Statement:  (1) Exhibit 5, Life Insurance Section, Total (net)  (2) Exhibit 5, Accidental Death Benefits Section, Total (net)  (3) Exhibit 5, Disability - Active Lives Section, Total (net)  (4) Exhibit 5, Disability - Disabled Lives Section, Total (net)  (5) Exhibit 5, Miscellaneous Reserves Section, Total (net)  (6) Subtotal (1+2+3+4+5)  Separate Accounts Annual Statement:  (7) Exhibit 3, Line 0199999, Column 2  (8) Exhibit 3, Line 04999999, Column 2  ——  Amount  Amount  Amount  Amount  \$5,835,688,562  \$472,104  (6) \$2,267,685  (7) \$2,292,052  (8) Exhibit 5, Miscellaneous Reserves Section, Total (net)  (7) Exhibit 3, Line 0499999, Column 2		(4)	Reins	surance ceded			_			_		_
D. Life & Accident & Health Annual Statement:  (1) Exhibit 5, Life Insurance Section, Total (net)  (2) Exhibit 5, Accidental Death Benefits Section, Total (net)  (3) Exhibit 5, Disability - Active Lives Section, Total (net)  (4) Exhibit 5, Disability - Disabled Lives Section, Total (net)  (5) Exhibit 5, Miscellaneous Reserves Section, Total (net)  (6) Subtotal (1+2+3+4+5)  Separate Accounts Annual Statement:  (7) Exhibit 3, Line 0199999, Column 2  (8) Exhibit 3, Line 04999999, Column 2  ——  Amount  Amount  Amount  Amount  \$5,835,688,562  \$472,104  (6) \$2,267,685  (7) \$2,292,052  (8) Exhibit 5, Miscellaneous Reserves Section, Total (net)  (7) Exhibit 3, Line 0499999, Column 2		(5)	Total	(net) (3) - (4)	\$			\$		_	\$	
D. Life & Accident & Health Annual Statement:       \$ 5,835,688,562         (1) Exhibit 5, Life Insurance Section, Total (net)       \$ 5,835,688,562         (2) Exhibit 5, Accidental Death Benefits Section, Total (net)       472,104         (3) Exhibit 5, Disability - Active Lives Section, Total (net)       8,267,685         (4) Exhibit 5, Disability - Disabled Lives Section, Total (net)       72,929,052         (5) Exhibit 5, Miscellaneous Reserves Section, Total (net)       1,259,055,840         (6) Subtotal (1+2+3+4+5)       7,176,413,243         Separate Accounts Annual Statement:       230,213,351         (7) Exhibit 3, Line 0499999, Column 2       230,213,351         (8) Exhibit 3, Line 0499999, Column 2       —		,		. , , , ,								
(1)       Exhibit 5, Life Insurance Section, Total (net)       \$ 5,835,688,562         (2)       Exhibit 5, Accidental Death Benefits Section, Total (net)       472,104         (3)       Exhibit 5, Disability - Active Lives Section, Total (net)       8,267,685         (4)       Exhibit 5, Disability - Disabled Lives Section, Total (net)       72,929,052         (5)       Exhibit 5, Miscellaneous Reserves Section, Total (net)       1,259,055,840         (6)       Subtotal (1+2+3+4+5)       7,176,413,243         Separate Accounts Annual Statement:       230,213,351         (7)       Exhibit 3, Line 0499999, Column 2       230,213,351         (8)       Exhibit 3, Line 0499999, Column 2       —		1:6-	0 4:	deat 9. Health Agreed Obstages at							Am	ount
(2)       Exhibit 5, Accidental Death Benefits Section, Total (net)       472,104         (3)       Exhibit 5, Disability - Active Lives Section, Total (net)       8,267,685         (4)       Exhibit 5, Disability - Disabled Lives Section, Total (net)       72,929,052         (5)       Exhibit 5, Miscellaneous Reserves Section, Total (net)       1,259,055,840         (6)       Subtotal (1+2+3+4+5)       7,176,413,243         Separate Accounts Annual Statement:       230,213,351         (7)       Exhibit 3, Line 0499999, Column 2       230,213,351         (8)       Exhibit 3, Line 0499999, Column 2       —	D.										¢ = 02=	600 560
(3)       Exhibit 5, Disability - Active Lives Section, Total (net)       8,267,685         (4)       Exhibit 5, Disability - Disabled Lives Section, Total (net)       72,929,052         (5)       Exhibit 5, Miscellaneous Reserves Section, Total (net)       1,259,055,840         (6)       Subtotal (1+2+3+4+5)       7,176,413,243         Separate Accounts Annual Statement:       230,213,351         (7)       Exhibit 3, Line 0499999, Column 2       230,213,351         (8)       Exhibit 3, Line 0499999, Column 2       —		. ,			tal (not	١٨					φ 5,655	
(4) Exhibit 5, Disability - Disabled Lives Section, Total (net)       72,929,052         (5) Exhibit 5, Miscellaneous Reserves Section, Total (net)       1,259,055,840         (6) Subtotal (1+2+3+4+5)       7,176,413,243         Separate Accounts Annual Statement:       230,213,351         (7) Exhibit 3, Line 0499999, Column 2       —		` '			•	1)					٥	
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)       1,259,055,840         (6) Subtotal (1+2+3+4+5)       7,176,413,243         Separate Accounts Annual Statement:       230,213,351         (7) Exhibit 3, Line 0199999, Column 2       230,213,351         (8) Exhibit 3, Line 0499999, Column 2       —		. ,		•		+)						
(6) Subtotal (1+2+3+4+5) 7,176,413,243  Separate Accounts Annual Statement: (7) Exhibit 3, Line 0199999, Column 2 230,213,351 (8) Exhibit 3, Line 0499999, Column 2 —		. ,										
Separate Accounts Annual Statement:         (7) Exhibit 3, Line 0199999, Column 2       230,213,351         (8) Exhibit 3, Line 0499999, Column 2       —		. ,			ai (iiet)							
(7) Exhibit 3, Line 0199999, Column 2 230,213,351 (8) Exhibit 3, Line 0499999, Column 2 —		. ,									7,170	, 110,210
(8) Exhibit 3, Line 0499999, Column 2 —											230	213 351
		` '		·							200	,_ 10,001
(-,		٠,,										_
(10) Subtotal (7+8+9) 230,213,351		٠,,									230	.213.351

#### NOTE #34: PREMIUMS AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2022 were as follows:

\$ 7,406,626,594

Туре			Gross	Net of loading				
(1)	Industrial	\$	164,312	\$	164,312			
(2)	Ordinary new business		_		_			
(3)	Ordinary renewal		151,519,014		346,051,283			
(4)	Credit life		_		_			
(5)	Group life		358,260		1,341,995			
(6)	Group annuity		_		_			
(7)	Totals (1+2+3+4+5+6)	\$	152,041,586	\$	347,557,590			

(11) Combined Total (6+10)

#### NOTES TO THE FINANCIAL STATEMENTS

#### NOTE #35: SEPARATE ACCOUNTS

#### A. Separate Accounts Activity

- (1) The Company has separate account assets and liabilities related to variable universal life insurance, individual and group variable deferred annuities and modified guaranteed annuities. Separate account assets are carried at fair value and are offset by liabilities that represent the policyholders' equity in those assets. The Company earns mortality and expense risk fees from the separate accounts and may assess withdrawal charges in the event of early withdrawals. Separate account variable universal life insurance contracts include a guaranteed minimum death benefit ("GMDB") and a secondary no-lapse guarantee, which keeps the policy in-force as long as minimum scheduled premiums are paid. Variable annuity contracts may include a GMDB, a guaranteed minimum income benefit or guaranteed minimum withdrawal benefit or a combination thereof. These guarantees are backed by investments held in the general account.
- (2) As of December 31, 2022 and 2021, the Company's separate account statement included legally insulated assets of \$4,135,323,264 and \$5,669,286,559, respectively. The assets legally insulated from the general account as of December 31, 2022 are attributed to the following products/transactions:

Product/Transaction	Le	egally insulated assets	Separate account assets (Not legally insulated)
Variable deferred annuity	\$	3,857,340,370	\$
Group variable deferred annuity		33,140,849	<del>-</del>
Variable universal life insurance		229,321,129	<del></del>
Modified guaranteed annuity		15,520,916	<u> </u>
Total	\$	4,135,323,264	\$

(3) To compensate the general account for the risks taken, the separate account has paid risk charges as follows for the past five (5) years.

a.	2022	\$ 25,529,199
b.	2021	27,933,074
c.	2020	28,794,375
d.	2019	31,126,611
e.	2018	34,297,866

As of December 31, 2022, the general account of the Company paid \$30,908,754 towards the separate account guarantees. The total separate account guarantees paid by the general account for the preceding four years ending December 31, 2021, 2020, 2019 and 2018 were \$23,006,857, \$35,551,902, \$30,905,612, and \$23,277,637, respectively.

- (4) The Company does not engage in any securities lending transactions within its separate accounts.
- B. General Nature and Characteristics of Separate Accounts Business

Guaranteed separate accounts represent a closed block of fixed deferred annuities and single and flexible premium modified guaranteed annuity products whose assets are valued at fair value and the reserves are computed using Commissioner's annuity reserve valuation method ("CARVM").

Non-guaranteed separate accounts represent variable life insurance and variable annuities with assets and liabilities valued at fair value. The Company bears no market or default risk for these assets.

### NOTES TO THE FINANCIAL STATEMENTS

Information regarding the separate accounts of the Company was as follows as of and for the statement year:

		Inde	exed	-	lonindexed guarantee less than/ equal to 4%	Nonindexed guarantee more than 4%		Non- guaranteed separate accounts	Total
(1)	) Premiums, considerations or deposits for year ended 12/31/22		_	\$	_	\$	_	\$ 21,809,971	\$ 21,809,971
Rese	erves as of 12/31/22								
(2)	For accounts with assets at:								
. ,	a. Fair value	\$	_	\$	4,315,505	\$	2.822.635	\$4,113,155,160	\$4.120.293.300
	b. Amortized cost	•	_	•	_	•	_,,-	_	_
	c. Total reserves¹ (a+b)	\$	_	\$	4,315,505	\$	2,822,635	\$4,113,155,160	\$4,120,293,300
(3)	By withdrawal characteristics:								
	a. Subject to discretionary withdrawal	\$	_	\$	_	\$	_	\$ —	\$ —
	1. With market value adjustment		_		4,315,505		2,822,635	_	7,138,140
	<ol><li>At Book value without market value adjustment and with current surrender charge of 5% or more</li></ol>		_		_		_	_	_
	3. At fair value		_		_		_	4,113,155,160	4,113,155,160
	<ol> <li>At book value without market value adjustment and with current surrender charge less than 5%</li> </ol>		_		_		_	_	_
	5. Subtotal (1+2+3+4)				4,315,505		2,822,635	4,113,155,160	4,120,293,300
	b. Not subject to discretionary withdrawal		_		_		_		_
	c. Total (a+b)	\$	_	\$	4,315,505	\$	2,822,635	\$4,113,155,160	\$4,120,293,300
<sup>1</sup> Line 2(c) should equal 3(c).									
(4)	Reserves for asset default risk in lieu of AVR	\$	_	\$		\$		\$ —	\$ _

#### C. Reconciliation of net transfers to (from) separate accounts

(1) Transfers as reported in the Summary of Operations of the Separate Account Statement

Accident & Health Annual Statement (1c + 2a) = (Page 4, Line 26)

	Transfer de reperted in the Cammary of Operations of the Coparato Account Clatement							
a.	Transfers to separate accounts (Page 4, Line 1.4)	\$	21,809,971					
b.		518,812,499						
C.	Net transfers to (from) separate accounts (a - b)		(497,002,528)					
	conciling Adjustments: Transfers to separate accounts-reinsured		161,369,110					
Tra	Transfers as Reported in the Summary of Operations of the Life,							

\$ (335,633,418)

#### NOTE #36: LOSS/CLAIM ADJUSTMENT EXPENSES

(2)

(3)

The balance in the liability for unpaid accident and health claim adjustment expenses was fully ceded, and therefore had no balance as of December 31, 2022 and 2021.

The Company did not incur or pay claim adjustment expenses in 2022.

There was no impact on the liability for unpaid claims/losses for estimated anticipated salvage and subrogation.

### **GENERAL INTERROGATORIES**

## PART 1 - COMMON INTERROGATORIES GENERAL

1.1	Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated pris an insurer?  If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.			Yes [ X	] 1	4o [	]	
1.2	If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Supsuch regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registra providing disclosure substantially similar to the standards adopted by the National Association of Insurance Comits Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the subject to standards and disclosure requirements substantially similar to those required by such Act and regulations.	ation statement nmissioners (NAIC) in reporting entity	Yes [ X ]	No [	]	N/A [	]	
1.3	State Regulating?			Virgi	nia			
1.4	Is the reporting entity publicly traded or a member of a publicly traded group?		٠١	Yes [ X	] 1	No [	]	
1.5	If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group			000127	6520			
2.1	Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or reporting entity?			Yes [	] 1	Vo [ Х	]	
2.2	If yes, date of change:	·····						
3.1	State as of what date the latest financial examination of the reporting entity was made or is being made	·····		12/31/	2018			
3.2	State the as of date that the latest financial examination report became available from either the state of domicile entity. This date should be the date of the examined balance sheet and not the date the report was completed or			12/31/	2018			
3.3	State as of what date the latest financial examination report became available to other states or the public from a domicile or the reporting entity. This is the release date or completion date of the examination report and not the examination (balance sheet date).	date of the	06/04/2020					
3.4	By what department or departments? Virginia							
3.5	Have all financial statement adjustments within the latest financial examination report been accounted for in a sustatement filed with Departments?		Yes [ X ]	No [	]	N/A [	]	
3.6	Have all of the recommendations within the latest financial examination report been complied with?		Yes [ X ]	No [	]	N/A [	]	
4.1	During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/ser combination thereof under common control (other than salaried employees of the reporting entity), receive credit a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:  4.11 sales of new business?	or commissions for or c	\ \	Yes [ Yes [				
	receive credit or commissions for or control a substantial part (more than 20 percent of any major line of busines premiums) of:  4.21 sales of new business?	s measured on direct		Yes [	1 /	No F Y	1	
	4.22 renewals?			Yes [	-	-	-	
5.1	Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? . If yes, complete and file the merger history data file with the NAIC.		١	Yes [	] N	√o [ X	]	
5.2	If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviat ceased to exist as a result of the merger or consolidation.	ion) for any entity that ha	ıs					
	N/A	3 State of Domicile						
6.1	Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration revoked by any governmental entity during the reporting period?	n, if applicable) suspend		Yes [	] 1	No [ X	]	
6.2	If yes, give full information:							
7.1	Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting e	ntity?	٠١	Yes [	] 1	No [ X	]	
7.2	·						n/	
	<ul><li>7.21 State the percentage of foreign control;</li><li>7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationattorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact</li></ul>	nality of its manager or	······ <u> </u>				_ %	
	1 2 Nationality Type of Entit	у						
			1					

8.1 8.2	Is the company a subsidiary of a depository institution holding compart the response to 8.1 is yes, please identify the name of the DIHC.  N/A					Yes [	] No [ X ]	
8.3 8.4	Is the company affiliated with one or more banks, thrifts or securities firms?							
	1	2	3	4	5	6	]	
	Affiliate Name  Capital Brokerage Corporation	Location (City, State)	FRB	OCC	FDIC	SEC YES	4	
	oapital brokerage corporation							
8.5	Is the reporting entity a depository institution holding company with si Federal Reserve System or a subsidiary of the depository institution	holding company?				Yes [	] No [ X ]	
8.6	If response to 8.5 is no, is the reporting entity a company or subsidial Federal Reserve Board's capital rule?				/ρς [	1 No [	] N/A [ X ]	
9.	What is the name and address of the independent certified public ac KPMG LLP 1021 East Cary Street, Suite 2000	countant or accounting firm retained to conduct the a	nnual au	ıdit?		, no į	1 141/1 1	
10.1	Richmond, VA 23219  Has the insurer been granted any exemptions to the prohibited non-erequirements as allowed in Section 7H of the Annual Financial Repolaw or regulation?	audit services provided by the certified independent p rting Model Regulation (Model Audit Rule), or substa	ublic aco	countant milar sta	t ite	Yes [	] No [ X ]	
10.2	If the response to 10.1 is yes, provide information related to this exer N/A	nption:				•		
10.3	Has the insurer been granted any exemptions related to the other recallowed for in Section 18A of the Model Regulation, or substantially s	quirements of the Annual Financial Reporting Model Firmilar state law or regulation?	Regulati	on as		Yes [	] No [ X ]	
10.4	If the response to 10.3 is yes, provide information related to this exer N/A	·						
10.5	Has the reporting entity established an Audit Committee in compliance	ce with the domiciliary state insurance laws?		٠١	/es [ X	] No [	] N/A [ ]	
10.6	If the response to 10.5 is no or n/a, please explain N/A							
11.	What is the name, address and affiliation (officer/employee of the refirm) of the individual providing the statement of actuarial opinion/cer Scott G. Goodman 6620 W. Broad St. Richmond, VA 23230		ı actuari	al consu	llting			
	Vice President and Appointed Actuary - Genworth Life and Annuity Ir	nsurance Company						
12.1	Does the reporting entity own any securities of a real estate holding of					Yes [ X	] No [ ]	
		l estate holding company See below arcels involved				75		
		djusted carrying value					395.965.003	
12.2	If, yes provide explanation:	-, ,g			,		,.	
	Direct: GNWLAAC Real Estate Holdings, LLC - \$25,058 (nonadmitted) (1 palndirect:	arcel)						
	Carlyle Realty Partners, Fund V - \$29,737 Morgan Stanley Real Estate Equity Fund - \$223,856 Boston Capital Affordable Housing Mortgage Fund LLC - \$4,914,904 Commercial Income Fund L.P \$9,999,998 Ewa Villiages II Hawaii State Credits - \$105,451							
	The company also owns 69 securities of miscellaneous real estate in	<b>5</b> . , ,						
13.	the Schedule D part 1 of the General Account FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTI							
13.1	What changes have been made during the year in the United States		•					
13.2	N/A  Does this statement contain all business transacted for the reporting					Yes [	] No [ ]	
13.3	Have there been any changes made to any of the trust indentures du	ring the year?					] No [ ]	
13.4	If answer to (13.3) is yes, has the domiciliary or entry state approved					] No [	] N/A [ ]	
14.1	Are the senior officers (principal executive officer, principal financial of similar functions) of the reporting entity subject to a code of ethics, we a. Honest and ethical conduct, including the ethical handling of actual relationships; b. Full, fair, accurate, timely and understandable disclosure in the pe	hich includes the following standards? Il or apparent conflicts of interest between personal a	nd profe			Yes [ X	] No [ ]	
	c. Compliance with applicable governmental laws, rules and regulation	ons;	٠,					
	<ul><li>d. The prompt internal reporting of violations to an appropriate person</li><li>e. Accountability for adherence to the code.</li></ul>	n or persons ruenuneu in the code, and						
14.11	If the response to 14.1 is No, please explain:  N/A							
14.2						Yes [	] No [ X ]	
	If the response to 14.2 is yes, provide information related to amendm N/A	ent(s).				- 1		
14.3 14.31	Have any provisions of the code of ethics been waived for any of the If the response to 14.3 is yes, provide the nature of any waiver(s).					Yes [	] No [ X ]	
	N/A							

	of the Letter of	of Credit and describe the circumstances in which t		and the name of the issuing or confirming ed.		
Ass	1 merican sankers sociation A) Routing	2		3	4	
	lumber	Issuing or Confirming Bank Name	-	That Can Trigger the Letter of Credit	Amou	ınt
		4				
		воа	RD OF DIRECTOR	S		
there	of?	sale of all investments of the reporting entity passe			Yes [ X ]	No [
there	of?	entity keep a complete permanent record of the pr			Yes [ X ]	No [
part o	of any of its off	entity an established procedure for disclosure to its ficers, directors, trustees or responsible employees	that is in conflict or is likely	to conflict with the official duties of such	Yes [ X ]	No [
			FINANCIAL			
Accou	unting Princip	been prepared using a basis of accounting other t les)?			Yes [ ]	No [ X
Total	amount loane	ed during the year (inclusive of Separate Accounts,	exclusive of policy loans):			
				20.12 To stockholders not officers	.\$	
				20.13 Trustees, supreme or grand (Fraternal Only)	•	
Total	amount of loc	ans outstanding at the end of year (inclusive of Sep	parata Accounts, avaluaiva a		\$	
	y loans):	ans outstanding at the end of year (inclusive of Sep	diale Accounts, exclusive o	20.21 To directors or other officers	.\$	
J,	, , .			20.22 To stockholders not officers		
				20.23 Trustees, supreme or grand		
				(Fraternal Only)	. \$	
Were	e any assets re ation being rep	eported in this statement subject to a contractual of ported in the statement?	bligation to transfer to anoth	er party without the liability for such	Yes [ ]	No [ X
		ount thereof at December 31 of the current year:		21.21 Rented from others		
				21.22 Borrowed from others		
				21.23 Leased from others	.\$	
				21.24 Other	.\$	
Does guara	this statemer anty associatio	nt include payments for assessments as described on assessments?	in the Annual Statement Ins	tructions other than guaranty fund or		
If ans	swer is yes:		22	2.21 Amount paid as losses or risk adjustment	\$	
			22	2.22 Amount paid as expenses	.\$	167
				2.23 Other amounts paid		
Does	the reporting	entity report any amounts due from parent, subsid	iaries or affiliates on Page 2	of this statement?	Yes [ X ]	No [
Does	the insurer ut	amounts receivable from parent included in the Patilize third parties to pay agent commissions in white	ch the amounts advanced by	the third parties are not settled in full within	.\$ Yes [ ]	
		24.1 is yes, identify the third-party that pays the age			100 [ ]	NO [ A
			Is the			
			Third-Party Age a Related Par			
		Name of Third-Party	(Yes/No)			
			INVESTMENT			

25.02	If no, give full and complete information relating thereto NA							
25.03	whether collateral is carried on or off-balance sheet. (an The Company has entered into an agreement with one by the Company to brokers or other parties. The securit the loan, the borrower provides cash or government sec	alternative is to or more financia ties are re-regis curities, on a da tteral has been	ncluding value for collateral and amount of loaned securities, and o reference Note 17 where this information is also provided) al institutions to act as the Company's agent to lend securities ow tered, but remain beneficially owned by the Company. As collate ly basis, in amounts equal to or exceeding 102% of the fair value restricted by the Company's board of directors to solely support to	vned eral for e of he				
25.04	For the reporting entity's securities lending program, replacturations.	ort amount of c	ollateral for conforming programs as outlined in the Risk-Based	Capital \$	<b>;</b>			
25.05	For the reporting entity's securities lending program, rep	ort amount of c	ollateral for other programs.	\$	;			
25.06	Does your securities lending program require 102% (do outset of the contract?	mestic securitie	s) and 105% (foreign securities) from the counterparty at the	Yes [ X	] No	[ ]	N/A	[ ]
25.07	Does the reporting entity non-admit when the collateral	received from th	ne counterparty falls below 100%?	Yes [ X	] No [	[ ]	N/A	[ ]
25.08			ent utilize the Master Securities lending Agreement (MSLA) to	Yes [ X	] No	[ ]	N/A	[ ]
25.09	For the reporting entity's securities lending program stat	te the amount o	f the following as of December 31 of the current year:					
	25.092 Total book adjusted/carrying va	lue of reinveste	eported on Schedule DL, Parts 1 and 2d collateral assets reported on Schedule DL, Parts 1 and 2the liability page.	\$				0
26.1	control of the reporting entity or has the reporting entity	sold or transferr	rned at December 31 of the current year not exclusively under the red any assets subject to a put option contract that is currently in	1	Yes [	Х ]	No [	]
26.2	If yes, state the amount thereof at December 31 of the o	current year:	26.21 Subject to repurchase agreements	 9 nents\$	\$ \$ \$			( ( (
			excluding FHLB Capital Stock	 \$ \$ ledged to	\$ \$ \$		. 16,29 7,75	6,900 7,418 (
			backing funding agreements	\$	} }	2	286,45	6,854 (
26.3	For category (26.26) provide the following:		2			3		_
	Nature of Restriction		Description					
07.4								∸,
27.1	If yes, has a comprehensive description of the hedging	-	hedule DB?nade available to the domiciliary state?		Yes [ ] No [	_	NO [	[ ]
NES 2	If no, attach a description with this statement.  7.3 through 27.5: FOR LIFE/FRATERNAL REPORTING	ENTITIES ON	_Y:					
27.3	•		arantees subject to fluctuations as a result of interest rate sensit	ivity? .	Yes [	Х]	No [	]
27.4	If the response to 27.3 is YES, does the reporting entity	utilize:						
		•	ecial accounting provision of SSAP No. 108mitted accounting practice		Yes [ Yes [	-	No [ ]	
			er accounting guidance		Yes [	-	No [	j
27.5		val from the do			Yes [	]	No [	]
	<ul> <li>Actuarial certification has been obtained which reserves and provides the impact of the hedgin</li> <li>Financial Officer Certification has been obtaine</li> </ul>	indicates that the strategy within d which indicate	ne hedging strategy is incorporated within the establishment of V n the Actuarial Guideline Conditional Tail Expectation Amount. es that the hedging strategy meets the definition of a Clearly Defiedging Strategy is the hedging strategy being used by the comparate of the compara	ined				
28.1			urrent year mandatorily convertible into equity, or, at the option o		Yes [	]	No [	Х]
28.2	If yes, state the amount thereof at December 31 of the c	current year		\$	·			
29.	offices, vaults or safety deposit boxes, were all stocks, to custodial agreement with a qualified bank or trust comp	oonds and other any in accordan	mortgage loans and investments held physically in the reporting of securities, owned throughout the current year held pursuant to a size with Section 1, III - General Examination Considerations, F. s of the NAIC Financial Condition Examiners Handbook?	a Î	Yes [	Х ]	No [	]
29.01	For agreements that comply with the requirements of the	e NAIC Financia	al Condition Examiners Handbook, complete the following:					
	1 Name of Custodian(s)		2 Custodian's Address					
	Federal Home Loan Bank of Atlanta	1475 Peach	tree Street, N.E.					

	One Wall Street
The Bank of New York Mellon	New York, NY 10286

#### **GENERAL INTERROGATORIES**

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

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

9.03	Have	there bee	en any c	hanges, in	cluding	name changes,	in the custodian(s) identified in 29.01 during the current year?	Yes [	]	No [	Χ]

29.04	If ves.	aive full	and com	plete in	formation	relating t	thereto:

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

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

1	2
Name of Firm or Individual	Affiliation
Western Asset Management Company, LLC	U
Managed Internally	I

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

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the Yes [ ] No [ X ] total assets under management aggregate to more than 50% of the reporting entity's invested assets?.....

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

1	2	3	4	5
				Investment
				Management
Central Registration				Agreement
Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	(IMA) Filed
110441	Western Asset Management Company, LLC	549300C5A561UXU1CN46	SEC	NO

Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? 30.1 Yes [ ] No [ X ]

30.2 If yes, complete the following schedule:

1	2	3
		Book/Adjusted
CUSIP#	Name of Mutual Fund	Carrying Value
30.2999 - Total		0

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

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

## **GENERAL INTERROGATORIES**

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

	1	2	3
			Excess of Statement
			over Fair Value (-), or
	Statement (Admitted)		Fair Value over
	Value	Fair Value	Statement (+)
31.1 Bonds	9,787,820,756		(914,656,700)
31.2 Preferred stocks	14,411,150	14,911,150	500,000
31.3 Totals	9,802,231,906	8,888,075,206	(914, 156, 700)

31.4	Describe the sources or methods utilized in determining the fair values:  The primary source for determining fair value of securities is independent pricing service. If a quote is not available from a pricing service, broker quotes or a pricing matrix is utilized.					
32.1	Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?	Ye	es [	Х ]	No [	]
32.2	If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source?	Ye	es [	Х ]	No [	]
32.3	If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:  N/A					
33.1 33.2	Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?	Ye	es [	Х ]	No [	]
34.	By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:  a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.  b. Issuer or obligor is current on all contracted interest and principal payments.  c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.					
	Has the reporting entity self-designated 5GI securities?	Ye	es [	Χ]	No [	]
35.	By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:  a. The security was purchased prior to January 1, 2018.  b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.  d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.  Has the reporting entity self-designated PLGI securities?	V		1	No I	V 1
	rias the reporting entity sen-designated right securities?	16	38 [	J	No [	λ]
36.	By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:  a. The shares were purchased prior to January 1, 2019.  b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.  d. The fund only or predominantly holds bonds in its portfolio.  e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.  f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.  Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?	Yı	es [	1	No [	X ]
37.	By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:  a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.  b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.  c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.  d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.  Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria?	1	No [		N/A	[ X ]

38.1	Does the reporting entity directly hold cryptocurrencies?			Yes [	]	No [ X ]
38.2	If the response to 38.1 is yes, on what schedule are they reported?					
39.1	Does the reporting entity directly or indirectly accept cryptocurrencies as payments for particles as payments for particles as payments for particles as payments.	premiums on policies?		Yes [	]	No [ X ]
39.2		ately converted to U.S. dollars?			]	
39.3	If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of	f premiums or that are held direct	ly.			
	1 Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums			
		Directly Field, or Both				
	OTHER					
40.1	Amount of payments to trade associations, service organizations and statistical or ratin	ng bureaus, if any?		\$		153,414
40.2	List the name of the organization and the amount paid if any such payment represented service organizations and statistical or rating bureaus during the period covered by this		ents to trade associatio	ns,		
	1 Name	Amo	2 unt Paid			
	American Council of Life Insurers  A.M. Best Rating Services, Inc.		62,914 90,500			
41.1	Amount of payments for legal expenses, if any?			\$		6 , 568 , 256
41.2	List the name of the firm and the amount paid if any such payment represented 25% or during the period covered by this statement.	r more of the total payments for le	egal expenses			
	1 Name	Amo	2 unt Paid			
	Alston & Bird, LLP		1,536,432			
42.1	Amount of payments for expenditures in connection with matters before legislative bod	lies, officers or departments of go	vernment, if any?	\$		11,717
42.2	List the name of the firm and the amount paid if any such payment represented 25% or connection with matters before legislative bodies, officers, or departments of governments.					
	1 Name	Amor	2 unt Paid			
	American Council of Life Insurers					

## **GENERAL INTERROGATORIES**

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

W/bc	s, indicate premium earned on U.S. business only			\$	. 31,415,740
	t portion of Item (1.2) is not reported on the Medicare Supplement Insurance E Reason for excluding:			\$	
	ate amount of earned premium attributable to Canadian and/or Other Alien no			\$	
	·				
Indic	ate total incurred claims on all Medicare Supplement insurance			\$	. 25,576,23
Indiv	idual policies:	Most current th	-		
			nium earned		
			rred claims		
		1.63 Number o	f covered lives		
			o most current three yea		
			nium earned		
			rred claims		
		1.66 Number o	f covered lives		8,70
Gro	p policies:	Most current th	ree vears:		
5.50	1 1		nium earned	\$ .	
		•	rred claims		
			f covered lives		
			o most current three yea		
			nium earned		
			rred claims		
		1./6 Number o	f covered lives		
Heal	th Test:	1	2		
		Current Year	Prior Year		
2.1	Premium Numerator				
2.2	Premium Denominator				
2.3	Premium Ratio (2.1/2.2)				
2.4	Reserve Numerator				
2.5 2.6	Reserve Ratio (2.4/2.5)				
2.0	Reserve Ratio (2.4/2.5)		0.000		
Doe	s this reporting entity have Separate Accounts?			Yes [ X ]	No [ ]
	s this reporting entity have Separate Accounts?s, has a Separate Accounts Statement been filed with this Department?				No [ ]
If ye		n the Separate Accounts state	Ye	es [X] No [	] N/A [
If yes Wha distr	t portion of capital and surplus funds of the reporting entity covered by assets butable from the Separate Accounts to the general account for use by the general account for use by the general account surplus funds of the reporting entity covered by assets butable from the Separate Accounts to the general account for use by the general account for use by the general account surplus for the authority under which Separate Accounts are maintained:	n the Separate Accounts stater	ment, is not currently	es [ X ] No [	] N/A [
If yes Wha distr	t portion of capital and surplus funds of the reporting entity covered by assets butable from the Separate Accounts to the general account for use by the gen	n the Separate Accounts stater	ment, is not currently	es [ X ] No [	] N/A [
What distr	t portion of capital and surplus funds of the reporting entity covered by assets butable from the Separate Accounts to the general account for use by the general authority under which Separate Accounts are maintained:  e of Virginia Section 38.2-3113	n the Separate Accounts statereral account?	ment, is not currently	es [ X ] No [	] N/A [ 8,390,22
What distr	t portion of capital and surplus funds of the reporting entity covered by assets butable from the Separate Accounts to the general account for use by the general authority under which Separate Accounts are maintained:	n the Separate Accounts statereral account?	ment, is not currently	es [ X ] No [	] N/A [ 8,390,22
What district Code Was Has	t portion of capital and surplus funds of the reporting entity covered by assets butable from the Separate Accounts to the general account for use by the general authority under which Separate Accounts are maintained:  e of Virginia Section 38.2-3113	n the Separate Accounts statereral account?	ment, is not currently  ble for reinsurance of Se	es [ X ] No [\$	] N/A [ 8,390,22 No [ ] No [ X ]
If yes What distr Code Wass Has If the According (net)	t portion of capital and surplus funds of the reporting entity covered by assets butable from the Separate Accounts to the general account for use by the general authority under which Separate Accounts are maintained:  The of Virginia Section 38.2-3113  The reporting entity's Separate Accounts business reinsured as of December the reporting entity assumed by reinsurance any Separate Accounts business reporting entity assumed Separate Accounts business, how much, if any points reserve expense allowances is included as a negative amount in the liab "?  The reporting entities having sold annuities to another insurer where the insurer pure part (payee) as the result of the purchase of an annuity from the reporting entity unt of loss reserves established by these annuities during the current year:	n the Separate Accounts stater eral account?	ment, is not currently  ole for reinsurance of Seccounts due or accrued	es [ X ] No [	] N/A [ 8,390,22 No [ ]
If yes What distr Code Wass Has If the According (net)	t portion of capital and surplus funds of the reporting entity covered by assets butable from the Separate Accounts to the general account for use by the general authority under which Separate Accounts are maintained:  e of Virginia Section 38.2-3113  any of the reporting entity's Separate Accounts business reinsured as of Decethe reporting entity assumed by reinsurance any Separate Accounts business reporting entity assumed Separate Accounts business, how much, if any punts reserve expense allowances is included as a negative amount in the liab "?  eporting entities having sold annuities to another insurer where the insurer pur annt (payee) as the result of the purchase of an annuity from the reporting entity	n the Separate Accounts stater eral account?	ment, is not currently  ole for reinsurance of Seccounts due or accrued	es [ X ] No [	] N/A [8,390,22
If yes What distr Code Wass Has If the According (net)	t portion of capital and surplus funds of the reporting entity covered by assets butable from the Separate Accounts to the general account for use by the general authority under which Separate Accounts are maintained:  The of Virginia Section 38.2-3113  The reporting entity's Separate Accounts business reinsured as of December the reporting entity assumed by reinsurance any Separate Accounts business reporting entity assumed Separate Accounts business, how much, if any points reserve expense allowances is included as a negative amount in the liab "?  The reporting entities having sold annuities to another insurer where the insurer pure part (payee) as the result of the purchase of an annuity from the reporting entity unt of loss reserves established by these annuities during the current year:	n the Separate Accounts stater eral account?	ment, is not currently  ole for reinsurance of Seccounts due or accrued	es [ X ] No [	] N/A [8,390,2

## **GENERAL INTERROGATORIES**

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

										_
5.1	Do you act as a custodian for health savings accou	ınts?					Yes [	] No	· [ X ]	l
5.2	If yes, please provide the amount of custodial funds	s held as of the re	eporting date				\$			
5.3	Do you act as an administrator for health savings a	ccounts?					Yes [	] No	, [ X ]	]
5.4	If yes, please provide the balance of funds adminis	tered as of the re	porting date				\$			
6.1	Are any of the captive affiliates reported on Schedu	ıle S. Part 3. auth	orized reinsurers?			Yes [	1 No [	X 1	N/A ſ	
6.2	If the answer to 6.1 is yes, please provide the follow					, 55	, [			
	1	2	3	4		Supporting Reserv			]	
	Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	5 Letters of Credit	6 Trust Agreements	7 Oth			
/A										
7.	Provide the following for individual ordinary life insuceded):	7.1 Direct Pre	emium Written Irred Claims				\$	1,279	,279,7	714
		7.3 Number o	of Covered Lives						979,7	709
	Term (whether full u Whole Life (whether Variable Life (with o Universal Life (with o Variable Universal L	nderwriting,limiter full underwriting, rwithout seconda or without second	limited underwriting ry gurarantee) ary gurarantee)	ssue,"short form a g,jet issue,"short fo						
8.	Is the reporting entity licensed or chartered, registe	red, qualified, eliç	gible or writing busi	ness in at least tw	o states?		Yes [ )	X] No	, [ ]	]
8.1	If no, does the reporting entity assume reinsurance the reporting entity?						Yes [	] No	)[]	]
9.1	Are personnel or facilities of this reporting entity us by this reporting entity (except for activities such as studies)?	administration of	f jointly underwritte	n group contracts	and joint mortality	or morbidity		X] No	) [ ]	]
9.2	Net reimbursement of such expenses between rep	orting entities:								
					Paid Received					
10.1	Do Alexandria									
10.1	Does the reporting entity write any guaranteed inter	rest contracts?					Yes [	] No	. [ X ]	ı
10.2	If yes, what amount pertaining to these lines is inclu-	uded in:		10.21	Page 3, Line 1		\$			
11	For stock reporting entities only:				Page 4, Line 1					
11.										
11.1	Total amount paid in by stockholders as surplus fu	nds since organiz	ation of the reporti	ng entity:			\$	1 , 456	5,618,4	456
12.	Total dividends paid stockholders since organization	on of the reporting	entity:	10.11	Cook		¢	2 023	111 /	100
					Cash Stock					
13.1	Does the reporting entity reinsure any Workers' Co Reinsurance (including retrocessional reinsurance) benefits of the occupational illness and accident ex written as workers' compensation insurance.	assumed by life	and health insurers	of medical, wage	loss and death		Yes [	] No	[ X ]	l
13.2	If yes, has the reporting entity completed the Work	ers' Compensatio	n Carve-Out Supp	ement to the Annu	ual Statement?		Yes [	] No	)[]	]
13.3	If 13.1 is yes, the amounts of earned premiums and	d claims incurred	in this statement a	re:						
	, , , , , , , , , , , , , , , , , , ,		1 Reinsurar Assume	nce Reir	2 nsurance Ceded	3 Net Retained				
	13.31 Earned premium					0				
	13.32 Paid claims					_				
	13.34 Claim liability and reserve (negiming of year)	•								

## **GENERAL INTERROGATORIES**

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

13.4	If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution of 13.34 for Column (1) are:	of the amounts re	ported in Lines 13.31 and				
	Attachment	1 Earned	2 Claim Liability				
	Point	Premium	and Reserve				
	13.41 <\$25,000						
	13.42 \$25,000 - 99,999						
	13.43 \$100,000 - 249,999						
	13.44 \$250,000 - 999,999						
	13.45 \$1,000,000 or more						
13.5	What portion of earned premium reported in 13.31, Column 1 was assumed from pools?			.\$			
raterna	al Benefit Societies Only:						
14. 15.	Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and r How often are meetings of the subordinate branches required to be held?	representative fo	rm of government?	Yes [	]	No [	]
16.	How are the subordinate branches represented in the supreme or governing body?			•			
17.	What is the basis of representation in the governing body?			•			
18.1	How often are regular meetings of the governing body held?			•			
18.2	When was the last regular meeting of the governing body held?						
18.3	When and where will the next regular or special meeting of the governing body be held?						
18.4	How many members of the governing body attended the last regular meeting?						
18.5	How many of the same were delegates of the subordinate branches?						
19.	How are the expenses of the governing body defrayed?						
20.	When and by whom are the officers and directors elected?						
21.	What are the qualifications for membership?						
22.	What are the limiting ages for admission?						
23.	What is the minimum and maximum insurance that may be issued on any one life?						
24.	Is a medical examination required before issuing			Yes [	]	No [	]
25.	Are applicants admitted to membership without files at a population with and be mile a new plan of a	<del>car branc</del> h by	ballot and initiation?	Yes [		No [	
26.1	Are notices of the payments required sent to the number of t	<u></u>	Yes [	] No [	]	N/A	[ ]
26.2	If yes, do the notices state the purpose for which mone, to be a mone, to be a mone, to be a mone, the state the purpose for which mone, the state the state the purpose for which mone, the state the s			Yes [	]	No [	]
27.	What proportion of first and subsequent year's payments may be used for management expenses?						0/
	27.11 First Year 27.12 Subsequent Years		······				
28.1	Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments  If so, what amount and for what purpose?			Yes [			
28.2	ii so, what amount and for what purpose?						
29.1	Does the reporting entity pay an old age disability benefit?			Yes [	1	No [	1
29.2	If yes, at what age does the benefit commence?				•		•
30.1	Has the constitution or have the laws of the reporting entity been amended during the year?			Yes [	]	No [	]
30.2	If yes, when?						
31.	Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution a	and all of the laws	s, rules and regulations	•			
32.1	in force at the present time?			Yes [	]	No [	]
02	account of meeting attained age or membership requirements?	·······		Yes [	]	No [	]
32.2	If so, was an additional reserve included in Exhibit 5?		····· Yes [	] No [	]	N/A	[ ]
32.3	If yes, explain						
33.1	Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or as				1	No ſ	]
33.2		•	•		•		•
	director, trustee, or any other person, or firm, corporation, society or association, received or is to received or is to received or is to receive and the company of the						
	emolument, or compensation of any nature whatsoever in connection with, on an account of such rein absorption, or transfer of membership or funds?			] No [	1	N/A	1 1
34.	Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, cor			, [	1	11//	. 1
	claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on	Page 3 of this st	atement?	Yes [	-		
35.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits the		d surplus?	Yes [	]	No [	]
35.2	If yes, what is the date of the original lien and the outst ding outst ding outst						
	Outanding						
	Date Lie mount						

### **FIVE-YEAR HISTORICAL DATA**

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

		\$000 omitted for a				
		1 2022	2 2021	3 2020	4 2019	5 2018
	Life Insurance in Force	2022		2020	20.0	20.0
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col.					
	4)	94,013,554	100,986,247	106,044,372	112,511,957	118,812,271
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	324.837.249	357.362.055	389.399.072	426 . 135 . 163	457.763.318
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less					
	Lines 43 & 44, Col. 4)				35,627	
5.	Industrial (Line 21, Col. 2)			., .	*	32,895
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)		0	0	0	0
7.	Total (Line 21, Col. 10)	418,905,294	458,407,287	495,506,453	538,714,063	576,647,078
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated					
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col.					
0.	2)				98,219	52,396
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)				3,150	3,700
10.	Credit life (Line 2, Col. 6)				0	0
11.	Group (Line 2, Col. 9)		420		55	496
12.	Industrial (Line 2, Col. 2)	0	0	•	0	0
13.	Total (Line 2, Col. 10)	10,062	14,851	34,096	101,424	56,592
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
15.1	Ordinary-life insurance (Line 20.4, Col. 3)					
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)					
16	Credit life (group and individual) (Line 20.4, Col. 5)					0
17.1	Group life insurance (Line 20.4, Col. 6)				2,774,366	
	Group annuities (Line 20.4, Col. 7)					
	A & H-group (Line 20.4, Col. 8)	1,886	1,/24	2,193	1,969	839
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)	0	0	0	0	0
18.3	A & H-other (Line 20.4, Col. 10)					
19.	Aggregate of all other lines of business (Line			, , , , , , , , , , , , , , , , , , , ,		
	20.4,Col. 11)	. 0	0	-	0	0
20.	Total	180,497,012	(1,249,120,122)	175,247,771	(900,986,814)	6,369,245
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	10 540 100 000	14 174 204 002	1E 400 00E 10E	15 000 050 606	15 700 070 075
22.	Total liabilities excluding Separate Accounts	13,340, 123,203	14, 174, 324,003	13,400,003,103	13,003,230,090	13,732,979,973
22.	business (Page 3, Line 26)	12,768,038,637	13,309,744,469	14,474,911,575	14,514,797,233	14,579,075,415
23.	Aggregate life reserves (Page 3, Line 1)					
23.1	Excess VM-20 deterministic/stochastic reserve over					
	NPR related to Line 7.1					
24.	Aggregate A & H reserves (Page 3, Line 2)					
25.	Deposit-type contract funds (Page 3, Line 3)				705,814,398	
26.	Asset valuation reserve (Page 3, Line 24.01)		114,591,953			75,165,910
27.	Capital (Page 3, Lines 29 and 30)		25,651,000			25,651,000
28.	Surplus (Page 3, Line 37)		838,928,614	966, 102,530	1,342,802,463	1, 128, 253, 560
00	Cash Flow (Page 5)	(000,005,045)	(4.040.700.040)	(050,000,770)	70 005 400	(FO COO FFO)
29.	Net Cash from Operations (Line 11)	(293,695,915).	(1,012,728,940)	(259,002,778).	73,035,400	(50,630,553)
20	Risk-Based Capital Analysis  Total adjusted capital	900 426 474	005 614 541	1 110 110 075	1 406 700 410	1 242 425 206
30.	Authorized control level risk - based capital					
31.	Percentage Distribution of Cash, Cash	124,002,324		131,303,147	170,727,100	147 , 17 1,030
	Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3)					
	x 100.0					
32.	Bonds (Line 1)					
33.	Stocks (Lines 2.1 and 2.2)	1.4	1.4	1.9	3.2	1.7
34.	Mortgage loans on real estate(Lines 3.1 and 3.2 ) $\dots$	13.9	13.4	12.0	12.4	12.9
35.	Real estate (Lines 4.1, 4.2 and 4.3)		0.1	0.1	0.1	0.1
36.	Cash, cash equivalents and short-term investments (Line 5)	1 7	1 2	1 7	1.6	2.1
37.	Contract loans (Line 6)	3.5	।.১ २.६	3.3		3.5
37. 38.	Derivatives (Page 2, Line 7)	n 1	0.3 0 q	n 4		
39.	Other invested assets (Line 8)	1 1	n 9	0.5		0.6
39. 40.	Receivables for securities (Line 9)	0 1	0.0	0.1		0.0
41.	Securities lending reinvested collateral assets (Line					
	10)	0.0 .	0.0	0.2	0.1	0.2
42.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
43.	Cash, cash equivalents and invested assets	100.0	100.0	100.0	400.0	100.0
	(Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA (Continued) 2022 2021 2020 2019 2018 Investments in Parent, Subsidiaries and **Affiliates** Affiliated bonds (Schedule D Summary, Line 12, 44. Col. 1). 45. Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1) .. 500,000 500,000 500,000 500,000 500,000 Affiliated common stocks (Schedule D Summary 46. 123.275.392 124.198.955 .218.273.155 .413.042.282 Line 24, Col. 1), 180.407.321 Affiliated short-term investments (subtotal included 47. in Schedule DA Verification, Col. 5, Line 10) .. 48. Affiliated mortgage loans on real estate .. All other affiliated .. 49. 25,058 25,733 26,606 6,701 4,271,253 .413,548,983 Total of above Lines 44 to 49 ..... 123,800,450 124,724,688 .218,799,761 185, 178, 574 50. 51. Total Investment in Parent included in Lines 44 to 49 above... **Total Nonadmitted and Admitted Assets** 52 Total nonadmitted assets (Page 2, Line 28, Col. 2). 427 420 650 422 632 389 348 045 015 272 449 014 227 866 938 21,575,086,854 53. Total admitted assets (Page 2, Line 28, Col. 3) .. 17,675,446,547 19,843,610,642 21, 136, 421, 881 21, 184, 052, 001 Investment Data Net investment income (Exhibit of Net Investment 54 .570,721,126 .630,538,747 .668.700.908 .670,171,352 .639,785,845 Income) .. 55. Realized capital gains (losses) (Page 4, Line 34, Column 1). (83,529,364) (116.960.366) 5.598.768 (1,438,955).(17.209.576) 56. Unrealized capital gains (losses) (Page 4, Line 38, 160,383,513 308,670,584 (35,271,453) 202,402,120 (138,690,657) Column 1) .. 57 Total of above Lines 54, 55 and 56. 647 575 275 822 248 965 639 028 223 871 134 517 483 885 612 Benefits and Reserve Increases (Page 6) Total contract/certificate benefits - life (Lines 10. 11. 58. 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8) ..... 1,311,890,211 1,762,474,171 1,568,035,934 1,326,623,879 1,511,146,235 Total contract/certificate benefits - A & H (Lines 13 59. 140.632 .195.313 214.671 194.934 198.111 & 14, Col. 6) ..... Increase in life reserves - other than group and 60. 233.618.790 137.447.257 (129.064.205) (284.336.944) (40.455.357) annuities (Line 19, Col. 2). Increase in A & H reserves (Line 19, Col. 6) .. (91.642)(214.794) (136.628) (317, 103) (216.302) 61. 62. Dividends to policyholders and refunds to members (Line 30 Col. 1) .0 .0 ..0 .0 .0 **Operating Percentages** Insurance expense percent (Page 6, Col. 1, Lines 63. 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0 .. 73.9 101.6 35.5 135.8 (6.0)Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0 ..... 8.5 .7.3 7.9 6.4 4.9 A & H loss percent (Schedule H, Part 1, Lines 5 and 65. 6, Col. 2) (197.6) 115 3 (10.7)93 8 (6.1) A & H cost containment percent (Schedule H, Pt. 1, 66. .52.1 0.0 22.5 27.3 19.8 Line 4. Col. 2) .. A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2) ...... 67. 4.996.6 3.974.8 1.187.1 3.939.0 1.225.5 A & H Claim Reserve Adequacy Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 68 0 3.1 Col. 3) .. XXX 69 Prior years' claim liability and reserve comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3) .. XXX XXX XXX XXX Incurred losses on prior years' claims-health other 70. than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3) .. 499.709 XXX XXX XXX XXX Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3) .. .413.439 XXX XXX XXX XXX Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33) . 24 , 120 .. 17,412 . 15,279 Industrial life (Page 6.1, Col. 2) .. . 24, 258 . 24,689 72. 73. Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 33.638.159 (288.706.240) (269,274,736) 16,596,155 (110,144,824) 45,782,251 .222,452,380 109,120,420 169,216,679 .(92,262,031) 74. Ordinary - individual annuities (Page 6, Col. 4) ..... 75 Ordinary-supplementary contracts ... XXX XXX 10,771,985 XXX XXX 76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7) ..0 .0 ..0 ..0 .0 641,664 .. 1.789.712 .2,508,559 . 2.775.313 .. 1, 166, 364 Group life (Page 6.2, Col. 1 Less Cols. 7 and 9) ... 77. (28 998 313) (828 350) 78. Group annuities (Page 6, Col. 5) . 2 465 577 3 475 293 (339 297) A & H-group (Page 6.5, Col. 3) 125,399 79. ...0 ..0 .0 A & H-credit (Page 6.5, Col. 10) ..... 0 0 0 0 0 80. (1.374.568) (1.088.084) (1.041.332) (1.171.838) 81 A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10) (2.123.365)

84. Total (Page 6, Col. 1)

80,428,406 (62,339,165) (187,707,465) 187,224,930 (192,328,016)

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors?

Yes [ ] No [ ] If no, please explain:

.0

0

.0

0

.0

0

.0

.0

0

Aggregate of all other lines of business (Page 6,

82.

83

Col. 8) ..

Fraternal (Page 6, Col. 7) .



DIRECT BUSINESS IN THE STATE OF Grand Total

DURING THE YEAR 2022

	CT BUSINESS IN THE STATE OF Grand Total		EE INCLIDANCE		DURING TH	
NAIC	Group Code 4011		FE INSURANCE	NAIC Company Code 65536		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinarv	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.		949,820,647	and individual)	4.624.059	41,535	954,486,241
2.	Annuity considerations		0		0	
3.	Deposit-type contract funds		XXX		XXX	
4.					0	0
5.	Totals (Sum of Lines 1 to 4)	962,425,613		5,083,408	41,535	967,550,556
J.	DIRECT DIVIDENDS TO	902,423,013	U	3,003,400	41,333	907, 330, 330
	POLICYHOLDERS/REFUNDS TO MEMBERS					
Life in	nsurance:					
6.1	Paid in cash or left on deposit	0	0	0	0	0
6.2			0	0	0	0
6.3	Applied to provide paid-up additions or shorten the					
	endowment or premium-paying period	0	0			0
6.4	Other	0		0	0	0
6.5		0	0	0	0	0
Annui						
7.1	Paid in cash or left on deposit	0	0		0	0
7.2	Applied to provide paid-up annuities			0	0	0
7.3	Other			0	0	0
7.4				0	0	0
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	0
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits		0	3,218,798	384,623	1,294,484,439
10.	Matured endowments		0	0	407 , 127	2,160,119
11.	Annuity benefits		0	4,968,786	0	842,887,244
12.	Surrender values and withdrawals for life contracts	726,924,060	0	3,792,291	109,484	730,825,835
13.	Aggregate write-ins for miscellaneous direct claims	0		0		
11	and benefits paid	0	0		0	0
	All other benefits, except accident and health  Totals		0	0	004 004	U
15.	DETAILS OF WRITE-INS	2,857,476,528	U	11,979,875	901,234	2,870,357,637
1301.						
1302. 1303.						
	Summary of Line 13 from overflow page	0	0	0	0	0
1399.	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	n

			,	Credit Life	1					
		Ordinary		and Individual)		Group	ı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	-	_	No. of	-	_		-	-		
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year		180,698,843	0	0	17	373,715	44	31,261	1,762	181, 103, 819
17. Incurred during current year	9,232	1,278,824,453	0	0	70	3,052,630	1 , 196	805,560	10,498	1,282,682,64
Settled during current year:										
18.1 By payment in full	9,329	1,292,634,010	0	0	70	3,218,798	1,203	791,750	10,602	1,296,644,558
18.2 By payment on							,	,	,	
compromised claims	0	0	0	0	0	0				
18.3 Totals paid	9,329	1,292,634,010	0	0	70	3,218,798	1,203	791,750	10,602	1,296,644,558
18.4 Reduction by compromise	0	0	0	0	0	0	0	0	0	
18.5 Amount rejected	0	0	0	0	0	0	0	0	0	
18.6 Total settlements						3,218,798	1.203	791.750	10.602	1,296,644,558
19. Unpaid Dec. 31. current	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,				,,	,			,,,,,,,,,,
year (16+17-18.6)	1,604	166,889,286	0	0	17	207,547	37	45,071	1,658	167, 141, 904
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior	4 074 000	047 000 000 000	_		_	00 700 700	00 070	07 770 400	4 400 740	047 044 500 05
year		.347,263,032,388	J0	(a)0	J9	23,720,783	36,8/9	27,770,186	1,108,718	
21. Issued during year	138	9,813,953	0	0	0	247,992	0	0	138	10,061,945
22. Other changes to in force (Net)	(93,465)	(32,510,861,613)	0	0	(2)	(3,881,003)	(1,567)	(1,259,299)	(95,034)	. (32,516,001,915
23. In force December 31 of current year	978,503	314,761,984,728	0	(a) 0	7	20,087,772	35,312	26,510,887	1,013,822	314,808,583,38

#### **ACCIDENT AND HEALTH INSURANCE**

	<i>-</i>	ACCIDEINI AIND	IILALIII INSUI	VANCE		ACCIDENT AND REALTH INSURANCE										
		1	2	3	4	5										
				Policyholder Dividends												
				Paid, Refunds to												
			Direct Premiums	Members or Credited		Direct Losses										
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred										
24.	Group Policies (b)	1,886	1,877	0	0	(80)										
24.1	Federal Employees Health Benefits Plan															
	premium (b)	0	0	0	0	0										
24.2	Credit (Group and Individual)	0	0	0	0	0										
24.3	Collectively renewable policies/certificates (b)	0	0	0	0	(391)										
24.4	Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0										
	Other Individual Policies:															
25.1	Non-cancelable (b)	8,451	10,382	0	120, 175	83,021										
25.2	Guaranteed renewable (b)	32,925,855	30,959,364	0	34,780,961	35,078,110										
			0	0	0	0										
25.4	Other accident only	0	0	0	0	0										
			20,138	0	47,715	35,206										
25.6	Totals (sum of Lines 25.1 to 25.5)	32,952,852	30,989,884	0	34,948,851	35, 196, 337										
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	32,954,738	30,991,761	0	34,948,851	35, 195, 866										

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ......0 and number of persons

insured under indemnity only products ......141 .

## **EXHIBIT OF LIFE INSURANCE**

(\$000 Omitted for Amounts of Life Insurance)

		Industrial Ordinary			Credit Life (Group and Individual)  Group					10	
	<u> </u>	1	2	3	4	5	6	Numbe		9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	7 Policies	8 Certificates	Amount of Insurance	Total Amount of Insurance
	In face and of orders and		27,770	1,414,812	458,348,302						458,407,287
1.			21,110	1,414,812	9,814	0	0	12	1,043	31,215	10.062
2.		0	0	528	9,814					248	
3.			0							0	206,758
4.	Revived during year	8	3	228	110,742				0	0	110,745
5.	Increased during year (net)	0	b	19	305,034	0			0	0 248	305,040
6.		8	9	913	632,348		0	0	0	248	632,605
7.		XXX		XXX		XXX		XXX	XXX		0
	Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 and 6 to 8)	36,888	27,779	1,415,725	458,980,650	0	0	12	1,043	31,463	459,039,892
	Deductions during year:										
10.		407	396	10,322	1,525,996			XXX	50	1,460	1,527,852
11.		779		157	1,057			XXX	0	0	1,459
12.	Disability	0		0	0			XXX	0	0	0
13.	Expiry	260		195	11,789				0	0	12,113
14.	Surrender	130	146	18,684	5,401,390				0	0	5,401,536
15.	Lapse	0	0	83,344	31,991,434				9	1,309	31,992,743
16.	Conversion	0	0	82	24,755			XXX	XXX	XXX	24,755
17.	Decreased (net)	0	0	4.944	1.160.101				10	714	1.160.815
18.	Reinsurance	0	0	0	0				0	0	0
19	Aggregate write-ins for decreases	0	0	25	13,325	0	0	0	0	0	13.325
	Totals (Lines 10 to 19)	1 576	1,268	117,753		0	0	0	69	3.483	
	In force end of year (b) (Line 9 minus Line 20)			1,297,972	418,850,803	0	0	12	974	27.980	
	Reinsurance ceded end of year		26.511	XXX	382,736,831	XXX		XXX	XXX	33	382,763,375
	Line 21 minus Line 22	XXX	0	XXX	36,113,972	XXX	(a) 0	XXX	XXX	27.947	36,141,919
20.	DETAILS OF WRITE-INS	<b>XXX</b>	0		00,110,072	^^^	(a) 0	AAA	^^^	21,541	00, 141,010
0801.	DETAILS OF WITTE-ING										
0802.										• • • • • • • • • • • • • • • • • • • •	
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow			•••••						•••••	•••••
0090.	page	0	0	0	0	0	0	0	0	0	0
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8										
	above)	0	0	0	0	0	0	0	0	0	0
1901.	Exchanges			25	13,325						13,325
1902.					, , , , , , , , , , , , , , , , , , ,						
1903.											
	Summary of remaining write-ins for Line 19 from overflow										
	page.	0	0	0	0	0	0	0	0	0	0
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19										
	above)	0	0	25	13,325	0	0	0	0	0	13,325

Life, Addition and Fleatin Companies Only.		
(a) Group \$; Individual \$		
Fraternal Benefit Societies Only:		
(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates, Amount \$		
Additional accidental death benefits included in life certificates were in amount \$	Yes [ ] No [	]
If not, how are such expenses met?		

#### **EXHIBIT OF LIFE INSURANCE**

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

	Industrial		Ordinary		
	1	2	3	4	
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	
4. Additions by dividends	XXX	0	XXX	0	
5. Other paid-up insurance	31,947	20,770	42,325	513,919	
6. Debit ordinary insurance	xxx	XXX	0	0	

#### ADDITIONAL INFORMATION ON ORDINARY INSURANCE

			uring Year	In Force End of Year		
		(Included	in Line 2)	(Included in Line 21)		
		1	2	3	4	
	Term Insurance Excluding Extended Term Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	
27.	Term policies - decreasing	0	0	22	184	
28.	Term policies - other	6	1,166	868,839	324,221,384	
29.	Other term insurance - decreasing	XXX	0	XXX	100	
30.	Other term insurance	XXX	0	XXX	555,264	
31.	Totals (Lines 27 to 30)	6	1,166	868,861	324,776,932	
	Reconciliation to Lines 2 and 21:					
32.	Term additions	XXX	0	XXX	0	
33.	Totals, extended term insurance	XXX	XXX	7,468	60,317	
34.	Totals, whole life and endowment	132	8,648	421,643	94,013,554	
35.	Totals (Lines 31 to 34)	138	9,814	1,297,972	418,850,803	

#### CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)		
		1	2	3	4	
		Non-Participating	Participating	Non-Participating	Participating	
36	Industrial	0	0	26,511	0	
37.	Ordinary	9,814	0	418,850,803	0	
38.	Credit Life (Group and Individual)	0	0	0	0	
39.	Group	248	0	27,980	0	
40.	Totals (Lines 36 to 39)	10,062	0	418,905,294	0	

#### ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	ADDITIONAL IN CHIMATION ON CHEST LITE AND CHOCK INCOMMISE								
		Credi	it Life	Gro	oup				
		1	2	3	4				
		Number of Individual							
		Policies and Group							
		Certificates	Amount of Insurance	Number of Certificates	Amount of Insurance				
41.	Amount of insurance included in Line 2 ceded to other companies	XXX	0	XXX	0				
42.	Number in force end of year if the number under shared groups is counted								
	on a pro-rata basis	0	XXX	942	XXX				
43.	Federal Employees' Group Life Insurance included in Line 21	0	0	0	0				
44.	Servicemen's Group Life Insurance included in Line 21	0	0	0	0				
45.	Group Permanent Insurance included in Line 21	0	0	22	331				

#### ADDITIONAL ACCIDENTAL DEATH BENEFITS

<ol><li>46. Amount of additional ad</li></ol>	ccidental death benefits in force end of year under ordinary policies	177,495

### BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47.	State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on
	wife and children under Family, Parent and Children, etc., policies and riders included above.
	47.1 NONE
	47.2 NONE

#### POLICIES WITH DISABILITY PROVISIONS

			PULICIE	-9 MIIH F	JISABILITY PROVIS	SIONS				
			Industrial		Ordinary		Credit	Group		
		1	2	3	4	5	6	7	8	
								Number of		
		Number of		Number of		Number of		Certifi-	Amount of Ins	
	Disability Provisions	Policies	Amount of Insurance	Policies	Amount of Insurance	Policies	Amount of Insurance	cates	rance	
48.	Waiver of Premium	73	321	63,449	12,789,300	0	0	97	2,705	
49.	Disability Income	0	0	105	3,662	0	0	0	0	
50.	Extended Benefits	0	0	XXX	XXX	0	0	0	0	
51.	Other	. 0	0	0	0	0	0	0	0	
52.	Total	73	(a) 321	63 554	(a) 12 792 962	0	(a) 0	97	(a) 2 705	

<sup>(</sup>a) See the Annual Audited Financial Reports section of the annual statement instructions

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

	SUPPLEMENTARY CONTRACTS											
		Ordi	nary	Gro	oup							
		1	2	3	4							
		Involving Life	Not Involving Life	Involving Life	Not Involving Life							
		Contingencies	Contingencies	Contingencies	Contingencies							
1.	In force end of prior year	2,377	5,113	0	0							
2.	Issued during year		109									
3.	Reinsurance assumed		2									
4.	Increased during year (net)											
5.	Total (Lines 1 to 4)		5,224	0	0							
	Deductions during year:											
6.	Decreased (net)	177	507									
7.	Reinsurance ceded											
8.	Totals (Lines 6 and 7)	177	507	0	0							
9.	In force end of year (line 5 minus line 8)	2,540	4,717	0	0							
10.	Amount on deposit				(a)							
11.	Income now payable											
l			40 450 000	I								

#### **ANNUITIES**

17,027,746 (a)

12,453,922 (a)

	7.0	MINUTIES			
		Ordi	inary	Gr	oup
		1	2	3	4
		Immediate	Deferred	Contracts	Certificates
1.	In force end of prior year	15,339	37 , 167	127	2,811
2.	Issued during year	183	239		4
3.	Reinsurance assumed				
4.	Increased during year (net)		1		
5.	Totals (Lines 1 to 4)	15,522	37,407	127	2,815
	Deductions during year:				
6.	Decreased (net)	1,096	4,802	2	314
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	1,096	4,802	2	314
9.	In force end of year (line 5 minus line 8)		32,605	125	2,501
	Income now payable:				·
10.	Amount of income payable	(a) 162,462,248	XXX	XXX	(a) 5,529,791
	Deferred fully paid:				
11.	Account balance	XXX	(a) 3,173,078,575	XXX	(a) 25,238,042
	Deferred not fully paid:		, , , , , , , , , , , , , , , , , , ,		
12.	Account balance	XXX	(a) 187,221,605	XXX	(a) 865,218

#### ACCIDENT AND HEALTH INSURANCE

		Gro	oup	Cro	edit	Ot	her
		1	2	3	4	5	6
		Certificates	Premiums in Force	Policies	Premiums in Force	Policies	Premiums in Force
1.	In force end of prior year	35	1,763	0		186	82,645
2.	Issued during year						
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	35	XXX	0	XXX	186	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)		XXX		XXX	43	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	0	XXX	0	XXX	43	XXX
10.	In force end of year (line 5						
	minus line 9)	35	(a) 1,771	0	(a)	143	(a) 63,160

#### DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1	2
		'	
			Dividend
		Deposit Funds	Accumulations
		Contracts	Contracts
1.	In force end of prior year	1,583	0
2.	Issued during year		
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	. 1,583	0
	Deductions During Year:		
6.	Decreased (net)	313	
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	. 313	0
9.	In force end of year (line 5 minus line 8)	1,270	0
10.	Amount of account balance	(a) 152,405,899	(a)

<sup>(</sup>a) See the Annual Audited Financial Reports section of the annual statement instructions.

Amount of income payable

### FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

#### INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	47,613,687
2.	Current year's realized pre-tax capital gains/(losses) of \$ (422,704) transferred into the reserve net of taxes of \$	(333,936)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	0
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	47,279,751
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	4,517,366
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	42,762,385

#### AMORTIZATION

		1	2	3	4
	Year of Amortization	Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2022	4,471,607	45,759	0	4,517,366
2.	2023	4,165,701	(79, 167)	0	4,086,534
3.	2024	4,043,985	(96, 195)	0	3,947,791
4.	2025	3,765,651	(86,912)	0	3,678,739
5.	2026	3,554,033	(78,525)	0	3,475,507
6.	2027	3,435,157	(69,821)	0	3,365,336
7.	2028	3,536,529	(54,742)	0	3,481,787
8.	2029	3,492,821	(36,388)	0	3,456,434
9.	2030	3,316,843	(16,592)	0	3,300,251
10.	2031	2,986,857	3,814	0	2,990,671
11.	2032	2,530,327	26,277	0	2,556,604
12.	2033	1,994,724	33 , 199	0	2,027,924
13.	2034	1,497,219	26,086	0	1,523,304
14.	2035	1,129,388	18,209	0	1,147,597
15.	2036	867,833	9,907	0	877,740
16.	2037	694 , 131	1,840	0	695,972
17.	2038	629,579	(2,160)	0	627,420
18.	2039	623,209	(1,704)	0	621,505
19.	2040	515,760	(1,182)	0	514,579
20.	2041	376,342	(560)	0	375,783
21.	2042	184,569	(66)	0	184,502
22.	2043	53,247	726	0	53,973
23.	2044	(19,304)	1,528	0	(17,776)
24.	2045	(63,390)	2,425	0	(60,965)
25.	2046	(66,436)	3,441	0	(62,995)
26.	2047	(53, 171)	4,276	0	(48,895)
27.	2048	(35, 190)	4,438	0	(30,752)
28.	2049	(11,266)	3,532	0	(7,734)
29.	2050	(3,081)	2,536	0	(544)
30.	2051	11	1,540	0	1,551
31.	2052 and Later		543	0	543
32.	Total (Lines 1 to 31)	47,613,687	(333,936)	0	47,279,751

## **ASSET VALUATION RESERVE**

		Default Component			Equity Component		
	1	2	3	4	5 Real Estate and	6	7
	Other Than Mortgage Loans	Mortgage Loans	Total (Cols. 1 + 2)	Common Stock	Other Invested Assets	Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)
Reserve as of December 31, prior year	84,393,636	14,720,962	99,114,598	13,528,761	1,948,594	15,477,355	114,591,953
Realized capital gains/(losses) net of taxes - General Account	(162,093)	0	(162,093)	0	0	0	(162,093)
Realized capital gains/(losses) net of taxes - Separate Accounts			0			0	0
Unrealized capital gains/(losses) net of deferred taxes - General Account	(14,938,741)	0	(14,938,741)	(1,618,209)	(1,683,291)	(3,301,500)	(18,240,242)
Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	(1,504,136)	0	(1,504,136)	0	(1,129,342)	(1,129,342)	(2,633,478)
Capital gains credited/(losses charged) to contract benefits, payments or reserves			0			0	0
7. Basic contribution	19,243,770	2,995,343	22,239,113	0	142,580	142,580	22,381,693
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	87,032,435	17,716,305	104,748,740	11,910,552	(721,459)	11,189,093	115,937,833
9. Maximum reserve	95,613,987	15,782,468	111,396,454	13,523,282	2,027,119	15,550,401	126,946,855
10. Reserve objective	56,632,223	12,137,403	68,769,626	13,464,614	1,737,432	15,202,046	83,971,672
11. 20% of (Line 10 - Line 8)	(6,080,043)	(1,115,780)	(7, 195, 823)	310,812	491,778	802,591	(6,393,232)
12. Balance before transfers (Lines 8 + 11)	80,952,393	16,600,525	97,552,917	12,221,364	(229,681)	11,991,684	109,544,601
13. Transfers	818,056	(818,056)	0	(229,681)	229,681	0	0
14. Voluntary contribution			0			0	0
15. Adjustment down to maximum/up to zero			0			0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	81,770,449	15,782,468	97,552,917	11,991,684	0	11,991,684	109,544,601

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

	1 2 3 4 Basic Contribution Reserve Objective Maximum Reserve											
			1	2	3	4		Contribution	Reserv			
Line	NAIC			Reclassify		Balance for	5	6	7	8	9	10
Num-	Desig-		Book/Adjusted	Related Party	Add Third Party	AVR Reserve Calculations		Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
20.		LONG-TERM BONDS	ounging raids	2.110411121411000	2110411131411000	(0013. 1 · 2 · 0)	1 40101	(0013.4 x 0)	1 40101	(0013. 4 x 1)	1 40101	(0013. 4 x 0)
1.		Exempt Obligations	723.311.539	XXX	xxx	723.311.539	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A	944.592.072	XXX	XXX	944,592,072	0.0002	188.918	0.0007		0.0013	1.227.970
2.2	1	NAIC Designation Category 1.B	152,582,561	XXX	XXX	152,582,561	0.0004	61,033	0.0011	167.841	0.0023	350.940
2.3	1	NAIC Designation Category 1.C	196,852,824	XXX	XXX	196,852,824	0.0006		0.0018	354.335	0.0035	688,985
2.4	1	NAIC Designation Category 1.D	435.052.304	XXX	XXX	435,052,304	0.0007	304.537	0.0022	957.115	0.0044	1.914.230
2.5	1	NAIC Designation Category 1.E	510,649,068	XXX	XXX	510,649,068	0.0009	459,584	0.0027	1,378,752	0.0055	2,808,570
2.6	1	NAIC Designation Category 1.F		XXX	XXX	1,056,630,435	0.0011	1,162,293	0.0034	3,592,543	0.0068	7, 185, 087
2.7	1	NAIC Designation Category 1.G		XXX	XXX	956,692,295	0.0014	1,339,369	0.0042	4,018,108	0.0085	8,131,885
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	4,253,051,559	XXX	XXX	4,253,051,559	XXX	3,633,847	XXX	11,129,909	XXX	22,307,666
3.1	2	NAIC Designation Category 2.A	1,544,617,621	XXX	XXX	1,544,617,621	0.0021	3,243,697	0.0063	9,731,091	0.0105	16,218,485
3.2	2	NAIC Designation Category 2.B	1,970,876,498	XXX	XXX	1,970,876,498	0.0025	4,927,191	0.0076	14,978,661	0.0127	25,030,132
3.3	2	NAIC Designation Category 2.C	907,870,988	XXX	XXX	907,870,988	0.0036	3,268,336	0.0108	9,805,007	0.0180	16,341,678
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	4,423,365,107	XXX	XXX	4,423,365,107	XXX	11,439,224	XXX	34,514,759	XXX	57,590,294
4.1	3	NAIC Designation Category 3.A	148,293,016	XXX	XXX	148,293,016	0.0069	1,023,222	0.0183	2,713,762	0.0262	3,885,277
4.2	3	NAIC Designation Category 3.B		XXX	XXX	108,009,049	0.0099	1,069,290	0.0264	2,851,439	0.0377	4,071,941
4.3	3	NAIC Designation Category 3.C	112,269,560	XXX	XXX	112,269,560	0.0131	1,470,731	0.0350	3,929,435	0.0500	5,613,478
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	368,571,626	XXX	XXX	368,571,626	XXX	3,563,243	XXX	9,494,636	XXX	13,570,696
5.1	4	NAIC Designation Category 4.A	3,998,607	XXX	XXX	3,998,607	0.0184	73,574	0.0430		0.0615	245,914
5.2	4	NAIC Designation Category 4.B	7,144,957	XXX	XXX	7,144,957	0.0238	170,050	0.0555	396,545	0.0793	566,595
5.3	4	NAIC Designation Category 4.C	8,248,541	XXX	XXX	8,248,541	0.0310	255,705	0.0724	597, 194	0 . 1034	852,899
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	19,392,105	XXX	XXX	19,392,105	XXX	499,329	XXX	1,165,680	XXX	1,665,409
6.1	5	NAIC Designation Category 5.A		XXX	XXX	0	0.0472	0	0.0846	0	0.1410	0
6.2	5	NAIC Designation Category 5.B		XXX	XXX	0	0.0663	0	0.1188	0	0 . 1980	0
6.3	5	NAIC Designation Category 5.C		XXX	XXX	0	0.0836	0	0 . 1498	0	0.2496	0
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
7.	6	NAIC 6	128,820	XXX	XXX	128,820	0.0000	0	0.2370	30,530	0.2370	30,530
8.		Total Unrated Multi-class Securities Acquired by Conversion .		XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	9,787,820,756	XXX	XXX	9,787,820,756	XXX	19,135,642	XXX	56,335,514	XXX	95,164,595
		PREFERRED STOCKS										
10.	1	Highest Quality		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
11.	2	High Quality	5,861,150	XXX	XXX	5,861,150	0.0021	12,308	0.0064	37,511	0.0106	62 , 128
12.	3	Medium Quality	8,550,000	XXX	XXX	8,550,000	0.0099	84,645	0.0263	224,865	0.0376	321,480
13.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
14.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0 . 1880	0
15.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
16.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	14,411,150	XXX	XXX	14,411,150	XXX	96,953	XXX	262,376	XXX	383,608

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

	DEI AGET COMPONENT											
			1	2	3	4	Basic (	Contribution	Reserv	ve Objective	Maximu	um Reserve
						Balance for	5	6	7	8	9	10
Line NA				Reclassify		AVR Reserve						
Num- Des			Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber nati	tion	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.1 1		NAIC Designation Category 1.A		XXX	XXX	0	0.0002	0	0.0007	0	0.0013	0
19.2 1		NAIC Designation Category 1.B		XXX	XXX	0	0.0004	0	0.0011	0	0.0023	0
19.3 1		NAIC Designation Category 1.C		XXX	XXX	0	0.0006	0	0.0018	0	0.0035	0
19.4 1	1	NAIC Designation Category 1.D		XXX	XXX	0	0.007	0	0.0022	0	0.0044	0
19.5 1	1	NAIC Designation Category 1.E		XXX	XXX	0	0.0009	0	0.0027	0	0.0055	0
19.6 1	1	NAIC Designation Category 1.F		XXX	XXX	0	0.0011	0	0.0034	0	0.0068	0
19.7 1	1	NAIC Designation Category 1.G		XXX	XXX	0	0.0014	0	0.0042	0	0.0085	0
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
20.1 2	2	NAIC Designation Category 2.A		XXX	XXX	0	0.0021	0	0.0063	0	0.0105	0
20.2	2	NAIC Designation Category 2.B		XXX	XXX	0	0.0025	0	0.0076	0	0.0127	0
20.3 2		NAIC Designation Category 2.C		XXX	XXX	0	0.0036	0	0.0108	0	0.0180	0
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)		XXX	XXX	0	XXX	0	XXX	0	XXX	0
21.1 3	3	NAIC Designation Category 3.A		XXX	XXX	0	0.0069	0	0.0183	0	0.0262	0
21.2		NAIC Designation Category 3.B		XXX	XXX	0	0.0099	0	0.0264	0	0.0377	0
21.3		NAIC Designation Category 3.C		XXX	XXX	0	0.0131	0	0.0350	0	0.0500	0
21.4	U	Subtotal NAIC 3 (21.1+21.2+21.3)	n	XXX	XXX	0	XXX	0	XXX	0	XXX	0
22.1 4	1	NAIC Designation Category 4.A	Ů		XXX	0	0.0184	0	0.0430	0	0.0615	0
22.1 4		NAIC Designation Category 4.B		XXX	XXX	Λ	0.0238		0 0555	o	0.0793	0
22.2 4				XXX	XXX	Λ	0.0310		0.0724	o	0.1034	۰۰
		NAIC Designation Category 4.C			XXX			0		0		0
22.4		,		XXX XXX	XXX	0	XXX 0.0472	0	XXX 0.0846	0	XXX 0.1410	0
23.1 5	5	NAIC Designation Category 5.A				0	0.0472	0	0.0846	0	0 1980	0
23.2 5		NAIC Designation Category 5.B		XXX	XXX	0	0.0836	0	0.1188	0	0.1980	0
23.3 5		NAIC Designation Category 5.C		XXX		0		0		0		0
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
24. 6	6	NAIC 6		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	854,847	XXX	XXX	854,847	0.0005	427	0.0016	1,368	0.0033	2,821
27. 1	1	Highest Quality	1,794,088	XXX	XXX	1,794,088	0.0005	897	0.0016	2,871	0.0033	5,920
28. 2		High Quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29. 3	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30. 4	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31. 5	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0 . 1880	0
32. 6	6	In or Near Default		XXX	XXX	0	0.0000		0.2370	0	0.2370	0
33.		Total Derivative Instruments	2,648,935	XXX	XXX	2,648,935	XXX	1,324	XXX	4,238	XXX	8,741
34.		Total (Lines 9 + 17 + 25 + 33)	9,804,880,841	XXX	XXX	9,804,880,841	XXX	19,233,920	XXX	56,602,128	XXX	95,556,945

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

Num- D	NAIC Desig- nation	Description	1 Book/Adjusted	2 Reclassify	3	4 Balance for		Contribution	Reserve	e Objective	Maximun	n Reserve
Num- ber na 35. 36.	Desig- nation	Description	Rook/Adjusted	Reclassify		D-1 f						
35. 36.	nation	Description	Book/Adjusted	rtcolassily		AVR Reserve	5	6	7	8	9	10
35. 36.		Description		Related Party	Add Third Party	Calculations		Amount		Amount		Amount
36.			Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
36.		MORTGAGE LOANS										
36.		In Good Standing:										
		Farm Mortgages - CM1 - Highest Quality			XXX	0	0.0011	0	0.0057	0 .	0.0074	0
37		Farm Mortgages - CM2 - High Quality			XXX	0	0.0040	0	0.0114	0 .	0.0149	0
		Farm Mortgages - CM3 - Medium Quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
39.		Farm Mortgages - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0 .	0.0628	0
40.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0 .	0.0011	0
41.		Residential Mortgages - All Other			XXX	0	0.0015	0	0.0034	0	0.0046	0
42.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality			XXX	1,400,417,913	0.0011	1,540,460	0.0057	7,982,382	0.0074	10,363,093
44.		Commercial Mortgages - All Other - CM2 - High Quality	319,414,436		XXX	319,414,436	0.0040	1,277,658	0.0114	3,641,325	0.0149	4,759,275
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	25,684,832		XXX	25,684,832	0.0069	177,225	0.0200	513,697	0.0257	660 , 100
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
		Overdue. Not in Process:										
48.		Farm Mortgages			XXX	0	0.0480	0	0.0868	0	0.1371	0
49.		5 5			XXX	0	0.006	0	0.0014	0	0.0023	0
50.		Residential Mortgages - All Other			XXX	0	0.0029	0	0.0066	0	0.0103	0
51.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.006	0	0.0014	0	0.0023	0
52.		Commercial Mortgages - All Other			XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX	0	0.000	0	0.1942	0	0.1942	0
54.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.000	0	0.0046	0	0.0046	0
55.		Residential Mortgages - All Other			XXX	0	0.0000	0	0.0149	0	0.0149	0
56.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
57.		Commercial Mortgages - All Other			XXX	0	0.0000	0	0.1942	0	0.1942	0
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	1.745.517.181	0	XXX	1,745,517,181	XXX	2,995,343	XXX	12,137,403	XXX	15.782.468
59.		Schedule DA Mortgages	.,,,		XXX	0	0.0034	0	0.0114	0	0.0149	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	1,745,517,181	0		1,745,517,181	XXX	2,995,343	XXX	12,137,403	XXX	15,782,468

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

				<b>111D</b> O 111		TED AGGI	_	•				
			1	2	3	4	Basic C	Contribution	Reserve	Objective	Maximu	m Reserve
						Balance for	5	6	7	8	9	10
Line	NAIC			Reclassify		AVR Reserve						
Num-	Desig-		Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public		XXX	XXX	28,391,857	0.0000	0		4,485,913	0.1580 (a)	4,485,913
2.		Unaffiliated - Private		XXX	XXX	0	0.0000 .	0	0.1945	0	0.1945	0
3.		Federal Home Loan Bank		XXX	XXX	16,296,900	0.0000 .	0	0.0061	99,411	0.0097	158,080
4.		Affiliated - Life with AVR	73,042,484	XXX	XXX	73,042,484	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality				0	XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality				0	XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX				XXX	
11.		Fixed Income - In/Near Default				0	XXX				XXX	
12.		Unaffiliated Common Stock - Public				0	0.0000	0			0.1580 (a)	0
13.		Unaffiliated Common Stock - Private					0.0000	0	0.1945	0	0.1945	0
14.		Real Estate				0	(b)	0	(b)	0	(b)	٥
15.		Affiliated - Certain Other (See SVO Purposes and Procedures					(b)	0	(D)		(b)	0
13.		Manual)		XXX	XXX	0	0.0000	0	0 . 1580	0	0 . 1580	0
16.		Affiliated - All Other		XXX	XXX	45.651.872	0.0000	0	0.1945	8.879.289	0.1945	8.879.289
17.		Total Common Stock (Sum of Lines 1 through 16)	163.383.113	0		,	XXX	0	XXX	13,464,614	XXX	13,523,282
17.		REAL ESTATE	100,000,110	0	U	100,000,110	^^^	0	***	10, 707, 017	<b>^</b>	10,320,202
40		Home Office Property (General Account only)	11 720 270			11.739.370	0.0000	٥	0.0912	1.070.631	0.0912	1.070.631
18.						11,739,370	0.0000		0.0912		0.0912	1,070,031
19.		Investment Properties				0		0		 0	0.1337	
20.		Properties Acquired in Satisfaction of Debt				U	0.0000	U	0.1337	<u> </u>		
21.		Total Real Estate (Sum of Lines 18 through 20)	11,739,370	0	0	11,739,370	XXX	0	XXX	1,070,631	XXX	1,070,631
		OTHER INVESTED ASSETS										
		INVESTMENTS WITH THE UNDERLYING										
		CHARACTERISTICS OF BONDS						_		_		_
22.		Exempt Obligations		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
24.	2	High Quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25.	3	Medium Quality			XXX	0	0.0099	0	0.0263	0	0.0376	0
26.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

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

			LQUIII	AND OIL		DIED ASSE						
			1	2	3	4	Basic (	Contribution	Reserv	ve Objective	Maximu	ım Reserve
Line	NAIC			Reclassify		Balance for AVR Reserve	5	6	7	8	9	10
Num-	Desig-	5	Book/Adjusted	Related Party	Add Third Party	Calculations		Amount	<b>-</b> .	Amount		Amount
ber	nation		Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	123,296,018	XXX	XXX	123,296,018	0.0005	61,648	0.0016	197,274	0.0033	406,877
31.	2	High Quality	1,794,425	XXX	XXX	1,794,425	0.0021	3,768	0.0064	11,484	0.0106	19,021
32.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30										
		through 36)	125,090,443	XXX	XXX	125,090,443	XXX	65,416	XXX	208,758	XXX	425,898
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX	0	0.0011	0	0.0057	0	0.0074	0
39.		Mortgages - CM2 - High Quality	9,999,998		XXX	9,999,998	0.0040	40,000	0.0114	114,000	0.0149	149,000
40.		Mortgages - CM3 - Medium Quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
41.		Mortgages - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
42.		Mortgages - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
43.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
44.		Residential Mortgages - All Other		XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue. Not in Process Affiliated:										
46.		Farm Mortgages			XXX	0	0.0480	0	0.0868	0	0.1371	0
47.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
48.					XXX	0	0.0029	0	0.0066	0	0.0103	0
49.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Commercial Mortgages - All Other			XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX	0	0.0000	0	0.1942	0	0. 1942	0
52.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
53.		Residential Mortgages - All Other			XXX	0	0.0000	0	0.0149	0	0.0149	0
54.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Commercial Mortgages - All Other			XXX	0	0.0000	0	0.1942	0	0.1942	0
56.		Total Affiliated (Sum of Lines 38 through 55)		0	XXX	9,999,998	XXX	40.000	XXX	114.000	XXX	149.000
57.		Unaffiliated - In Good Standing With Covenants	5,000,000		XXX	0	(c)	0	(c)		(c)	0
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX	0	0.0011	0	0.0057	0	0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX	n	0.0040		0.0114	0	0.0149	۰۱ ۱
60.		Unaffiliated - In Good Standing All Other	4 Q14 Q04		XXX	4.914.904	0.0040		0.0200	98.298	0.0143	126.313
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868	0	0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX	0	0.0000		0.1942	0	0.1942	0۰
63.		Total Unaffiliated (Sum of Lines 57 through 62)	4.914.904	0	XXX	4,914,904	XXX	33,913	XXX	98.298	XXX	126,313
64.		` ,	14.914.902	0		14.914.902	XXX	73.913		212.298		275.313
04.	1	Total with Mortgage Loan Characteristics (Lines 56 + 63)	14,914,902	0	XXX	14,914,902	XXX	73,913	XXX	212,298	XXX	2/5,313

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

	1		1	2	3	A A A A A A A A A A A A A A A A A A A		Contribution	Resen	ve Obiective	Maximu	m Reserve
Line Num- ber	NAIC Desig- nation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
Dei	Hallon	INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	Carrying value	Efficultibliances	Eliculibrances	(COIS. 1 + 2 + 3)	Factor	(COIS.4 X 3)	Factor	(COIS. 4 X 7)	Facioi	(COIS. 4 X 9)
		OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
66.		Unaffiliated Private	1.095.507	XXX		1,095,507	0.0000	0	0. 1945	213.076	0.1945	213.076
67.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures										
		Manual)		XXX	XXX	0	0.0000	0	0 . 1580	0	0 . 1580	0
69.		Affiliated Other - All Other		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
70.		Total with Common Stock Characteristics (Sum of Lines 65				4 005 507				0.40.070		0.10.070
		through 69)	1,095,507	XXX	XXX	1,095,507	XXX	0	XXX	213,076	XXX	213,076
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS										
		OF REAL ESTATE										
71.		Home Office Property (General Account only)				0	0.0000	0	0.0912	0	0.0912	0
72.		Investment Properties	253,593			253,593	0.0000	0	0.0912	23, 128	0.0912	23 , 128
73		Properties Acquired in Satisfaction of Debt				0	0.0000	0	0.1337	0	0.1337	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	253.593	0	0	253,593	xxx	0	XXX	23, 128	XXX	23,128
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS	200,090	U	U	200,000	***	U	***	23, 120	^^^	23, 120
75.		Guaranteed Federal Low Income Housing Tax Credit	0			0	0.0003	0	0.0006	0	0.0010	0
76.		Non-quaranteed Federal Low Income Housing Tax Credit	0			0	0.0063		0.0120	0	0.0190	0
77.		Guaranteed State Low Income Housing Tax Credit	0			0	0.0003		0.0026	0	0.0010	٥٥
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063	664	0.0120	1.265	0.0190	2.004
79.		All Other Low Income Housing Tax Credit	0			0	0.0273	0	0.0600	0	0.0975	2,001
80.		Total LIHTC (Sum of Lines 75 through 79)	105.451	0	0	105.451	XXX	664	XXX	1.265	XXX	2.004
		RESIDUAL TRANCHES OR INTERESTS	120,101		-	120,101	7001		7001	1,===	7001	_,
81.		Fixed Income Instruments - Unaffiliated	0	XXX	XXX	0	0.0000	0	0 . 1580	0	0 . 1580	0
82.		Fixed Income Instruments - Affiliated		XXX	XXX	0	0.0000	0	0 . 1580	0	0 . 1580	0
83.		Common Stock - Unaffiliated		XXX	XXX	0	0.0000	0	0 . 1580	0	0 . 1580	0
84.		Common Stock - Affiliated	0	XXX	XXX	0	0.0000	0	0 . 1580	0	0 . 1580	0
85.		Preferred Stock - Unaffiliated	0	XXX	XXX	0	0.0000	0	0 . 1580	0	0 . 1580	0
86.		Preferred Stock - Affiliated	0	XXX	XXX	0	0.000	0	0 . 1580	0	0 . 1580	0
87.		Real Estate - Unaffiliated	0			0	0.000		0 . 1580	0	0 . 1580	0
88.		Real Estate - Affiliated	0			0	0.0000	0	0 . 1580	0	0 . 1580	0
89.		Mortgage Loans - Unaffiliated			XXX	0	0.0000	0	0 . 1580	0	0 . 1580	0
90.		Mortgage Loans - Affiliated		XXX	XXX	0	0.0000	0	0 . 1580	0	0 . 1580	0
91.		Other - Unaffiliated	0	XXX	XXX	0	0.0000	0	0 . 1580	0	0 . 1580	0
92.		Other - Affiliated	0	XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
93.		Total Residual Tranches or Interests (Sum of Lines 81 through	0	0	0	0	VVV	0	VVV	0	VVV	•
		92) ALL OTHER INVESTMENTS	Ü	U	U	U	XXX	0	XXX	U	XXX	U
04		NAIC 1 Working Capital Finance Investments		VVV			0.0000		0.0042		0.0042	^
94. 95.		NAIC 1 Working Capital Finance Investments		XXXXXX			0.0000		0.042	0	0.0042	
95. 96.		Other Invested Assets - Schedule BA	I F	XXX			0.0000		0.0137	0	0.0137	
96.		Other Invested Assets - Schedule BA		XXX		0	0.0000		0.1580	0	0.1580	
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)	0	XXX	0		XXX	0	XXX	0	V. 1360 XXX	0
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines		<b>^</b>	U	U	^^^	U	^^^	U	^^^	U
55.		29, 37, 64, 70, 74, 80, 93 and 98)	141.459.896	0	0	141.459.896	xxx	139,993	XXX	658,525	XXX	939,418
	1	20, 01, 01, 10, 14, 00, 00 and 00/	171,700,000	U	0	171,700,000	/VV\	100,000	////	000,020	////	9

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

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

## Asset Valuation Reserve - Replications (Synthetic) Assets $\bf N$ $\bf O$ $\bf N$ $\bf E$

Schedule F - Claims

NONE

## **SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT**

#### **PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS**

		Tota		Comprehensive ( Medical) Ind		Comprehensive ( Medical) (		Medica Supplen		Vision C	nly	Dental C	Only	Federal Employ Benefits	
		1	2	3	4	5	6	7	8	9	10	11	12	13	14
		Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
1.	Premiums written	52,915	XXX		XXX		XXX		XXX		XXX		XXX	J	XXX
2.	Premiums earned	54,936	XXX		XXX		XXX		XXX		XXX		XXX	ļ	XXX
3.	Incurred claims	95,393	173.6	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
4.	Cost containment expenses	12,362	22.5		0.0		0.0		0.0		0.0		0.0	<b>.</b>	0.0
5.	Incurred claims and cost containment expenses	,												i	
	(Lines 3 and 4)	107,755	196.1	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
6.	Increase in contract reserves	(44,426)	(80.9)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
7.	Commissions (a)	(1,597,291)	(2,907.5)		0.0		0.0	(793,899)	0.0		0.0		0.0	<b>.</b>	0.0
8.	Other general insurance expenses	3,368,278	6, 131.3		0.0		0.0		0.0		0.0		0.0		0.0
9.	Taxes, licenses and fees		1,772.8		0.0		0.0	692,486	0.0		0.0		0.0		0.0
10.	Total other expenses incurred			0	0.0	0	0.0	(101,413)	0.0	0	0.0	0	0.0	0	0.0
11.	Aggregate write-ins for deductions		0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
	Gain from underwriting before dividends or refunds .	(2,753,302)		0	0.0	0	0.0	101.413	0.0	0	0.0	0	0.0	0	0.0
	Dividends or refunds	0	0.0		0.0	•	0.0		0.0	•	0.0	•	0.0	1	0.0
	Gain from underwriting after dividends or refunds	(2,753,302)	(5,011.8)	0	0.0	0	0.0	101.413	0.0	0	0.0	0	0.0	0	0.0
	DETAILS OF WRITE-INS	, , , , , ,	(-, ,					,						·	
1101.														L	
1102.														 I	
1103														······	
	Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	Λ	0.0	۸	0.0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

		Medicare Tit	tle XVIII	Medicaid Ti	itle XIX	Credit A	.&H	Disability Ir	icome	Long-Term	n Care	Other He	alth
		15	16	17	18	19	20	21	22	23	24	25	26
		Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
1.	Premiums written		XXX		XXX		XXX	25,370	XXX		XXX	27,545	XXX
2.	Premiums earned		XXX		XXX		XXX	25,387	XXX		XXX	29,549	XXX
3.	Incurred claims	0	0.0	0	0.0	0	0.0	80 , 197	315.9	0	0.0	15, 196	51.4
4.	Cost containment expenses		0.0				0.0		0.0	12,362	0.0		0.0
5.	Incurred claims and cost containment expenses												
	(Lines 3 and 4)	0	0.0	0	0.0	0	0.0	80 , 197	315.9	12,362	0.0	15,196	51.4
6.	Increase in contract reserves	0	0.0	0	0.0	0	0.0	(43,280)	( 170.5)	0	0.0	(1,146).	(3.9)
7.	Commissions (a)		0.0		0.0		0.0	1,393	5.5	(805,502)	0.0	717	2.4
8.	Other general insurance expenses		0.0		0.0		0.0		0.0	3,368,278	0.0		0.0
9.	Taxes, licenses and fees		0.0		0.0		0.0	1,432	5.6	279,289	0.0	715	2.4
10.	Total other expenses incurred	0	0.0	0	0.0	0	0.0	2,825	11.1	2,842,065	0.0	1,432	4.8
11.	Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0		0.0	0	0.0
12.		0		0		0		(14,355)	(56.5)	(2,854,427)	0.0	14,067	47.6
13.			0.0				0.0		0.0		0.0		0.0
14.	Gain from underwriting after dividends or refunds	0	0.0	0	0.0	0	0.0	(14,355)	(56.5)	(2,854,427)	0.0	14,067	47.6
	DETAILS OF WRITE-INS											·	
1101.													
1102.													
1103.													
1198.	Summary of remaining write-ins for Line 11 from												
		0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11												
	above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

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

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

							_						
	1	2	3	4	5	6	7	8	9	10	11	12	13
		Comprehensive	Comprehensive				Federal						
		(Hospital and	(Hospital and				Employees						
		Medical)	Medical)	Medicare			Health Benefits	Medicare	Medicaid		Disability	Long-Term	
	Total	Individual	Group	Supplement	Vision Only	Dental Only	Plan	Title XVIII	Title XIX	Credit A&H	Income	Care	Other Health
A. Premium Reserves:													
Unearned premiums	15,445										6,769		8,676
2. Advance premiums	1,996										1,008		988
Reserve for rate credits	0												
Total premium reserves, current year	17,441	0	0	0	0	0	0	0	0	0	7,777	0	9,664
Total premium reserves, prior year	19,462										7,794		11,668
Increase in total premium reserves	(2,021)	0	0	0	0	0	0	0	0	0	(17)	0	(2,004
B. Contract Reserves:													
Additional reserves (a)	144,921										130,319		14,602
Reserve for future contingent benefits	0												
Total contract reserves, current year	144,921	0	0	0	0	0	0	0	0	0	130,319	0	14,602
Total contract reserves, prior year	189,347										173,599		15,748
Increase in contract reserves	(44,426)	0	0	0	0	0	0	0	0	0	(43,280)	0	(1, 146)
C. Claim Reserves and Liabilities:													
1. Total current year	368,094	0	0	0	0	0	0	0	0	0	364,241	0	3,853
2. Total prior year	413,439										409,506		3,933
3. Increase	(45,345)	0	0	0	0	0	0	0	0	0	(45, 265)	0	(80)

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

	1	2	3	4	5	6	7	8	9	10	11	12	13
		Comprehensive	Comprehensive				Federal						
		(Hospital and	(Hospital and				Employees						
		Medical)	Medical)	Medicare			Health Benefits	Medicare	Medicaid		Disability	Long-Term	
	Total	Individual	Group	Supplement	Vision Only	Dental Only	Plan	Title XVIII	Title XIX	Credit A&H	Income	Care	Other Health
Claims paid during the year:													
1.1 On claims incurred prior to current year	131,318										116,042		15,276
1.2 On claims incurred during current year	9,420										9,420		
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	368,391										364,538		3,853
2.2 On claims incurred during current year	(297	)									(297)		
3. Test:													
3.1 Lines 1.1 and 2.1	499,709	0	0	0	C	)  0	0	0	0	0	480,580	0	19, 129
3.2 Claim reserves and liabilities, December 31, prior year	413,439										409,506		3,933
3.3 Line 3.1 minus Line 3.2	86.270	0	0	0	C	0	0	0	0	0	71.074	0	15.196

#### **PART 4. - REINSURANCE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
			Comprehensive				Federal						
		(Hospital and	(Hospital and				Employees						
		Medical)	Medical)	Medicare			Health Benefits	Medicare	Medicaid		Disability	Long-Term	
	Total	Individual	Group	Supplement	Vision Only	Dental Only	Plan	Title XVIII	Title XIX	Credit A&H	Income	Care	Other Health
A. Rei	nsurance Assumed:												
1.	Premiums written			85,583							1,271		
2.	Premiums earned			103,207							1, 125		
3.	Incurred claims			212,795							(5,657)		
4.	Commissions 25, 16			25, 161									
B. Reii	surance Ceded:												
1.	Premiums written			31,457,394							2,027	1,831,077	606
2.	Premiums earned			29,488,678							3,865	1,930,204	601
3.	Incurred claims			26,408,420							31,557	9,249,827	
4.	Commissions 3,075,999	1		2,206,137								869,848	14

(a) includes \$ pre	remium deficiency reserv	e'
---------------------	--------------------------	----

## SCHEDULE H - PART 5 - HEALTH CLAIMS

	(Hospital and	2 Comprehensive (Hospital and	3	4	5	6 Federal Employees	7	8	9	10	11	12	13
	Medical) Individual	Medical) Group	Medicare Supplement	Vision Only	Dental Only	Health Benefits Plan	Medicare Title XVIII	Medicaid Title XIX	Credit A&H	Disability Income	Long-Term Care	Other Health	Total
A. Direct:				,									
Incurred claims			26,195,625							117,411	9,249,827	15 , 196	35,578,059
Beginning claim reserves and liabilities			2,468,335							517,650	27,062,997	3,933	30,052,915
Ending claim reserves and liabilities			2,865,509							467,600	26,962,967	3,853	30,299,929
4. Claims paid	0	0	25,798,451	0	0	0	0	0	0	167,461	9,349,857	15,276	35,331,045
B. Assumed Reinsurance:													
Incurred claims			212,795							(5,657)			207 , 138
Beginning claim reserves and liabilities			17,299							107,204			124,503
Ending claim reserves and liabilities			15, 174							101,547			116,721
4. Claims paid	0	0	214,920	0	0	0	0	0	0	0	0	0	214,920
C. Ceded Reinsurance:													
Incurred claims			26,408,420							31,557	9,249,827		35,689,804
Beginning claim reserves and liabilities			2,485,634							218,849	29,340,826		32,045,309
Ending claim reserves and liabilities			2,880,683							208,404	29,300,541		32,389,628
4. Claims paid	0	0	26,013,371	0	0	0	0	0	0	42,002	9,290,112	0	35,345,485
D. Net:													
1. Incurred claims	0	0	0	0	0	0	0	0	0	80, 197	0	15, 196	95,393
Beginning claim reserves and liabilities	0	0	0	0	0	0	0	0	0	406,005	(2,277,829)	3,933	(1,867,891)
Ending claim reserves and liabilities	0	0	0	0	0	0	0	0	0	360,743	(2,337,574)	3,853	(1,972,978)
4. Claims paid	0	0	0	0	0	0	0	0	0	125,459	59,745	15,276	200,480
E. Net Incurred Claims and Cost Containment Expenses:													
Incurred claims and cost containment expenses	0	0	0	0	0	0	0	0	0	80, 197	12,362	15, 196	107,755
Beginning reserves and liabilities										406,005	(2,277,829)	3,933	(1,867,891)
Ending reserves and liabilities			0							360,743	(2,337,574)	3,853	(1,972,978)
Paid claims and cost containment expenses	0	0	0	0	0	0	0	0	0	125,459	72,107	15,276	212,842

## **SCHEDULE S - PART 1 - SECTION 1**

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

		Reinsurance	e Assumed Life Insurance, Annuities, Deposit Funds and Other	Liabilities Wi	thout life or i	Disability Col	ntingencies, and Reia	itea Benefits Listea b	y Reinsured Compa	any as of December 3	i, Current Year	
1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC					Type of	Type of				Reinsurance Payable	Modified	
Company	ID	Effective		Domiciliary	Reinsurance	Business	Amount of In Force at			on Paid and	Coinsurance	Funds Withheld
Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	End of Year	Reserve	Premiums	Unpaid Losses	Reserve	Under Coinsurance
70025	91-6027719	07/01/2003	Genworth Life Insurance Company	DE	YRT/I	0L	153,841,069	3,129,901		5,030,234		0
70025	91-6027719	07/01/2003	Genworth Life Insurance Company	DE	00/1	XXXL		1,216,770,407	90,715,599	28,988,866 .		0
70025	91-6027719		Genworth Life Insurance Company		00/1	XXXL		92,583,351 .	9,027,909	1,500,000 .		0
70025	91-6027719	07/01/2006	Genworth Life Insurance Company	DE	00/1	AXXX		1,212,603,148	36, 106, 173	4,151,852		0
70025	91-6027719	07/01/2006	Genworth Life Insurance Company	DE	00/1	0L		437,301,541	63,466,760	12,049,715		0
70025	91-6027719	04/01/2017	Genworth Life Insurance Company	DE	00/1	AXXX		103,265,992	4, 169, 930	359,366		0
70025	91-6027719	04/01/2017	Genworth Life Insurance Company	DE	00/1	XXXL		39,660,747	2,596,302	967,500		0
70025	91-6027719	04/01/2017	Genworth Life Insurance Company	DE	00/1	0L	100, 114, 906	85,795,709	42,697	843,633		0
72990	22-2882416	03/01/1973	Genworth Life Insurance Company of New York	NY	YRTFW/I	0L	578,000	43,870	7,036	0		101,210
72990	22-2882416	03/01/1973	Genworth Life Insurance Company of New York	NY	YRTFW/G	0L	0	0	(15,394)	0		397
72990	22-2882416	03/01/1973	Genworth Life Insurance Company of New York	NY	COFW/I	0L	104,031,897	1,359,461		0		4,821,582
72990	22-2882416	03/01/1973	Genworth Life Insurance Company of New York	NY	COFW/I	XXXL		0	0	0		0
72990	22-2882416	08/01/1984	Genworth Life Insurance Company of New York	NY	YRTFW/I	0L		1,240,386		683,521		1,234,413
72990	22-2882416	07/01/2003	Genworth Life Insurance Company of New York	NY	COFW/I	XXXL			15, 186, 621	2,070,542		338,575,282
72990	22-2882416	08/01/2005	Genworth Life Insurance Company of New York	NY	YRTFW/I	0L	2,915,932,693		6,268,764	1,082,469		5,429,742
0299999. G	eneral Accou	nt - U.S. Affiliat		•			103,615,650,441	3,497,699,939	235,968,950	57,727,698	0	350, 162, 626
0399999. T	otal General A	Account - U.S.	Affiliates				103,615,650,441	3,497,699,939	235,968,950	57,727,698	0	350, 162, 626
0699999. T	otal General A	Account - Non-	U.S. Affiliates				0	0	0	0	0	0
0799999. T	otal General A	Account - Affilia	ates				103,615,650,441	3,497,699,939	235,968,950	57,727,698	0	350, 162, 626
62944	13-5570651	05/31/1991	Axa Equitable Life Insurance Company	NY	CO/I	OL	32,893,746	6,994,429		329,005		0
62146	36-2136262	01/01/1996	Combined Ins Co of America	IL	CO/I	FA		6,962,507	3,517	301		0
62146	36-2136262	01/01/1996	Combined Ins Co of America	IL	CO/I	OL	466,271,535		6, 140, 793	1,966,087		0
62146	36-2136262	01/01/1996	Combined Ins Co of America	IL	CO/G	OL	450,000	382,586	(60,321)	0		0
93696	23-2164784	04/12/2007	Fidelity Investments Life Insurance Company	. UT	CO/I	FA	0	0	8,325,776	0		0
88340	59-2859797	01/01/1986	Hannover Life Reassurance Company of America	FL	YRT/I	OL	208.446	2.296	29.524	42,081		0
82627	06-0839705	05/01/1983	Swiss Relife & Health America Inc	MO	YRT/I	OL	2.937.040	6.169	(3.581)	96.171		0
62596	31-0252460	01/01/1996	Union Fidelity Life Ins Co	KS	CO/G	OL	228,693	179,073	1,705	8,914		0
0899999. G	eneral Accou	nt - U.S. Non-A		•			502,989,460	81,364,101	14,770,639	2,442,559	0	0
1099999. T	otal General A	Account - Non-	Affiliates				502,989,460	81,364,101	14,770,639	2,442,559	0	0
1199999. T	otal General A	Account					104, 118, 639, 901	3,579,064,040	250,739,589	60,170,257	0	350, 162, 626
1499999. T	otal Separate	Accounts - U.	S. Affiliates				0	0	0	0	0	0
1799999. T	otal Separate	Accounts - No	n-U.S. Affiliates				0	0	0	0	0	0
1899999. T	otal Separate	Accounts - Aff	iliates				0	0	0	0	0	0
2199999. T	otal Separate	Accounts - No	n-Affiliates				0	0	0	0	0	0
	otal Separate						0	0	0	0	0	0
2399999. T	otal U.S. (Sun	n of 0399999, (	0899999, 1499999 and 1999999)				104, 118, 639, 901	3,579,064,040	250,739,589	60, 170, 257	0	350, 162, 626
2499999. T	otal Non-Ù.S.	(Sum of 06999	999, 0999999, 1799999 and 2099999)				0	0	0	0	0	0
9999999 - 7	Γotals		•				104, 118, 639, 901	3,579,064,040	250,739,589	60, 170, 257	0	350, 162, 626

## **SCHEDULE S - PART 1 - SECTION 2**

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

1	2	3	4	5	6	7	8	9	10	11	12	13
		-			-		-		Reserve Liability			
NAIC					Type of	Type of			Other Than for	Reinsurance Payable	Modified	
Company	ID	Effective		Domiciliary	Reinsurance	Business		Unearned	Unearned	on Paid and	Coinsurance	Funds Withheld
Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	Premiums	Premiums	Premiums	Unpaid Losses	Reserve	Under Coinsurance
0399999. To	tal - U.S. Affil	iates					0	0	0	0	0	0
0699999. Total - Non-U.S. Affiliates							0	0	0	0	0	0
0799999. Total - Affiliates							0	0	0	0	0	0
	31-0252460	07/01/1977	Union Fidelity Life Ins Co	KS	QA/G	LTC	0	0	79,665	0		
	31-0252460	01/01/1978	Union Fidelity Life Ins Co	KS	QA/I	LTC	(333)	0	0	0		
	31–0252460	01/01/1978	Union Fidelity Life Ins Co	KS	QA/I	LTC	1,604	0	0	0		
	31–0252460		Union Fidelity Life Ins Co		QA/I	LTC	0		21,882	0		
	31–0252460		Union Fidelity Life Ins Co		QA/I	MS	85,192	17,822	72,549			
			Union Fidelity Life Ins Co	KS	QA/G	MS	1,649	9,079	357	, .		
	S. Non-Affiliat						88,112	27,136	174,453	- /	0	0
	tal - Non-Affil						88,112	27,136	174,453	- /	0	0
1199999. To	tal U.S. (Sum	of 0399999 a	ind 0899999)				88,112	27, 136	174,453	15, 174	0	0
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)						0	0	0	0	0	0	
9999999 - T	otals						88,112	27, 136	174,453	15, 174	0	0

## **SCHEDULE S - PART 2**

1 NAIC	Reinsu 2	rance Reco	overable on Paid and Unpaid Losses Listed by Reinsuring Compa		ember 31, Current Ye	ar 7
Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Paid Losses	Unpaid Losses
13569	26-3709693	11/01/2013	River Lake Insurance Company VI	DE		23,446,669
	46-0982336 ife and Annuity	/ - U.S. Affilia			0 742,140	14,824,721 38,271,390
70025 0299999. L	91-6027719 ife and Annuity		Genworth Life Insurance Companytes - Other	DE	0	
0399999. T	otal Life and A	nnuity - U.S.	Affiliates		742,140	54,298,584
0799999. T	otal Life and A otal Life and A	nnuity - Affilia	ates		742,140	54,298,584
60895	35-0145825 35-0145825	02/01/1984	American United Life Insurance Co American United Life Insurance Co		0	
60895	35-0145825 35-0145825	06/01/1985	American United Life Insurance Co American United Life Insurance Co			
60895	35-0145825	12/02/1986	American United Life Insurance Co	IN	0	532,737
60895	35-0145825	12/16/1998	American United Life Insurance Co	IN	0	338, 156
60895	35-0145825 35-0145825	12/16/1998 01/01/2001	American United Life Insurance Co	IN	0	100,000
60895	35-0145825 04-2729166	01/01/2002	American United Life Insurance Co			50,000
73547	75-1237547 06-0303370	10/01/1978	· ·	TX		2,531
68276	48-1024691	07/27/1990	Employers Reassurance Corporation	KS	0	28,500
68276	48-1024691 48-1024691	07/27/1990 10/01/1990	Employers Reassurance Corporation	KS	0	57,000 1,478,045
68276	48-1024691 48-1024691	08/26/1996 08/26/1996	Employers Reassurance Corporation	KS		
68276	48-1024691 48-1024691	06/26/1999	Employers Reassurance Corporation Employers Reassurance Corporation	. KS	205,681	1,574,772
68276	48-1024691	06/26/1999	Employers Reassurance Corporation	KS	0	125, 200
86258 86258	13-2572994 13-2572994	06/01/1969 06/01/1986	General Re Life Corp	CT	0	311,989 166,933
86258 86258	13-2572994 13-2572994	06/01/1986 01/01/2002	General Re Life Corp General Re Life Corp			12,484
86258	13–2572994	01/01/2002	General Re Life Corp General Re Life Corp	CT	5,314	20,000
86258	13-2572994	01/01/2002		CT	287 . 758	
88340 88340	59-2859797 59-2859797		Hannover Life Reassurance Company of America	FL	0	
88340	59-2859797 59-2859797	07/01/1985	Hannover Life Reassurance Company of America Hannover Life Reassurance Company of America	FL	0 L.	23,118
88340 88340	59-2859797 59-2859797	10/01/1994	Hannover Life Reassurance Company of America Hannover Life Reassurance Company of America	FL		0
88340	59-2859797	01/01/2002	Hannover Life Reassurance Company of America	FL	13,816	52,000
88340 88340	59-2859797 59-2859797	01/01/2002		FL	0	2,872,164 5,738
88340	59-2859797 59-2859797	01/01/2002	Hannover Life Reassurance Company of America	FL		2,000
88340	59-2859797 38-1659835	01/01/2002	Hannover Life Reassurance Company of America  Jackson National Life Insurance Co	FL		
65676	35-0472300	08/01/1981	Lincoln National Life Insurance Company	IN	0	
65676	35-0472300 35-0472300	11/01/1983 07/01/1990	Lincoln National Life Insurance Company	IN	19,501	
66346	58-0828824 58-0828824	06/01/1984 01/01/2002	Munich American Reassurance Co Munich American Reassurance Co	GA		5,634 3,904,776
66346	58-0828824 58-0828824	10/01/2002 10/01/2002	Munich American Reassurance Co Munich American Reassurance Co			740,000
66346	58-0828824 58-0828824	03/03/2003	Munich American Reassurance Co Munich American Reassurance Co	GA	90,000	
66346	58-0828824	01/01/2009	Munich American Reassurance Co	GA	0	90,000
68136	63-0169720 22-1211670		Protective Life Insurance Company	NJ	0	27,667,950 6,444
93572	43-1235868 43-1235868	04/01/1985	RGA Reinsurance Company RGA Reinsurance Company			
93572	43-1235868	07/01/1985	RGA Reinsurance Company RGA Reinsurance Company	MO		1,696,526
93572	43–1235868	08/01/1995	RGA Reinsurance Company	MO		405,575
93572 93572	43-1235868 43-1235868	08/01/1995 06/26/1999	RGA Reinsurance Company RGA Reinsurance Company	MO	15,941	
93572	43-1235868 43-1235868	03/03/2003	RGA Reinsurance Company	MO		93,966
93572	43-1235868	04/01/2004	RGA Reinsurance Company RGA Reinsurance Company	MO	0	
93572	43–1235868	04/01/2004		MO	0	2,006
93572	43-1235868	09/01/2007	RGA Reinsurance Company	MO	0	15,358
93572 64688	43-1235868 75-6020048	01/01/2012 01/01/2002	SCOR Global Life Americas Reinsurance Company	DE		9,649,741 1,237,658
64688	75-6020048 62-1003368	10/01/2002 10/01/2002	SCOR Global Life Americas Reinsurance Company	DE	0	296,000
87017	62–1003368 13–3126819	03/03/2003	SCOR Global Life Reinsurance Company of Delaware SCOR Global Life USA Reinsurance Company	DE	0 L.	
97071	13-3126819	04/01/1985	SCOR Global Life USA Reinsurance Company	DE	0	92,625
97071 97071	13-3126819 13-3126819	07/01/1985 03/01/1988	SCOR Global Life USA Reinsurance Company	DE	0	2,629,509 314,534
97071 97071	13-3126819 13-3126819	10/01/1994	SCOR Global Life USA Reinsurance Company	DE	50,450	549,568
97071	13–3126819	08/26/1996	SCOR Global Life USA Reinsurance Company SCOR Global Life USA Reinsurance Company	DE	0	283,850
97071	13-3126819	01/01/2002	SCOR Global Life USA Reinsurance Company SCOR Global Life USA Reinsurance Company	DE	66,379	
97071	13–3126819 13–3126819	01/01/2002 03/03/2003	SCOR Global Life USA Reinsurance Company	DE	0	87,454
97071 87572	13-3126819 23-2038295	03/03/2003 05/24/1993	SCOR Global Life USA Reinsurance Company	DE		4,976 9,000
87572 87572	23-2038295	10/01/1994	Scottish Re US Inc	DE	19,143	2,622
87572	23-2038295	08/26/1996	Scottish Re US Inc Scottish Re US Inc	DE	0	532,906
87572	23-2038295	12/16/1998	Scottish Re US Inc	DE	0	
82627 82627	06-0839705 06-0839705	06/01/1984 06/01/1984	Swiss Re Life & Health America Inc Swiss Re Life & Health America Inc	MO	20,192	398,572 76,000
82627 82627	06-0839705 06-0839705	06/01/1984	Swiss Re Life & Health America Inc Swiss Re Life & Health America Inc	MO		83,467
82627 82627	06-0839705	07/27/1990	Swiss Re Life & Health America Inc Swiss Re Life & Health America Inc	MO	29,068	196,688
82627	06-0839705	02/01/1992	Swiss Re Life & Health America Inc			287,307

## **SCHEDULE S - PART 2**

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

			verable on Paid and Unpaid Losses Listed by Reinsuring Compar	,		
1	2	3	4	5	6	7
NAIC						
Company	ID	Effective		Domiciliary		
Code	Number	Date	Name of Company	Jurisdiction	Paid Losses	Unpaid Losses
82627	06-0839705	07/01/1994	Swiss Re Life & Health America Inc		37,125	0
82627	06-0839705	05/01/1996	Swiss Re Life & Health America Inc	MO	0	2,006
82627		08/01/1997	Swiss Re Life & Health America Inc	MO	631,414	0
82627		11/01/1997	Swiss Re Life & Health America Inc	MO	28,000	149,630
82627		11/01/1997	Swiss Re Life & Health America Inc	MO	54,015	117,061
82627		11/01/1998	Swiss Re Life & Health America Inc	MO	0	6,243
82627			Swiss Re Life & Health America Inc			363,449
82627	06-0839705	07/15/2001	Swiss Re Life & Health America Inc	MO	0	82,700
82627			Swiss Re Life & Health America Inc	MO	450,000	655,000
80659	82-4533188	06/26/1999	The Canada Life Assurance Company (US Branch)	MI	0	40,000
80659		06/26/1999	The Canada Life Assurance Company (US Branch)	MI	0	83,467
		01/01/2002	The Canada Life Assurance Company (US Branch)	MI	30,499	236,805
		03/03/2003	The Canada Life Assurance Company (US Branch) The Canada Life Assurance Company (US Branch)	MI	0	98,929
		03/03/2003	The Canada Life Assurance Company (US Branch)	MI	0	4,000
		08/26/1996	Transamerica Life Insurance Company	IA	6 . 163	0
86231		03/03/2003	Transamerica Life Insurance Company	IA	0	11,475
62596	31-0252460	01/01/2004	Union Fidelity Life Ins Co	KS	3,326,114	4,224,906
66133	41-1760577	11/28/2005	Wilton Reassurance Company	MN	86,257	1,064,881
0899999. Lit	fe and Annuity	- U.S. Non-A	ffiliates		47,728,890	127,954,203
00000		12/01/2013	Hannover Life Reassur Co Of Amer (Bermuda) Ltd	BMU	0	10,961,337
00000	AA-3191255	12/01/2013	Hannover Life Reassur Co Of Amer (Bermuda) Ltd	BMU	0	28,792,921
00000	AA-3190829	07/01/2000	Markel Bermuda Limited	BMU	0	102,254
00000	AA-1780106	01/01/2002	SCOR Global Life Reinsurance Ireland DAC	IRL	0	224,355
00000	AA-1780106	01/01/2002	SCOR Global Life Reinsurance Ireland DAC	IRL	610,325	105,201
0999999. Lit	fe and Annuity			•	610,325	40, 186, 068
1099999. To	otal Life and Ar	nuity - Non-A	Affiliates		48.339.215	168, 140, 271
1199999 To	otal Life and Ar	nnuity			49,081,355	222.438.855
			Genworth Life Insurance Company	DF		1.437.783
	cident and He			52	2.295.764	1,437,783
	otal Accident a				2.295.764	1,437,783
			on-U.S. Affiliates		2,293,704	1,437,763
	otal Accident ai				2.295.764	
		nu Health - A	Aetna Life Insurance Company	0.7	2,290,764	1,437,783
60054		10/01/2011	Aetna Life Insurance Company	۲۱	0	2,880,683
60895	35-0145825	0//01/1991	American United Life Insurance Co	IN	41,808	12,941
62235			0			
	ccident and He	45,308	2,893,624			
	otal Accident a	45,308	2,893,624			
	otal Accident a	2,341,072	4,331,407			
2399999. To	otal U.S. (Sum	50,812,102	186,584,194			
2499999. To	otal Non-Ù.S. (	610,325	40, 186, 068			
	tals - Life, Ann	51,422,427	226.770.262			
		,			,,	, 0,202

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia	abilities Without	Life or Disabili	ty Contingencies,			einsuring Compa			Year	
1	2	3	4	5	6	7	8	Reserve Cr		11	Outstanding S		14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID.	Effective		Juris-	Reinsurance	Business	Amount in Force					,	Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
70025	91-6027719		Genworth Life Insurance Company	DE	0/1	AXXX	109,497,259	30,211,423		1,135,081				
70025			Genworth Life Insurance Company	DE	CO/I	XXXL	14,447,611,990	652,370,908	694,105,740 .	54,243,319				
			zed U.S. Affiliates - Other				14,557,109,249	682,582,331	726,939,517	55,378,400	0	0	0	0
			uthorized U.S. Affiliates				14,557,109,249	682,582,331	726,939,517	55,378,400	0	0	0	0
			uthorized Non-U.S. Affiliates uthorized Affiliates				0 14.557.109.249	682.582.331	726.939.517	55.378.400	0	0	0	0
60895		01/01/1979 .		IN	YRT/I	OI.	,, ., .,	082,582,331	726,939,517	55,378,400	U	U	U	U
60895			American United Life Insurance Co American United Life Insurance Co	IN	YRT/I	OL	633,031 678,466	2,743	11,779	22,080				
60895			American United Life Insurance Co	ININ	CO/I	0I	2.300.000	38 031	35 443	29,370				
60895			American United Life Insurance Co	IN	YRT/I	OI	440.869	446	421	5.214				
60895			American United Life Insurance Co	IN	YRT/I	01		150.803	146.363	759.404				
60895			American United Life Insurance Co	IN	YRT/I	Ol	183 . 164	329	304	5.291				
60895			American United Life Insurance Co	IN	YRT/I	OL	3.052.787	757 .340	742 .510	137,040				
60895	35-0145825	12/02/1986 .	American United Life Insurance Co	IN		OL	277.637.341	4.704.943	5.220.260	1.817.165				
60895	35-0145825	12/02/1986 .	American United Life Insurance Co	IN	YRT/I	OL	85,946,421	605,224	566,902	2,323,851				
60895			American United Life Insurance Co	IN	0/1	0L	184,998,714	2,386,821	2,657,245	731,636				
60895			American United Life Insurance Co	IN	YRT/I	0L	6,649,641	84,871 .	78,319	85, 195				
60895			American United Life Insurance Co	IN	YRT/I	0L	0	0	167	0				
60895			American United Life Insurance Co	IN		0L		2,589,534	2,805,682	580,338				
60895	35-0145825		American United Life Insurance Co	IN	YRT/I	OL	96,402,497	3,142,231	3,023,818	2,020,450				
60895			American United Life Insurance Co	IN	YRT/I	0L	1,650,000	5,769	5,246	5,927				
60895			American United Life Insurance Co	IN	YRT/I	0L	928,547	36,538		19,797				
60895			American United Life Insurance Co	IN	YRT/I	OL	7,220,539	170,996	162,307	102,848				
60895			American United Life Insurance Co	IN IN	YRT/I YRT/I	XXXL0		277,492 . 242,212	552,493225.061	40,880				
60895			American United Life Insurance Co American United Life Insurance Co	IN	YRT/1	OL	12,612,178	242,212	225,061	130,041				
60895			American United Life Insurance Co	IN	YRT/I	XXXLO	50.000	130	117	101				
60895			American United Life Insurance Co	IN	YRT/I	XXXL0	193.421.917	1.396.887	1,509,137	648.292				
68365				DE	CO/I	VA	0	12.869.630	4.817.824	1.148.714				
62308				CT		VA	0	8.471.895	5,354,060	147 .443				
68276				KS		OL		323.785	344.283	433.649				
68276				KS	YRT/I	OL		506,676	404,850	292,263				
68276	48-1024691	10/01/1990 .	Employers Reassurance Corporation	KS	YRT/I	0L	66,880,964	266,769	321,093	2,421,881				
68276	48-1024691	08/26/1996 .		KS	0/1	0L	1, 179, 573, 991	15, 162, 457	16,857,147	6,545,145				
68276				KS	YRT/I	0L	70,263,480	1,257,808	1,160,378	1, 158, 588				
68276				KS	YRT/I	0L	301,032	12,924	12,068	33,617				
68276				KS	YRT/I	OL	0	0	607 .	0				
68276			Employers Reassurance Corporation	KS	YRT/I	0L	5,566,944	4,685	4,762	52,425				
68276				KS	YRT/I	OL	143,803	562	503 .	1,848				
68276				KS	YRT/I	OL	274,303,130	5,703,565	5,578,311	3,354,202				
68276				KS	YRT/I	0L	155,407	2,943	2,677	3,459				
68276	48-1024691 48-1024691			KS KS	YRT/I YRT/I	XXXL0	0 1.404.233	0 . 54.878	2,10950.095					
68276	48-1024691		=	KS	YRT/I	XXXI O	1,404,233	54,878		30,319				
68276	48-1024691			KS	YRT/1	OL	13,767,361	303.180		213.204				
68276	48-1024691		Employers Reassurance Corporation	KS	YRT/1	XXXLO		560.705	1.122.054	132.316		•••••		
86258			General Re Life Corp	CT				9.071		18.992				
86258	13-2572994		General Re Life Corp	CT	YRT/I	OL	1.189.592		59.419	60.377		•••••		
86258				CT	YRT/I	OL	75.000	1.874	4.397	145				
86258			General Re Life Corp	CT	YRT/I	OL		595	0	1.190				
86258				CT	YRT/I	OL	31.087	1.287	1.231	2.574				
86258	13-2572994			CT	YRT/I	OL	150,000	186	172	760				
86258			General Re Life Corp	CT	YRT/I	OL	21,908,468	48 , 150	57,807	677 , 180				
86258	13-2572994	05/15/1987 .	General Re Life Corp	CT	YRT/I	0L	7,700,982	10,218	10,753	131,326				
86258				CT	YRT/I	0L	27,248	668	606	2,059				
86258	13-2572994	08/08/1991 .	General Re Life Corp	CT	YRT/I	0L	448,354	12,375		7,997				

		Reinsu	urance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia	abilities Without	Life or Disabil	ty Contingencies,						Year	
1	2	3	4	5	6	7	8	Reserve Cre	edit Taken	11	Outstanding 9	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
86258	13-2572994	02/17/1992 .	General Re Life Corp	CT	YRT/1	OL	1.812.389		52.818					
86258	13-2572994	. 03/18/1992 .	General Re Life Corp	CT	YRT/I	OL	1,024,465	30,323	27,598	16,676				
86258	13-2572994	. 02/01/1993 .	General Re Life Corp	CT	YRT/I	OL	603,289	5,209	4,826	16,304				
86258	13-2572994	. 03/01/1994 .	General Re Life Corp	CT	YRT/I	OL	5,566,944	4,685	4,762	41,540				
86258	13-2572994	06/26/1999 .	General Re Life Corp	СТ	YRT/I	OL	7, 159, 828	94.029	100.082	70.297				
86258	13-2572994	. 06/26/1999 .	General Re Life Corp	CT	YRT/I	OL	27,751	525	478	483				
86258	13-2572994	. 06/26/1999 .	General Re Life Corp	CT	YRT/I	XXXL0	0	0 .	377	0				
86258	13-2572994	01/01/2001 .	General Re Life Corp	CT	YRT/I	OL	15,956,517	364,677	346, 106	218,081				
86258	13-2572994	01/01/2001 .	General Re Life Corp	CT	YRT/I	XXXL0		628, 198	1,257,865	113,774				
86258	13-2572994	01/01/2002 .	General Re Life Corp	CT	YRT/I	OL	1,443,912	12,608	12,423	10,008				
86258	13-2572994	01/01/2002 .	General Re Life Corp	CT	YRT/I	OL	107,796,038	2,462,448	2,353,056	1,656,874				
86258	13-2572994	01/01/2002 .	General Re Life Corp			OL	150,512	3,099	2,806	2,697				
86258	13-2572994	01/01/2002 .	General Re Life Corp			XXXL0	123, 105, 456	655,022	1,955,274	582,529				
86258	13-2572994	01/01/2002 .	General Re Life Corp	CT		XXXL0	2,728,176,442	13,017,346	12,979,821	8,511,461				
86258	13-2572994	01/01/2006 .	General Re Life Corp			XXXL	0	0 .	0	1,430				
88340	59-2859797	. 08/01/1979 .	Hannover Life Reassurance Company of America	FL	YRT/I	OL	400,000	25,460		16,085				
88340	59-2859797	12/01/1980 .	Hannover Life Reassurance Company of America	FL	YRT/I	OL	2.242.738	5.891	6, 182	104,515				
88340	59-2859797	. 10/01/1981 .	Hannover Life Reassurance Company of America	FL	YRT/I	OL	264 .418	1.438	1.612	5.062				
88340	59-2859797	12/01/1982 .	Hannover Life Reassurance Company of America	FL	YRT/1	OL	0	0	0	156				
88340	59-2859797	12/01/1982 .	Hannover Life Reassurance Company of America	FL	YRT/I	OL	l0	0	0	528				
88340	59-2859797	12/01/1982 .	Hannover Life Reassurance Company of America			OL	0	0	0	1.090				
88340	59-2859797	08/01/1984 .	Hannover Life Reassurance Company of America			OL	1.334.322	8.989	8.810					
88340	59-2859797	07/01/1985 .	Hannover Life Reassurance Company of America	FL	YRT/I	OL	5.760.910	18.538		229,016				
88340	59-2859797	10/01/1985	Hannover Life Reassurance Company of America	FI	YRT/I	OL	559.863	1 446	1.337					
88340	59-2859797	01/01/1986	Hannover Life Reassurance Company of America			OI.	0	0	0	2,726				
88340	59-2859797	04/01/1986 .	Hannover Life Reassurance Company of America			01		207.619	205.951	1.032.488				
88340	59-2859797	10/01/1994	Hannover Life Reassurance Company of America			OL		612.442	546.733	348.747				
88340	59-2859797	11/26/1996 .	Hannover Life Reassurance Company of America	FI	YRT/1	OL	318.035							
88340	59-2859797	10/01/1997	Hannover Life Reassurance Company of America	FI	YRT/1	OL	2.704.738	3.920	4.590	34.729				
88340	59-2859797	06/26/1999 .	Hannover Life Reassurance Company of America			OL	14.266.876		195.140	(221,820)				
88340	59-2859797	06/26/1999 .	Hannover Life Reassurance Company of America	FL	YRT/I	OL	14 . 403 . 524	180.325		106.397				
88340	59-2859797	06/26/1999 .	Hannover Life Reassurance Company of America	FL	YRT/I	OL		1.051	956	875				
88340	59-2859797	06/26/1999 .	Hannover Life Reassurance Company of America			XXXL0	0	0	753	0				
88340	59-2859797	06/26/1999 .	Hannover Life Reassurance Company of America			XXXI O	0	0	979	0				
88340	59-2859797	10/01/1999 .	Hannover Life Reassurance Company of America			OL		1.970	6.917	14 . 498				
88340	59-2859797	11/01/2000 .	Hannover Life Reassurance Company of America			OL		1.367	1.243	1.137				
88340	59-2859797	12/04/2000 .	Hannover Life Reassurance Company of America			OL	1.868.507	73 146						
88340	59-2859797	12/04/2000 .	Hannover Life Reassurance Company of America			OL	5.707	35		(278)				
88340	59-2859797	12/04/2000 .	Hannover Life Reassurance Company of America	FL	YRT/I	XXXL0	0	0	1.983	(305)				
88340	59-2859797	12/04/2000	Hannover Life Reassurance Company of America	FL	YRT/1	XXXL0	0		991	(407)				
88340	59-2859797	01/01/2001	Hannover Life Reassurance Company of America	FI	YRT/I	OL		3.873	3.507	8.570				
88340	59-2859797	01/01/2001	Hannover Life Reassurance Company of America			OL	2,891,634	44 504	42.230	47 . 124				
88340	59-2859797	01/01/2001	Hannover Life Reassurance Company of America			OL	14,441,072	341 994	324 .616	354.076				
88340	59-2859797	01/01/2001 .	Hannover Life Reassurance Company of America			OL	1.515.447	22.684	21.513	(56, 106)				
88340	59-2859797	01/01/2001 .	Hannover Life Reassurance Company of America			XXXL0	8.372.960	40.953	41.034	31.956				
88340	59-2859797	01/01/2001	Hannover Life Reassurance Company of America			XXXL0		196.523	219,300					
88340	59-2859797	01/01/2001 .	Hannover Life Reassurance Company of America		YRT/I	XXXLO		73.917	152.776					
88340	59-2859797	01/01/2002	Hannover Life Reassurance Company of America			OL	2.397.518	20.988	20.683					
88340	59-2859797	01/01/2002 .	Hannover Life Reassurance Company of America			OL	154.308.312	2.526.994	2.459.971	2.790.943				
88340	59-2859797	01/01/2002 .	Hannover Life Reassurance Company of America			XXXLO		405.082	3.053.615	146.688				
88340	59-2859797	01/01/2002 .	Hannover Life Reassurance Company of America			XXXIO	4.062.420.145			11.788.539				
88340	59-2859797	10/01/2002 .	Hannover Life Reassurance Company of America	FI	YRT/I		9.788.707	98.247	93.971	55. 121				
88340	59-2859797	10/01/2002 .	Hannover Life Reassurance Company of America			XXXL	1.986.243.652	40.504.382	46. 132. 115	5. 169.367				
88340	59-2859797	10/01/2002 .	Hannover Life Reassurance Company of America			XXXLO		1.662	595	1.228				
88340	59-2859797	03/03/2003	Hannover Life Reassurance Company of America				2, 109, 368	28.389	26.550	1,220				
88340	59-2859797		Hannover Life Reassurance Company of America			OL	53.382	788	693	695				
00040	103-4003131	.   00/00/2000 .	THATHOVEL LITE HEASSULATION COMPANY OF AMELICA	[   L	. <b> </b>					093				

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and				, , ,							
1	2	3	4	5 .	6	7	8	Reserve Cr		11	Outstanding S		14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
88340	59-2859797	03/03/2003 .	Hannover Life Reassurance Company of America	FL	00/I	XXXL	4,808,400	60,414	58,364					
88340	59-2859797	09/01/2007 .		FL	YRT/I	0L		519,541	486,004					
88340	59-2859797	09/01/2007 .		FL	YRT/I	XXXL0	43,724,929	173,204	168 , 133					
88340	59-2859797	12/01/2013 .	Hannover Life Reassurance Company of America	FL	MC0FW/I	AXXX	0		1,485,535,987				0	0
88340	59-2859797	12/01/2013 .	Hannover Life Reassurance Company of America	FL	YRT/I	0L	0		143,684,473					
65056		01/01/1978 .	Jackson National Life Insurance Co		0/I	0L	0	0	0					
65056	38-1659835	10/01/1978 .	Jackson National Life Insurance Co		0/I	0L	0		0	(137)				
65676				IN	YRT/I	0L	0		0	905				
65676	35-0472300			IN	YRT/I	OL	2, 181,759		3,462					
65676	35-0472300			IN	YRT/I	0L	24,401	52	47					
65676				IN	YRT/I	0L	49,848	148	740					
65676				IN	YRT/I	0L	0	0	0					
65676				IN	YRT/I	0L	20,448,182	1,554,446	1,385,101					
65676				IN	YRT/I	0L	54,609,087	313,673	328,766					
65676				IN	YRT/I	0L	4,658,017	19,911	17, 170					
65676				IN	YRT/I	0L	0	0	152					
65676				IN	YRT/I	0L	36, 146, 263	634, 105	2,231,748					
65676				IN	YRT/I	XXXL0	0	0	28					
66346		,,		GA	YRT/I	OL	113,626	66	77					
66346				GA	YRT/I	OL	25,000	89	110					
66346	58-0828824			GA		0L	50,000	25,873	24,831					
66346		09/01/1980 .		GA	YRT/I	0L	50,343	542	1,314					
66346				GA	YRT/I	0L	3,646,679	9,091	8,226					
66346				GA		0L	425,000	1,466	1,433					
66346				GA	YRT/I	0L	5,675,023	130,837	127,604					
66346	58-0828824			GA	YRT/I	0L	305, 171	538	1,570					
66346		02/01/1999 .		GA	0/1	VA	0	3,971,140	404,493					
66346		06/26/1999 .		GA	YRT/I	0L	80,094,683	1,255,314	1,219,735					
66346				GA	YRT/I	XXXL0	0	0	84					
66346	58-0828824			GA	YRT/I	0L	1,392,819	54,807	50,028					
66346	58-0828824			GA	YRT/I	OL	10,830,807	256,496	243,464					
66346		,,			YRT/I	XXXL0		415,653						
66346				GA	YRT/I	0L	1,478,414	14,726	14,329					
66346				GA	YRT/I	0L		2,426,771	2,372,186					
66346	58-0828824	01/01/2002 .		GA	YRT/I	XXXLO	128,748,983	680,403	2,052,159					
66346	58-0828824			GA	YRT/1		3,702,161,661	16,511,089						
66346	58-0828824	,,		GA	YRI/IYRI/I	OL	0							
66346	58-0828824			GA		XXXL	1.970.975.040							
66346	58-0828824	10/01/2002 . 10/01/2002 .		GA	YRT/I	XXXLXXXL								
-				GA	YRT/1		4.146.016	46 847	43 144					
66346	58-0828824			GA	YRT/1	0L	4,146,016							
66346				GA	YRI/I	XXXL		111	15.411.886					
66346				GA		XXXLXXXL		70,773,340	91					
66346	58-0828824			GA	YRT/I	XXXLU	5,000							
66346	58-0828824			GA	YRT/1	XXXLO	182,484,297	356,626	358.815					
66346				GA	YRT/1									
66346				GA	YRI/I	XXXL	11.943.489.045	324,702,118	335.430.418					
66346				GA	YRT/I	XXXI O	, , . ,							
88099	75-1608507			TX	YRT/1	OI	210,000		34,112					•••••
88099		,,		TX	YRI/I	0L		37,157	34,112	12,981				
88099	75-1608507		Optimum Re Insurance Company	TX	YRT/I	OL			34,933					
68136			Protective Life Insurance Company	TN	YRI/I	XXXL	49,772,646,483	1.087.263.512	1.333.229.011					
68241				N.I	YRT/I	XXXLO								
93572				MO				767.946	742.395					
93572			RGA Reinsurance Company	MO		OL			193 .448					
30012	1+0-1200000	107/01/1300 .	HIGH HETHOUT GIVE COMPATIVE	IWIU	I IRI/ I	I VL	1	1	i 130.440	1		l	1	l

	T		rance Ceded Life Insurance, Annuities, Deposit Funds and											
1	2	3	4	5	6	7	8	Reserve Cr		11	Outstanding S		14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
93572	43-1235868	07/01/1985 .	RGA Reinsurance Company	MO	YRT/I	OL	48,486,666	172,914	217,552	1, 136, 539				
93572	43-1235868		RGA Reinsurance Company	MO	YRT/I	OL	4, 141, 391	7,996	8, 161	123,202				
93572			RGA Reinsurance Company	MO	YRT/I	OL	3,235,371	67,058	61, 105	153,946				
93572			RGA Reinsurance Company	MO	YRT/I	OL	19,022,658	140,850	161,002	702,213				
93572			RGA Reinsurance Company	MO	YRT/I	OL	56,631,572	3,275,155	2,776,128	2, 125, 173				
93572			RGA Reinsurance Company	MO		OL	550,836,515	8,076,671	8,988,298	2,532,780				
93572	43-1235868		RGA Reinsurance Company	MO	YRT/I	OL	119,047,562	3,372,774	3,459,885	2,603,735				
93572			RGA Reinsurance Company	MO	YRT/I	0L	146, 184, 746	354,462	446,960	3,406,045				
93572			RGA Reinsurance Company	MO	CO/I	OL	3,556,600	38,227	36,520	31,409				
93572	43-1235868		RGA Reinsurance Company	MO	CO/I	OL	4, 194, 400	49,559	49,378	(63,048)				
93572	43-1235868		RGA Reinsurance Company	MO	YRT/I	0L	68,399	2,001	1,878	2,604				
93572	43-1235868		RGA Reinsurance Company	MO	YRT/I	0L	64,930	565	518	1,771				
93572			RGA Reinsurance Company	MO	YRT/I	0L	0	0	167	0				
93572			RGA Reinsurance Company	MO	YRT/I	OL	21,400,316	266,607	283,526	136,861				
93572			RGA Reinsurance Company	MO	YRT/I	0L	83,254	1,577	1,434	1,568				
93572	43-1235868		RGA Reinsurance Company	MO	YRT/I	0L	37,015	801	732	1, 138				
93572	43-1235868		RGA Reinsurance Company	MO	YRT/I	0L	8,560	53	50	43				
93572	43-1235868		RGA Reinsurance Company	MO	YRT/I	XXXL0	0	0	1,488					
93572	43-1235868		RGA Reinsurance Company	MO	YRT/I	XXXL0	0	0	1, 130	0				
93572			RGA Reinsurance Company	MO	YRT/I	0L	2,273,156	34,025	32,269					
93572	43-1235868		RGA Reinsurance Company	MO	YRT/I	XXXL0	16,913,674	105,754	213,217	40,441				
93572			RGA Reinsurance Company	MO	YRT/I	0L	0	0	0					
93572			RGA Reinsurance Company	MO	YRT/I	0L	3,373,589	44,629	41,756	34,248				
93572			RGA Reinsurance Company	MO	YRT/I	OL	60,000	1, 132	997	933				
93572			RGA Reinsurance Company	MO	CO/I	XXXL	319,375,241	1,637,404	3,951,577	578,594				
93572	43-1235868		RGA Reinsurance Company	MO	YRT/I	XXXL0	2,500	35	46	31				
93572	43-1235868		RGA Reinsurance Company	MO	YRT/I	0L	125,225	662	598	768				
93572	43-1235868		RGA Reinsurance Company	MO	YRT/I	XXXL0	130,867,450	973, 125	920,295	865,783				
93572			RGA Reinsurance Company	MO	YRT/I	0L	216,709,981	1, 122, 148	1,062,753	1,506,842				
93572			RGA Reinsurance Company	MO	YRT/I	XXXL0	109,400,977	225,434	220,016	190,976				
93572			RGA Reinsurance Company		COMB/I	VA	0	16,717,522	(3, 102, 227)	343,894			174 , 194	
93572	43-1235868	01/01/2012 .	RGA Reinsurance Company	MO	00/I	XXXL	28,634,450,807	732,213,901	824,684,967	42,181,687				
64688	75-6020048	01/01/2002 .	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	0L	1,074,310	8,926	8,840	7,893				
64688			SCOR Global Life Americas Reinsurance Company		YRT/I	0L	58,826,021	1,060,610	1,033,798	724,745				
64688		01/01/2002 .	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	0L	150,512	3,099	2,806	2,683				
64688		01/01/2002 .	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	89,418,211	475,813	1,519,606	293,538				
64688	75-6020048		SCOR Global Life Americas Reinsurance Company		YRT/I	XXXL0	1,742,567,345	8,432,671	8,452,577	5,563,522				
64688	75-6020048		SCOR Global Life Americas Reinsurance Company		YRT/I	OL	3,067,972	28,733		16,625				
64688	75-6020048		SCOR Global Life Americas Reinsurance Company		0/1	XXXL	782,762,570	16,036,505	18,240,916	1,908,088				
64688	75-6020048	10/01/2002 .	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	151,600	676	238	539				
64688	75-6020048	03/03/2003 .	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	347,925	2,628	2,453	1,305				
64688	75-6020048		SCOR Global Life Americas Reinsurance Company			XXXL	68,520,715	3,827,704	3,829,267	107,043				
64688	75-6020048		SCOR Global Life Americas Reinsurance Company		YRT/I	OL	167, 108, 045	1,037,140	970,258	842,149				
64688	75-6020048		SCOR Global Life Americas Reinsurance Company		YRT/I	XXXL0	90,449,857	352,935	342,120	260,953				
87017	62-1003368	10/01/1981 .	SCOR Global Life Reinsurance Company of Delaware	DE		OL	375,020	1,085	994	16,280				
87017	62-1003368	10/01/1981 .	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	179,983	1,868	2,018	293				
87017	62-1003368	12/01/1982 .	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	0	0	0					
87017	62-1003368	12/01/1982 .	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	0L	0	0	0					
87017	62-1003368		SCOR Global Life Reinsurance Company of Delaware		YRT/I	0L	3, 122, 719	10,753	10,462	129,367				
87017	62-1003368	10/01/2002 .	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	0L	5,273,422	95,245	91,790	57,055				
87017	62-1003368	10/01/2002 .	SCOR Global Life Reinsurance Company of Delaware	DE	0/I	XXXL	13,857,480	188,484	201,434	152,771				
87017	62-1003368	03/03/2003 .	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	2,691,939	40,726	38, 172	27,000				ļ
87017	62-1003368		SCOR Global Life Reinsurance Company of Delaware		YRT/I	OL	90,000	1,698	1,495	1,036				
87017	62-1003368		SCOR Global Life Reinsurance Company of Delaware			XXXL	6, 105, 750	90,746	85,738	91,855				
97071					YRT/I	OL	1,415,459	19,073	0	13,649				
97071	13-3126819	08/01/1982 .	SCOR Global Life USA Reinsurance Company	DE	YRT/I	0L	18,989	18	24	38				

# **SCHEDULE S - PART 3 - SECTION 1**

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

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia		t Life or Disabili				Reinsuring Compa			Year	
1	2	3	4	5	6	7	8	Reserve Cre	edit Taken	11	Outstanding	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
97071	13-3126819	06/01/1983 .		DE	00/1	0L	425.000	18 340	13.653	11,356	Cultelit Teal	FIIOI I Cai	IVESEIVE	Comsulance
	13-3 1268 19 13-3 1268 19	04/01/1985 .		DE		OL		872.762	13,003	376.643				
97071			SCOR Global Life USA Reinsurance Company				25,256,349		U					
97071	13-3126819	04/01/1985 .	SCOR Global Life USA Reinsurance Company	DE	YRT/I	0L	14,423,244	594,896	0	311,723				
97071	13-3126819	07/01/1985 .	SCOR Global Life USA Reinsurance Company	DE	YRT/I	0L	100, 186, 879	429,928	0	2, 175, 710				
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	YRT/I	0L	235,000	2,726	0	0				
97071	13-3126819	01/01/1988 .	SCOR Global Life USA Reinsurance Company	DE	YRT/I	0L	4,072,336	32,826	0	71,220				
97071	13-3126819	03/01/1988 .	SCOR Global Life USA Reinsurance Company	DE	YRT/I	0L	25,206,939	90 , 128 .	0	459,662				
97071	13-3126819	04/01/1988 .	SCOR Global Life USA Reinsurance Company	DE	YRT/I	0L	8,443,419	24, 161	0	203,562				
97071	13-3126819	02/01/1994 .	SCOR Global Life USA Reinsurance Company	DE	YRT/I	0L	720,446	4,493	0	8,986				
97071	13-3126819	10/01/1994 .	SCOR Global Life USA Reinsurance Company	DE	YRT/I	0L		775, 104	0	59,732				
97071	13-3126819	08/26/1996 .	SCOR Global Life USA Reinsurance Company	DE		OL	559.541.252	7.786.052	0	1.367.774				
97071	13-3126819	08/26/1996 .	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	57.907.456	1,224,055	0	1.198.360				
97071	13-3126819	04/16/1998 .	SCOR Global Life USA Reinsurance Company	DE	YRT/I	Ol	0	0	0	(174)				
97071	13-3126819	06/26/1999 .	SCOR Global Life USA Reinsurance Company	DE	YRT/I		142,855,147	3.082.569	0	1, 157, 618			[	
97071	13-3126819	06/26/1999 .	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	90.249.022	1.378.156	1.341.090	495 635				
97071	13-3 1268 19	06/26/1999 .	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXI O	0	0	95	0			l	
97071	13-3 1266 19 13-3 1268 19	01/01/2002	SCOR Global Life USA Reinsurance Company	DE	YRT/I		0	0	90	281				
				DE	YRT/I	OI	0		70.090					
97071	13-3126819	01/01/2002 .	SCOR Global Life USA Reinsurance Company	DE			3,723,401	77,301 .		77, 178				
97071	13-3126819	01/01/2002 .	SCOR Global Life USA Reinsurance Company	DE	YRT/I		78,560,048	1,306,974	1,262,988	27,519				
97071	13-3126819		SCOR Global Life USA Reinsurance Company	DE	YRT/I	0L	75,256	1,549	1,403	1,532				
97071	13-3126819	01/01/2002 .	SCOR Global Life USA Reinsurance Company	DE	YRT/I		16,695,813	91,406	244,705	100,781				
97071	13-3126819	01/01/2002 .	SCOR Global Life USA Reinsurance Company	DE	YRT/I			1,655,186	1,667,914	1,765,166				
97071	13-3126819	03/03/2003 .	SCOR Global Life USA Reinsurance Company	DE	YRT/I	0L	3,441,109	44,794 .	0	8,480				
97071	13-3126819	03/03/2003 .	SCOR Global Life USA Reinsurance Company	DE	YRT/I	0L	60,000	1,132	0	0				
97071	13-3126819	03/03/2003 .	SCOR Global Life USA Reinsurance Company	DE		XXXL		5.508.544	0	(14.678)				
97071	13-3126819	03/03/2003 .	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	2.500	35	0	0				
97071	13-3126819	12/01/2021 .	SCOR Global Life USA Reinsurance Company	DE		XXXL	32,631,677,703	1.199.547.448	1.322.847.084					
82627	06-0839705		Swiss Re Life & Health America Inc	MO		OL	2.000	1.437	1.412	92				
82627	06-0839705		Swiss Re Life & Health America Inc	MO	YRT/I	OL	108,569	19.211		4,352				
82627	06-0839705	09/01/1980 .	Swiss Re Life & Health America Inc	MO	CO/I	OI	150.000	83.302	139.830	2.666				
82627	06-0839705	07/01/1981	Swiss Re Life & Health America Inc	MO	YRT/I	OL	3.467.866	21.777		50.486				
				MO	YRT/I	OI			22,329					
82627	06-0839705		Swiss Re Life & Health America Inc			······································	1,527,637			34,070				
82627	06-0839705		Swiss Re Life & Health America Inc	MO	YRT/I	0L	1,034,870	7,496	7,313	49,341				
82627	06-0839705		Swiss Re Life & Health America Inc	MO	YRT/I	0L	911,347	8,209	7,507	8,283				
82627	06-0839705		Swiss Re Life & Health America Inc	MO	00/1	0L	1,035,393	4,280	6,661	88,929				
82627	06-0839705	12/01/1982 .	Swiss Re Life & Health America Inc	MO	YRT/I	0L	0	0	0	1,090				
82627	06-0839705		Swiss Re Life & Health America Inc	MO	YRT/I	0L	2,560,468	73,172	71,015	67,949				
82627	06-0839705		Swiss Re Life & Health America Inc	MO	YRT/I	0L	0	0	0	(50,858)				
82627	06-0839705		Swiss Re Life & Health America Inc	MO	YRT/I	0L	572,474	9,350	8,248	18,699				
82627	06-0839705	06/01/1984 .	Swiss Re Life & Health America Inc	MO	YRT/I	0L	75,502,396	1, 188, 587	1,119,779	2,100,702				
82627	06-0839705	06/01/1984 .	Swiss Re Life & Health America Inc	MO	YRT/I	0L	1.924.773	67.563	181,018					
82627	06-0839705	07/01/1984 .	Swiss Re Life & Health America Inc	MO	YRT/G	OL	0	4.974	6.776	n			L	
82627	06-0839705		Swiss Re Life & Health America Inc	MO	YRT/I	OI.		489	419	948			[	
82627	06-0839705		Swiss Re Life & Health America Inc	MO		OI.	650.000	26.652		4.752			[	
82627	06-0839705	09/01/1989 .	Swiss Re Life & Health America Inc	MO		OL	100.000	4.741	4,734					
82627	06-0839705	07/27/1990 .	Swiss Re Life & Health America Inc	MO		OI	191.678.617	3.123.358	3.472.585	1.189.956			·····	
				MO	YRT/I	OI	52.572.560	1.645.965	507.053				·····	
82627	06-0839705		Swiss Re Life & Health America Inc	INO		······································				817,523				
82627	06-0839705		Swiss Re Life & Health America Inc	MU	YRT/I	0L	12,286,613	663,789	645,580	1,370,473	·····		·····	
82627	06-0839705		Swiss Re Life & Health America Inc	MO	YRT/I	0L	7,602,092	428,417	423,530	1,013,350			ļ	
82627	06-0839705		Swiss Re Life & Health America Inc	MO	YRT/I	0L	1,084,927	83,390	85,612	19,708				
82627	06-0839705		Swiss Re Life & Health America Inc	MO	00/1	VA	0	12,526,720 .	8,280,950	264,469				
82627	06-0839705		Swiss Re Life & Health America Inc	MO	YRT/I	0L	11,057,918	241,069	218,232	174,764				
82627	06-0839705		Swiss Re Life & Health America Inc	MO	YRT/I	0L	490,061	1,140	1,044	12,979			ļ	
82627	06-0839705	05/01/1996 .	Swiss Re Life & Health America Inc	MO		0L	8,311,000	93,591	91, 158	(67,845)				
82627	06-0839705		Swiss Re Life & Health America Inc	MO	YRT/I	0L	148.149	8.992	8. 192	24, 171				
82627			Swiss Re Life & Health America Inc	MO	YRT/1	0L			464					
		,,			1						1			

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia	abilities Without	Life or Disabili	ty Contingencies,			Reinsuring Compa			Year	
1	2	3	4	5	6	7	8	Reserve Cr	edit Taken	11	Outstanding S	Surplus Relief	14	15
				Domi-				9	10	1	12	13		
NAIC				ciliarv	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
82627	06-0839705	12/01/1996 .	Swiss Re Life & Health America Inc	M0	YRT/1	0L	363.392	25.368	22,782	16.507	Ouriciit Tear	T HOL T COL	TRESCIVE	Comburance
82627	06-0839705		Swiss Re Life & Health America Inc	MO	CO/I	VA	0	18.176.056	12,873,852	302.971				
82627	06-0839705			MO		VA	279,384,561	3.675.924	4.060.846	1.017.858				
				MO		0I			741.137					
82627	06-0839705					······································				678,333				
82627	06-0839705			MO	YRT/I	OL	2,783,486	2,342	2,381	22, 176				
82627				MO	YRT/I	OL	27, 102, 299	340,980 .	362,446	194,454				
82627				MO	YRT/I	0L	68,915,368	1,209,763	1, 163, 351	483,422				
82627				MO	YRT/I	0L	105,455	1,997	1,816					
82627	06-0839705			MO	YRT/I	XXXL0	0	0	1,431	0				
82627		06/26/1999 .		MO	YRT/I	XXXL0	0	0	67	0				
82627	06-0839705	10/01/1999 .		MO	YRT/I	0L	2,599,544	2,770	9,730	1,161				
82627	06-0839705	12/04/2000 .		MO	YRT/I	0L	937, 107	36,590		17,547				
82627	06-0839705	12/04/2000 .	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	0	0	1,488	(229)				
82627	06-0839705	01/01/2001 .	Swiss Re Life & Health America Inc	MO	YRT/I	OL	11,864,171	221.235	209.223	151 . 153				l
82627			Swiss Re Life & Health America Inc		YRT/I	XXXLO	49,427,105	383 .331						
82627				MO	YRT/I	01	1,492,199			38.916				
82627				MO	YRT/I	XXXL0	14.529.227	112.576	130.044	113.516				
82627				MO	YRT/I		1.074.310	8.926	8.840	12.323				
				MO		OL	228.161.110	3.782.723	3,614,475	2.060.687				
82627				MO										
82627					YRT/I	XXXL0	90,788,211	482,072	1,568,663	408,333				
82627				MO	YRT/I	XXXL0		7, 122, 174	7, 161, 941	4,587,895				
82627	06-0839705			MO	YRT/I	0L	0	0	0	348				
82627				MO	YRT/I	OL	104,393	282	250	304				
82627	06-0839705	03/01/2006 .		MO	YRT/I	XXXL0	71,991,531	682,047	639,306	453,880				
82627	06-0839705	09/01/2007 .	Swiss Re Life & Health America Inc	MO	YRT/I	OL	443,961,550	2,822,739	2,624,912	2,963,559				
82627	06-0839705		Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	227.924.644	906.473		587.064				
82627				MO	YRT/I	OL	70.186.698.372			138.696.637				
82627	06-0839705			MO	YRT/I	XXXLO	13.410.617.489							
80659			The Canada Life Assurance Company (US Branch)		YRT/I	OL		1.302.329	1.263.004	511.620				
80659	82-4533188	06/26/1999 .	The Canada Life Assurance Company (US Branch)	MI	YRT/I	OL		181.030	192.110	109.036				
80659	82-4533188		The Canada Life Assurance Company (US Branch)		YRT/I	OL		1.051	956	1.034				
80659					YRT/I	XXXI O		1,001		1,034				
							0							
80659			The Canada Life Assurance Company (US Branch)		YRT/I	XXXL0	0	0	753	0				
80659	82-4533188		The Canada Life Assurance Company (US Branch)	MI	YRT/I	0L	934,254	36,573	33,385	16,661				
80659	82-4533188		The Canada Life Assurance Company (US Branch)		YRT/I	XXXL0	0	0	992	(173)				
80659	82-4533188		The Canada Life Assurance Company (US Branch)		YRT/I	OL	8,735,986	193,680	183,822	107,266				
80659			The Canada Life Assurance Company (US Branch)		YRT/I	XXXL0	43,822,547	347,539	694,742	64,002				
80659	82-4533188	01/01/2002 .	The Canada Life Assurance Company (US Branch)	MI	YRT/I	OL	223,401	1,043	1,118					
80659	82-4533188	01/01/2002 .	The Canada Life Assurance Company (US Branch)	MI	YRT/I	0L	13,787,961	257,231	251,502	263,470				
80659			The Canada Life Assurance Company (US Branch)	MI	YRT/I	OL	112,884	2,324	2,104	2,114				
80659	82-4533188	01/01/2002 .	The Canada Life Assurance Company (US Branch)		YRT/I	XXXL0		90.101	241,496	90.192				
80659			The Canada Life Assurance Company (US Branch)		YRT/I	XXXI O		1.754.251	1.761.633	1.707.647				
80659	82-4533188		The Canada Life Assurance Company (US Branch)		YRT/I	OL	0		739	4.482		•••••		
80659		03/03/2003 .	The Canada Life Assurance Company (US Branch)	MI	YRT/1	OL	3.441.109	44 797	41.909	30.849		•••••		
80659		03/03/2003 .	The Canada Life Assurance Company (US Branch)	MI	YRT/1	OL	60.000	1.132	997	777				
					YRI/I				7.846.737					
80659	82-4533188	03/03/2003 .	The Canada Life Assurance Company (US Branch)	MI		XXXL	2 500	5,463,198	7,846,737 46	683,948				
80659		03/03/2003 .	The Canada Life Assurance Company (US Branch)	MI		XXXL0	2,500			33				
86231				IA	YRT/I	0L	0	0  .	20,001	16,317				
86231				I A	YRT/I	0L	0	0  .	188	0				
86231		04/01/1985 .		IA		OL	0	0	860,832	209,432				
86231		04/01/1985 .		IA	YRT/I	OL	0		487 , 148	62,872				
86231	39-0989781	07/01/1985 .	Transamerica Life Insurance Company	IA	YRT/I	0L	0	0	512,063	2,897,858				
86231		05/01/1987 .		IA	YRT/I	OL	0	o l	2,420	5,656				
86231		01/01/1988 .	Transamerica Life Insurance Company	I A	YRT/I	OL	0	0						
86231		03/01/1988 .		I A	YRT/I	OL	0	n		376.546				
86231				I A	YRT/I	OL	0	0	23.945			•••••		
00201		- 1, - 1, 1000 .	I aoaoa. Erro moaranoo oompanj	. / /										

SCHEDULE S - PART 3 - SECTION 1
and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31. Current Year

1 NAIC Company Code 86231 86231 86231	, IC	2	3	4	5	6	7	8	Reserve Cr	redit Taken	11	Outstanding	Surplus Relief	14	15
Company Code 86231 86231								•	1 (030) 70 (1	. Call Tulloll			- a. piao i tolioi		10
Company Code 86231 86231					Domi-				9	10		12	13		
Code 86231 86231					ciliary	Type of	Type of							Modified	Funds Withheld
86231 86231	Num	D	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
86231 86231		mber	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
86231	39-098	989781 (	02/01/1994 .	Transamerica Life Insurance Company	. IA	YRT/I	OL	0	0	7.975	8.526				
86231	39-098	89781	10/01/1994 .	Transamerica Life Insurance Company	. IA	YRT/1	OL	l0	0	691,574	72,261				
	39-098		08/26/1996 .	Transamerica Life Insurance Company	. IA		OL	0	0	8.656.972	1.371.452				
	39-098		08/26/1996 .	Transamerica Life Insurance Company	. IA	YRT/I	OL	0	0	1.180.988	1.250.003				
86231			04/16/1998 .	Transamerica Life Insurance Company	IA	YRT/I	OL	0	0	213	174				
86231	39-098		06/26/1999 .	Transamerica Life Insurance Company		YRT/I	OL	0	0	2.984.627	631.780				
86231			06/26/1999 .	Transamerica Life Insurance Company		YRT/I	XXXI O	0	0	, . ,	0				
86231	39-098		03/03/2003 .	Transamerica Life Insurance Company		YRT/I	OL	0	0	41.721	20.849				
86231	39-098		03/03/2003 .	Transamerica Life Insurance Company		YRT/I	OL	0	0	997	725				
86231	39-098		03/03/2003 .	Transamerica Life Insurance Company			XXXL	Λ	0	7.823.420	699.598				
86231	39-098			Transamerica Life Insurance Company		YRT/I	XXXL0	Λ	0	46	30				
62596	31-025			Union Fidelity Life Ins Co			Other Annuity	Λ	4.831.679.826	4.948.897.269					
62596	31-025			Union Fidelity Life Ins Co			VA	0	518.252.643	528.855.459	(847.180)				
21113	13-545			United States Fire Insurance Company		COMB/1	VA		018,202,643		9.992		·····		·····
21113	13-545			United States Fire Insurance Company		CAT/I	0I	0	J						
66133						YRT/I	OL	28.875.253	502.575	475.306					
	41-176			Wilton Reassurance Company			XXXI O					•••••		•••••	
66133	41-176			Wilton Reassurance Company		YRT/I		925,836,212	3,755,060	3,754,531	2,661,422				
16535	36-423			Zurich American Insurance Company		CAT/I	OL	0	0	0	3, 154				
16535	36-423			Zurich American Insurance Company		CAT/I	OL	0	0	0	11,242				
16535	36-423			Zurich American Insurance Company	NY	CAT/I	0L	0	0	0	76,068				
089999				zed U.S. Non-Affiliates				238,428,581,911	9,355,114,679	11,589,292,361	802,258,526	0	0	174, 194	0
00000	AA-112			Aspen Insurance UK Limited	GBR	CAT/I	OL	0	0	0	3, 154				
00000	AA-319	191255	12/01/2013 .	Hannover Life Reassur Co Of Amer (Bermuda) Ltd	BMU	MCOFW/I	AXXX	5,614,094,830	1,517,552,470	0	0			727,709,410	476,974,313
00000	AA-319	191255	12/01/2013 .	Hannover Life Reassur Co Of Amer (Bermuda) Ltd	BMU	YRT/I	OL	22,770,451,278		0	0				
099999	. Genera	al Accou	ınt - Authoriz	zed Non-U.S. Non-Affiliates	•		•	28,384,546,108	1,655,707,093	0	3, 154	0	0	727,709,410	476,974,313
109999	). Total G	General A	Account - Au	uthorized Non-Affiliates				266,813,128,019	11,010,821,772	11,589,292,361	802,261,680	0	0	727,883,604	476,974,313
			Account Autl					281,370,237,268	11.693.404.103	12.316.231.878	857.640.080	0	0	727.883.604	476,974,313
13569				River Lake Insurance Company VI	DF	COFW/I	AXXX	2,564,220,356	853,305,773		15,246,310	•	·	727,000,001	510,491,042
13569				River Lake Insurance Company VI		COFW/I	XXXL	51.051.713.219	1.225.238.802	1,352,195,368					372,319,374
15139				River Lake Insurance Company X		COFW/I	XXXL	45. 161. 424. 382	902,070,768						281.921.299
				prized U.S. Affiliates - Captive	V	001 11/ 1		98,777,357,957	2,980,615,343	3,102,857,218	170.694.680	0	Λ	0	1.164.731.715
				nauthorized U.S. Affiliates				98,777,357,957	2,980,615,343	3, 102,857,218	170,694,680	0	0	0	, , , , ,
								98,777,357,957	2,980,015,343	3, 102, 837, 218	170,094,080	0	0	0	1, 104, /31, / 13
				nauthorized Non-U.S. Affiliates				•	•	0	•	U	U	0	0
				nauthorized Affiliates			•	98,777,357,957	2,980,615,343	3,102,857,218	170,694,680	0	0	0	1,164,731,715
				Colonial Security Life Ins Co	TX	0/1	OL	0	0	0	45,012				
73547	75–123			Colonial Security Life Ins Co		00/I	0L	0	207	210	(24)				
87572	23-203			Scottish Re US Inc		YRT/I	0L	91,500	155	138	3,975				
87572	23-203			Scottish Re US Inc	. DE	00/I	0L	8,689,150	116,468	129,242	164,095				
87572	23-203			Scottish Re US Inc	. DE	YRT/I	0L	2,902,461	62,783	38,813	39,202				
87572	23-203			Scottish Re US Inc	. DE	YRT/I	OL	204,818	452	399	4,362				
87572	23-203			Scottish Re US Inc		YRT/I	OL	22,916,517	338,675	307,485	207,479				
87572	23-203	38295		Scottish Re US Inc	. DE	YRT/I	OL	105,261,778	1,824,455	1,789,761	3,253,440				
87572	23-203			Scottish Re US Inc		00/I	OL	744,276,299	10,563,485	11,869,986	3,224,754				
87572	23-203	38295	08/26/1996 .	Scottish Re US Inc	. DE	YRT/I	OL		662,015	610,926	505,430				
87572	23-203		12/01/1997 .	Scottish Re US Inc	. DE	YRT/I	OL	19,918	39	35	716				
87572	23-203			Scottish Re US Inc	. DE	YRT/I	OL	0	0	213	0				
87572	23-203			Scottish Re US Inc	. DE	YRT/I	OL	3.300.000	11.540	10.492	11.539				
87572	23-203			Scottish Re US Inc	. DE	YRT/I	OL	0	0	0	303				
				prized U.S. Non-Affiliates	1			921.126.661	13.580.274	14.757.700	7.460.283	n	n	n	n
00000	AA-319			Allied World Assurance Company	. BMU	CAT/I	OL	921, 120,001	10,000,274	17,101,100	2.497	U	0	U	0
00000	AA-319 AA-319		,,	Allied World Assurance Company		CAT/I	OL		0				·····		·····
00000	AA-319 AA-319			Allied World Assurance Company		CAT/1	OL		0		15,905				
	AA-319 AA-319					CA1/1	II	26.510.886		20.432.248					
00000				Markel Bermuda Limited			01		19,744,500						
00000	AA-178			SCOR Global Life Reinsurance Ireland DAC	IRL	YRT/I		75,772,317	1,090,516	1,045,365	633,474				
00000	AA-178			SCOR Global Life Reinsurance Ireland DAC	IRL	YRT/I	OL	962,610	8,405	8,282	7,040				
00000	AA-178	780106	01/01/2002 .	SCOR Global Life Reinsurance Ireland DAC	IRL	YRT/I	OL	75,256	1,549	1,403	1,392				

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia	bilities Without	Life or Disabili	ty Contingencies,	and Related Ben	nefits Listed by R	einsuring Compa	any as of Decem	ber 31, Current	Year	
1	2	3	4	5	6	7	8	Reserve Cr		11	Outstanding S		14	15
				Domi-				9	10		12	13	1	
NAIC				ciliary	Type of	Type of		-					Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
		01/01/2002	SCOR Global Life Reinsurance Ireland DAC	IRL	YRT/I	XXXL0	1,510,242,261	7.566.074	7.470.841	4,733,690				
00000				IRL	YRT/I	XXXL0		431,087	1,524,479	254,453				
			orized Non-U.S. Non-Affiliates				1,694,653,634	28,842,131	30,482,618	5,705,644	0	0	0	0
			nauthorized Non-Affiliates				2,615,780,295	42,422,405	45,240,318	13, 165, 927	0	0	0	0
	Total General						101,393,138,252	3,023,037,748	3,148,097,536	183,860,607	0	0	0	1,164,731,715
			ertified U.S. Affiliates				101,393,136,232	3,023,037,740	3, 140,097,330	165,000,007	0	0	0	1, 104, 731, 713
			ertified Vo.s. Affiliates				0	0	0	0	0	0	0	0
							0		0	0	0	0	0	0
			ertified Affiliates				0	0	0	•		0	0	0
			ertified Non-Affiliates				0	0	0	0	0	0	0	0
	Total General						0	0	0	0	0	0	0	0
			eciprocal Jurisdiction U.S. Affiliates				0	0	0	0	0	0	0	0
			eciprocal Jurisdiction Non-U.S. Affiliates				0	0	0	0	0	0	0	0
			eciprocal Jurisdiction Affiliates				0	0	0	0	0	0	0	0
00000	RJ-1126510			GBR	CAT/I	0L	0	0	0	13,523				
00000		04/01/2020 .		GBR	CAT/I	0L	0	0	0	15,770				
		04/01/2021 .		GBR	CAT/I	0L	0	0	0	2,497				
		04/01/2022 .		GBR	CAT/I		0	0	0					
00000		04/01/2021 .		GBR	CAT/I	0L	0	0	0	940				
00000		04/01/2022 .		GBR	CAT/I	0L	0	0	0	4,506				
00000		04/01/2022 .	Lloyds Underwriter Syndicate 1880	GBR	CAT/I	0L	0	0	0	3,380				
		04/01/2022 .		GBR	CAT/I	0L	0	0	0	4,057				
		04/01/2021 .	Lloyds Underwriter Syndicate 2987	GBR	CAT/I	0L	0	0	0	2,248				
		04/01/2022 .		GBR	CAT/I	0L	0	0	0	9,016				
00000		04/01/2021 .		GBR	CAT/I	0L	0	0	0	560				
00000		04/01/2022 .	Lloyds Underwriter Syndicate 2988	GBR	CAT/I	0L	0	0	0	2,704				
00000	RJ-1120055	04/01/2020 .	Lloyds Underwriter Syndicate 3623	GBR	CAT/I	0L	0	0	0	12,615				
00000	RJ-1120055	04/01/2021 .		GBR	CAT/I	0L	0	0	0	4,372				
00000		04/01/2022 .	Lloyds Underwriter Syndicate 3623	GBR	CAT/I	0L	0	0	0	23,664				
00000		04/01/2021 .	Lloyds Underwriter Syndicate 4444	GBR	CAT/I	0L	0	0	0	4,372				
00000	RJ-1126004	04/01/2022 .		GBR	CAT/I	0L	0	0	0	23,664				
00000	RJ-1126006	04/01/2020 .	Lloyds Underwriter Syndicate 4472	GBR	CAT/I	0L	0	0	0	12,615				
00000	RJ-1126006	04/01/2021 .	Lloyds Underwriter Syndicate 4472	GBR	CAT/I	0L	0	0	0	11,241				
00000	RJ-1126006	04/01/2022 .	Lloyds Underwriter Syndicate 4472	GBR	CAT/I	0L	0	0	0					
4299999.	General Acco	unt - Recipro	ocal Jurisdiction Non-U.S. Non-Affiliates				0	0	0	244,718	0	0	0	0
			eciprocal Jurisdiction Non-Affiliates				0	0	0	244.718	0	0	0	0
			ciprocal Jurisdiction				0	0	0	244,718	0	0	0	0
			thorized, Unauthorized, Reciprocal Jurisdiction and Certified				382.763.375.520	14.716.441.851	15.464.329.414	1.041.745.405	0	0	727,883,604	1.641.706.028
			· Authorized U.S. Affiliates				002,700,070,020	0	0,404,020,414	1,041,740,400	0	0		1,041,700,020
			Authorized Non-U.S. Affiliates				0	0	0	0	0	0	·	0
							0	0	0	0	0	0	0	0
			Authorized Affiliates		00157		0	U	0	0	0	0	0	0
				M0	COMB/I	VA	0						143,987,496	
			Union Fidelity Life Ins Co	KS	COMB/I	VA	0						1, 175, 821, 640	
			orized U.S. Non-Affiliates				0	0	0	0	0	0	1,010,000,100	0
			Authorized Non-Affiliates				0	0	0	0	0	0	1,010,000,100	0
	Total Separat						0	0	0	0	0	0	.,,,	0
5999999.	Total Separat	e Accounts -	Unauthorized U.S. Affiliates				0	0	0	0	0	0	0	0
6299999.	Total Separat	e Accounts -	Unauthorized Non-U.S. Affiliates		_	_	0	0	0	0	0	0	0	0
			Unauthorized Affiliates				0	0	0	0	0	0	0	0
			Unauthorized Non-Affiliates				0	0	n	0	0	0	0	0
	Total Separat						0	0	n	0	0	0	n	<u> </u>
			· Certified U.S. Affiliates				0	0	0	0	0	0	0	0
			Certified O.S. Affiliates  Certified Non-U.S. Affiliates				0	0	0	0	0	0	0	0
			Certified Non-U.S. Affiliates  Certified Affiliates				0	0	U	0	0	0	0	1
							0	· ·	0			0	0	0
7799999.	ı olal Separat	e accounts -	Certified Non-Affiliates				0	0	0	0	0	Ü	1 0	1 0

# **SCHEDULE S - PART 3 - SECTION 1**

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

1	2	3	4	5	6	7	8	Reserve Cr	edit Taken	11	Outstanding S	Surplus Relief	14	15
				Domi-				9	10		12	13		i l
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
7899999.	Total Separat	e Accounts C	Certified				0	0	0	0	0	0	0	0
8199999.	<b>Total Separat</b>	e Accounts -	Reciprocal Jurisdiction U.S. Affiliates		0	0	0	0	0	0	0	0		
8499999.	<b>Total Separat</b>	e Accounts -	Reciprocal Jurisdiction Non-U.S. Affiliates		0	0	0	0	0	0	0	0		
8599999.	Total Separat	e Accounts -	Reciprocal Jurisdiction Affiliates		0	0	0	0	0	0	0	0		
8899999.	Total Separat	e Accounts -	Reciprocal Jurisdiction Non-Affiliates		0	0	0	0	0	0	0	0		
8999999.	Total Separat	e Accounts F	Reciprocal Jurisdiction				0	0	0	0	0	0	0	0
9099999.	Total Separat	e Accounts A	authorized, Unauthorized, Reciprocal Jurisdiction and Certified				0	0	0	0	0	0	1,319,809,136	0
9199999.	Total U.S. (Su	ım of 039999	9, 089999, 1499999, 1999999, 2599999, 3099999, 3699999, 419	9999, 4899	999, 5399999, 599	9999, 6499999,								1
	7099999, 75	99999, 8199	999 and 8699999)				352,684,175,778	13,031,892,627	15,433,846,796	1,035,791,889	0	0	1,319,983,330	1,164,731,715
9299999.	Total Non-U.S	6. (Sum of 06	99999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999	, 4299999, 5	5199999, 5499999	, 6299999,								1
	6599999, 73	99999, 7699	999, 8499999 and 8799999)			30,079,199,742	1,684,549,224	30,482,618	5,953,516	0	0	727,709,410	476,974,313	
9999999 -	- Totals	•					382,763,375,520	14,716,441,851	15,464,329,414	1,041,745,405	0	0	2,047,692,740	1,641,706,028

			Reinsura	ince Ceded Accid	lent and Healt	h Insurance Lis	sted by Reinsuring Co	mpany as of Decer	nber 31, Current Yea	ar			
1	2	3	4	5	6	7	8	9	10	Outstanding S	urplus Relief	13	14
				Domi-					Reserve Credit	11	12		
NAIC				ciliary	Type of	Type of		Unearned	Taken Other			Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business		Premiums	than for Unearned			Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	Premiums	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
70025		10/01/1998	Genworth Life Insurance Company	DE	CO/I	LTC	1,818,891	485, 168					
			zed U.S. Affiliates - Other				1,818,891	485, 168	62.598.540	0	0	0	0
			uthorized U.S. Affiliates				1,818,891	485, 168	62,598,540	0	0	0	0
			uthorized Non-U.S. Affiliates				0	0	0	0	0		0
0799999	Total General	Account - A	uthorized Affiliates				1,818,891	485.168	62.598.540	0	0	0	0
60054			Aetna Life Insurance Company	CT	CO/I	MS		2.425.500	1.388.787				
60054	06-6033492		Aetna Life Insurance Company		CO/G	MS	1.648	9.079					
60895	35-0145825	07/01/1991 .	American United Life Insurance Co	IN	YRT/I	LTC	5, 113	0					
62596	31-0252460	11/01/1983 .	Union Fidelity Life Ins Co	KS		LTD1	507	0	0				
62235	01-0278678	02/01/1976 .	Unum Life Insurance Company of America	ME	YRT/I	LTD1	708	0	0				
62235	01-0278678	01/01/1978 .	Unum Life Insurance Company of America		YRT/I	LTD1	0	524	204,905				
62235	01-0278678	02/01/1979 .	Unum Life Insurance Company of America	ME	YRT/I	LTD1	814	0	0				
			zed U.S. Non-Affiliates				29,240,548	2,435,103	2,036,588	0	0	_	0
1099999.	Total Genera	Account - A	uthorized Non-Affiliates				29,240,548	2,435,103	2,036,588	0	0	0	0
	Total General						31,059,439	2,920,271	64,635,128	0	0		0
1499999.	Total General	Account - U	nauthorized U.S. Affiliates				0	0	0	0	0	0	0
1799999.	Total General	Account - U	nauthorized Non-U.S. Affiliates				0	0	0	0	0	0	0
1899999.	Total General	Account - U	nauthorized Affiliates				0	0	0	0	0	0	0
00000	AA-3190829	07/01/2000 .	Markel Bermuda Limited	BMU	0/1	OH	606	5	1,015				
2099999.	General Acco	unt - Unauth	orized Non-U.S. Non-Affiliates				606	5	1,015	0	0	0	0
2199999.	Total General	Account - U	nauthorized Non-Affiliates				606	5	1,015	0	0	0	0
2299999.	Total General	Account Un	authorized				606	5	1,015	0	0	0	0
2599999.	Total General	Account - C	ertified U.S. Affiliates				0	0	0	0	0	0	0
2899999.	Total General	Account - C	ertified Non-U.S. Affiliates				0	0	0	0	0	0	0
2999999.	Total General	Account - C	ertified Affiliates				0	0	0	0	0	0	0
3299999.	Total General	Account - C	ertified Non-Affiliates				0	0	0	0	0	0	0
3399999.	Total General	Account Ce	rtified				0	0	0	0	0	0	0
3699999.	Total General	Account - R	eciprocal Jurisdiction U.S. Affiliates				0	0	0	0	0	0	0
3999999.	Total General	Account - R	eciprocal Jurisdiction Non-U.S. Affiliates				0	0	0	0	0	0	0
4099999.	Total General	Account - R	eciprocal Jurisdiction Affiliates				0	0	0	0	0	0	0
4399999.	Total General	Account - R	eciprocal Jurisdiction Non-Affiliates				0	0	0	0	0	0	0
4499999.	Total General	Account Re	ciprocal Jurisdiction				0	0	0	0	0	0	0
4599999.	Total General	Account Au	thorized, Unauthorized, Reciprocal Jurisdiction and Certif	ied			31,060,045	2,920,276	64,636,143	0	0	0	0
4899999.	Total Separat	e Accounts -	Authorized U.S. Affiliates				0	0	0	0	0	0	0
5199999.	Total Separat	e Accounts -	Authorized Non-U.S. Affiliates				0	0	0	0	0	0	0
5299999.	Total Separat	e Accounts -	Authorized Affiliates				0	0	0	0	0	0	0
5599999.	Total Separat	e Accounts -	Authorized Non-Affiliates				0	0	0	0	0	0	0
5699999.	Total Separat	e Accounts A	Authorized				0	0	0	0	0	0	0
5999999.	Total Separat	e Accounts -	Unauthorized U.S. Affiliates				0	0	0	0	0	0	0
6299999.	Total Separat	e Accounts -	Unauthorized Non-U.S. Affiliates	<del></del>			0	0	0	0	0	0	0
6399999.	Total Separat	e Accounts -	Unauthorized Affiliates				0	0	0	0	0	0	0
6699999.	Total Separat	e Accounts -	Unauthorized Non-Affiliates				0	0	0	0	0	0	0
6799999.	Total Separat	e Accounts l	Jnauthorized				0	0	0	0	0	0	0
7099999.	Total Separat	e Accounts -	Certified U.S. Affiliates				0	0	0	0	0	0	0
7399999.	Total Separat	e Accounts -	Certified Non-U.S. Affiliates				0	0	0	0	0	0	0
7499999.	Total Separat	e Accounts -	Certified Affiliates				0	0	0	0	0	0	0
			Certified Non-Affiliates				0	0	0	0	0	0	0
	Total Separat						0	0	0	0	0	0	0
			Reciprocal Jurisdiction U.S. Affiliates				0	0	0	0	0	0	0
			Reciprocal Jurisdiction Non-U.S. Affiliates				0	0	0	0	0	0	0
			Reciprocal Jurisdiction Affiliates				0	0	0	0	0	0	0
			Reciprocal Jurisdiction Non-Affiliates				0	0	0	0	0		0
			Reciprocal Jurisdiction				0	0	0	0	0	0	0

# **SCHEDULE S - PART 3 - SECTION 2**

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

			1.0110414110	00000,10010	onit and interest			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	TIDOLOT, OUTTOIL TO				
1	2	3	4	5	6	7	8	9	10	Outstanding 9	Surplus Relief	13	14
				Domi-					Reserve Credit	11	12		
NAIC				ciliary	Type of	Type of		Unearned	Taken Other			Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business		Premiums	than for Unearned			Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	Premiums	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
9099999.	Total Separate	e Accounts A	uthorized, Unauthorized, Reciprocal Jurisdiction and Certifie	d			0	0	0	0	0	0	0
9199999.	Total U.S. (Su	m of 039999	9, 0899999, 1499999, 1999999, 2599999, 3099999, 369999	9, 4199999, 489	99999, 5399999	, 5999999,							
	6499999, 709	99999, 75999	99, 8199999 and 8699999)				31,059,439	2,920,271	64,635,128	0	0	0	0
9299999.	Total Non-U.S	6. (Sum of 06	99999, 0999999, 1799999, 2099999, 2899999, 3199999, 39	99999, 4299999	, 5199999, 549	9999, 6299999,							
	6599999, 739	99999, 76999	99, 8499999 and 8799999)				606	5	1,015	0	0	0	0
9999999 -	Totals						31,060,045	2,920,276	64,636,143	0	0	0	0

# **SCHEDULE S - PART 4**

Reinsurance Ceded to Unauthorized Companies

			·	Tellisurance Ce	404 10 011441110								
1 2	3	4	5	6	7	8	9	10	11	12	13	14	15
								Issuing or		Funds			Sum of Cols.
				Paid and				Confirming		Deposited by			9+11+12+13
NAIC				Unpaid Losses				Bank		and Withheld		Miscellaneous	+14 but not in
Company ID	Effective		Reserve	Recoverable		Total	Letters of	Reference	Trust	from		Balances	Excess of
Code Number	Date	Name of Reinsurer	Credit Taken	(Debit)	Other Debits	(Cols.5+6+7)	Credit	Number (a)	Agreements	Reinsurers	Other	(Credit)	Col. 8
13569 26–3709693		River Lake Insurance Company VI	2,078,544,574	24, 188, 809	112,970	2, 102, 846, 353			25,073	883,716,810	1,227,042,683	6, 104, 856	2, 102, 846, 353
15139 46-0982336	04/01/2013	River Lake Insurance Company X	902,070,768	14,824,721	114,637	917,010,126			0	282,248,237	634,562,804	815,580	917,010,126
0199999. General Acc	ount - Life an	d Annuity U.S. Affiliates - Captive	2,980,615,342	39,013,530	227,607	3,019,856,479	0	XXX	25,073	1,165,965,047	1,861,605,487	6,920,436	3,019,856,479
0399999. Total Genera	al Account - L	ife and Annuity U.S. Affiliates	2,980,615,342	39,013,530	227,607	3,019,856,479	0	XXX	25,073	1,165,965,047	1,861,605,487	6,920,436	3,019,856,479
0699999. Total Genera	al Account - L	ife and Annuity Non-U.S. Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
0799999. Total Genera	al Account - L	ife and Annuity Affiliates	2.980.615.342	39.013.530	227.607	3.019.856.479	0	XXX	25,073	1.165.965.047	1,861,605,487	6.920.436	3.019.856.479
7354775-1237547	10/01/1978	Colonial Security Life Ins Co	0	13.093	3.994	17.087				, ,,,,,,		(513)	(513)
7354775-1237547	10/01/1978	Colonial Security Life Ins Co	207	0	0	207						0	0
8757223–2038295		Scottish Re US Inc	0	0	0	0						38	0
8757223–2038295	10/01/1981	Scottish Re US Inc	155	0	0	155						13 . 137	155
8757223–2038295	05/24/1993	Scottish Re US Inc	116.468		1.535	128.746						324.249	128.746
8757223–2038295	05/24/1993	Scottish Re US Inc	62.782	0	12	62.794						107 .802	62,794
8757223-2038295		Scottish Re US Inc	452		0	452						13.314	452
8757223-2038295		Scottish Re US Inc	338,675	21,765	5. 148							916.879	365,588
8757223-2038295		Scottish Re US Inc		637 . 420	98,772	2.560.647						2,736,764	2.560.647
8757223-2038295		Scottish Re US Inc	10.563.485	532,906		11.928.143						1.826	1,826
8757223–2038295	08/26/1996	Scottish Re US Inc	662.015	29,595	37.756	729.366						973.643	729.366
8757223–2038295	12/01/1997	Scottish Re US Inc	39	0	46	85						(21,482)	(21,482)
8757223–2038295	04/16/1998	Scottish Re US Inc	0	0	0	0						337	0
8757223–2038295		Scottish Re US Inc	11.540	435.754	0	447 . 294						35.035	35.035
8757223–2038295		Scottish Re US Inc	0	0	0	0						1.055	0
0899999, General Acc	ount - Life an	d Annuity U.S. Non-Affiliates	13.580.273	1,681,276	979.015	16.240.564	0	XXX	0	0	0	5.102.084	3.862.614
		Markel Bermuda Limited	19.744.500		150 . 182	19.996.936	_		27 .202 .014	0	0	0	19.996.936
		SCOR Global Life Reinsurance Ireland DAC	9.097.631	939.881	2.468	10.039.980	12,000,000	0001	0	0	0	253 . 230	10.039.980
		d Annuity Non-U.S. Non-Affiliates	28.842.131		152.650	30.036.916	12,000,000	XXX	27.202.014	0	0	253.230	30,036,916
		ife and Annuity Non-Affiliates	42,422,404	, ,	1,131,665	46.277.480	12,000,000	XXX	27,202,014	0	0	5,355,314	33,899,530
1199999. Total Genera			3.023.037.746	, .,	1,359,272	3,066,133,959	12.000.000	XXX	27,227,087	1,165,965,047	1.861.605.487	12,275,750	3,053,756,009
		ccident and Health U.S. Affiliates	0,020,007,740	, . , .	1,000,272	0,000,100,300	12,000,000	XXX	0 1	1,100,000,047	1,001,000,407	12,270,700	0,000,700,000
		ccident and Health Vo.s. Affiliates	0		0	0	0	XXX	0	0	0	0	0
		ccident and Health Affiliates	0		0	0	0	XXX	0	0	0	0	0
00000AA-3190829			•	•	0	•	U	***	0	0	0	0	1.020
			1,020		0	1,020			1,020	0	0	U	
		nt and Health Non-U.S. Non-Affiliates	1,020		0	1,020	0	XXX	1,020	0	0	0	1,020
		ccident and Health Non-Affiliates	1,020		0	1,020	0	XXX	1,020	0	0	0	1,020
2299999. Total Genera		cident and Health	1,020		0	1,020	0	XXX	1,020	0	0	0	1,020
2399999. Total Genera			3,023,038,766	41,736,941	1,359,272	3,066,134,979	12,000,000	XXX	27,228,107	1,165,965,047	1,861,605,487	12,275,750	3,053,757,029
2699999. Total Separa			0	0	0	0	0	XXX	0	0	0	0	0
2999999. Total Separa	te Accounts	Non-U.S. Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
3099999. Total Separa	te Accounts	Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
3399999. Total Separa			0	0	0	0	0	XXX	0	0	0	0	0
3499999. Total Separa			0	0	0	0	0	XXX	0	0	0	0	0
		99, 0899999, 1499999, 1999999, 2699999 and 3199999)	2.994.195.615	40.694.806	1.206.622	3.036.097.043	-	XXX	25.073	1.165.965.047	1.861.605.487	12.022.520	3.023.719.093
		699999, 0999999, 1799999, 2099999, 2999999 and 3299999)	28.843.151	, - ,	152.650	30,037,936	12.000.000	XXX	27.203.034	1, 155,000,077	.,557,550,107	253.230	30.037.936
9999999 - Totals	.c. (Cam of 0	500000, 0000000, 1700000, 2000000, 2000000 unu 0299999)	3.023.038.766	, ,	1.359.272	3.066.134.979	12,000,000	XXX	27,203,004	1.165.965.047	1,861,605,487		3.053.757.029
ออฮฮฮฮฮ - TOtalS			3,023,030,700	41,730,941	1,308,272	3,000,104,979	12,000,000	^^^	21,220,101	1, 100, 300, 047	1,001,000,407	12,213,730	3,000,101,029

(a)	Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
ĺ	0001	1	026007689	BNP PARIBAS U.S.A - NEW YORK BRANCH, NY	12,000,000

# Schedule S - Part 5 NONE

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

# **SCHEDULE S - PART 6**

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

		1 2022	2 2021	3 2020	4 2019	5 2018
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	1,072,805	2,584,269	1,208,143	2,367,500	1,519,203
2.	Commissions and reinsurance expense allowances	124,798	1,517,005	123,178	1,404,442	274,200
3.	Contract claims	1,741,486	1,917,206	1,809,467	1,722,857	1,690,851
4.	Surrender benefits and withdrawals for life contracts	157,116	200,496	181,552	228,772	254,737
5.	Dividends to policyholders and refunds to members					
6.	Reserve adjustments on reinsurance ceded	(89,289)	(92,309)	(83,906)	(488,115)	(11,416)
7.	Increase in aggregate reserve for life and accident and health contracts	(702, 168)	(792, 104)	(684,286)	(342, 167)	(247,655)
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	42,206	40,407	36,973	39,454	38,273
9.	Aggregate reserves for life and accident and health contracts	14,328,231	15,030,399	15,822,503	16,438,559	16,780,726
10.	Liability for deposit-type contracts	455,767	506,561	555,066	611,595	674,085
11.	Contract claims unpaid	226,770	214,851	296,112	196,642	171,593
12.	Amounts recoverable on reinsurance	51,422	73,250	50,051	57,563	63,783
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends and refunds to members (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	403	116	396	318	175
16.	Unauthorized reinsurance offset	12,378	5	541	7	1
17.	Offset for reinsurance with Certified Reinsurers		0		0	
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	1,165,965	1,239,355	1,632,340	1,629,212	1,164,755
19.	Letters of credit (L)	12,000	12,000	12,440	12,440	12,450
20.	Trust agreements (T)	27,228	27,190	27,209	27,641	27,658
21.	Other (O)	1,861,605	1,943,339	3,067,410	3,156,350	2,829,666
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust		0		0	
23.	Funds deposited by and withheld from (F)		0		0	
24.	Letters of credit (L)		0		0	
25.	Trust agreements (T)		0		0	
26.	Other (O)		0		0	

		As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	12,538,735,738		12,538,735,738
2.	Reinsurance (Line 16)	416,990,847	(51,825,099)	365, 165, 748
3.	Premiums and considerations (Line 15)		127,858,367	475 , 414 , 774
4.	Net credit for ceded reinsurance	xxx	13, 134,944,958	13 , 134 , 944 , 958
5.	All other admitted assets (balance)	236,840,291		236,840,29
6.	Total assets excluding Separate Accounts (Line 26)		13,210,978,226	26,751,101,50
7.	Separate Account assets (Line 27)	4,135,323,264		4,135,323,26
8.	Total assets (Line 28)	17,675,446,547	13,210,978,226	30,886,424,773
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)		14,328,230,837	24,390,082,13
10.	Liability for deposit-type contracts (Line 3)		455,767,432	1,017,381,67
11.	Claim reserves (Line 4)	102,075,176	226,770,262	328,845,438
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)			281,57
13.	Premium & annuity considerations received in advance (Line 8)			
14.	Other contract liabilities (Line 9)			
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	663,444,500	(476,255,563)	187, 188, 93
20.	Total liabilities excluding Separate Accounts (Line 26)		13,210,978,226	25,979,016,86
21.	Separate Account liabilities (Line 27)	4,135,323,264		4,135,323,26
22.	Total liabilities (Line 28)		13,210,978,226	30 , 114 , 340 , 12
23.	Capital & surplus (Line 38)		xxx	772,084,64
24.	Total liabilities, capital & surplus (Line 39)	17,675,446,547	13,210,978,226	30,886,424,77
	NET CREDIT FOR CEDED REINSURANCE	,5.5,5,5	.0,2.0,0.0,220	33,333, 121,111
25.	Contract reserves	14 328 230 837		
26.	Claim reserves			
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts			
30.	Other contract liabilities			
31.	Reinsurance ceded assets			
		, , , ,		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables			
34.	Premiums and considerations			
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			

39. Other ceded reinsurance payables/offsets ......

40. Total ceded reinsurance payable/offsets ......

Total net credit for ceded reinsurance

.....0 476,255,563

1,781,223,594

13,134,944,958

# ANNUAL STATEMENT FOR THE YEAR 2022 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

			Allocated by Sta	ates and Territo				
		1	Life Co	ntracts	Direct Busin	ness Only 5	<b>1</b> 6	7
			2	3	7	J		,
					Accident and Health Insurance Premiums,		Total	
		Active			Including Policy,		Columns	
		Status	Life Insurance	Annuity	Membership	Other	2 through 5	Deposit-Type
1	States, Etc.	(a)	Premiums 12,700,206	Considerations 90.029	and Other Fees	Considerations 0	(b) 12,811,737	Contracts
	Alabama AL Alaska AK	L	971.216	0	21,502	0		0
	Arizona	L	16,348,038	550.029	126.643	0	17,024,710	0
	Arkansas AR	L	5,506,022	44,840	19.078	0	5.569.940	0
	California CA	L	109,586,961	1,066,065	642,061	0	111,295,087	0
6.	Colorado CO	L	18,816,458	58,465	63,043	0	18,937,966	0
7.	Connecticut CT	L	18,888,561	191,018	90,751	0	19, 170, 330	0
8.	Delaware DE	L	3,064,623	94,551	100,078	0	3,259,252	0
	District of Columbia DC	L	1,563,531	8,100	0	0	1,571,631	0
	Florida FL	L	57,632,020	590,331	2,869,703	0	61,092,054	0
	Georgia GA	L	32, 103,662	1,669,258	116,278	0	33,889,198	0
	Hawaii HI	L	5,241,065	60,416	4,531	0	5,306,012	0
	Idaho ID	L	5,575,715	9,878	1,412	0	5,587,005	0
	Illinois IL Indiana IN	L	34,072,607	283,430 701.871		0	34,513,660	0
	lowa IA	L	13,463,111	3.000		0		0
	Kansas KS	L	13,221,287	23,763	77,819	0		0
	Kentucky KY	I	9.040.028		23.750	0	9,095,978	0
	Louisiana LA	L		261,623	34,373	0		
	Maine ME	L	6,312,306	14,885	52,389	0	6,379,580	0
	Maryland MD	L	21,735,736	170,880	159,364	0	22,065,980	0
22.	Massachusetts MA	L	27,978,590	156,557	85,905	0	28,221,052	0
	Michigan MI	L	27,445,147	494,796	176,561	0	28,116,504	0
	Minnesota MN	L	35,064,270	26,202		0	35, 156, 596	0
	Mississippi MS	L		7,224	21,895	0		0
	Missouri	<u> </u>	19,482,871	1,622,235	196,525	0	21,301,631	J 0
	Montana         MT           Nebraska         NE	L	3,419,345	2,181		0	3,727,367	0
	Nepraska	L	10, 193,811	120,285	281,855	0	10,595,951	0
_	New Hampshire NH	L	6,707,571		41,918	0	6,628,552	n
	New Jersey	L	32,492,070	542,944	19,366,290	0	52,401,304	0
	New Mexico NM	I	3,943,162	14, 120	3,265	0	3,960,547	0
	New York NY	N		88,813		0		0
34.	North Carolina NC	L	37,632,753	504,215	239,277	0	38,376,245	0
	North Dakota ND	L	4, 150, 211	52,300	73,006	0	4,275,517	0
	Ohio OH	L	38 ,740 , 147	244,277	426,668	0	39,411,092	0
	Oklahoma OK	L	7,365,757	57,430	3,974	0	7,427,161	0
	Oregon OR	L	10,693,239	40,957	77,928	0	10,812,124	0
	Pennsylvania PA	L	45,731,659	493,749	880,285	0	47, 105, 693	0
	Rhode Island	L	3,683,414	50,998	39, 178	0	3,773,590	0
	South Carolina	L	2,704,679	265 , 188 0		0	21,954,548	0
	Tennessee	L	3,704,678 21.537.327	480 , 134	41,089	0	3,845,767 22,064,159	0
	Texas	L	60,695,867	594,717		_	61,563,116	0
	Utah UT	L	, ,	197,267		0	10,643,630	
	Vermont	L	, ,	0	3.582.989		6.465.225	0
	Virginia VA		42,836,977	389.261	132.371		43,358,609	0
48.	Washington WA		23,357,199	409,600	116,839	0	23,883,638	0
49.	West Virginia WV	L		202,620	2,601	0	3,845,402	0
	Wisconsin WI	L	15,642,111		60,590	0		0
	Wyoming WY	L		33,787	130,499			0
	American Samoa AS		4,897	0	0	0	4,897	0
	Guam GU	N		0	0	0		0
	Puerto Rico PR U.S. Virgin Islands VI	N		0	0	0		J 0
	Northern Mariana Islands MP	N		0 0	0		51, 177	0
	Canada CAN	N	23,760	0	0	0		U
	Aggregate Other Alien OT	XXX		0		0		0
	Subtotal		954,486,241	13,064,315		0		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	n	n	0	n	0	0
92.	Dividends or refunds applied to shorten endowmen							
	or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under	V207	4,362,301	0		0	4,744,493	^
94.	disability or other contract provisions	XXX	4,362,301	0	0	0		0
	Totals (Direct Business)		958,848,542		33,336,930	0	1,005,249,787	0
96.	Plus reinsurance assumed	XXX		8,329,293	256,443		250,658,446	0
97	Totals (All Business)	xxx	1,200,921,252	21,393,608	33,593,373	0	1,255,908,233	
98.	Less reinsurance ceded		1,038,217,275			0	1,073,237,173	
99.	Totals (All Business) less Reinsurance Ceded	XXX	162,703,977	19,912,448		0	182,671,060	0
	DETAILS OF WRITE-INS							
	ZZZ Other Alien				3,398		60,687	
		XXX						
58003.	Commence of a consistency with in a fact time 50 from	XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	YYY	n	n	0	n	n	0
58999.	Totals (Lines 58001 through 58003 plus	^^^						
	58998)(Line 58 above)	XXX	57,289	0	3,398	0	60,687	0
		XXX						
9402.		XXX						
9403.		XXX					ļ	
9498.	Summary of remaining write-ins for Line 94 from	VVV	0	^	0	^	^	0
9499.	overflow page	۸۸۸	u			U	J	U
5400.	94 above)	XXX	0	0	0	0	0	0
(a) A . 4!	Status Counts:							

<sup>2.</sup> R - Registered - Non-domiciled RRGs..... .....0 

<sup>3.</sup> E - Eligible - Reporting entities eligible or approved to write surplus lines in the state...... 0

<sup>(</sup>b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations Individual: Premiums are allocated in accordance with the address to which the premium notices were mailed. If no premium notices were mailed, premiums are allocated with the state of residence of the premium payor. On policies where the policyholders moved to an unlicensed state, the premiums are allocated to the state of domicile. Group: Premiums are allocated in accordance with the mailing address of each master policyholder or employee

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

# **SCHEDULE T - PART 2**

# **INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN**

Allocated by States and Territories

Direct Business Only

						iness Only		
			1	2	3 Disability	4 Long-Term	5	6
			Life	Annuities	Income	Care	D ".T	
	States, Etc.		(Group and Individual)	(Group and Individual)	(Group and Individual)	(Group and Individual)	Deposit-Type Contracts	Totals
1.	Alabama	AI	12,700,206	90.029	0	1.078	0	12,791,313
2.	Alaska		971,216	0	0	0	0	971,216
3.	Arizona		16,348,038	550,029	2.465	6.995	0	16,907,527
			5,506,022	44,840	303	,		1 '
4.	Arkansas				5,246		0	
5.	California		109,586,961	1,066,065	· ·	ĺ	0	110,775,086
6.	Colorado		18,816,458	58,465	0	12,535	0	18,887,458
7.	Connecticut	СТ	18,888,561	191,018	211	(11,774)		19,068,016
8.	Delaware	DE	3,064,623	94,551	0	0	0	3, 159, 174
9.	District of Columbia	DC	1,563,531	8,100	0	0	0	1,571,631
10.	Florida	FL	57,632,020	590,331	329	17,348	0	58,240,028
11.	Georgia	GA	32,103,662	1,669,258	2,030	0	0	33,774,950
12.	Hawaii	HI	5,241,065	60,416	0	2,676	0	5,304,157
13.	ldaho	ID	5,575,715	9,878	388	1,023	0	5,587,005
14.	Illinois	IL	34,072,607	283,430	0	68,289	0	34,424,326
15.	Indiana	IN	13,463,111	701.871	595	100.872	0	14,266,449
16.	lowa	IA	11,337,878	3.000	0	36,673	0	
17.	Kansas		13,221,287	23.763		21,302	0	13,266,352
18.	Kentucky		9,040,028	32,200		5,424	0	9.077.652
			11,460,664		0	0	0	11,722,287
19.	Louisiana		6,312,306	261,623		0	0	
20.	Maine		, ,	, -				
21.	Maryland		21,735,736	170,880	236	484	0	21,907,336
22.	Massachusetts		27,978,590	156,557	340	0	0	28,135,487
23.	Michigan	MI	27,445,147	494,796	(8,344)	·	0	28,078,669
24.	Minnesota	MN	35,064,270	26,202	256	18,984	0	35, 109, 713
25.	Mississippi	MS	8,352,289	7,224	0	2,981	0	8,362,494
26.	Missouri	МО	19,482,871	1,622,235	0	36,612	0	21,141,718
27.	Montana	MT	3,419,345	2,181	0	5,623	0	3,427,149
28.	Nebraska	NE	10,193,811	120,285	0	215,761	0	10,529,857
29.	Nevada	NV	6,572,279	14,355	0	(3,282)	0	6,583,352
30.	New Hampshire		6,707,571	96,750	1,150	9,675	0	6,815,146
31.	New Jersey		32,492,070	542,944	1,197	0	0	33,036,211
32.	New Mexico		3,943,162	14,120	,	0		
33.	New York		8,453,435	88,813				
34.	North Carolina		37,632,753	504,215		(994)		
							0	
35.	North Dakota					· ·	0	39,265,737
36.	Ohio		38,740,147					, , , , , , , , , , , , , , , , , , ,
37.	Oklahoma		7,365,757	57,430			0	
38.	Oregon		10,693,239	40,957			0	, , , -
39.	Pennsylvania		45,731,659	493,749	5,111	· ·	0	
40.	Rhode Island		3,683,414	50,998	0	. , ,	0	., . , .
41.	South Carolina	SC	21,506,004	265, 188		6,068	0	21,777,260
42.	South Dakota	SD	3,704,678	0	0	· ·	0	
43.	Tennessee	TN	21,537,327	480 , 134		14,432	0	
44.	Texas	TX	60,695,867	594,717	363	5,465	0	61,296,412
45.	Utah	UT	10,085,785	197,267	0	5,332	0	10,288,384
46.	Vermont		2,882,236	0	0	0	0	2,882,236
47.	Virginia	VA	42,836,977	389,261	3,876	8,623	0	
48.	Washington			409,600		30,442	0	
49.	West Virginia		3,640,181	202,620		· ·	0	
50.	Wisconsin		15,642,111	, ,	152		0	
	Wyoming		13,642,111		0		0	1,651,217
51.								, ,
52.	American Samoa		4,897	0	0		0	, -
53.	Guam		42,750		0		0	· · · · · · · · · · · · · · · · · · ·
54.	Puerto Rico		47,080	0	0		0	
55.	U.S. Virgin Islands		51,177	0			0	
56.	Northern Mariana Islands		11,733		0		0	
57.	Canada	CAN		0	0		0	23,760
	Aggregate Other Alien	ОТ	57,289	0	0	0	0	57,289
58.			i	13,064,315	17,819	1,480,243	0	969,048,618

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

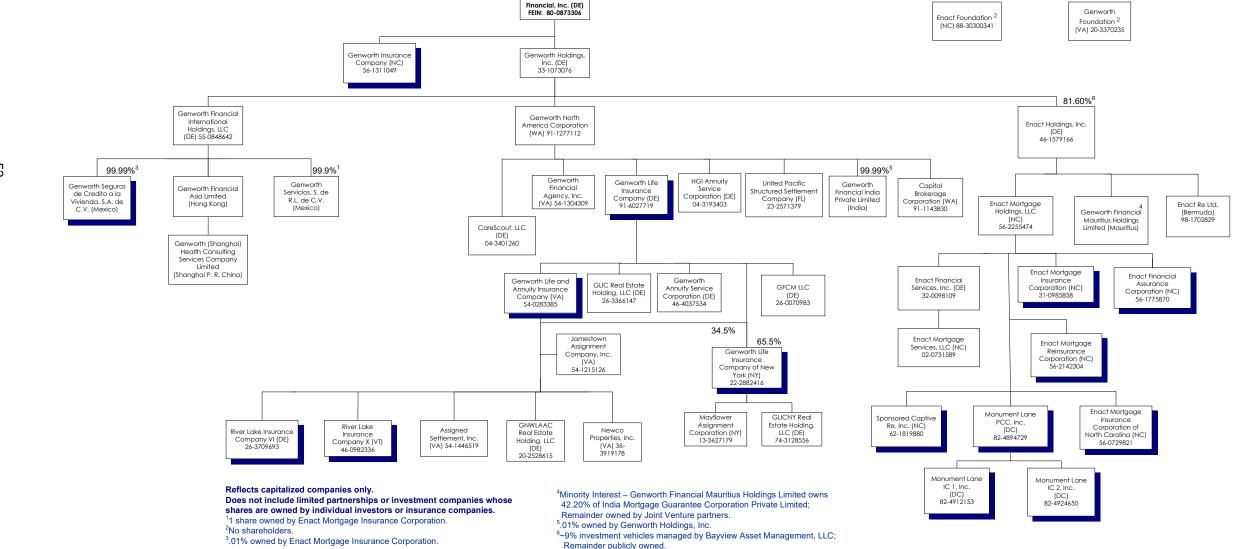
PART 1 - ORGANIZATIONAL CHART

Genworth

Genworth Financial, Inc. Global Organizational Chart As of December 31, 2022

Denotes Insurance Company

Common Stock Ownership Only - 100% unless otherwise indicated



# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

	PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM														
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Туре	If			
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
										Genworth Life and Annuity Insurance					
		00000	54-1446519				Assigned Settlement, Inc.	VA	DS	Company	Ownership	100.000	Genworth Financial, Inc.	YES	
		00000	91-1143830				Capital Brokerage Corporation	WA	NI A	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	04-3401260				CareScout, LLC	DE	NI A	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	NI A	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	46-1579166		0001823529	NASDAQ	Enact Holdings, Inc.	DE	NI A	Genworth Holdings, Inc.1	Ownership	81.600	. Genworth Financial, Inc	NO	1
		00000	46-1579166		0001823529	NASDAQ	Enact Holdings, Inc.	DE	NI A	Publicly Owned	Owner ship	18.400	Genworth Financial, Inc.	NO	
		00000	56-2255474				Enact Mortgage Holdings, LLC	NC	NI A	Enact Holdings, Inc.	Owner ship	100.000	Genworth Financial, Inc.	NO	
. 4011	Genworth Financial, Inc	38458	31-0985858				Enact Mortgage Insurance Corporation Enact Mortgage Insurance Corporation of North	NC	IA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
. 4011	Genworth Financial. Inc.	16675	56-0729821				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.		Genworth Financial Inc.	NO	
. 4011	deniiortii i manciai, mc	00000	02-0731589				Enact Mortgage Services, LLC	NC	NIA	Enact Financial Services, Inc.	Owner ship		Genworth Financial, Inc.	NO	
		00000	98-1702829				Enact Re Ltd.	BMU	NIA	Enact Holdings, Inc.	Ownership.		Genworth Financial Inc.	NO	
		00000	46-4037534				Genworth Annuity Service Corporation	DE	NIA	Genworth Life Insurance Company	Ownership.		Genworth Financial, Inc.	YES	
		00000	54-1304309				Genworth Financial Agency, Inc.	VA	NIA	Genworth North America Corporation	Ownership.		Genworth Financial Inc.	NO	
		00000	04 1004000				defined the maneral Agency, me.	•//		Genworth Financial International Holdings,	omici sirip		defined the maneral, me.	140	
		00000					Genworth Financial Asia Limited	HKG	NIA	LLC	Ownership		Genworth Financial. Inc.	NO	
l		00000	80-0873306		0001276520	NYSE	Genworth Financial, Inc.	DE	UIP	Remainder publicly owned	Owner ship		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	
							Genworth Financial International Holdings,				·				
		00000	55-0848642				LLC	DE	NIA	Genworth Holdings, Inc.	Ownership		Genworth Financial, Inc	NO	
							Genworth Financial Mauritius Holdings Limited								
		00000						MUS	NIA	Enact Holdings, Inc	Ownership		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		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	Ownership	34.500	. Genworth Financial, Inc.	NO	
. 4011	denworth Financial, Inc	72990	91-1277112				Genworth Life Insurance Company of New York Genworth North America Corporation	NY	US	Genworth Holdings, Inc.	Owner ship		Genworth Financial, Inc.	NO	
		00000	91-12//112				Genworth North America Corporation	WA	017	Genworth Holdings, Inc	Uwrier Ship		Geriworth Financial, Inc.	NU	
		00000					S.A. de C.V.	MEX	IA	IIC	Ownership	99.990	. Genworth Financial, Inc	NO	
							Genworth Seguros de Credito a la Vivienda,						activity inc.		
		00000					S.A. de C.V.	MEX	IA	Enact Mortgage Insurance Corporation	Ownership	0.010	Genworth Financial, Inc	YES	
		1								Genworth Financial International Holdings,					
		00000					Genworth Servicios, S. de R.L. de C.V	MEX	NI A	LLC	Ownership	99.900	. Genworth Financial, Inc	NO	
		00000					Genworth Servicios, S. de R.L. de C.V	MEX	NI A	Enact Mortgage Insurance Corporation	Ownership	0.100	Genworth Financial, Inc	YES	
							Genworth (Shanghai) Health Consulting				l	400.00-			
		00000					Services Company Limited	CHN	NI A	Genworth Financial Asia Limited	Owner ship	100.000	Genworth Financial, Inc.	NO	
		00000	26-0070983				GFCM LLC	DE	NI A	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	26-3366147				GLIC Real Estate Holding, LLC	DE	NI A	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	74 0100550				CLICARY Deal Fatata Halding IIIC	חר	NII A	Genworth Life Insurance Company of New Yor	Cnarahi		Commonth Financial Inc	NO	
		00000	74-3128556				GLICNY Real Estate Holding, LLC	DE	NI A	Genworth Life and Annuity Insurance	Ownership		Genworth Financial, Inc.	NU	
		00000	20-2528615				GNWLAAC Real Estate Holding, LLC	DE	DS	Company	Ownership		Genworth Financial, Inc	NO	
		00000	04-3193403				HGI Annuity Service Corporation	DE	NIA	Genworth North America Corporation	Owner ship.	100.000	Genworth Financial Inc.	NO	
		00000	U U U U U U U U U U U U U U U U U U U		1		I.m. mainty out floo outputation	レニ	1	Lacring the Hot the Amor roa output at full	1 0 VI VIII P		women to a common to a commo		

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Туре	If			
											of Control	Control			
											(Ownership,	is		Is an	1
						Name of Securities			Relation-		Board,	Owner-		SCA	1
						Exchange		Domi-	ship		Management,	ship		Filing	1
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	1
Group		Company		Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
										Genworth Life and Annuity Insurance					
		00000	54-1215126				Jamestown Assignment Company, Inc	VA		Company	Ownership	100.000	Genworth Financial, Inc	NO	
		00000	40 0007470					ND/		Genworth Life Insurance Company of New York		400 000		\/F0	1
			13-3627179				Mayflower Assignment Corporation	NY			Ownership		Genworth Financial, Inc.		
	Genworth Financial, Inc.		82-4894729				Monument Lane PCC, Inc.	DC		Enact Mortgage Holdings, LLC	Ownership		Genworth Financial, Inc.		
	Genworth Financial, Inc Genworth Financial, Inc		82-4912153 82-4924650				Monument Lane IC 1, Inc	DC		Monument Lane PCC, Inc	Ownership		Genworth Financial, Inc		
. 4011	Genworth Financial, Inc	00000	82-4924650				Monument Lane IC 2, Inc.	DC		Genworth Life and Annuity Insurance	Uwnersnip	100.000	Genworth Financial, Inc	NU	
		00000	36-3919178				Newco Properties, Inc.	VA	DS	Company	Ownership		Genworth Financial. Inc.	YES	1
		00000					Thomas Tropol Cross, The	•//		Genworth Life and Annuity Insurance	owner entry		dollinoi tii i indiioidi, ino.		
. 4011	Genworth Financial, Inc.	13569	26-3709693				River Lake Insurance Company VI	DE	DS	Company	Ownership	100.000	Genworth Financial, Inc.	NO	
							, ,			Genworth Life and Annuity Insurance	·		·		
. 4011	Genworth Financial, Inc	15139	46-0982336				River Lake Insurance Company X	VT	DS	Company	Ownership		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	
							United Pacific Structured Settlement Company								1
		00000	23-2571379					FL	NI A	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc	NO	
1															1

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

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

	PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES												
NAIC Company	2 ID	3  Names of Insurers and Parent,	4 Shareholder	5 Capital	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any	8  Management Agreements and	9  Income/ (Disbursements) Incurred Under Reinsurance	Any Other Material Activity Not in the Ordinary Course of the Insurer's		Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit		
Code	Number	Subsidiaries or Affiliates	Dividends	Contributions	Other Investments	Affiliate(s)	Service Contracts	Agreements	* Business	Totals	Taken/(Liability)		
	4-1445619	Assigned Settlement, Inc.	0	0	0		4,262	0		4,262	0		
	1-1143830	Capital Brokerage Corporation	0	0	0		(6,020,041).	0		(6,020,041)	0		
	4-3401260	CareScout, LLC	0	0	0		(12,887,336).	0		(12,887,336)	0		
37095 56		Enact Financial Assurance Corporation	0	0	0		(45,954).	0		(45,954)	0		
	2–0098109	Enact Financial Services, Inc		0	0		(4,489,178).	0			0		
	6–1579166	Enact Holdings, Inc	0	0	0		(5,592,144).	0		(5,592,144)	0		
	6-2255474	Enact Mortgage Holdings, LLC	487,750,000	0	0		(156,529)	0		487,593,471	0		
38458 3	1-0985858	Enact Mortgage Insurance Corporation	(485,000,000)	0	0		(333,739,610)	0		(818,739,610)	0		
16675 50	6-0729821	Enact Mortgage Insurance Corporation of											
		North Carolina	0	0	0		(890,801).	0			0		
	6-2142304	Enact Mortgage Reinsurance Corporation	0	0	•••••••••••••••••••••••••••••••••••••••		(18,598).	0		(18,598)	0		
	2-0731589	Enact Mortgage Services, LLC	0		0		(3,409)	0		(3,409)	0		
40	6-4037534	Genworth Annuity Service Corporation	0	0	0		(688)	0			0		
54	4-1304309	Genworth Financial Agency, Inc	0	0	0		270,026	0		270,026	0		
		Genworth Financial India Private Limited .	0	0	0		2,078,549	0		2,078,549	0		
55	5-0848642	. Genworth Financial International Holdings,					, ,			, ,			
		LLC	0	0	0		20,902	0		20,902	0		
80	0-0873306	Genworth Financial. Inc	0	(2.650.000)	0		300,613,739	0			0		
	3–1073076	The state of the s	0	0	0		2,059,769	0		2,059,769	0		
	6-1311049	Genworth Insurance Company	0	2,650,000	0		(2,335,729).	0			0		
	4-0283385	Genworth Life and Annuity Insurance		, - ,			( , , , , , , , , , , , , , , , , , , ,			,			
		Company	0	13,000,000	0		(61,835,540)	(55,680,034)		(104,515,574)	228,856,793		
70025 9	1-6027719	Genworth Life Insurance Company	0	0	0		(189,025,887)	93.290.685		(95.735.202)	2,470,407,486		
	2-2882416	Genworth Life Insurance Company of New		•	•								
		York	0	0	0		(196,291,848).	(10,920,237)		(207,212,085)	320,364,591		
g	1-1277112	Genworth North American Corporation	0	0	0			0			0		
		Genworth Servicios, S. de R.L. de C.V	0	0	0		(174,887)	0			0		
21	6–3366147	GLIC Real Estate Holding, LLC	0	0	0		(334,493)	0		(334,493)	0		
	4–3128556	GLICNY Real Estate Holding, LLC	0	0	0		(871)	0		(871)	0		
	0-2528615	GNWLAAC Real Estate Holdings, LLC	0	0	0		(871)	0		(871)	0		
	4-1215126	Jamestown Assignment Company, Inc.		0	0		(590,735)	0		(590,735)	0		
	4-1213120 2-4912153	Monument Lane IC 1, Inc.		n	n		(28.668)	٥			n		
	2-4924650	· ·					(70.341)			(70.341)	٥		
	2-4924030 2-4894729	Monument Lane PCC, Inc.	(1 900 000)	n	۸		(6,422)	٥		(1,906,422)	n		
	2-4694729 6-3919178	Newco Properties. Inc.		٠	 n		2,947,539	٥			 n		
	6–3709693		0	0	۸		(170,545)	(28,855,381)		(29,025,926)	(2,102,733,382)		
	6-4266916	River Lake Insurance Company VI		•••••••••••••••••••••••••••••••••••••••	۸		(170,343).	را ۱۵۰, ۱۵۰۵, ۱۵۵۰ (۲۵۰, ۱۳۵۰)	······	(29,023,920)	ر ۵۵۷, ۱۵۵, ۱۵۵, ۱۵۵, ۱۵۵		
	6-0982336	River Lake Insurance Company VII	0	(13,000,000)	۰۰۰۰		(104, 148).	2.164.967		(104, 148)	(916.895.488)		
	0-0982330 2-1819880	Sponsored Captive Reinsurance, Inc		0	۰		(27,408).	2, 104,907		(10,862,501)	( 486, 350, 10 ق)		
9999999 Contr		. Sponsored Captive nemisurance, Inc			0	^					0		
aaaaaaa Contr	บเาบเสเร		0	0	1 0	0	0	0	XXX	0	0		

#### 2022 Schedule Y Part II Footnote

Genworth Life and Annuity Insurance Company ("GLAIC") and Genworth Life Insurance Company ("GLIC") are parties to a term and universal life reinsurance agreement in which the reserves for reinsurance ceded held in accordance with Virginia regulations by GLAIC and the corresponding reserves for reinsurance assumed by GLIC held in accordance with Delaware regulations differ by \$464,957,234. Reserves ceded by GLAIC are greater than the reserves assumed by GLIC. The reserve liability reported for GLIC in this exhibit reflects the amount ceded by GLAIC.

Genworth Life Insurance Company of New York ("GLICNY") and GLIC are parties to a term life reinsurance agreement in which the reserves for reinsurance ceded held in accordance with New York regulations by GLICNY and the corresponding reserves for reinsurance assumed by GLIC held in accordance with Delaware regulations differ by \$732,402. Reserves ceded by GLICNY are greater than the reserves assumed by GLIC. The reserve liability reported by GLIC in this exhibit reflects the amount ceded by GLICNY.

GLICNY and GLAIC are parties to a reinsurance agreement in which the reserves for reinsurance ceded held in accordance with New York regulations by GLICNY and the corresponding reserves for reinsurance assumed by GLAIC held in accordance with Virginia regulations differ by \$206,630. The reserves ceded by GLICNY are greater than the reserves assumed by GLAIC. The reserve liability reported for GLAIC in this exhibit reflects the amount ceded by GLICNY.

GLIC and GLAIC are parties to a term and universal life reinsurance agreement in which the reserves for reinsurance assumed held in accordance with Virginia regulations by GLAIC and the corresponding reserve for reinsurance ceded by GLIC in accordance with Delaware regulations differ by \$131,068,239. Reserves ceded by GLIC are greater than the reserves assumed by GLAIC. The reserve liability reported for GLAIC in this exhibit reflects the amount ceded by GLIC.

GLIC and GLAIC are parties to a term life reinsurance agreement in which the reserves for reinsurance assumed held in accordance with Virginia regulations by GLAIC and the corresponding reserve for reinsurance ceded by GLIC in accordance with Delaware regulations differ by \$11,294,591. Reserves ceded by GLIC are greater than the reserves assumed by GLAIC. The reserve liability reported for GLAIC in this exhibit reflects the amount ceded by GLIC.

The following entities were dissolved during 2022: River Lake Insurance Company VII (Dissolution 3.17.22); River Lake Insurance Company VIII (Dissolution 3.17.22).

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

PART 3 - ULTIMATE CONTROL	LING PARTY AND LISTING OF O	THER U.S. INS	URANCI	E GROUPS OR ENTITIES UNDER	THAT ULTIMATE CONTROLLING F	PARTY'S CON	TROL
1	2	3	4	5	6	7	8
			Granted				Granted
			Disclaimer				Disclaimer
			of Control\				of Control\
			Affiliation of				Affiliation of
		Ownership	Column 2			Ownership	Column 5
		Percentage	Over			Percentage	Over
	0 :11 0 1 T1 100/ 0 1:	Column 2 of	Column 1	1 III 1 0 1 II D 1	U.S. Insurance Groups or Entities Controlled	(Column 5 of	Column 6
Insurers in Holding Company	Owners with Greater Than 10% Ownership	Column 1	(Yes/No)	Ultimate Controlling Party	by Column 5	Column 6)	(Yes/No)
	Enact Mortgage Holdings, LLC		NO	Genworth Financial, Inc.	Genworth Financial, Inc.	100.000	NO
Enact Mortgage Reinsurance Corporation	Enact Mortgage Holdings, LLC	100.000			Genworth Financial, Inc.		NO
	Enact Mortgage Holdings, LLC	100.000	NO	Genworth Financial, Inc.	Genworth Financial, Inc.	100.000	NO
Enact Mortgage Insurance Corporation of North							
	Enact Mortgage Holdings, LLC		NO		Genworth Financial, Inc.	100.000	NO
Genworth Life Insurance Company	Genworth North America Corporation	100.000	NO	Genworth Financial, Inc.	Genworth Financial, Inc.	100.000	NO
Genworth Life and Annuity Insurance Company	Genworth Life Insurance Company	100.000	NO	Genworth Financial, Inc.	Genworth Financial, Inc.	100.000	NO
Genworth Life Insurance Company of New York	Genworth Life Insurance Company	65.500	NO	Genworth Financial, Inc.	Genworth Financial, Inc.	100.000	NO
				Genworth Financial, Inc.	Genworth Financial, Inc.	100.000	NO
	Genworth Financial, Inc.				Genworth Financial, Inc.		NO
	,			,	,		
						·····	

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

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

question	1S	Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
suppler specific	SUPPLEMENTAL FILINGS lowing supplemental reports are required to be filed as part of your annual statement filing if your company is engaged in the type of business ment. However, in the event that your company does not transact the type of business for which the special report must be filed, your response interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.  MARCH FILING	nse of NO to the
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES

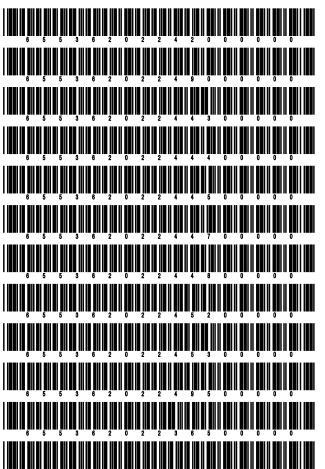
Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?

N0

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

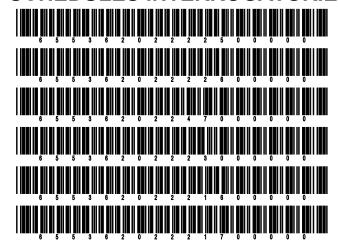
26.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	YES
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Care Receivables Supplement be filed with the state of domicile and the NAIC by March 1?	NO
	APRIL FILING	
36.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
37.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
38.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
39.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
40.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
41.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	SEE EXPLANATION
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES
	Explanations:	
10. 12.	Not required This Company does not transact this type of business.	
16.	This Company does not transact this type of business.  This Company does not transact this type of business.	
17.	This Company does not transact this type of business.	
18.	This Company does not transact this type of business.	
20. 21.	This Company does not transact this type of business. This Company does not transact this type of business.	
25.	This Company does not transact this type of business.	
26.	This Company does not transact this type of business.	
28. 30.	This Company does not transact this type of business. This Company does not transact this type of business.	
30. 31.	The Company did not request relief.	
32.	The Company did not request relief.	
33.	The Company did not request relief.	
35. 38.	This Company does not transact this type of business. This Company does not transact this type of business.	
40.	This Company does not transact this type of business.  This Company does not transact this type of business.	
41.	This Company does not transact this type of business.	
46.	The Company was granted a Life PBR Exemption from its state of domicile.	
10.	Bar Codes: SIS Stockholder Information Supplement [Document Identifier 420]	
	6 5 5 3 6 2 0 2 2 4 2 0 0 0 0 0	0

- 2. Trusteed Surplus Statement [Document Identifier 490]
- Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]
- Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]
- Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
- Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]
- 26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]
- 28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]
- 30. Medicare Part D Coverage Supplement [Document Identifier 365]
- Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]



# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- Relief from the one-year cooling off period for independent CPA [Document Identifier 225]
- 33. Relief from the Requirements for Audit Committees [Document Identifier 226]
- 35. Health Care Receivables Supplement [Document Identifier 470]
- 38. Credit Insurance Experience Exhibit [Document Identifier 230]
- 40. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]
- Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]



# **OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Assets Line 25

Addition	ial Write-ins for Assets Line 25									
	Current Year									
		1	2	3	4					
				Net Admitted Assets	Net Admitted					
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Assets					
2504.	Prepaid expenses	10 , 147 , 445	10,147,445	0	0					
2597.	Summary of remaining write-ins for Line 25 from overflow page	10,147,445	10,147,445	0	0					

# **SUMMARY INVESTMENT SCHEDULE**

		Gross Investm	ent Holdings		Admitted Asset in the Annua		
		1	2 Percentage of Column 1	3	4 Securities Lending Reinvested Collateral	5  Total (Col. 3 + 4)	6 Percentage of Column 5
	Investment Categories	Amount	Line 13	Amount	Amount	Amount	Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	723,311,539	5.763	723,311,539		723,311,539	5.769
	1.02 All other governments					130,532,003	
	1.03 U.S. states, territories and possessions, etc. guaranteed	94 , 199 , 552	0.751	94 , 199 , 552		94,199,552	0.751
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	22,977,628	0 . 183	22,977,628		22,977,628	0 . 183
	1.05 U.S. special revenue and special assessment obligations, etc. non- quaranteed	727,032,567	5.793	727 032 567		727,032,567	5.798
	1.06 Industrial and miscellaneous	1 ' '				8,041,595,405	
	1.07 Hybrid securities					48, 172,062	
	1.08 Parent, subsidiaries and affiliates					0	
	1.09 SVO identified funds					0	
	1.10 Unaffiliated bank loans					0	
	1.11 Unaffiliated certificates of deposit					0	
	1.12 Total long-term bonds					9,787,820,756	
2.	Preferred stocks (Schedule D, Part 2, Section 1):	0,707,020,700		0,707,020,700		0,707,020,700	
۷.	2.01 Industrial and miscellaneous (Unaffiliated)	14 411 150	0 115	14 411 150		14 411 150	0 115
	2.02 Parent, subsidiaries and affiliates						
	2.03 Total preferred stocks						
3.	Common stocks (Schedule D, Part 2, Section 2):	14,511,100	0.110	14,411,130		14,411,100	
Э.	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	11 688 756	0.356	44 688 756		11 688 756	0.356
	3.02 Industrial and miscellaneous Publicly traded (Orialiniated)					0	
	3.03 Parent, subsidiaries and affiliates Publicly traded					0	
	3.04 Parent, subsidiaries and affiliates Publicly traded					118,694,357	
	3.05 Mutual funds					0	
	3.06 Unit investment trusts					0	
						0	
	3.07 Closed-end funds					0	
	3.08 Exchange traded funds						
	3.09 Total common stocks	167,964,148	1.338	163,383,113	0	163,383,113	1.303
4.	Mortgage loans (Schedule B):		0.000			0	0.000
	4.01 Farm mortgages						
	4.02 Residential mortgages		0.000			0	0.000
	4.03 Commercial mortgages						
	4.04 Mezzanine real estate loans					0	
	4.05 Total valuation allowance					0	
	4.06 Total mortgage loans	1,745,517,181	13.908	1,745,517,181	0	1,745,517,181	13.921
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company					11,739,370	
	5.02 Properties held for production of income					0	
	5.03 Properties held for sale					0	
	5.04 Total real estate	11,739,370	0.094	11,739,370	0	11,739,370	0.094
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)						
	6.02 Cash equivalents (Schedule E, Part 2)						
	6.03 Short-term investments (Schedule DA)					0	
	6.04 Total cash, cash equivalents and short-term investments					215,285,443	
7.	Contract loans	447,727,219	3.567	441,413,709		441,413,709	3.520
8.	Derivatives (Schedule DB)	8,200,308	0.065	8,200,308		8,200,308	0.065
9.	Other invested assets (Schedule BA)			141,459,896		141,459,896	1.128
10.	Receivables for securities			9,504,812		9,504,812	
11.	Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX		XXX
12.	Other invested assets (Page 2, Line 11)			0		0	0.000
13.	Total invested assets	12,550,872,939	100.000	12,538,735,738	n	12,538,735,738	100.000

# **SCHEDULE A - VERIFICATION BETWEEN YEARS**

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		12,894,642
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		2,247,715
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9	0	689,998
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		11,739,370

# **SCHEDULE B - VERIFICATION BETWEEN YEARS**

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	1,753,138,113
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	211,804,476
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	
	3.2 Totals, Part 3, Column 11	0
4.	Accrual of discount	0
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 9	
	5.2 Totals, Part 3, Column 8	0
6.	Total gain (loss) on disposals, Part 3, Column 18	0
7.	Deduct amounts received on disposals, Part 3, Column 15	219,424,388
8.	Deduct amortization of premium and mortgage interest points and commitment fees	1,020
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 13	
	9.2 Totals, Part 3, Column 13	0
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 110	
	10.2 Totals, Part 3, Column 10	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)	1,745,517,181
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 12)	1,745,517,181
14.	Deduct total nonadmitted amounts	0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	1,745,517,181

# **SCHEDULE BA - VERIFICATION BETWEEN YEARS**

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		123,404,220
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	500,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	002,811	21,502,811
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		37,717
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13(2,	131,421)	
	5.2 Totals, Part 3, Column 9	0	(2,131,421)
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		1, 152, 768
8.	Deduct amortization of premium and depreciation		175,605
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		141,484,954
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		141,459,896

# **SCHEDULE D - VERIFICATION BETWEEN YEARS**

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of bonds and stocks acquired, Part 3, Column 7	603,831,060
3.	Accrual of discount	20,586,753
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12(4,597)	
	4.2. Part 2, Section 1, Column 15	
	4.3. Part 2, Section 2, Column 13	
	4.4. Part 4, Column 11	162,408,702
5.	Total gain (loss) on disposals, Part 4, Column 19	(633,480)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	1,339,232,292
7.	Deduct amortization of premium	13,741,756
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15(1,211,000)	
	8.2. Part 2, Section 1, Column 19	
	8.3. Part 2, Section 2, Column 16	
	8.4. Part 4, Column 15	(1,211,000)
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 140	
	9.2. Part 2, Section 1, Column 170	
	9.3. Part 2, Section 2, Column 14	
	9.4. Part 4, Column 13	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	3,377,893
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	9,970,696,054
12.	Deduct total nonadmitted amounts	5,081,035
13.	Statement value at end of current period (Line 11 minus Line 12)	9,965,615,019

# **SCHEDULE D - SUMMARY BY COUNTRY**

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

		Long-Term Bonds and Stocks	S OWNED December (			, , , , , , , , , , , , , , , , , , ,
			1 Book/Adjusted	2	3	4
	escription	on	Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS	1.			649,729,554	621,841,675	1,092,577,066
Governments	2.	Canada		0	0	0
(Including all obligations guaranteed	3.	Other Countries	130,532,003	116,246,040	133, 136, 696	125,437,607
by governments)	4.	Totals	853,843,542	765,975,594	754,978,371	1,218,014,673
U.S. States, Territories and Possessions						
(Direct and guaranteed)	5.	Totals	94,199,552	94,285,731	94,615,555	93,185,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	22,977,628	22,637,146	23,082,369	22,695,000
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.		727,032,567	696,683,443	721,673,976	740 , 164 , 075
Industrial and Miscellaneous. SVO	8.	United States		5,544,489,783		
Identified Funds, Unaffiliated Bank	9.	Canada	, , , ,			
Loans, Unaffiliated Certificates of	10.	Other Countries	1,596,910,024	1,429,979,407	1,600,524,238	1,592,110,630
Deposit and Hybrid Securities (unaffiliated)	11.	Totals	8.089.767.467	7,293,582,142	8.131.004.320	8,067,523,407
Parent, Subsidiaries and Affiliates	12.	Totals	0,000,707,107	1,200,002,112	0,101,001,020	0,001,020,101
r arom, o aboraranco ana r minato	13.	Total Bonds	9,787,820,756	8,873,164,056	9,725,354,591	10,141,582,155
PREFERRED STOCKS	14.	United States		14,411,150	14,501,748	,,,
Industrial and Miscellaneous	15.	Canada		0	0	
(unaffiliated)	16.	Other Countries	0	0	0	
	17.	Totals	14,411,150	14,411,150	14,501,748	
Parent, Subsidiaries and Affiliates	18.	Totals	500,000	500,000	500.000	
,	19.	Total Preferred Stocks	14,911,150	14,911,150	15,001,748	
COMMON STOCKS	20.	United States			41,895,241	
Industrial and Miscellaneous	21.	Canada		0	0	
(unaffiliated), Mutual Funds, Unit	22.	Other Countries	0	0	0	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23.	Totals	44,688,756	44,688,756	41,895,241	
Parent, Subsidiaries and Affiliates	24.	Totals	123,275,392	123,275,392	26,482,670	
,	25.	Total Common Stocks	167,964,148	167,964,148	68,377,911	1
	26.	Total Stocks	182,875,298	182,875,298	83,379,659	
	27.	Total Bonds and Stocks	9,970,696,054	9,056,039,354	9,808,734,250	

# **SCHEDULE D - PART 1A - SECTION 1**

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

	1 1	2	3	4	5	6	ues by Major Types	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	3.249.951	730 . 403	38.415.452	369.839.730	311,076,003	XXX		7.4	709,437,136	6.9	723.311.539	l
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	l
1.3 NAIC 3	l0	0	0	0	0	XXX	0	0.0		0.0	0	l
1.4 NAIC 4	0	0	0	0	0	XXX		0.0		0.0	0	
1.5 NAIC 5	0	0	0	0	0	XXX		0.0		0.0	0	
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0		(
1.7 Totals	3.249.951	730.403	38.415.452	369.839.730	311.076.003	XXX	723,311,539		709.437.136	6.9	723.311.539	(
2. All Other Governments	0,=10,001		01,110,100	010,100,101	,,	7000	,,			- 1,4	,,	
2.1 NAIC 1	0	2.950.715	2.997.294	9.965.098	22.766.879	XXX	38.679.986	0.4	43.691.300	0.4	4.883.600	33.796.386
2.2 NAIC 2	1, 154, 263	8,619,617	9,536,065	31,016,844	20,876,625	XXX	71.203.414	0.7	72,348,016	0.7	34,630,397	36,573,017
2.3 NAIC 3	0		0	19.363.848	0	XXX	20.648.603	0.2	20.720.053	0.2		3.714.606
2.4 NAIC 4	0	0	0	0	0	XXX	0			0.0		-, ,
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0		(
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0		(
2.7 Totals	1,154,263	12,855,087	12,533,359	60,345,790	43,643,504	XXX	130,532,003		136,759,369	1.3		74,084,009
3. U.S. States, Territories and Possessions etc., Guaranteed	1,101,200	12,000,007	12,000,000	30,010,100	10,010,001	7000	100,002,000	1.0	100,100,000	1.0	00,111,001	71,001,000
3.1 NAIC 1	1.000.038	16.414.921	34.371.578	41.413.015	1.000.000	XXX	94 . 199 . 552	1.0	95.253.063	0.9	94 . 199 . 552	
3.2 NAIC 2	1,000,000	10,414,321	0		1,000,000	XXX		0.0	95,255,005	0.0		
3.3 NAIC 2		0	0	Λ	٥٠	XXX		0.0		0.0		
3.4 NAIC 4	0	0	0	0	٠٠	XXX		0.0		0.0		
3.5 NAIC 5	0			0	٠٠	XXX		0.0		0.0		
3.6 NAIC 6	0		0 0					0.0		0.0		
3.7 Totals	1.000.038	16,414,921	34.371.578	41.413.015	1.000.000	XXX	94,199,552		95.253.063	0.0		
	1,000,038	10,414,921	34,371,378	41,413,013	1,000,000	XXX	94, 199, 332	1.0	93,233,063	0.9	94, 199, 552	(
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	0	61.600	3.787.106	19.128.922	0	XXX	22 .977 .628	0.2	22.990.877	0.2	22.977.628	
4.1 NAIC 1		01,000	5,767,100	19, 120,922	٥٠	XXX	22,911,020	0.0	22,990,077	0.0		
4.3 NAIC 3	0	0	0	0	٠٠	XXX		0.0		0.0		
4.4 NAIC 4			0		٠٠	XXX		0.0		0.0		
	0	0	U			XXXXXX		0.0		0.0		
4.5 NAIC 5 4.6 NAIC 6	U	0	U	U		XXX		0.0		0.0		
4.6 NAIC 6 4.7 Totals	. 0	61.600	3.787.106	19.128.922	0	XXX	22.977.628		22.990.877	0.0	_	
5. U.S. Special Revenue & Special Assessment	U	01,000	3,767,100	19, 120, 322	U	***	22,911,020	0.2	22,990,011	0.2	22,311,020	
Obligations, etc., Non-Guaranteed												
5.1 NAIC 1		111,406,124	175, 112, 103	223,855,286	120,934,820	XXX	715,044,514		774,312,963	7.5	-,-,-	25,720,357
5.2 NAIC 2	185,727	849,645	1,361,300	4, 134, 552	5,456,829	XXX	11,988,053		12,134,565	0.1	0	11,988,053
5.3 NAIC 3	0		0	0	0	XXX	0	0.0		0.0		
5.4 NAIC 4	0		0	0	0	XXX	0	0.0		0.0		
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0		
5.6 NAIC 6	. 0	0	0	0	0	XXX	0	0.0		0.0		
5.7 Totals	83,921,908	112,255,769	176,473,403	227,989,838	126,391,649	XXX	727,032,567	7.4	786,447,528	7.6	689,324,157	37,708,41

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

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

	Quality and	Maturity Distribution	on of All Bonds O	wned December 3		ted Carrying Value	es by Major Types	of Issues and NA	AIC Designations			
	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)	i real of Less	Tillough 5 Teals	Tillough to reals	Thiough 20 Tears	Over 20 Tears	Date	Total Culterit Teal	LIIIC 12.1	FIIOI I Cai	FIIOLICAL	Haueu	Flaceu (a)
6.1 NAIC 1	197,997,118	652,215,365		834,812,656	1,177,960,772	xxx	3.362.006.148	34.3	3,470,183,772	33.5	2, 139, 334, 296	1,222,671,852
6.2 NAIC 2	241,607,075		804,222,896	931,660,090	1,520,069,817	XXX	4.334.183.581	44.3		44.7	2,726,303,041	1,607,880,540
6.3 NAIC 3		120,589,275	141,913,473	27,678,251	19,897,783	XXX	325,884,751	3.3		4.1		
6.4 NAIC 4	, ,	11,248,541	8.143.564	27,070,231	n	XXX	19.392.105	0.2		0.2		9.247.148
6.5 NAIC 5			0, 143,304	0	0	XXX	0	0.0	, ,-	0.0	, ,	-, ,
6.6 NAIC 6	0	55,073	61,925	0	0 0	XXX	128.820	0.0		0.0		128,820
6.7 Totals	455,421,984		1,453,362,095	1,794,150,997	2,717,928,372		8.041.595.405		,	82.5		
	400,421,964	1,020,731,937	1,453,362,095	1,794,100,997	2,111,920,312	XXX	8,041,090,400	62.2	8,330,317,042	82.3	4,998,300,413	3,043,229,992
7. Hybrid Securities		0	10 140 701	F 000 000	Г 000 000	2007	00 140 701	0.0	Г 000 000		10 140 701	40,000,000
7.1 NAIC 1		0	10,143,731	5,000,000	5,000,000	XXX	20,143,731	0.2		0.0		10,000,000
7.2 NAIC 2		0	3,990,059	U	2,000,000	XXX	5,990,059	0.1	32,307,222	0.3	- , ,	
7.3 NAIC 3		0	0	U	22,038,272	XXX	22,038,272	0.2	, , -	0.2	, - ,	
7.4 NAIC 4		0	ļ0	J	0	XXX	0	0.0		0.0		ļ
7.5 NAIC 5	0	0	0	J	ļ0	XXX	ļ0	0.0		0.0		ļ
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0		10.00
7.7 Totals	0	0	14,133,790	5,000,000	29,038,272	XXX	48,172,062	0.5	59,347,625	0.6	38,172,062	10,000,000
Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0		0.0		(
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0		(
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0		(
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0		(
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	(
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	(
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	(
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	(
10. Unaffiliated Bank Loans								1.0	1	1		1
10.1 NAIC 1	0	0	0	0	0	xxx	0	0.0		0.0	0	<u> </u>
10.2 NAIC 2	0	0	0	0	0	XXX		0.0		0.0		
10.3 NAIC 3	n	0	0	0	0	XXX	n	0.0		0.0		
10.4 NAIC 4	_	0	0	0	0	XXX	n	0.0		0.0		
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0		
10.6 NAIC 6	n	n	0	0	0	XXX	n	0.0		0.0		
10.7 Totals	0	0	0	0	Ū		0	0.0		0.0		
11. Unaffiliated Certificates of Deposit	0	0	0	0	0	^^^	0	0.0	-	0.0	0	+
11.1 NAIC 1	0	0	0	٨	0	xxx	0	0.0	XXX	xxx	0	
11.1 NAIC 1			0 ^	o	0	XXX	0	0.0		XXX	0	
			U	0	0	XXX	0	0.0		XXX		
11.3 NAIC 3 11.4 NAIC 4			0		0	XXX	0	0.0		XXX		
-			U		0		0					ļ
11.5 NAIC 5			0	0 n	0	XXX	U	0.0		XXX	0	ļ
11.6 NAIC 6		0	0	U	0	XXX	0	0.0		XXX	0	1
11.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	1

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

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

	Quality and	Maturity Distributi	ion of All Bonds O	wned December 3	31, at Book/Adjus	ted Carrying Valu	es by Major Types	of Issues and NA	AIC Designations			
	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7	% From Col. 8 Prior Year	Total Publicly	Total Privately
12. Total Bonds Current Year	1 Year or Less	Inrough 5 Years	Inrough 10 Years	inrough 20 Years	Over 20 Years	Date	Total Current Year	Line 12.7	Prior Year	Prior Year	Traded	Placed (a)
	( 1) 005 000 000		763,847,501	1.504.014.707	1 000 700 474		4 070 000 000	50.8	100/	2007	0 004 474 500	1 000 100 505
12.1 NAIC 1	(d)285,983,288			966.811.486	1,638,738,474	0	4,976,363,098		XXX	XXX	3,684,174,503	1,292,188,595
12.2 NAIC 2	(d)242,947,065					0	4,423,365,107		XXX	XXX		1,656,441,610
12.3 NAIC 3	(d) 15,805,969	121,874,030	141,913,473	47,042,099	41,936,055	0	368,571,626	3.8	XXX	XXX	161,555,388	207,016,238
12.4 NAIC 4	(d)0	11,248,541	8,143,564	0	0	0	19,392,105	0.2	XXX	XXX	10,144,957	9,247,148
12.5 NAIC 5	(d)0	0	0	0	0	0	(c)0	0.0	XXX	XXX	0	0
12.6 NAIC 6	(d) 11,822	55,073	61,925	0	0	0	(c) 128,820	0.0	XXX	XXX	0	128,820
12.7 Totals	544,748,144	1,763,049,737	1,733,076,783	2,517,868,292	3,229,077,800		(b) 9,787,820,756	100.0	XXX	XXX	6,622,798,345	-, -, ,
12.8 Line 12.7 as a % of Col. 7	5.6	18.0	17.7	25.7	33.0	0.0	100.0	XXX	XXX	XXX	67.7	32.3
13. Total Bonds Prior Year												
13.1 NAIC 1	341, 146, 752	976,224,503	764,850,184	1,381,639,762	1,657,007,910	0	XXX	XXX	5, 120, 869, 111	49.5		1,390,026,954
13.2 NAIC 2	213,337,552	976,768,287	865,299,647	995,912,532	1,693,420,368	0	XXX	XXX	4,744,738,386	45.9		1,827,505,220
13.3 NAIC 3	7,496,889	142,457,894	212,379,041	56,312,027	43,913,026	0	XXX	XXX	462,558,877	4.5	262,405,180	200, 153, 697
13.4 NAIC 4	0	2,660,400	15,744,171	0	0	0	XXX	XXX	18,404,571	0.2	13, 156, 200	5,248,371
13.5 NAIC 5							XXX	XXX	(c)0	0.0		0
13.6 NAIC 6	15,139	70,526	96,030	0	0	0	XXX	XXX	(c) 181,695	0.0		181,695
13.7 Totals	561,996,332	2,098,181,610	1,858,369,073	2,433,864,321	3.394.341.304	0	XXX	XXX	(b) 10,346,752,640	100.0	6,923,636,703	3,423,115,937
13.8 Line 13.7 as a % of Col. 9	5.4	20.3	18.0	23.5	32.8	0.0		XXX	100.0	XXX	66.9	
14. Total Publicly Traded Bonds												
14.1 NAIC 1		504,839,089	551.113.364	1, 199, 929, 189	1.229.192.169	0	3.684.174.503	37.6	3.730.842.157	36.1	3,684,174,503	XXX
14.2 NAIC 2	90,776,292	374 . 141 . 668	397.077.043	663.784.624	1.241.143.870	0	2.766.923.497	28.3	2.917.233.166	28.2	2.766.923.497	XXX
14.3 NAIC 3	7.857.923	55.019.652	31,234,796	33.126.696	34.316.321	0	161.555.388	1.7	262 . 405 . 180	2.5		XXX
14.4 NAIC 4	0	3.000.000	7.144.957	0	0	0	10.144.957	0.1	13.156.200	0.1	10.144.957	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0		XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0		XXX
14.7 Totals	297,734,907	937,000,409	986.570.160	1,896,840,509	2,504,652,360	0	6.622.798.345	67.7	6,923,636,703	66.9		
14.8 Line 14.7 as a % of Col. 7	4.5	14 1	14.9	28 6	37.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7,			14.3	20.0			100.0				100.0	
Section 12	3.0	9.6	10.1	19.4	25.6	0.0	67.7	XXX	XXX	xxx	67.7	XXX
15. Total Privately Placed Bonds	0.0	0.0				0.0	J	7000	7000	7001	J	7001
15.1 NAIC 1		278.940.039	212.734.137	304.085.518		0	1.292.188.595	13.2	1.390.026.954	13.4	XXX	1.292.188.595
15.2 NAIC 2	152.170.773			303.026.862	307.259.401	n	1.656.441.610	16.9	1.827.505.220	17.7	XXX	1.656.441.610
15.3 NAIC 3	7.948.046	66.854.378	110.678.677	13.915.403	7.619.734	0	207.016.238	2.1	200, 153,697	1.9		207,016,238
15.4 NAIC 4	0	8.248.541	998.607	13,313,403	۳,۱۵۴ کا ۱۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	o	9.247.148	0.1	5.248.371	0.1	XXX	9,247,148
15.5 NAIC 5	0	0,240,341		0	٠٠	o	9,247,146	0.0		0.0		3,241,140
15.6 NAIC 6	11.822	55.073	61.925	0	٠٠		128.820	0.0	181.695	0.0		128,820
15.7 Totals	247,013,237	826,049,328	746,506,623	621,027,783	724 .425 .440	0	3, 165, 022, 411	32.3	3,423,115,937	33.1	XXX	3, 165,022,411
			23.6		22.9	0.0	100.0					
15.8 Line 15.7 as a % of Col. 7		26.1	23.6	19.6	22.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7,	2.5	8.4	7.6	6.3	7.4	0.0	32.3	xxx	XXX	xxx	xxx	32.3
Section 12	2.0	0.4	1.0	0.3	7.4	0.0	32.3	XXX	***	XXX	XXX	32.3

<sup>(</sup>a) Includes \$ .............1,736,128,270 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

<sup>(</sup>SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

	Matur	rity Distribution of	All Bonds Owner	d December 31	at Book/Adjusted		y Major Type and	Subtyne of Issue	25			
	1	2	3	4	5	6	7	8	9	10	11	12
	'	Over 1 Year	Over 5 Years	Over 10 Years		No Maturity	,	Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years		Over 20 Years	Date	Total Current Year	Line 12.09	Prior Year	Prior Year	Traded	Placed
1. U.S. Governments		Ü	Ĭ									
1.01 Issuer Obligations	7,838,209	5,521,467	362,495	278,381,618	162,897,636	XXX	455,001,425	4.6	445,687,300	4.3	455 . 001 . 425	0
1.02 Residential Mortgage-Backed Securities	1,680,492	5, 132, 728	3,846,528		0	XXX	12,905,987	0.1	15,552,332	0.2	12,905,987	0
1.03 Commercial Mortgage-Backed Securities	(6.268.750)	(9,923,792)	34,206,429	89,211,873	148 , 178 , 367	XXX		2.6	248 . 197 . 504	2.4	255 , 404 , 127	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	, , , ,	0.0	0	0
1.05 Totals	3,249,951	730,403	38,415,452	369,839,730	311,076,003		723,311,539	7.4	709,437,136	6.9	723,311,539	0
2. All Other Governments	., .,	. , .	. , . , .	1 1, 11,	. , , ,		1,1 ,111		1, 1, 1	-	.,.	
2.01 Issuer Obligations	1, 154, 263	12,855,087	12,533,359	60,345,790	43,643,504	xxx	130 , 532 , 003	1.3	136,759,369	1.3	56,447,994	74,084,009
2.02 Residential Mortgage-Backed Securities	0	0	12,000,000	0	0	XXX	0	0.0		0.0	00,447,004	
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.05 Totals	1,154,263	12,855,087	12,533,359	60,345,790	43,643,504	XXX	130,532,003	1.3	136,759,369	1.3	56.447.994	74,084,009
U.S. States, Territories and Possessions, Guaranteed	1, 134,203	12,000,007	12,000,000	00,345,730	40,040,004	***	100,002,000	1.0	130,739,309	1.0	30,447,334	74,004,003
3.01 Issuer Obligations	1.000.038		34,371,578	41.413.015	1.000.000	xxx	94 . 199 . 552	1.0	95,253,063	0.9	94 . 199 . 552	0
3.02 Residential Mortgage-Backed Securities	1,000,038	10,414,921	34,3/1,3/8	41,410,010	1,000,000	XXX	94, 199, 332	0.0	93,233,063	0.9	94, 199,002	U
3.03 Commercial Mortgage-Backed Securities	0	U	0	0		XXXXX	ļ	0.0		0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0		0				0	
	1.000.038	16.414.921	34.371.578	41.413.015	1.000.000	XXX	94.199.552	0.0	95.253.063	0.0	94.199.552	0
3.05 Totals	1,000,038	16,414,921	34,3/1,5/8	41,413,015	1,000,000	XXX	94, 199, 552	1.0	95,253,063	0.9	94, 199, 552	U
U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	61.600		19.128.922	0	xxx	22.977.628	0.2	22.990.877	0.2	22.977.628	٥
4.02 Residential Mortgage-Backed Securities	0	01,000	3,767,100	19, 120, 922		XXX	22,911,020	0.0	22,990,077	0.0	22,977,020	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
4.03 Commercial Mortgage-Backed Securities	0	0				XXX	0	0.0		0.0	0	
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	
4.04 Other Loan-Backed and Structured Securities 4.05 Totals	0	61.600	3.787.106	19.128.922	0		22.977.628	0.0	22.990.877	0.0	22.977.628	0
5. U.S. Special Revenue & Special Assessment Obligations	U	01,000	3,787,106	19, 128,922	U	***	22,911,028	0.2	22,990,877	0.2	22,977,028	U
etc., Non-Guaranteed												
5.01 Issuer Obligations	57,628,933	25,828,389	87,710,562	159.563.688	125,946,432	xxx	456.678.004	4.7	467,391,866	4.5	418,969,594	37,708,410
5.02 Residential Mortgage-Backed Securities	26.292.975	86,427,380	88.762.841	68 . 426 . 150	445.217	XXX	270,354,563	2.8	319,016,312	3.1	270,354,563	
5.03 Commercial Mortgage-Backed Securities	20,292,973	00,427,300	00,702,041	00,420,130	443,217	XXX	270,004,000	0.0	313,010,312	0.0	270,004,000	۰
5.04 Other Loan-Backed and Structured Securities	0		0	0	0	XXX	0	0.0	39,350	0.0	0	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
5.05 Totals	83.921.908	112,255,769	176,473,403	227.989.838	126,391,649	XXX	727,032,567	7.4	786.447.528	7.6	689.324.157	37,708,410
6. Industrial and Miscellaneous	03,921,900	112,200,709	170,473,403	221,303,030	120,391,049	· · · · · · · · · · · · · · · · · · ·	121,002,001	1.4	100,441,320	7.0	009,324,137	37,700,410
	007 000 005	4 400 500 454	4 007 000 044	4 700 405 070	0 000 045 500	2007	7 045 440 474	70.7	7 500 007 074	70.0	4 000 070 704	0 545 400 750
6.01 Issuer Obligations	307,382,865	1, 182,520, 154	1,307,968,641	1,723,425,273	2,693,845,538	XXX	7,215,142,471	73.7	7,583,867,674	73.3	4,669,979,721	2,545,162,750
6.02 Residential Mortgage-Backed Securities	2,733,681	11,975,405	17,289,051	46,296,849	19,546,161	XXX	97,841,147	1.0	113,233,532	1.1	320,893	97,520,254
6.03 Commercial Mortgage-Backed Securities	89,531,571	187,466,707	44,790,065	4,962,527		XXX	329,732,346	3.4		4.3	257, 145,637	72,586,709
6.04 Other Loan-Backed and Structured Securities	55,773,867	238,769,691	83,314,338	19,466,348	1,555,197	XXX	398,879,441	4.1	396,876,884	3.8	70,919,162	327,960,279
6.05 Totals	455,421,984	1,620,731,957	1,453,362,095	1,794,150,997	2,717,928,372	XXX	8,041,595,405	82.2	8,536,517,042	82.5	4,998,365,413	3,043,229,992
7. Hybrid Securities			,									,,
7.01 Issuer Obligations	0	0	14, 133, 790	5,000,000	29,038,272	XXX	48,172,062	0.5	59,347,625	0.6	38, 172,062	10,000,000
7.02 Residential Mortgage-Backed Securities	0	0	J0	J0	J 0	XXX	J 0	0.0		0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	J0	J 0	XXX	J 0	0.0		0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.05 Totals	0	0	14, 133, 790	5,000,000	29,038,272	XXX	48,172,062	0.5	59,347,625	0.6	38,172,062	10,000,000
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

	Matu	rity Distribution of	All Bonds Owner	d December 31, a	t Book/Adjusted	Carrying Values b	y Major Type and	Subtype of Issu	es			
	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9. SVO Identified Funds	1 100. 0. 2000	i i i i i i i i i i i i i i i i i i i	iniough to route	11110 agr. 20 10 are	0.00.20.100.0	Date	Total Galloni Total	2	1 1101 1 001	1110111041	114454	. 10000
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit 11.01 Totals	0	0	0	0	0	xxx	0	0.0	xxx	xxx	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	375,004,308	1,243,201,618			3,056,371,382	XXX	8,422,703,145	86.1	XXX	XXX	5,755,747,976	
12.02 Residential Mortgage-Backed Securities	30,707,148	103,535,513	109,898,420	116,969,238	19,991,378	XXX	381, 101, 697	3.9	XXX	XXX	283,581,443	97,520,254
12.03 Commercial Mortgage-Backed Securities	83,262,821	177,542,915	78,996,494	94, 174, 400	151, 159, 843	XXX	585, 136, 473	6.0	XXX	XXX	512,549,764	72,586,709
12.04 Other Loan-Backed and Structured Securities .	55,773,867	238,769,691	83,314,338	19,466,348	1,555,197	XXX	398,879,441	4.1	XXX	XXX	70,919,162	327,960,279
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	J0	J0	J0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	J0	J0	J0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	544,748,144	1,763,049,737	1,733,076,783	2,517,868,292	3,229,077,800	0	9,787,820,756	100.0	XXX	XXX	6,622,798,345	3,165,022,411
12.10 Line 12.09 as a % of Col. 7	5.6	18.0	17.7	25.7	33.0	0.0	100.0	XXX	XXX	XXX	67.7	32.3
13. Total Bonds Prior Year												
13.01 Issuer Obligations	300,041,310	1,460,680,461	1,533,797,266	2,262,673,276	3,254,105,461	XXX	XXX	XXX	8,811,297,774	85.2	5,994,871,395	2,816,426,379
13.02 Residential Mortgage-Backed Securities	92,853,866	192,584,736	110,528,153	51,529,714	305,707	XXX	XXX	XXX	447,802,176	4.3	337,502,777	110,299,399
13.03 Commercial Mortgage-Backed Securities	101,266,595	256,636,350	106, 123, 269	88,597,386	138, 112, 856	XXX	XXX	XXX	690,736,456	6.7	574,252,939	116,483,517
13.04 Other Loan-Backed and Structured Securities .	67,834,561		107,920,385	31,063,945	1,817,280	XXX	XXX	XXX	396,916,234	3.8	17,009,592	379,906,642
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		0
13.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0		0
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0		0
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	561,996,332	2,098,181,610	1,858,369,073	2,433,864,321	3,394,341,304	0	XXX	XXX	10,346,752,640	100.0	6,923,636,703	3,423,115,937
13.10 Line 13.09 as a % of Col. 9	5.4	20.3	18.0	23.5	32.8	0.0	XXX	XXX	100.0	XXX	66.9	33.1
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	187,508,898	662,088,771	816,297,651	1,736,805,356	2,353,047,300	XXX	5,755,747,976	58.8	5,994,871,395	57.9	5,755,747,976	XXX
14.02 Residential Mortgage-Backed Securities	27,987,206	91,621,755	92,703,985	70,823,280	445,217	XXX	283,581,443	2.9	337,502,777	3.3	283,581,443	XXX
14.03 Commercial Mortgage-Backed Securities	69,497,832	129,855,638	72,824,578	89,211,873	151, 159,843	XXX	512,549,764	5.2	574,252,939	5.6	512,549,764	XXX
14.04 Other Loan-Backed and Structured Securities .	12,740,971	53,434,245	4,743,946	0	0	XXX	70,919,162	0.7	17,009,592	0.2	70,919,162	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
14.09 Totals	297,734,907	937,000,409	986,570,160	1,896,840,509	2,504,652,360	0	6,622,798,345	67.7	6,923,636,703	66.9	6,622,798,345	XXX
14.10 Line 14.09 as a % of Col. 7	4.5	14.1	14.9	28.6	37.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7,												
Section 12	3.0	9.6	10.1	19.4	25.6	0.0	67.7	XXX	XXX	XXX	67.7	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	187,495,410	581, 112,847	644,569,880	550,452,950	703,324,082	XXX		27.2	2,816,426,379	27.2	XXX	
15.02 Residential Mortgage-Backed Securities	2,719,942	11,913,758	17, 194, 435	46, 145, 958	19,546,161	XXX	97,520,254	1.0	110,299,399	1.1	XXX	97,520,254
15.03 Commercial Mortgage-Backed Securities			6, 171,916	4,962,527	0	XXX	72,586,709	0.7	116,483,517	1.1	XXX	72,586,709
15.04 Other Loan-Backed and Structured Securities .		185,335,446		19,466,348	1,555,197	XXX	327,960,279	3.4	379,906,642	3.7	XXX	327,960,279
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	J0	0.0	J0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	J	J0	J0	0	XXX	J0	0.0	J0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	J0	J0	J0	0	XXX	J0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
15.09 Totals	247,013,237	826,049,328	746,506,623	621,027,783	724,425,440	0	3,165,022,411	32.3	3,423,115,937	33.1	XXX	3,165,022,411
15.10 Line 15.09 as a % of Col. 7	7.8	26.1	23.6	19.6	22.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7,								100/	1004	100/	2007	
Section 12	2.5	8.4	7.6	6.3	7.4	0.0	32.3	XXX	XXX	XXX	XXX	32.3

## **SCHEDULE DA - VERIFICATION BETWEEN YEARS**

Short-Term Investments

Short-Term Investm	enis				
	1	2	3	4	5
				Other Short-term	Investments in Parent.
	Total	Bonds	Mortgage Loans	Investment Assets (a)	Subsidiaries and Affiliates
	Total	Bonds	Wortgage Loans	investment / tosets (a)	Capsidiaries and / timates
Book/adjusted carrying value, December 31 of prior year					
2. Cost of short-term investments acquired					
Cost of short-term investments acquired					
Accrual of discount					
4. Unrealized valuation increase (decrease)			-		
5 Total gain (loss) on disposals					
<ul> <li>3. Accrual of discount</li> <li>4. Unrealized valuation increase (decrease)</li> <li>5. Total gain (loss) on disposals</li> <li>6. Deduct consideration received on disposals</li> </ul>					
	<u> </u>				
6. Deduct consideration received on disposals					
7. Deduct amortization of premium					
7. Deduct aniorazation of premium	•				
Total foreign exchange change in book/adjusted carrying value					
O Deduct constant and attended to the other transfer of					
9. Deduct current year's other than temporary impairment recognized					
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					
12. Guardinent value at ena di outrent period (Ente 10 minus Ente 11)	1		L.	l .	L

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

### **SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS**

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	41,310,247
2.	Cost paid/(consideration received) on additions:	
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	13,409,563
3.	Unrealized valuation increase/(decrease):	
	3.1 Section 1, Column 17	
	3.2 Section 2, Column 19(9,312,560)	(17, 128, 417)
4.	SSAP No. 108 Adjustments	
5.	Total gain (loss) on termination recognized, Section 2, Column 22	
6.	Considerations received/(paid) on terminations, Section 2, Column 15	29 , 484 , 142
7.	Amortization:	
	7.1 Section 1, Column 19	_
	7.2 Section 2, Column 21	0
8.	Adjustment to the book/adjusted carrying value of hedged item:	
	8.1 Section 1, Column 20	
	8.2 Section 2, Column 23	0
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Section 1, Column 18	1 010 000
4.0	9.2 Section 2, Column 20	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	0,700,401
	Futures Contracts	
1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
1. 2.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)  Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
2.		
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)  Add:  Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)  Add:  Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)  Add:  Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)  Add:  Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)  Add:  Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)  Add:  Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)  Add:  Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)  Add:  Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)  Add:  Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)         Add:         Change in variation margin on open contracts - Highly effective hedges         3.11 Section 1, Column 15, current year minus       0         3.12 Section 1, Column 15, prior year       0         Change in variation margin on open contracts - All other         3.13 Section 1, Column 18, current year minus       6,833,470         3.14 Section 1, Column 18, prior year       (6,477,324)       13,310,794         Add:       Change in adjustment to basis of hedged item         3.21 Section 1, Column 17, current year to date minus       0         3.22 Section 1, Column 17, prior year       0         Change in amount recognized       6,833,470         3.23 Section 1, Column 19, current year to date minus       6,833,470         3.24 Section 1, Column 19, prior year plus       (6,477,324)	
<ol> <li>3.1</li> <li>3.2</li> </ol>	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)         Add:         Change in variation margin on open contracts - Highly effective hedges         3.11 Section 1, Column 15, current year minus	(1,874,903
3.2	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)         Add:         Change in variation margin on open contracts - Highly effective hedges         3.11 Section 1, Column 15, current year minus       0         3.12 Section 1, Column 15, prior year       0         Change in variation margin on open contracts - All other       6,833,470         3.14 Section 1, Column 18, prior year       (6,477,324)       13,310,794       13,310,794         Add:       Change in adjustment to basis of hedged item         3.21 Section 1, Column 17, current year to date minus       0         3.22 Section 1, Column 17, prior year       0         Change in amount recognized         3.23 Section 1, Column 19, current year to date minus       6,833,470         3.24 Section 1, Column 19, prior year plus       (6,477,324)         3.25 SSAP No. 108 Adjustments       13,310,794       13,310,794         Subtotal (Line 3.1 minus Line 3.2)	(1,874,903
<ol> <li>3.1</li> <li>3.2</li> <li>3.3</li> <li>4.1</li> </ol>	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)  Add:  Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	(1,874,903
<ol> <li>3.1</li> <li>3.2</li> <li>3.3</li> <li>4.1</li> </ol>	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)  Add:  Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	(1,874,903
<ol> <li>3.1</li> <li>3.2</li> <li>3.3</li> <li>4.1</li> </ol>	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	(1,874,903
<ol> <li>3.1</li> <li>3.2</li> <li>3.3</li> <li>4.1</li> </ol>	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)  Add: Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	(1,874,903
<ul><li>3.1</li><li>3.2</li><li>3.3</li><li>4.1</li><li>4.2</li></ul>	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	0
<ol> <li>3.1</li> <li>3.2</li> <li>3.3</li> <li>4.1</li> <li>4.2</li> </ol>	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	0
<ul><li>3.1</li><li>3.2</li><li>3.3</li><li>4.1</li><li>4.2</li></ul>	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	(1,874,903
<ol> <li>3.1</li> <li>3.2</li> <li>3.3</li> <li>4.1</li> <li>4.2</li> </ol>	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	0
<ol> <li>3.1</li> <li>3.2</li> <li>3.3</li> <li>4.1</li> <li>4.2</li> </ol>	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	0
<ol> <li>3.1</li> <li>3.2</li> <li>3.3</li> <li>4.1</li> <li>4.2</li> </ol>	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	0
3.3 3.3 4.1 4.2 4.3 5.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)  Add: Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	0

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

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

# ANNUAL STATEMENT FOR THE YEAR 2022 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY **SCHEDULE DB - VERIFICATION**

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

		Book/Adjusted Carr	ying Value Check
1.	Part A, Section 1, Column 14	6,780,461	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	854,847	
3.	Total (Line 1 plus Line 2)		7,635,308
4.	Part D, Section 1, Column 6	8,200,308	
5.	Part D, Section 1, Column 7	(565,000)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value	e Check
7.	Part A, Section 1, Column 16	9,297,255	
8.	Part B, Section 1, Column 13	854,846	
9.	Total (Line 7 plus Line 8)		10, 152, 101
10.	Part D, Section 1, Column 9	10,362,056	
11.	Part D, Section 1, Column 10		
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Expo	sure Check
13.	Part A, Section 1, Column 21	3,585,860	
14.	Part B, Section 1, Column 20	53,565,130	
15.	Part D, Section 1, Column 12	57, 150, 990	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

#### SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents) 2 4 Money Market Total Other (a) Bonds Mutual funds 1. Book/adjusted carrying value, December 31 of prior year . 255,266,818 0 255,266,818 ... 1,548,038,107 1.548.038.107 0 0 2. Cost of cash equivalents acquired ..... 3. Accrual of discount ..... Unrealized valuation increase (decrease) .0 .0 .0 .0 0 0 0 0 5. Total gain (loss) on disposals . 1,526,554,229 ... 1,526,554,229 ..0 6. Deduct consideration received on disposals .. .0 0 Deduct amortization of premium .. 8. Total foreign exchange change in book/adjusted carrying value .0 .0 . 0 .0 ..0 .0 ..0 .0 9. Deduct current year's other than temporary impairment recognized . 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-...276,750,696 ..0 ..276,750,696 .0 7+8-9) .0 .0 11. Deduct total nonadmitted amounts .......... 276,750,696 0 276,750,696 Statement value at end of current period (Line 10 minus Line 11) 0

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

### Ű.

#### ANNUAL STATEMENT FOR THE YEAR 2022 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

## **SCHEDULE A - PART 1**

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location	on	5	6	7	8	9	10		ae in Book/Adius	ted Carrying Valu	ue Less Encumbr	ances	16	17
		3	4					-		11	12	13	14	15		
		•	·											Total Foreign		
													Total	Exchange	Gross Income	
											Current Year's		Change in	Change in	Earned Less	
								Book/Adjusted			Other-Than-	Current Year's	Book/	Book/	Interest	Taxes,
					Date of		Amount of	Carrying Value		Current Year's	Temporary	Change in	Adjusted	Adjusted	Incurred on	Repairs and
				Date	Last		Encum-	Less Encum-	Less Encum-	Depre-	Impairment	Encum-	Carrying Value		Encum-	Expenses
Description of Property	Code	City	State	Acquired	Appraisal	Actual Cost	brances	brances	brances	ciation	Recognized	brances	(13-11-12)	Value	brances	Incurred
Albert Lankford Lane			VA	. 02/19/1996	. 09/30/2020	1,785,847		1,785,847					0			
Albert Lankford Lane Buildings				. 01/19/1996	. 09/30/2020	22,618,610		9,953,523	15,866,464	689,998			(689,998)			618,300
0199999. Property occupied by the reporti			ry			24,404,457	0	11,739,370	20,650,000	689,998	0	0	(689,998)	0	3,624,828	618,300
0399999. Total Property occupied by the r	reporting	g entity				24,404,457	0	11,739,370	20,650,000	689,998	0	0	(689,998)	0	3,624,828	618,300
							•	•••••		·····						
0699999 - Totals					ļ	24.404.457	Λ	11,739,370	20,650,000	689.998	0	Λ	(689.998)	Λ	3,624,828	618,300
UUJJJJJ - TUlais						24,404,437	U	11,739,370	20,000,000	009,998	U	U	(009,998)	U	3,024,828	018,300

## **SCHEDULE A - PART 2**

Showing All Real Estate ACQUIRED and Additions Made During the Year

	1	Onowing 7 th 1 tour Eot	uio / io don ie	b and Additions Made baring the Teal				
1			4	5	6	7	8	9
	Location							
	2	3	=		Actual Cost		Book/∆diusted	Additional Investment Made After
			Date		at Time of	Amount of	Carrying Value	Made After
Description of Property	City	State	Acquired	Name of Vendor	Acquisition	Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Acquisition
		***************************************						
		•••••						
							•••••	
0000000 T-1-1-								
0399999 - Totals					1			

## **SCHEDULE A - PART 3**

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

			Si	nowing All Real Estate Di-	31 OSED E	Juning the	i ear, iriciuu	ng r aynik	Files During i	ne i illai i	cai on Said	53 Officer C	ontiact						
1	Location	on	4	5	6	7	8	Change in	Book/Adjusted	d Carrying Va	alue Less En	cumbrances	14	15	16	17	18	19	20
	2	3				Expended		9	10	11	12	13							
						for	Book/					Total	Book/					Gross	
						Additions,	Adjusted				Total	Foreign	Adjusted					Income	
						Permanent			Current		Change in	Exchange	Carrying		Foreign			Earned	
						Improve-	Value Less		Year's	Current			Value Less		Exchange	Realized	Total	Less	Taxes,
						ments and		0		Current	Book/	Change in	Encum-		Gain	Gain	Gain		
								Current	Other-Than-	Year's	Adjusted	Book/		Amounts	-	_		Interest	Repairs
			D: 1			Changes	brances	Year's	Temporary	Change in	Carrying	Adjusted	brances	Received	(Loss)	(Loss)	(Loss)	Incurred on	and
1		_	Disposal		Actual	in Encum-	Prior	Depre-	Impairment	Encum-	Value	Carrying	on	During	on	on	on	Encum-	Expenses
Description of Property	City	State	Date	Name of Purchaser	Cost	brances	Year	ciation	Recognized	brances	(11-9-10)	Value	Disposal	Year	Disposal	Disposal	Disposal	brances	Incurred
	Lynchburg	VA	09/16/2022	English Construction Company, Inc .	465,274		465,274				0			2,247,715		1,782,441	1,782,441		
0199999. Property Disposed	<u></u>	,			465,274	0	465,274	(	0	0	0	0	0	2,247,715	0	1,782,441	1,782,441	0	0
		[																	
0399999 - Totals					405 074	0	405.074				0	^		0.047.745	^	1 700 441	1 700 441	^	
UJJJJJJ - IUIAIS					465,274	0	465,274	(	1 0	0	0	1 0	0	2,247,715	1 0	1,782,441	1,782,441	0	0

						age Loans OW	NED December 3	31 of Current Yea						
1	2	Loca	tion	5	6	7	8			Book Value/Recorde		_	14	15
Loop Number	Cada	3	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	Capitalized Deferred Interest	Total Foreign Exchange Change in Book Value	Value of Land and	Date of Last Appraisal or
Loan Number	Code	- 1	State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book value	Buildings	Valuation
000002953		HOUSTON	TX		01/15/1998	4.000	61,105	0	٥٥	0	0		02,593,500	
000002966		BAKERSFIELD	CA			7.500	28,366	0		0	0		02,155,000	11/21/1997
000003423 000003798		ATLANTACHARLOTTE	GA			6.830 7.690	439,608	0		0	0		04,600,000 04,825,000	04/08/1999
000003798		CHARLOTTE	NC		06/29/2000	7.690	983,960	0		0	0		0	
000003800		GREENSBORO	NC		06/29/2000	7.690	517.281	0		0	0		03,450,000	05/23/2000
000003801		GREENSBORO	NC		06/29/2000	7.690	1.053.994			0	0		06,715,000	06/14/2000
000004847		SEATTLE	WA		11/12/2002	5.400	1,280,314	0		0	0		09.000.000	
000004898		SEATTLE	WA		07/25/2019	4.650		0	(1.020	0)	0		0	10/29/2002
000004898		SEATTLE	WA		12/02/2002	4.650	5.289.977	0		0	0		019,333,333	
000005305		HOLBROOK	NY		11/12/2003	6.130	420,092	0	) o	0 0	0		07,400,000	09/19/2003
000005349		CITY OF INDUSTRY	CA		08/05/2003	5.250	52,638	0	o	0 0	0		02,725,000	07/28/2003
000005441		INWOOD	NY		01/01/2007	5.620	1,850,212	0	0	00	0		09,300,000	09/10/2003
000005450		SEATTLE	WA		10/15/2003	4.500	1,161,818	0	0	00	0		07,200,000	10/15/2003
000005494		HOUSTON	TX		10/20/2003	6.020	341,970	0	) 0	0	0		07,700,000	09/30/2003
000005528		VIRGINIA BEACH	VA		01/07/2004	5.370	345,628	0	· 0	0	0		03,575,000	12/12/2003
000005621		ROSWELL	GA		02/13/2004	5.900	181,757	0	· 0	0	0		02,750,000	
000005704		WOODLAND HILLS	CA		06/08/2004	5.530	187,661	0	)   C	0	0		07,700,000	05/13/2004
000005753		LOGANVILLE	GA		05/27/2004	5.450	348,363	0	)   C	0	0		04,350,000	05/07/2004
000005912		ANAHEIM	CA		11/02/2004	4.850	849,797	0	·   0	0	0		02,257,000	10/13/2004
000005936		LYNNWOOD	WA		11/15/2004	5.950		0	٥٥	0	0		05,300,000	10/20/2004
000006024		LOUISVILLE	KY		02/15/2005	5.690 5.690	791, 199	0		0	0		07,150,000	01/17/2005
000006025 000006032		OMAHA	KY		02/15/2005	5.690		0		0	0		07,100,000 021,000,000	01/17/2005
000006058		KNOXVILLE	TNI		05/16/2005	5.500		0		0	0		010,000,000	05/04/2005
000006124		AL BUOUERQUE	NIM		03/29/2005	5.710	741.831			0	0		03,000,000	
000006146		CLERMONT	FI		08/01/2005	5.710		0		0	0		04,050,000	05/02/2005
000006204		BROOKLYN	NY		06/13/2005	4.750	2,861,778	0	0	0	0		09,700,000	06/03/2005
000006245		OAKTON	VA		07/05/2005	4.500	2.777.852	0	0	0	0		011,500,000	
000006256		SALT LAKE CITY	UT		01/01/2007	5.370	775,931	0		0	0		02,970,000	
000006259		LAS CRUCES	NM		08/03/2005	5.500	408,528	0	) o	0	0		02,800,000	
000006291		LOS ANGELES	CA		08/24/2005	5.520	736,654	0	o	00	0		05,250,000	07/26/2005
000006292		LOS ANGELES	CA		08/11/2005	5.520	1, 157, 795	0	) 0	00	0		012,000,000	07/26/2005
000006306		MERIDIAN	ID		08/22/2005	5.520	873,352	0	· 0	0	0		08,265,000	
000006307		MERIDIAN	ID		08/22/2005	5.520	641,724	0	· 0	0	0		05,400,000	06/24/2005
000006308		MERIDIAN	ID		08/22/2005	5.520	378,683	0	·   0	0	0		03, 175, 000	06/24/2005
000006369		RIVERSIDE	CA	.	10/07/2005	5.750	466,806	0	·   0	0	0		03,900,000	09/09/2005
000006391		CHARLOTTE	NC	·	09/20/2005	5.330	1,067,785	0	·   0	0	0		07,600,000	
000006403		GLEN ALLEN	VA	· <del> </del> · · · · · · · · · · · · · · · · · · ·	11/18/2005	5.500	2,142,257	0	١٥	0	0		06,893,000	08/24/2005
000006452		ClevelandSOUTHAVEN	IN	·	01/11/2006	5.470 5.570	760,723	0		0	0		03,875,000 05,125,000	01/06/2006
000006492 100000009		YUCA I PA	MO	·		5.5/0	823,795	0		0	0	•••••		10/14/2005
100000096		OWINGS MILLS	MD	·	03/08/2006	5.850	2,3/1,/50	0		0	0	•••••	08,360,000 02,700,000	
10000096		SEATTLE	WΔ	·	02/15/2006	5.790	549.687	u		,	U		03.850.000	02/02/2006
100000204		SAN BERNARDINO	CA	1	01/01/2007	5.790		n	1	, U	n		03,850,000	02/02/2006
100000281		OREGON	OR		07/26/2006	4.620	933,803	n	n	n	n		02,560,000	
100000334		HOUSTON	TX		08/02/2006	6.650	372,183		0	0	0		01,950,000	
100000832		MANCHESTER	NH.		01/18/2007	4.190	14,937,277	0		0	0		025,450,000	01/10/2007
100000844		AUSTIN	тх		03/12/2007	5.920	4,633,003	0		0	0		07,100,000	03/09/2007
100000880		PERRIS	CA		04/12/2007	6.260	1,077,046	0		0	0		04,550,000	02/23/2007
100000881		SAN JACINTO	CA		04/12/2007	6.260	1,575,452	0	o	0	0		04,900,000	02/23/2007
100001109	I	LITCHFIELD	CT	. [	07/23/2007	4.200		L 0	· l 0	)   0	l0		03.600.000	

1	2		Location	5	1 6	7	NED December 3			Book Value/Recorde	d Investment		14	15
		3	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10 Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code	- 1	State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
100001136		SAN DIEGO	CA		07/19/2007	3.900	1,655,537	0	0	0	0		04,750,000	
100001194		SUN VALLEY	CA		09/06/2007	6.530	3,707,020	0	0	0	0		0 11,000,000	
100001324		SALINAS	CA		12/17/2007	6.440	885,951	0	0	0	0		07,700,000	
901000201		ROCKY MOUNT	VA		04/11/2017	5.940	3,817,932	0	0	0	0		010,050,000	
901000234		WOODBRIDGE	VA		04/11/2017	3.700	2,282,406	0	0	0	0		05,800,000	
901000250		BROOKLYN	NY		07/19/2011	5.260	3,205,098	0	0	0	0		015,800,000	
901000265		CAMBRIDGE	MA		06/29/2011	5.280	5,829,618	0	0	0	0		013,800,000	
901000268		MIDDLESEX	NJ		04/12/2017	5.400	4,099,319	0	0	0	0		010,300,000	
901000274		DEL MAR	CA		07/15/2011	5.250	3,484,763	0	0	0	0		012,060,000	
901000298		GULF BREEZE	FL		10/20/2011	3.750	1,723,238	0	0	0	0		05,000,000	
901000301	-	ATLANTA	GA		10/20/2011	5.250	1,350,745	J 0	0	0	0		03,300,000	
901000304		CHINO	CA		11/14/2011	4.950	1,971,081	0	0	]0	0		05,500,000	
901000315		MINNEAPOLIS	MN		12/28/2011	5.200	2,614,288	0	0	0	0		05,700,000	
901000340		ATLANTA	GA		04/05/2012		2,957,649	0	0	0	0		06,700,000	
901000347		CARY	NC		05/24/2012		491,237	0	0	0	0		01,850,000	
901000376		ORTING	WA		10/11/2012	4.500	5,457,616	0	0	0	0		015,550,000	
901000378		SAN FRANCISCO	CA		08/02/2012	4.650	6,649,297	0	0	0	0			05/22/2012
901000401		LA PALMA	CA		08/01/2012	3.750	11,013,226	0	0	0	0			07/20/2012
901000402		CERRITOS	CA		09/04/2012	3.750	3,074,871	0	0	0	0		07,650,000	
901000433		ENGLEWOOD	C0		10/01/2012	4.500	5,391,907	0	0	0	0		0 11,100,000	
901000460		FLUSHING	NY		04/09/2013	3.700	2,873,217	0	0	0	0		016,350,000	
901000474		RANCHO DOMINGUEZ	CA		12/14/2012	4.030	2,767,706	0	0	0	0		0 10,760,000	
901000484		ASTORIA	NY		02/27/2013	4.020	7,227,532	0	0	0	0		018,400,000	
901000493		WALNUT	CA		01/31/2013	4.040	1,801,012	0	0	0	0		04,725,000	
901000495		SHAKOPEE	MN		03/18/2013	5.590	3,974,620	0	0	0	0		08,280,000	
901000506		PEMBROKE PINES	FL		03/01/2013	4.250	2,779,687	0	0	0	0		014,475,000	
901000508		FAYETTEVILLE	NC		03/20/2013	3.870	5,730,974	0	0	0	0		014,200,000	
901000516		AUSTIN	TX		02/28/2013	4.850	1,281,008	0	0	0	0		02,500,000	
901000550		QUEENS	NY		04/25/2013		4,610,197	0	0	0	0		0 10,000,000	
901000552		SANTEE	CA		05/30/2013	3.670	3,960,106	0	0	0	0		012,300,000	
901000560		MIDDLEBURG HEIGHTS	OH		04/30/2013	4.250	3,304,411	0	0	0	0		06,800,000	
901000562		GERMANTOWN	MD		07/01/2013	3.920	12,485,277	0	0	0	0		034,500,000	
901000563		SAN DIEGO	CA		05/23/2013	3.970	2,617,847	0	0	0	0		07, 120,000	
901000566		QUINCY	MA		06/03/2013	5.050	7,043,066	0	0	0	0		026,900,000	
901000567		CENTENNI AL	CO		05/31/2013	4.260	1,116,021	0	0	0	0		02,700,000	
901000582		ESCONDIDO	CA		06/26/2013	3.900	9,349,687	0	0	0	0		025,600,000	
901000585		STERLING	VA		07/31/2013	4.400	2,911,027	0	0	0	0		05,600,000	
901000607		GARDEN GROVE	CA		08/30/2013	4.450	6,870,519	0	0	0	0			07/24/2013
901000618		MEMPHIS	TN		07/31/2013	4.380	1,399,907	0	0	0	0		04,000,000	
901000626		TORRANCE	CA		09/26/2013	4.900	3,737,141	0	0	0	0		08,750,000	
901000627		New Port Richey	FL		02/05/2015	4.300	3,618,887	0	0	0	0		015,500,000	
901000628		PINELLAS PARK	FL		10/07/2013	4.890	2, 120, 733	0	0	0	0		04,245,000	
901000632		WASHINGTON	DC		09/18/2013	5.040	2,357,985	0	0	0	0		06,650,000	
901000653		HANOVER	MD		12/06/2013	4.840	4,006,428	0	0	0	0		09,000,000	
901000654		OMAHA	NE		12/18/2013	4.970	8,624,301	0	0	0	0		0 16,000,000	
901000657		WOOLWICH	NJ		11/27/2013	5.060	1,625,636	0	0	0	0		03,700,000	
901000666		AVON	CT		12/12/2013	4.800	5,003,531	0	0	0	0		012,300,000	
901000672		HOUSTON	TX		11/26/2013	4.600	2,805,683	0	0	0	0		013,800,000	
901000673		Beltsville	MD		04/01/2014	4.910	4,695,138	0	0	0	0		012,100,000	03/06/2014
901000674		Gaithersburg	MD		04/09/2014	4.960	2, 170, 478	0	0	0	0		05,500,000	03/06/2014
901000684		VIRGINIA BEACH	VA		12/12/2013	4.730	4,078,419	0	0	0	0		014,000,000	11/18/2013
901000700	1	ST. LOUIS	MO		02/14/2014	4 990		0	1	0	0	d.	5 470 000	01/15/2014

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

			Showi	ng All Morto	gage Loans OW	NED December 3	31 of Current Yea							
1	2	Loca	ation	5	6	7	8			ook Value/Recorde			14	15
		3	4				Book	9	10	11	12	13		l .
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
901000707		PARKER	CO.		02/19/2014	4.860	1.964.057	0	0	0	0		05,100,000	12/18/2013
901000718		LOS ANGELES	CA.		03/07/2014	4.890	2,728,170	0	0	0	0		05,850,000	
901000720		CORONA	CA.		02/27/2014	4.760	6, 142,898	0	0	0	0		014,500,000	01/06/2014
901000725		Falmouth	MA		04/29/2014	4.570	4,632,811	0	0	0	0		0	
901000732		Las Vegas	NV		04/11/2014	4.600	2,106,948	0	0	0	0		07,000,000	03/11/2014
901000734		Germantown	MD		05/22/2014	4.740	4,911,343	0	0	0	0		013,900,000	04/15/2014
901000735		Plantation	FL		04/09/2014	4.750	3,667,640	0	0	0	0		08,100,000	
901000740		Puyallup	WA		04/24/2014	4.540	1,703,001	0	0	0	0		0	03/14/2014
901000745		Newark	CA		03/28/2014	4.310	1, 193, 036	0	0	0	0		05,700,000	02/25/2014
901000747	.	Berea	0H		08/18/2014	4.850	2,968,018	0	0	0	0			07/11/2014
901000748	.	Cedar Park	тх	.	06/18/2014	4.650	2, 119,023	0	0	0	0		04,450,000	
901000755		Woodbury	MN		07/03/2014	4.290	5,734,466	0	0	0	0		013, 100,000	
901000756		Vestavia Hills	AL	.	08/06/2014	4.450	2,333,702	0	0	0	0		05,000,000	
901000769		Las Vegas	NV		06/13/2014	4.400	5,617,482	0	0	0	0		012,400,000	05/02/2014
901000772		Atlanta	GA		07/25/2014	4.590	2,349,344	0	0	0	0		05, 175, 000	06/19/2014
901000780		Los Alamitos	CA		07/01/2014	4.450	2,518,444	0	0	0	0		014,400,000	06/10/2014
901000797		Seattle	WA		07/16/2014	4.190	7,503,012	0	0	0	0		018,500,000	05/23/2014
901000802		McLean	VA		09/11/2014	4.150	19,890,851	0	0	0	0		049,500,000	06/17/2014
901000829		Winston-Salem	NC		11/25/2014	4.040		0	0	0	0		023,675,000	09/04/2014
901000833		Woodbury	MN		09/05/2014	4.360	2,354,503	0	0	0	0		05,500,000	08/07/2014
901000834		Woodbury	MN		09/05/2014	4.360	2,908,504	0	0	0	0		06,500,000	08/07/2014
901000839		St. Charles	IL		11/07/2014	4.100	3,312,259	0	0	0	0		09,500,000	09/30/2014
901000859		Kirkland	WA		11/20/2014	4.230	1,812,526	0	0	0	0		05,500,000	09/12/2014
901000867		Foley	AL		11/12/2014	4.010	394,294	0	0	0	0		05,490,000	10/28/2014
901000873		Cincinnati	0H		12/02/2014	4 . 350	3,795,879	0	0	0	0		07,350,000	10/09/2014
901000875		Newport	RI		11/25/2014	4 . 500	1,978,763	0	0	0	0		07,500,000	10/17/2014
901000876		Chicago	IL		12/17/2014	4.150	3, 187, 228	0	0	0	0		05,890,000	11/07/2014
901000880		WESTMINSTER	CA		01/16/2015	4.000	4,321,934	0	0	0	0		010,480,000	
901000889		Seattle	WA		12/19/2014	3.950	3,088,559	0	0	0	0		013, 100, 000	
901000907		Clackamas	OR		02/02/2015	4 . 250	3,296,110	0	0	0	0		07,800,000	
901000908		TULATIN	OR		02/04/2015	4.250	1,977,665	0	0	0	0			01/21/2015
901000912		Birmingham	AL		03/24/2015	5.980	17, 415, 104	0	0	0	0		042,550,000	
901000916		Madison	AL		03/17/2015	4.200	6,106,308	0	0	0	0		0 10,800,000	
901000917		West Chester	PA		03/31/2015	4.400	3,586,393	0	0	0	0		06,000,000	
901000918		Twinsburg	OH		05/29/2015	4.250	2,404,768	0	0	0	0		06,350,000	
901000921		Chandler	AZ		04/17/2015	4.200	1,703,802	0	0	0	0		03,900,000	
901000925		Westminister	C0		03/12/2015	4.000	3,796,749	0	0	0	0		07,400,000	
901000938		Richmond	VA		08/10/2015	4.250	4,405,755	0	0	0	0		07,200,000	
901000947		Little Rock	AR		07/31/2015	4.210		0	0	0	0		04,300,000	
901000948		Inglewood	CA		06/01/2015	4.220	6,279,045	0	0	0	0			04/01/2015
901000955		Vernon	CA		06/01/2015	4.000	1,742,115	0	0	0	0		05,400,000	
901000958		Rochester Hills	MI		08/21/2015	4.380	2,492,577	0	0	0	0		05,725,000	
901000963		Washington	DC	.	04/10/2015	4.210	877,970	0	0	0	0		01,680,000	
901000967		Melrose Park	<u> </u>	.	07/30/2015	4.630	2,203,811	0	0	0	0			05/18/2015
901000968	.	JACKSONVILLE	FL	· <del> </del> · · · · · · · · · · · · · · · · · · ·	05/15/2015	5.000	6,907,269	0	0	0	0			05/12/2015
901000980		Largo	HL	.	05/27/2015		810,736	0	0	0	0		01,800,000	
901000983		Northville	MI		06/30/2015	4.200	1,588,864	0	0	0	0		03,400,000	
901000987		Corona	CA	.	07/01/2015	4.220	1,089,371	0	0	0	0		0	
901000989		Miami	HL		11/02/2015	4.480	10,045,020	0	0	0	0			07/01/2015
901000991	.	Arlington	IX	.	06/18/2015	4.000	3,233,813	0	0	0	0		06,000,000	
901000997	.	Creve Couer	MU	.	07/15/2015	4.100	3,822,929	0	J0	]0	0		07,500,000	
901001000	.	Ridley Township	PA	.	07/31/2015	4 . 350	1,749,388	J 0	0	0	J 0		U J4,220,000	05/25/2015

## **SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

							NED December 3	or Current rea						
1	2	Loca	tion	5	6	7	8			Book Value/Recorde			14	15
		3	4				Book	9	10	11	12	13		D
							Value/Recorded			Current Year's		T		Date of
							Investment	Unrealized	0 ()/ 1	Other-Than-	0 11 11 1	Total Foreign		Last
					D (	D	Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
		2"	<b>a.</b> .	Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	- 1	State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
901001005		Chicago	IL		06/30/2015	4.410	7,734,448	0	0	0	0		013,500,000	
901001006		Chicago	IL		08/11/2015	4.300	3,529,697	0	0	0	0		06,200,000	
901001010		NASHVILLE Oak Park	IN	-	04/11/2017		11,712,767	0	0	0	0		025,000,000	
901001011		Hendersonville	TNI		09/30/2015	4.500		0	0	0	0		02,675,000 08,000,000	08/03/2015
901001012		Chantilly	//A		09/08/2015	4.450		0	0	0	0		04,600,000	
901001010		Des Moines	VA		11/30/2015	4.450	3.161.287	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0		0		05,400,000	
901001024		Santa Monica	CV		10/14/2015	4.380	3, 101, 287	Λ	0	0	0		07,000,000	08/10/2015
901001026		LOUISVILLE	KV		09/16/2015	4.410	4.112.587						07,600,000	07/27/2015
901001034		San Marcos	TY		12/04/2015	4.400	1,215,042	0	0	0	0		02,350,000	
901001044		Tigard	0R		12/29/2015	4.150	12.548.500	n	n		n		026.400.000	
901001046		Houston	тх		10/30/2015	4.300	1.966.418	n	n	0	n		04,280,000	11/01/2015
901001048		Harrisburg	NC.		01/29/2016	3.990	7,518,476	0	0	0	0		013, 150,000	12/16/2015
901001050		Indio	CA		10/30/2015	4.300	4,062,541	0	0	0	0		09,050,000	
901001052		Scottsdale	AZ		11/04/2015	4.125	2,768,792	0	0	0	0		06,550,000	
901001071		Englewood	0		11/20/2015	4.350	3,439,252	0	0	0	0		08,500,000	
901001076		Wyomissing	PA		04/08/2016	4.100	3,669,417	0	0	0	0		06,700,000	03/03/2016
901001087		Berwyn	IL		12/11/2015	4.230	1,161,948	0	0	0	0		02,300,000	11/03/2014
901001090		Pleasanton	CA		01/29/2016	4.000	13,830,188	0	0	0	0		026,000,000	01/25/2016
901001105		Wyomissing	PA		04/15/2016	4.300	3,040,490	0	0	0	0		07,000,000	04/06/2016
901001106		Shoreline	WA		05/02/2016	4.220	11,637,674	0	0	0	0		029,800,000	12/14/2021
901001113		West Chester	0H		04/11/2016	4.200	3,031,600	0	0	0	0		05,870,000	
901001114		Saint Paul	MN		03/01/2016	4.100	40,786,513	0	0	0	0		069,500,000	
901001118		Charlotte	NC		04/26/2016	4.050	5,696,044	0	0	0	0			02/16/2016
901001123		San Jose	CA		04/18/2016	4.280	4,376,050	0	0	0	0	(	014,500,000	
901001128		Vestavia Hills	AL		10/06/2016	4.230	2,674,714	0	0	0	0		07,450,000	
901001136		Burbank	CA		06/01/2016	4.100	4,267,657	0	0	0	0		011,300,000	
901001142		Deerfield Beach	FL		01/11/2017	4.100	14,923,290	0	0	0	0		029,400,000	
901001145		Santa Monica	CA		07/28/2016	4.600	5,294,816	0	0	0	0		014,500,000	
901001147		University Park	IL		07/29/2016	4.100	3,335,834	0	0	0	0		06,300,000	
901001149		Newington	VA	-	11/01/2016	4.200		0	0	0	0			08/11/2016
901001152		North Aurora	PA	-	08/10/2016	4.000 4.150	2,596,760	0	0	0	0		06,500,000 04,200,000	
901001154		North Aurora	IL	-	08/18/2016	4. 150		0	0	0	0		04,200,000 04,100,000	
901001170		Kent	WΔ	-	10/07/2016	3.880		U	U		U		04, 100,000	
901001170		Chicago		-	11/23/2016	3.950		n	n	n	n		04,800,000	
901001208		Draper	ит		01/25/2017	4.250	2,707,438	n	n	n	n		04,320,000	
901001222		New Castle	DE		01/31/2017	3.970	2.010.224	n			n		03,300,000	12/15/2016
901001225		Cincinnati	0H		12/30/2016	4.090	2.033.299	0	0	0	0		03,810,000	
901001226		Las Vegas	NV		02/01/2017	4.530	3,734,032	0	0	0	0		06,900,000	
901001230		Centreville	VA		03/17/2017	4.380	7,279,082	0	0	0	0		014,000,000	
901001245		Portland	OR		03/06/2017	4.210	6,255,484	0	0	0	0		013,700,000	02/16/2017
901001250		Belleville	MI		03/30/2017	4.580	1,804,965	0	0	0	0		04,150,000	
901001255		Greenville	SC		02/28/2017	4.400	4,058,677	0	0	0	0		07,850,000	02/18/2017
901001257		Florence	KY		03/16/2017	4.650	1,004,229	0	0	0	0		01,910,000	01/31/2017
901001261		Upper Arlington	OH		07/26/2017	4.650	4,919,867	0	0	0	0		08,340,000	04/26/2017
901001276		Pensacola	FL		04/27/2017	4.400	8,609,203	0	0	0	0		017,500,000	
901001282		Mariton	NJ		05/24/2017	4.640	3,208,287	0	0	0	0		07,700,000	05/05/2017
901001283		Rohnert Park	CA		06/15/2017	4.500	2,905,038	0	0	0	0		05,600,000	04/26/2017
901001291		Alpharetta	GA		05/18/2017	4.460	4,699,132	0	0	0	0		08,425,000	05/03/2017
901001293		Plano	TX		06/07/2017	4.560	5,519,766	0	0	0	0			05/05/2017
901001297		Or lando	FL	.	07/10/2017	4.350	4,260,886	0		0	0		0	06/29/2017

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

			Showi	ng All Morto	gage Loans OW	NED December 3	31 of Current Yea							
1	2	Loca	tion	5	6	7	8			ook Value/Recorde			14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
			_	Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
901001303		Snellville	GA		10/11/2017	4.500	4, 172, 584	0	0	0	0		06,800,000	
901001307		Gaithersburg	MD		05/23/2017	4.290	7,794,127	0	0	0	0		012,400,000	
901001308		Lodi	CA		05/31/2017	4.300	7,883,927	0	0	0	0		014,170,000	
901001311		Farmingdale	NY		05/24/2017	4.400	2,589,770	0	0	0	0		06, 100,000	05/17/2017
901001314		Phoenixville	PA		06/09/2017	4.350	2,353,724	0	0	0	0		04,270,000	
901001318		West Jordan	UI		06/02/2017	4.250	2,589,523	0	0	0	0		05,400,000	
901001321		Shoreview	MN		06/05/2017	4.300	6,924,053	0	0	0	0		012,290,000	
901001323		Highlands Odenton	UU		06/20/2017	4.220	1,767,240	0	0	0	0		03,300,000	
901001324		Carlsbad	MU		05/19/2017	4.200		0	0	0	0		06,400,000	05/16/2017
901001338		Oakdale	LANI		08/10/2017	4.200		0	0	0				07/27/2017
901001385		Roseda Le	MD.		12/14/2017	4.200							011,500,000	
901001385		Creve Coeur	MO		12/14/2017	4.000			n	n	n		014,365,000	
901001392		Villa Park	11		12/20/2017	4.330		n	n	n	n		05,600,000	
901001411		Chaska	MN	1	12/20/2017	4.260		n	n	0	n		011,650,000	
901001414		Austin	TX		11/28/2017	4.220	1.645.358	0	0	0	0		03,100,000	
901001429		Dallas	T¥		04/10/2018	4.310	5.274.030	0	0	0	0		08,400,000	02/01/2018
901001437		Denver	CO.		02/23/2018	4.350	7.242.177	0	0	0	0		012,500,000	
901001451		Hillsboro	OR		01/26/2018	4.050	4.590.711	0	0	0	0		09,600,000	
901001453		Thousand Oaks	CA		02/27/2018	4.350	1,761,840	0	0	0	0		03,935,000	
901001455		Minneapolis	MN		04/19/2018	4.320	3,646,673	0	0	0	0		07,000,000	03/26/2018
901001459		Farmers Branch	тх		03/29/2018	4.580	2,260,308	0	0	0	0		05,600,000	06/01/2018
901001466		Denver	00		03/15/2018	4.480	7,326,284	0	0	0	0		012,600,000	03/01/2018
901001469		Varico	FL		04/09/2018	4.700	1,530,059	0	0	0	0		04,800,000	03/12/2018
901001473		Cary	NC		04/12/2018	5.750	15,966,467	0	0	0	0		050,850,000	03/15/2018
901001474		Cary	NC		04/12/2018	4.780	5,998,833	0	0	0	0		050,850,000	03/15/2018
901001475		Bethesda	MD		04/19/2018	4.810	4,632,086	0	0	0	0			03/15/2018
901001477		Chesterfield	MI		04/09/2018	4.830	4, 292, 199	0	0	0	0		08,900,000	
901001480		Duluth	GA		03/29/2018	4.620	1,854,195	0	0	0	0		03,525,000	
901001482		Washington	DC		04/12/2018	4.500	4,092,947	0	0	0	0		09,000,000	
901001483		Wheeling	L		06/06/2018	4.640	4,032,111	0	0	0	0			05/01/2018
901001486		St. Louis	MO		04/12/2018	4.590	1,795,693	0	0	0	0		03,090,000	
901001488		Indianola	IA		07/31/2018	4.600	4, 165, 852	0	0	0	0		09,480,000	
901001493		Farmingdale	INT		04/11/2018	4.490	13,421,670	0	0	0	0		020,900,000	03/28/2018
901001495		Shokopee	MIN		04/06/2018	4.570		0	0	0	0		04,700,000 08,100,000	
901001498		Memphis	TN		05/18/2018	4.500			U		0		03,810,000	
901001517		Glasgow	DF		05/25/2018	4.440	10,761,978	n	n	n	n		019,200,000	05/14/2018
901001521		Farmers Branch	TX		05/09/2018	4.560		n	n	n	n		09,950,000	
901001523		Lone Tree	CO	.[	05/30/2018	4.510	2.830.912	n	n	n	n		05,200,000	
901001524		Williamsburg	VA.		08/06/2018	4.700	1.630.480	0	0	0	0		03,500,000	
901001526		Woods Cross	UT		06/04/2018	4.650	2.150.771	0	0	0	0		03,400,000	05/11/2018
901001531		Winchester	CA		06/12/2018	4.440	2,588,239	0	0	0	0		05, 100,000	
901001532		League City	тх		06/28/2018	4.830	2,343,166	0	0	0	0		04, 120, 000	
901001535		Jacksonville	FL		06/22/2018	4.960	16,401,568	0	0	0	0		023,700,000	
901001540		Silverdale	WA		06/14/2018	4.410	7,054,684	0	0	0	0		012,650,000	05/02/2018
901001542		Seattle	WA		06/14/2018	4.440	3,573,585	0	0	0	0		08,600,000	05/14/2018
901001543		Cypress	TX		06/18/2018	4.710	2,735,647	0	0	0	0		04,800,000	05/14/2018
901001551		New York	NY		07/03/2018	5.050	50,146,662	0	0	0	0		0 150, 100,000	
901001569		Chapel Hill	NC		09/11/2018	4.720	6,356,851	0	0	0	0		010,900,000	
901001573		PORTLAND	0R		10/31/2018	4.510	7,971,847	0	0	0	0		018,400,000	
901001575		Portland	OR		10/31/2018	4.510	5,946,567	0	0	0	0		013,300,000	08/22/2018

1	2		Location	5	1 6	7	NED December 3	. s. carront roa		Book Value/Recorde	d Investment		14	15
,		3	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10 Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code		State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
901001588		Amityville	NY		10/23/2018	4.500	1,809,553	0	0	0	0		04,300,000	
901001592		Berwyn			11/21/2018	4.230	4,905,860	0	0	0	0		08,200,000	
901001593		Berwyn			11/21/2018	5.000	510,976	0	0	0	0		08,200,000	
901001594		Berwyn			11/21/2018	4.650	3,656,460	0	0	0	0			01/01/2019
901001612		Cambridge	MA		10/10/2018	4.600	6,140,918	0	0	0	0		010,750,000	
901001616		San Carlos	GA		10/26/2018	4.800 4.840	2,797,994	0	0	0	0		06,280,000	
901001631		Richmond	VA		01/17/2019	4.840	3,744,406	0	0	0	0		06,000,000	
901001717		Arvada			01/30/2019	4.810	2,464,919	0	0	0	0		04,500,000 08,800,000	
901001718					01/16/2019	4.720			0	0	0			
901001721		Mesa	AZ		01/16/2019	4.620		0	0	0	0		02,300,000 014,300,000	
		Keno							0	0	0			
901001795 901001801	.	VALLEY VIEWBellaire	UH		06/27/2019	4.600 4.500	3,914,517	0	0	0	0		08,850,000	04/24/2019
901001801		Jacksonville				4.560			0	0	0			
901001802		•			07/02/2019		, .,	0	0	0	0		03,840,000	
901001805		Flower Mound Vadnais Heights			08/08/2019	4.490 4.500	6,613,019 2,051,634	0	0	0	0		015,940,000 04,410,000	
901001808		Jacksonville	MN		08/01/2019	4.500		0	0	0	0			06/19/2019
901001809		Bronx			12/31/2019	4.600		0	0	0	0			06/25/2019
901001810			NY			4.490		0	0	0	0			
		Virginia Beach	VA		10/29/2019		4,084,835	0	0	0	0		06,900,000	
901001817		Chesapeake	VA		10/29/2019	4.500	928,372	0	0	0	0		01,680,000	
901001818		Novato			08/22/2019	4.300	5,225,019	0	0	0	0			07/26/2019
901001819		Walla Walla	WA		08/09/2019	4.300		0	0	0	0			07/29/2019
901001825		Dallas			09/19/2019	4.200	4,986,099	0	0	0	0		07,700,000	
901001829		Issaquah			11/14/2019	4.150	2,755,492	0	0	0	0		04,500,000	
901001832		Colorado Springs			11/07/2019	4.400	1,580,180	0	0	0	0		02,550,000	
901001839		San Francisco	CA		11/25/2019	3.250	15,000,000	0	0	0	0		034,800,000	
901001845		Chicago			12/16/2019	4.250	1,931,596	0	0	0	0		03,100,000	
901001850		Boca Raton	FL		01/21/2020	4.200	8,300,000	0	0	0	0		025,000,000	
901001866		Westminister			02/13/2020	3.950	5,725,452	0	0	0	0		09,200,000	
901001875		Austin	TX		03/04/2020	3.790	3,843,863	0	0	0	0		06,790,000	
901001885		Algona			05/29/2020	3.900	2,551,580	0	0	0	0		06,200,000	
901001895		Marion	OH		06/30/2020	4.000	3,209,953	0	0	0	0		07,800,000	
901001897		Orlando	FL		06/12/2020	3.750	4,976,145	0	0	0	0		08,930,000	
901001905		Owings Mills	MD		05/01/2020	3.700	7,845,975	0	0	0	0		011,300,000	
901001906	.	Everett	WA		04/30/2020	3.600	7,800,000	0	0	0	0		019,350,000	
901001907	.	Chattanooga	TN		05/27/2020	3.850	2,062,531	0	0	0	0		03,450,000	
901001908	.	Jacksonville Beach	FL		05/27/2020	3.850	3, 187, 549	0	0	0	0		05,200,000	
901001910	.	Jacksonville Beach	FL		05/27/2020	3.850	2,437,537	0	0	0	0		04,200,000	
901001911		Jacksonville Beach	FL		05/27/2020	3.850	1,406,271	0	0	0	0		03,000,000	
901001912	.	Huntington	NY		06/19/2020	3.800	1,655,745	0	0	0	0		03,600,000	
901001917	.	Chicago			05/19/2020	3.500	9, 127,011	0	0	0	0		014,900,000	
901001921	.	Edina	MN		07/23/2020	4.125	26,565,698	0	0	0	0		042,000,000	
901001932		Apple Valley	MN		08/27/2020	3.750	3,886,763	0	0	0	0		0 11,000,000	
901001958		Zionsville/Whitestown	IN		01/28/2021	3.850	5,519,720	0	0	0	0		09,300,000	
901001963		Golden			02/11/2021	3.750	3,289,032	0	0	0	0		04,850,000	
901001976		Clinton Township	MI		03/19/2021	3.750	2,587,825	0	0	0	0		04,610,000	
901001982	.	Annapolis	MD		04/01/2021	3.800	7,669,875	0	0	0	0		012,900,000	03/19/2021
901001984		Philadelphia	PA		12/17/2021	3.670	5,504,451	0	0	0	0		0 10,000,000	
901001987		Elmhurst	IL		05/05/2021	3.600	2,693,484	0	0	0	0		04,050,000	03/30/2021
901001989	.	Skokie	IL		05/06/2021	3.700	3,590,679	0	0	0	0		06,350,000	04/07/2021
901002000	.	Gardena	CA		04/21/2021	3.750	4,270,480	0	0	0	0		09,100,000	02/22/2021
901002005		King of Prussia	PΔ	1	05/24/2021	3.400	4 . 464 . 155	0	1	0	1		0	04/15/2021

## **SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

				Show	ing All Mortg	age Loans OW	NED December 3	31 of Current Yea						
1	2	Locat	tion	5	6	7	8			Book Value/Recorde			14	15
		3	4		1		Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
901002012		Lakewood	CO		05/19/2021	3.750	3,762,247	0	0	0	0		06,000,000	
901002013		Boynton Beach	FL		05/21/2021	4.630	4,400,000	0	0	0	0		06,500,000	
901002014		Windsor Mill	MD		06/15/2021	3.580	5,701,478	0	0	0	0		09,200,000	
901002016		Ashburn	VA		05/17/2021	3.500	12,470,102	0	0	0	0		018,500,000	
901002020		Austin	TX		05/14/2021	3.350	10,892,632	0	0	0	0		019,100,000	
901002021		Seattle	WA		08/13/2021	3.300	3,650,000	0	0	0	0		0 10,100,000	
901002025		Northglenn	CO		06/14/2021	3.900	1,351,794	0	0	0	0		02,300,000	
901002029		Arlington Heights	IL		06/22/2021	3.750	1,519,642	0	0	0	0		02,450,000	
901002032		Everett	WA		06/24/2021	3.420	4,816,203	0	0	0	0		0 11,100,000	
901002033		Baltimore	MU		06/17/2021	3.350 3.640		0	0	0	0		06,640,000	
901002042 901002046		Richmond	VA	·····	10/05/2021	3.640		0	0	0	0		05,900,000	
901002046		Millburn	NJ.	·····	09/30/2021	4./00		0	0	0	0		023,000,000 023,000,000	
90 1002047		Lancaster	DA		09/30/2021	3.800				0			0	
901002049		Bloomington	IN		08/20/2021	3.800	2,544,404	0		0	0		06,150,000	
901002059		Virginia Beach	VA		08/31/2021	3.600	4.000.000	۰۰۰۰	1	U	n		024,200,000	
901002062		Sun City	h7		07/26/2021	3.780	3,046,388		0				05,185,000	
901002063		Dallas	TY		07/30/2021	3.550			0				029,200,000	
901002065		Evans	GA		08/31/2021	3.950	12.706.032		0	0	0		018,360,000	
901002068		Melvindale	MI		09/30/2021	3.600	2.068.149	0	0	0	0		06.200.000	
901002071		Baltimore	MD		08/16/2021	3.800	2,665,566	0	0	0	0		05,100,000	
901002076		Denver	CO		08/18/2021	3.750	1,367,669	0	0	0	0		0	
901002077		Shrewsburv	MA		09/30/2021	4.800	2,514,663	0	0	0	0		06,200,000	
901002078		Shrewsbury	MA.		09/30/2021	4.200	1,115,011	0	0	0	0		06,200,000	
901002082		Hudson	FL		12/03/2021	3.400	3,578,874	0		0	0		07,000,000	
901002083		Baltimore	MD		10/27/2021	3.450	5,100,000	0		0	0		07,500,000	10/12/2021
901002084		Plano	тх		10/05/2021	3.500	8,518,857	0	0	0	0		013,700,000	09/30/2021
901002086		Memphis	TN		10/29/2021	3.500	24,308,878	0	0	0	0		037,700,000	10/14/2021
901002088		Yulee	FL		12/20/2021	3.850	10,000,000	0	0	0	0		016,500,000	07/01/2022
901002089		Baltimore	MD		10/22/2021	3.600	3,849,044	0	0	0	0		09,600,000	10/05/2021
901002090		Las Vegas	NV		10/01/2021	3.500	6,028,602	0	0	0	0		012,300,000	09/21/2021
901002091		Shoreline	WA		01/10/2022	4.300	3,406,248	0	0	0	0		029,800,000	12/14/2021
901002093		Huntersville	NC		12/30/2021	3.500	21,200,000	0	0	0	0		031,800,000	
901002094		Ruther ford	NJ		12/22/2021	3.750	3,421,148	0	0	0	0		06,800,000	
901002095		Richmond	VA		11/23/2021	3.400	4,667,084	0	0	0	0		07,500,000	
901002096		East Hempfield	PA		11/19/2021	3.800	1,951,109	0	0	0	0		05,300,000	
901002097		Salt Lake City	UT		12/22/2021	3.750	1,857,194	0	0	0	0		03,100,000	
901002099		Roseland	NJ		12/15/2021	3.500	9,291,084	0	0	0	0		016,400,000	
901002101		Aurora	CO	·····	11/18/2021	3.970	15,323,844	0	0	0	0		026,600,000	
901002103		Lincoln	NE	·····	03/08/2022	3.550	9,524,046	0	0	0	0		017,540,000	
901002108		Jacksonville	FL	·····	02/25/2022	3.750	5,987,911	0	0	0	0		09,800,000	
901002117		Ocala	PL		02/22/2022	4.700 4.810	2,958,077	J0	0	0	0		05,700,000	
901002122		Broomfield	00	·····	01/27/2022		2,128,176	0	0	0	0		08,300,000	
901002123		Broomfield	LU	·····	01/27/2022	3.650 3.650	2,987,834		0	0	0		08,300,000 014.600.000	
901002130		Pasadena Pasadena	AZ		01/14/2022	3.650		0		0	0		014,600,000	
901002140		Pasadena	NV		04/18/2022	3.830	8,014,990	0		0	0		015,400,000	
901002142		Bay Shore	NV		04/14/2022	3.560	2,571,403			0			04,900,000	
901002143		Deer Park	NV	·····	07/15/2022	3.560				0			09,600,000	
901002144		Yaphank	NV		04/14/2022	3.560		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	1	U	U		0	
901002152		Sheridan	m		05/11/2022	4.340	20,827,647	۰۰۰۰	1	0				04/14/2022
901002163		Glendale	CA.		05/20/2022	3.550	20,000,000		0	0			035,400,000	

### **SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Locati	on			7	0	or or ourient rea		ook Value/Recorde	d Invoctment		14	15
<b>'</b>		Local	OII	- 3	0	,	Book	0	onange in b	11	42	13	- '4	13
		3	4				Value/Recorded	9	10	Current Year's	12	13		Data of
							· ·	Hanna allena d				T-4-1 F		Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
901002169		North Salt Lake	UT		05/25/2022	3.700	3,963,250	0	0	0	0		6,500,000	05/17/2022
901002178		Fort Collins	CO		06/01/2022	4.350	9,510,625	0	0	0	0		15,600,000	05/12/2022
901002180		Jacksonville	FL		05/18/2022	4.110	9,884,154	0	0	0	0	0	20,000,000	04/27/2022
901002192		Tulsa	0K		06/10/2022	4.570	14,000,000	0	0	0	0		25,400,000	05/26/2022
901002194		Apex	NC		06/30/2022	4.710	6,579,358	0	0	0	0		10,700,000	06/02/2022
901002199		Lakewood	OH		07/13/2022	4.020	1,410,299	0	0	0	0		8,500,000	06/24/2022
901002200		Lakewood	OH		07/13/2022	5.160		0	0	0	0		8,500,000	06/24/2022
901002201		Cleveland Heights	OH		07/13/2022	4.020	1, 168, 533	0	0	0	0		5,000,000	06/24/2022
901002202		Cleveland Heights	OH		07/13/2022	5.120	1,490,040	0	0	0	0		5,000,000	06/24/2022
901002208		Oklahoma City	0K		07/18/2022	5.250	7,500,000	0	0	0	0		12.690.000	07/11/2022
901002222		Las Vegas			08/29/2022	5.500		0	0	0	0		24,200,000	08/04/2022
901002226		Denver			11/08/2022	4.160	2.101.971	0	0	0	0		7,700,000	10/13/2022
901002227		Denver	CO		11/08/2022	5.250		0	0	0	0		7,700,000	10/13/2022
		Cockevsville			11/29/2022	5.220			0					11/17/2022
901002235		Carrollton			11/30/2022	5.250	13.500.000	0	0	0	0		., .	
		Tukwila			12/14/2022		8.560.000		0				29,000,000	
		nding - Commercial mortgages-all other		1			1.745.517.181	0	(1,020)	0	0	(	3,969,503,500	XXX
0899999. Total Mortgag							1,745,517,181	0	(1,020)	0	0	(	3,969,503,500	XXX
1699999. Total - Restru							0	0	0	0	0	0	0	XXX
2499999. Total - Mortga	ges with	overdue interest over 90 days					0	0	0	0	0	0	0	XXX
		e process of foreclosure					0	0	0	0	0	0	0	XXX
3399999 - Totals							1,745,517,181	0	(1,020)	0	0	(	3,969,503,500	XXX

#### General Interrogatory:

- 1. Mortgages in good standing \$ unpaid taxes \$ ...5,535,552 interest due and unpaid.

  2. Restructured mortgages \$ unpaid taxes \$ interest due and unpaid.

  3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.

  4. Mortgages in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.

## **SCHEDULE B - PART 2**

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

1	Location	ng All Mortgage Loans ACQU	4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
901000916	,	State	Type	04/27/2022	4.200	Time of Acquisition	Arter Acquisition 500,000	
	Madison	AL			4.200		500,000	7.000.000
901002082	Shore Line	FL			3.400	3.500.000		
	Snoreline					,,		······ <del>-•</del> ,,
901002103	Jacksonville	Nt			3.550	9,750,000	0	
					4.700	,,	0	9,800,000
901002117	Ocala					3,000,000		5,700,000
901002122	Broomfield	00			4.810	2, 158, 318		8,300,000
901002123	Broomfield			01/27/2022	3.650	3,035,000	0	8,300,000
901002130	Tucson	AZ		01/14/2022	3.650		0	
901002140	Pasadena	CA		04/18/2022	3.830	8, 100,000	0	
901002142	East Meadow	NY		04/14/2022	3.560	2,600,000	0	4,900,000
901002143	Bay Shore	NY		07/15/2022	3.560	2, 100,000	0	8,200,000
901002144	Deer Park	NY		07/15/2022	3.560	3,400,000	0	9,600,000
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	
901002163	Glendale	CA		05/20/2022	3.550		0	
901002169	North Salt Lake	UT			3.700	4,000,000	0	6,500,000
901002178	Fort Collins			06/01/2022	4.350	9,600,000	0	
901002180	Jacksonville	FL		05/18/2022	4.110		0	
901002192	Tulsa	OK		06/10/2022	4.570	14,000,000	0	
901002194	Apex	NC		06/30/2022	4.710	6,650,000	0	
901002199	Lakewood	OH			4.020	1,421,381	0	8,500,000
901002200	Lakewood	OH			5. 160	2,500,000	0	8,500,000
901002201	Cleveland Heights	OH		07/13/2022	4.020	1, 177, 715	i0	5,000,000
901002202	Cleveland Heights	OH			5. 120	1,500,000	0	5,000,000
901002208	Oklahoma City	OK			5.250	7,500,000	0	
901002222	Las Vegas	NV		08/29/2022	5.500	12,000,000	0	24,200,000
901002226	Denver				4.160	2,101,971	0	7,700,000
901002227	Denver			11/08/2022	5.250	1,600,000	0	7,700,000
901002234	Cockeysville	MD		11/29/2022	5.220	17,750,000	0	
901002235	Carrollton	TX	[		5.250		0	
901002243	Tukwila			12/14/2022	5.750	8,560,000	0	
0599999. Mortgages in good sta	anding - Commercial mortgages-all other		•	•		211.304.476	500.000	457.700.000
0899999. Total Mortgages in go						211.304.476	,	457.700.000
1699999. Total - Restructured N						11,001,110	0	.3,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
2499999. Total - Mortgages with	h overdue interest over 90 days					0	0	(
3299999. Total - Mortgages in the						0	0	
3399999 - Totals	and proceed or forcerousing					211.304.476	500.000	457.700.000

				Showing	All Mortgage	Loans DISPO	OSED, Trans										
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	_		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded Investment			Current		T-4-1		Recorded		Faraian		
						Excluding	Unrealized	Current	Year's Other- Than-	Capitalized	Total Change	Total Foreign	Investment Excluding		Foreign Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and	Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
000002664	OCEANSIDE	CA		01/30/1997	01/07/2022	4 , 539	0	0	0	0	0	0	4,539	4,539	0	0	0
000005083	MEMPHIS	TN		02/26/2003	09/02/2022	3,968,150	0	0	0	0	0	0	3,968,150	3,968,150	0	0	0
000005628	CHATSWORTH	CA		01/01/2007	09/01/2022		0	0	0	0	0	0	258,282	258,282	0	0	0
000005801	RIVERSIDE	CA		07/12/2004	05/26/2022		0	0	0	0	0	0	3, 162, 266	3, 162, 266	0	0	0
000006047 100000327	JACKSONVILLE	FL		01/01/2007 08/09/2007	05/26/2022	3,869,631	0	0	0	0	0	0	3,869,631	3,869,631	0	0	0
100000545	COPPELI			10/31/2006	06/21/2022		٥٥			0			2, 101,221	2, 101,221	٥٥		
100000854	PHOENIX			02/08/2007	02/28/2022	1.819.615	0	0	0	0	0	0	1,819,615	1,819,615	0	0	0
100001023	RENO			08/28/2007	06/30/2022		0	0	0	0	0	0	73,406	73,406	0	0	0
110001228	MEMPHIS	TN		04/12/2017	09/26/2022	437 , 748	0	0	0	0	0	0	437,748	437,748	0	0	0
901000309	PONTE VEDRA	FL		04/30/2012	05/20/2022	3,879,978	0	0	0	0	0	0	3,879,978	3,879,978	0	0	0
901000353	DANVILLE	CA		04/12/2017	05/11/2022		0	0	0	0	0	0	3,654,589	3,654,589	0	0	0
901000419	CHICAGO	IL		04/12/2017	06/30/2022		0	0	0	0	0	0	5, 138, 865	5, 138, 865	0	0	0
901000450 901000488	MURRIETTA			11/14/2012	09/02/2022		0	0	0	0	0	0	2,239,251	2,239,251	0	0	0
901000488	IRVINE	VA		02/11/2013	09/08/2022		0	0		0			1,571,376	2. 168. 133			0
901000502	MILL CREEK			04/09/2013	05/26/2022		0			0			2,166,133	2, 166, 133	٥		
901000639	BROOMF IELD			09/12/2013	01/28/2022		0	0	0	0	0	0	2.165.298	2.165.298	0	0	0
901000650	LIBERTYVILLE	IL		11/18/2013	09/06/2022		0	0	0	0	0	0	8, 157, 261	8, 157, 261	0	0	0
901000670	BURNSVILLE	MN		12/04/2013	12/07/2022		0	0	0	0	0	0	3,351,142	3,351,142	0	0	0
901000692	OKLAHOMA CITY	OK		12/10/2013	07/19/2022	3,871,407	0	0	0	0	0	0	3,871,407	3,871,407	0	0	0
901000695	Randolph	MA		05/21/2014	05/16/2022	1,616,544	0	0	0	0	0	0	1,616,544	1,616,544	0	0	0
901000699	BRADENTON	FL		02/07/2014	02/28/2022		0	0	0	0	0	0	10,627,749	10,627,749	0	0	0
901000776 901000786	Timberville	KY		07/15/2014	06/23/2022	557,757		0	0	0	0	0	557,757	557,757		0	0
901000796	Greenville	VA		07/16/2014	05/17/2022		٠						10,542,901	10,542,901	٥		
901000812	Fort Collins			09/04/2014	06/02/2022		0	0	0	0	0	0	6,285,737	6,285,737	0	0	0
901000819	Taylorsville	UT		09/02/2014	08/24/2022		0	0	0	0	0	0	1,317,864	1,317,864	0	0	0
901000824	La Quinta	CA		09/11/2014	12/08/2022	11,974,991	0	0	0	0	0	0	11,974,991	11,974,991	0	0	0
901000830	Burnsville	MN		09/10/2014	08/01/2022		0	0	0	0	0	0	4,873,226	4,873,226	0	0	0
901000837	Phoenix	AZ		10/14/2014	08/02/2022	5,553,567	0	0	0	0	0	0	5,553,567	5,553,567	0	0	0
901000920	Denver			04/10/2015	05/13/2022		0	0	0	0	0	0	2,810,031	2,810,031	0	0	0
901000977 901000978	Columbus	UH		07/01/2015	06/29/2022		0	0		0			1,998,193	1,998,193			0
901000979	Lakewood	UH		06/16/2015	07/14/2022	1,452,428	0			0			1,452,428	1,452,428	٥		
901001244	Tulsa	OK		01/12/2017	06/10/2022		0	0	0	0	0	0	9.640.560	9.640.560	0	0	0
901001259	Palm Harbor	FL		02/15/2017	03/29/2022		0	0	0	0	0	0	5,560,373	5,560,373	0	0	0
901001407	Denver	00		11/22/2017	11/10/2022		0	0	0	0	0	0	2, 162, 247	2, 162, 247	0	0	0
901001504	Sheridan	00		05/03/2018	05/11/2022	13, 140,880	0	0	0	0	0	0	13,140,880	13, 140, 880	0	0	0
901001714	Ocala	FL		02/28/2019	02/22/2022	2,292,874	0	0	0	0	0	0	2,292,874	2,292,874	0	0	0
901001981	Springville			04/29/2021	06/15/2022		0	0	0	0	0	0	4,689,997	4,689,997	0	0	0
0199999. Mortgages clo	houston	TV	1	01/15/1998		157,460,796	0	0	0	0	0	0	157,460,796 142.569	157,460,796 142.569	0	0	0
000002953	HOUSTON	IX	·····	01/15/1998			0	0	0	0		0		142,569	0	0	0
000003423	ATLANTA			06/07/1999		108,691	0	0 n		u		0 n	217,817	108,691	٥	n	
000003798	CHARLOTTE	NC		06/07/1999			0			0		0	228.356	228,356	0		
000003799	CHARLOTTE	NC		06/29/2000			0	0	0	0	0	0		331,549	0	0	0
000003800	GREENSBORO	NC		06/29/2000		174,300	0	0	0	0	0	0	174,300	174,300	0	0	0
000003801	GREENSBORO	NC		06/29/2000		355, 148	0	0	0	0	0	0	355, 148	355, 148	0	0	0
000004847	SEATTLE	WA		11/12/2002		315,344	0	0	0	0	0	0	315,344	315,344	0	0	0
1000004000	LOCATTI C	WA	1	07/05/0040		44.700	0			1 0	1 ^	1	14 700	14 700			

					All Mortgage	Loans DISPO	OSED, Trans										
1	Location		4	5	6	7		Change	e in Book Value	-			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	D !! !	
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total Gain
			Loan	Date	Disposal	Accrued Interest	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued Interest on	Consid-	Gain (Loss) on	Gain	(Loss) on
Loan Number	Citv	State	Type	Acquired	Disposai Date	Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other	Book Value (8+9-10+11)		Disposal	eration	(Loss) on Disposal	(Loss) on Disposal	Disposal
000004898	SEATTLE	State	туре	12/02/2002	Date	428,297	(Decrease)	Accretion	Recognized	Other	(0+9-10+11)	book value	428,297	428,297	Dispusai	Disposai	Disposai
000004898	HOLBROOK	NY		11/12/2003			٥								٥٥		
000005349	CITY OF INDUSTRY	CA		08/05/2003			0	0	0	0	0	0	82,078	82,078	0	0	0
000005441	INWOOD	NY		01/01/2007			0	0	0	0	0	0		260,780	0	0	0
000005450	SEATTLE			10/15/2003		237,492	0	0	0	0	0	0		237,492	0	0	0
000005494	HOUSTON	TX		10/20/2003		388,571	0	0	0	0	0	0	388,571	388,571	0	0	0
000005528	VIRGINIA BEACH	VA		01/07/2004		279,920	0	0	0	0	0	0	279,920	279,920	0	0	0
000005621	ROSWELL	GA		02/13/2004		136,262	0	0	0	0	0	0	136,262	136,262	0	0	0
000005704	WOODLAND HILLS	CA		06/08/2004		110,415	0	0	0	0	0	0	110,415	110,415	0	0	0
000005753	LOGANVILLE	GA		05/27/2004		205,093	0	0	0	0	0	0	205,093	205,093	0	0	0
000005912	ANAHE IM			11/02/2004		34,595	0	0	0	0	0	0	34,595	34,595	0	0	0
000005936	LYNWIOOD			11/15/2004			0	0	0	0	0	0		160,770	0	0	0
000006025	LOUISVILLE	KY		02/15/2005						0							
000006032	OMAHA	NF		02/13/2005		657.883	0						657,883	657,883	٥		
000006058	KNOXVILLE	TN		05/16/2005		237.042	0	0	0	0	0	0	237.042	237.042	0	0	0
000006124	ALBUQUERQUE			03/29/2005		79.261	0	0	0	0	0	0	79,261	79,261	0	0	0
000006146	CLERMONT	FL		08/01/2005			0	0	0	0	0	0			0	0	0
000006204	BROOKLYN	NY		06/13/2005		306,283	0	0	0	0	0	0	306,283	306,283	0	0	0
000006245	OAKTON	VA		07/05/2005		325,715	0	0	0	0	0	0	325,715	325,715	0	0	0
000006256	SALT LAKE CITY			01/01/2007		79,692	0	0	0	0	0	0	79,692	79,692	0	0	0
000006259	LAS CRUCES	NM		08/03/2005		138,467	0	0	0	0	0	0	138,467	138,467	0	0	0
000006291	LOS ANGELES	CA		08/24/2005		241,449	0	0	0	0	0	0	241,449	241,449	0	0	0
000006292	LOS ANGELES	CA		08/11/2005		379,402	0	0	0	0	0	0		379,402	0	0	0
000006306	MERIDIAN	ID		08/22/2005		286,299	0	0	0	0	0	0	286,299	286,299	0	0	0
000006307	MERIDIAN	ID		08/22/2005			0	0	0	0	0	0	210,424	210,424	0	0	
000006369	RIVERSIDE	ID		10/07/2005			٥٥						124, 166		٥		
000006391	CHARLOTTE	NC.		09/20/2005					0	0	0	0				0	0
000006403	GLEN ALLEN	VA		11/18/2005		207.549	0	0	0	0	0	0		207,549	0	0	0
000006452	Cleveland	TN		01/11/2006		71,966	0	0	0	0	0	0		71,966	0	0	0
000006492	SOUTHAVEN	MS		11/29/2005		245,528	0	0	0	0	0	0	245,528	245,528	0	0	0
100000009	YUCAIPA	CA		03/08/2006		206,777	0	0	0	0	0	0	206,777	206,777	0	0	0
100000096	OWINGS MILLS	MD		02/15/2006		133,571	0	0	0	0	0	0	133,571	133,571	0	0	0
100000204	SEATTLE	WA	ļ	02/15/2006		149,400	0	0	0	0	0	0	149,400	149,400	0	0	0
100000261	SAN BERNARDINO	CA		01/01/2007		140,217	0	0	0	0	0	0	140,217	140,217	0	0	0
100000334	OREGON	OR		07/26/2006		32,537	0	0	0	0	0	0	32,537	32,537	0	0	0
1000004//	MANCHESTER	IX					0	0	0	0	0	0				0	
100000880	PERRIS	NH		01/18/2007						0	0						
100000881	SAN JACINTO			04/12/2007			٥٥							119, 154	٥		
100001109	LITCHFIELD	CT		07/23/2007					0		0	0	39.109	39,109		0	0
100001136	SAN DIEGO			07/19/2007			0			n							
100001194	SUN VALLEY			09/06/2007		260,501	0	0	0	0	0	0	260,501	260,501	0	0	
100001324	SALINAS	CA		12/17/2007		384,945	0	0	0	0	0	0		384,945	0	0	0
901000201	ROCKY MOUNT	VA		04/11/2017		327,265	0	0	0	0	0	0	327,265	327,265	0	0	0
901000234	WOODBRIDGE	VA		04/11/2017		87,097	0	0	0	0	0	0	87,097	87,097	0	0	0
901000250	BROOKLYN	NY		07/19/2011		284,532	0	0	0	0	0	0	284,532	284,532	0	0	0
901000265	CAMBRIDGE	MA		06/29/2011		262,891	0	0	0	0	0	0	262,891	262,891	0	0	0
901000268	MIDDLESEX	NJ		04/12/2017			0	0	0	0	ļ0	0	192,567	192,567	0	0	0
190 (000/74																	

						Loans DISPO	SED, Trans										
1	Location		4	5	6	7		Change	in Book Value		_		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	D !! !	<b>-</b>
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total Gain
			Loan	Date	Disposal	Accrued Interest	Valuation	Year's	Temporary	Deferred	in Book Value	Exchange	Accrued Interest on	Consid-	Gain (Loss) on	Gain (Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Disposal	Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
	GULF BREEZE	State	Туре	10/20/2011	Date	159,782	(Decrease)	/Accretion	1\ccognized	Other	(8+9-10+11)	DOOK Value	159,782	159,782	лорозаі	Лізрозаі	Оізрозаі
901000293	ATLANTA	GA		10/20/2011				0	0	0	0	0	115,791		0	0	0
901000304	CHINO	CA		11/14/2011		95,302	0	0	0	0	0	0	95.302	95,302	0	0	0
901000315	MINNEAPOLIS	MN		12/28/2011			0	0	0	0	0	0		111,343	0	0	0
901000340	ATLANTA	GA		04/05/2012		179, 153	0	0	0	0	0	0	179, 153	179, 153	0	0	0
901000347	CARY	NC		05/24/2012		95,532	0	0	0	0	0	0	95,532	95,532	0	0	0
901000376	ORTING	WA		10/11/2012		427, 184	0	0	0	0	0	0	427 , 184	427 , 184	0	0	0
901000378	SAN FRANCISCO	CA		08/02/2012		538,353	0	0	0	0	0	0	538,353	538,353	0	0	0
901000401	LA PALMA	CA		08/01/2012		402,257	0	0	0	0	0	0	402,257		0	0	0
901000402	CERRITOS	CA		09/04/2012		111,640	0	0	0	J0	0	0	111,640		0	0	0
901000433	ENGLEWOOD	UU		10/01/2012		231,912	0	0	0	0	0		231,912	231,912 407.298	0	0	0
901000460	RANCHO DOMINGUEZ	N1		12/14/2012		407,298	٥	0	0				407,298	407,298	٥٥		
901000484	ASTORIA	NV		02/27/2013			٥			0					٥	0	
90 1000493	WAI NUT	CA		01/31/2013		84.395	0	0	0	0	0	0	84,395	84,395	0	0	0
90 1000 495	SHAKOPEE	MN		03/18/2013			0	0	0	0	0	0			0	0	0
901000506	PEMBROKE PINES	FL		03/01/2013		125,977	0	0	0	0	0	0	125,977	125,977	0	0	0
901000508	FAYETTEVILLE	NC		03/20/2013		434, 116	0	0	0	0	0	0	434, 116	434,116	0	0	0
901000550	QUEENS	NY		04/25/2013		209,275	0	0	0	0	0	0	209,275	209,275	0	0	0
901000552	SANTEE	CA		05/30/2013		127,273	0	0	0	0	0	0	127,273	127,273	0	0	0
901000560	MIDDLEBURG HEIGHTS	0H		04/30/2013		148,657	0	0	0	0	0	0	148,657	148,657	0	0	0
901000562	GERMANTOWN	MD		07/01/2013		566,278	0	0	0	0	0	0	566,278	566,278	0	0	0
901000563	SAN DIEGO	CA		05/23/2013		120,769	0	0	0	0	0	0	120,769	120,769	0	0	0
901000566	QUINCY	MA		06/03/2013			0	0	0	0	0	0	436,644		0	0	0
901000567 901000582	ESCONDIDO			05/31/2013				0	0	0	0		82,551			0	0
901000585	STERLING	VA		07/31/2013				0	0	0					٥		
901000607	GARDEN GROVE	CA		08/30/2013		197,224	0	0	0	0	0	0	197.224		0	0	0
901000618	MEMPHIS	TN		07/31/2013		97.903	0	0	0	0	0	0	97.903	97.903	0	0	0
901000626	TORRANCE	CA		09/26/2013		100,778	0	0	0	0	0	0	100,778	100,778	0	0	0
901000627	New Port Richey	FL		02/05/2015		219,046	0	0	0	0	0	0	219,046	219,046	0	0	0
901000628	PINELLAS PARK	FL		10/07/2013		131,863	0	0	0	0	0	0	131,863	131,863	0	0	0
901000632	WASHINGTON	DC		09/18/2013		155,004	0	0	0	0	0	0	155,004	155,004	0	0	0
901000653	HANOVER	MD		12/06/2013		147,724	0	0	0	0	0	0	147,724	147,724	0	0	0
901000654	OMAHA	NE		12/18/2013		341,942	0	0	0	0	0	0			0	0	0
901000657 901000666	WOOLWICH	NJ		11/27/2013		107,779	0	0	0	0	ļ0	ļ	107,779	107,779	0	0	0
901000666	HOUSTON			12/12/2013			0								0		
901000673	Beltsville			04/01/2014			٥			٥			166,930		٥٥		
901000674	Gaithersburg	MD		04/09/2014				0	0	0	0	0	189,636		0	0	0
901000684	VIRGINIA BEACH	VA		12/12/2013			0	0	0	0	0				0	0	
901000700	ST. LOUIS	MO		02/14/2014		178, 165	0	0	0	0	0	0	178, 165	178, 165	0	0	0
901000707	PARKER	00		02/19/2014		128, 131	0	0	0	0	0	0	128, 131	128, 131	0	0	0
901000718	LOS ANGELES	CA		03/07/2014		106,592	0	0	0	0	0	0	106,592	106,592	0	0	0
901000720	CORONA	CA		02/27/2014		403,394	0	0	0	0	0	0	403,394	403,394	0	0	0
901000725	Falmouth	MA		04/29/2014		186,692	0	0	0	0	0	0	186,692	186,692	0	0	0
901000732	Las Vegas	NV		04/11/2014		275,976	0	0	0	0	0	0	275,976	275,976	0	0	0
901000734	Germantown	MD		05/22/2014		316,873	0	0	0	J0	J0	0	316,873		0	0	0
901000735 901000740	Plantation			04/09/2014		236,473	0	0	0	0	0		236,473	236,473	0	0	0
901000740	Newark			03/28/2014		153 ///2	٥					1	153 ///2	153 442	٥٥		

					All Mortgage	Loans DISPO	SED, Trans										
1	Location		4	5	6	7		Change	in Book Value	Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	D !! !	<b>-</b>
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total Gain
			Loan	Date	Disposal	Accrued Interest	Valuation	Year's	Temporary	Deferred	in De als Valsas	Exchange	Accrued Interest on	Consid-	Gain (Loss) on	Gain	(Loss) on
Loan Number	City	State	Type	Acquired	Disposai	Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other	Book Value (8+9-10+11)	Change in Book Value	Disposal	eration	Disposal	(Loss) on Disposal	Disposal
	Berea	OH State	Type	08/18/2014	Date	112,229	(Decrease)	Accretion	Recognized	Other	(6+9-10+11)	DOOK Value		112,229	Disposai	Dispusai	Disposai
	Cedar Park	UП		06/18/2014		54.767	٥	0	0	0			54,767	54,767	٠٠٠٠		
901000755	Woodbury	MN		07/03/2014			0	0	0	0	0	0			0	0	0
901000756	Vestavia Hills	AL		08/06/2014			0	0	0	0	0	0	144.007		0	0	0
901000769	Las Vegas	NV		06/13/2014		211,550	0	0	0	0	0	0	211,550	211,550	0	0	0
901000772	Atlanta	GA		07/25/2014		91,810	0	0	0	0	0	0	91,810	91,810	0	0	0
901000780	Los Alamitos			07/01/2014		67,627	0	0	0	0	0	0	67,627	67,627	0	0	0
901000797	Seattle	WA		07/16/2014		208,373	0	0	0	0	0	0	208,373	208,373	0	0	0
901000802	McLean	VA		09/11/2014		753,089	0	0	0	0	0	0	753,089	753,089	0	0	0
901000829	Winston-Salem	NC		11/25/2014		849,332	0	0	0	0	0	0	849,332	849,332	0	0	0
901000833	Woodbury	MN		09/05/2014		148,853	0	0	0	0	0	0	148,853	148,853	0	0	0
901000834	Woodbury	MN		09/05/2014			0	0	0	0	0	0	183,877	183,877	0	0	0
901000859	Kirkland	IL		11/20/2014		113,579		0	0				400,377		٥٥		0
901000867	Foley	ΔΙ		11/20/2014			0						301,532		0		
901000873	Cincinnati	UH		12/02/2014			0	0	0	0	0	0	134 .694		0	0	0
901000875	Newport	RI		11/25/2014		75.844	0	0	0	0	0	0	75.844	75,844	0	0	0
901000876	Chicago	IL		12/17/2014			0	0	0	0	0	0			0	0	0
901000880	WESTMINSTER			01/16/2015		111, 149	0	0	0	0	0	0	111, 149	111, 149	0	0	0
901000889	Seattle	WA		12/19/2014		124,216	0	0	0	0	0	0	124,216	124,216	0	0	0
901000907	Clackamas	OR		02/02/2015		326,701	0	0	0	0	0	0	326,701	326,701	0	0	0
901000908	TULATIN	OR		02/04/2015		196,021	0	0	0	0	0	0	196,021	196,021	0	0	0
***************************************	Birmingham	AL		03/24/2015		560,806	0	0	0	0	0	0	560,806	560,806	0	0	0
901000916	Madison	AL		03/17/2015		166,466	0	0	0	0	0	0	166,466	166,466	0	0	0
901000917	West Chester	PA		03/31/2015			0	0	0	0	0	0	135,061	135,061	0	0	0
901000918	Chandler	UH		05/29/2015		41.911		0	0	0			83,307	41,911			0
901000925	Westminister	Λ2		03/12/2015		148.918	٥			0		0		148.918	٥٥	0	
901000938	Richmond	VA		08/10/2015				0	0	0		0			0	0	0
901000947	Little Rock	AR		07/31/2015			0	0	0	0	0	0	55.940	55.940	0	0	0
901000948	Inglewood			06/01/2015		187,696	0	0	0	0	0	0	187,696	187,696	0	0	0
901000955	Vernon	CA		06/01/2015		61,979	0	0	0	0	0	0	61,979	61,979	0	0	0
901000958	Rochester Hills	MI		08/21/2015		142,898	0	0	0	0	0	0	142,898	142,898	0	0	0
901000963	Washington	DC		04/10/2015		33,483	0	0	0	0	0	0	33,483	33,483	0	0	0
901000967	Melrose Park	IL		07/30/2015		125,092	0	0	0	0	0	0	125,092	125,092	0	0	0
901000968	JACKSONVILLE	FL		05/15/2015		221,610	0	0	0	0	0	0	221,610	221,610	0	0	0
901000980	Largo Northville	FL		05/27/2015		44,051	0	0	0	0	0	0	44,051	44,051	0	0	0
901000983	Northville Corona	MI		06/30/2015				0	0	0	0	0	93,893		0		0
901000989	Miami			11/02/2015			٥	0	0				241,665		٥٥		
	Arlington	TY		06/18/2015		86.464	٥			0		0	86.464	86,464	٥٥	0	
	Creve Couer	MO		07/15/2015			0	0	0	0	0	0		119,510	0	0	0
	Ridley Township	PA		07/31/2015		101,376	0	0	0	0	0	0	101,376	101,376	0	0	0
••••••	Chicago	IL		06/30/2015		195,665	0	0	0	0	0	0	195,665	195,665	0	0	0
901001006	Chicago	IL		08/11/2015		89,599	0	0	0	0	0	0	89,599	89,599	0	0	0
901001010	NASHVILLE	TN		04/11/2017		273,755	0	0	0	0	0	0	273,755	273,755	0	0	0
901001011	Oak Park	IL		09/30/2015		79,760	0	0	0	0	0	0	79,760	79,760	0	0	0
901001012	Hendersonville	TN		09/08/2015		160,727	0	0	0	0	0	0	160,727	160,727	0	0	0
901001016	Chantilly	VA	·····	08/31/2015		84,462	0	0	0	0	0	0	84,462	84,462	0	0	0
901001022	Des Moines	IA	·····	11/30/2015		114,574	0	0	0	0	0	0	114,574	114,574	0	0	0

				Showing	All Mortgage	Loans DISPO	SED, Trans										
1	Location		4	5	6	7		Change	e in Book Value	-	_		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	D !! !	<b>+</b>
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total Gain
			Loan	Date	Disposal	Accrued Interest	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued Interest on	Consid-	Gain (Loss) on	Gain	(Loss) on
Loan Number	City	State	Type	Acquired	Disposai	Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other	Book Value (8+9-10+11)		Disposal	eration	(Loss) on Disposal	(Loss) on Disposal	Disposal
901001026	LOUISVILLE	State VV	туре	09/16/2015	Date	99,914	(Decrease)	Accretion	Recognized	Other	(0+9-10+11)	BOOK Value	99,914	99,914	Dispusai	Disposai	Disposai
901001026	San Marcos	TY		12/04/2015		67,241	٥						67,241	67,241	٥٠٠٠		
901001044	Tigard	ΩR		12/29/2015			0	0	0	0	0	0			0	0	0
901001046	Houston	TX		10/30/2015			0	0	0	0	0	0	115.679	115,679	0	0	0
901001048	Harrisburg	NC		01/29/2016		193,623	0	0	0	0	0	0	193,623	193,623	0	0	0
901001050	Indio			10/30/2015		230,367	0	0	0	0	0	0	230,367	230,367	0	0	0
901001052	Scottsdale	AZ		11/04/2015		101,684	0	0	0	0	0	0	101,684	101,684	0	0	0
901001071	Englewood	00		11/20/2015		123,333	0	0	0	0	0	0	123,333	123,333	0	0	0
901001076	Wyomissing	PA		04/08/2016		128,308	0	0	0	0	0	0	128,308	128,308	0	0	0
901001087	Berwyn	IL		12/11/2015			0	0	0	0	0	0	46,071	46,071	0	0	0
901001090	Pleasanton			01/29/2016		355,677	0	0	0	0	0	0	355,677		0	0	0
901001105	Wyomissing	PA		04/15/2016			0	0	0	0	0	0			0	0	0
901001106	West Chester	WA		04/11/2016				0		0			406,831	406,831			
901001114	Saint Paul	MN		03/01/2016		1,463,294	0						1,463,294	1,463,294	٥٥		
901001118	Charlotte	NC:		04/26/2016			0	0	0	0	0	0			0	0	0
901001123	San Jose	CA		04/18/2016			0	0	0	0	0	0			0	0	0
901001128	Vestavia Hills	AL		10/06/2016		241,889	0	0	0	0	0	0	241,889	241,889	0	0	0
901001136	Burbank			06/01/2016		141,880	0	0	0	0	0	0	141,880	141,880	0	0	0
901001142	Deerfield Beach	FL		01/11/2017		354,354	0	0	0	0	0	0	354,354	354,354	0	0	0
901001145	Santa Monica	CA		07/28/2016		120,969	0	0	0	0	0	0	120,969	120,969	0	0	0
901001147	University Park	IL		07/29/2016		116,644	0	0	0	0	0	0	116,644	116,644	0	0	0
901001149	Newington	VA		11/01/2016		195,263	0	0	0	0	0	0	195,263	195,263	0	0	0
901001152	Exton	PA		08/10/2016		245,821	0	0	0	0	0	0	245,821	245,821	0	0	0
901001154	North Aurora	IL		08/18/2016			0	0	0	0	0	0	152,560		0	0	0
901001158	Northiake	IL		10/07/2016				0		0			81,998				
901001170	Chicago	II		11/23/2016		104,412	٥٥						129,520	104,412	٥٥		
901001208	Draper	UT		01/25/2017		93.093		0	0	0	0	0	93.093	93.093		0	0
901001222	New Castle	DF		01/31/2017			0	0	0	0	0	0			0	0	0
901001225	Cincinnati	OH		12/30/2016		84,023	0	0	0	0	0	0	84,023	84,023	0	0	0
901001226	Las Vegas	NV		02/01/2017		118,944	0	0	0	0	0	0	118,944	118,944	0	0	0
901001230	Centreville	VA		03/17/2017		349, 123	0	0	0	0	0	0	349, 123	349, 123	0	0	0
901001245	Portland	OR		03/06/2017		144,591	0	0	0	0	0	0	144,591	144,591	0	0	0
901001250	Belleville	MI		03/30/2017		87, 139	0	0	0	0	0	0	87, 139	87, 139	0	0	0
901001255	Greenville	SC		02/28/2017		200,493	0	0	0	0	0	0	200,493	200,493	0	0	0
901001257 901001261	Florence	KY		03/16/2017		48, 197	0	0	0	0	ļ	ļ	48, 197	48,197 146.767	0	0	0
901001261	Upper Ariington Pensacola	UH		07/26/2017	•••••		0	0	0	0	0					0	0
901001282	Mariton	N I		05/24/2017		98.962	٥			0			98,962	98,962	٥٥		
901001283	Rohnert Park			06/15/2017		90 . 497	٥	0	0				90,497	90,497	٥	0	
901001291	Alpharetta			05/18/2017		90,497				0			90,497	90,497	0		
901001293	Plano	TX		06/07/2017			0	0	0	0	0	0	260,703		0	0	0
901001297	Or Lando	FL		07/10/2017		203,315	0	0	0	0	0	0	203,315	203,315	0	0	0
901001303	Snellville	GA		10/11/2017		183,523	0	0	0	0	0	0	183,523	183,523	0	0	0
901001307	Gaithersburg	MD		05/23/2017		228,210	0	0	0	0	0	0	228,210	228,210	0	0	0
901001308	Lodi	CA		05/31/2017		252,967	0	0	0	0	0	0	252,967	252,967	0	0	0
901001311	Farmingdale	NY		05/24/2017		82, 141	0	0	0	0	0	0	82, 141	82, 141	0	0	0
901001314	Phoenixville	PA		06/09/2017		73,219	0	0	0	0	0		73,219	73,219	0	0	0
901001318	West Jordan	UI		06/02/2017		83,047	0	0	0	0	0	0	83,047	83,047	0	0	0

					All Mortgage	Loans DISPO	OSED, Trans										
1	Location		4	5	6	7		Change	e in Book Value	-		_	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded		<b>-</b> .		
						Investment Excluding		0 1	Year's Other-	0 11 11 1	Total	T	Investment		Foreign Exchange	Realized	Total
						Accrued	Unrealized Valuation	Current Year's	Than-	Capitalized	Change	Total Foreign Exchange	Excluding Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest		(Amortization)	Temporary	Deferred Interest and	in Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Disposal	Prior Year	Increase (Decrease)	/Accretion	Impairment Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
901001323	Highlands	M State	Турс	06/20/2017	Date	53,799	(Declease)	Accietion	recognized	Other	(0+9-10+11)	DOOK Value	53,799	53,799	Disposai	Disposai	Лізрозаі
901001324	Odenton	MD		05/19/2017				0			0	0			0	0	0
901001330	Carlsbad	CA		06/29/2017		30.650	0	0	0	0	0	0	30,650	30,650	0	0	0
901001338	Oakdale			08/10/2017			0	0	0	0	0	0		103,277	0	0	0
901001385	Rosedale	MD		12/14/2017		110,232	0	0	0	0	0	0	110,232	110,232	0	0	0
901001392	Creve Coeur	MO		11/13/2017		206,390	0	0	0	0	0	0	206,390	206,390	0	0	0
901001408	Villa Park	IL		12/20/2017		144,670	0	0	0	0	0	0	144,670	144,670	0	0	0
901001411	Chaska	MN		12/19/2017		209,820	0	0	0	0	0	0	209,820	209,820	0	0	0
901001414	Austin	TX		11/28/2017		77,026	0	0	0	0	0	0	77,026	77,026	0	0	0
901001429	Dallas	TX		04/10/2018		154,980	0	0	0	0	0	0	154,980	154,980	0	0	0
901001437	Denver	00		02/23/2018		218,381	0	0	0	0	0	0	218,381	218,381	0	0	0
901001451	Hillsboro	OR		01/26/2018		258,785	0	0	0	0	0	0			0	0	0
901001453	Minneapolis	UA		02/2//2018				0		0	0				0		0
901001459	Farmers Branch			03/29/2018		148,791	٥٠			0				148,791	0		
901001466	Denver	·····································		03/29/2018		148,791	٥								0		
901001469	Varico	FI		04/09/2018				0			0	0	60.448	60 . 448	0	0	0
901001473	Carv	NC:		04/12/2018			0	0	0	0	0	0			0	0	0
901001474	Cary	NC		04/12/2018			0	0	0	0	0	0			0	0	0
901001475	Bethesda	MD		04/19/2018		101,471	0	0	0	0	0	0	101,471	101,471	0	0	0
901001477	Chesterfield	MI		04/09/2018		120,553	0	0	0	0	0	0	120,553	120,553	0	0	0
901001480	Duluth	GA		03/29/2018		52, 114	0	0	0	0	0	0	52,114	52, 114	0	0	0
901001482	Washington	DC		04/12/2018		119,699	0	0	0	0	0	0	119,699	119,699	0	0	0
901001483	Wheeling	IL		06/06/2018		114,469	0	0	0	0	0	0	114,469	114,469	0	0	0
901001486	St. Louis	MO		04/12/2018		36,483	0	0	0	0	0	0	36,483	36,483	0	0	0
901001488	Indianola	IA		07/31/2018		83,113	0	0	0	0	0	0	83, 113	83,113	0	0	0
901001493 901001495	Farmingdale	NY		04/11/2018			0	0	0	0	0	0	259,466	259,466	0	0	0
901001495	Shokopee	MN		04/06/2018 05/18/2018						0	0						0
901001516	Memphis	TN		05/11/2018		72.588	٥						72.588	72,588	0		
901001517	Glasgow			05/25/2018				0			0	0			0	0	0
901001521	Farmers Branch	TX		05/09/2018			0	0	0	0	0	0	234 . 453		0	0	0
901001523	Lone Tree			05/30/2018		80,661	0	0	0	0	0	0		80,661	0	0	0
901001524	Williamsburg	VA		08/06/2018		68,333	0	0	0	0	0	0	68,333	68,333	0	0	0
901001526	Woods Cross	UT		06/04/2018		60,984	0	0	0	0	0	0	60,984	60,984	0	0	0
901001531	Winchester	CA		06/12/2018		49,906	0	0	0	0	0	0	49,906	49,906	0	0	0
901001532	League City	TX		06/28/2018		82,662	0	0	0	0	0	0	82,662	82,662	0	0	0
901001535	Jacksonville	FL		06/22/2018		384,840	0	0	0	0	0	0		384,840	0	0	0
901001540	Silverdale	WA		06/14/2018		206,032	0	0	0	0	0	0	206,032	206,032	0	0	0
901001542	Seattle			06/14/2018		103,983	0	0	0	0	0	0	103,983	103,983	0	0	0
901001543	Cypress	IX		06/18/2018		76,994	0	0	0	0	0	0	76,994	76,994	0	0	0
901001551	New York	NY		07/03/2018			0	0		0	0	0			0		
901001569	PORTLAND			10/31/2018			۰۰۰۰				0				0۰۰۰		
901001575	Portland			10/31/2018				n	n	n	n	0		249,943	 n	n	n
901001588	Amityville	NY		10/23/2018		76.129	0			0	0	0		76,129	0	0	
901001592	Berwyn	IL		11/21/2018			0	0	0	0	0	0			0	0	0
901001593	Berwyn	IL		11/21/2018		12,688	0	0	0	0	0	0	12,688	12,688	0	0	0
901001594	Berwyn	IL		11/21/2018		95,079	0	0	0	0	0	0	95,079	95,079	0	0	0
901001612	Cambridge	MA		10/10/2018		110,676	0	0	0	0	0	0	110,676	110,676	0	0	0
901001616	San Carlos	CA.		10/26/2018	1	53 183	0	0	0	0	0	0	53 183	53 183	0	0	0

				Showing	All Mortgage	Loans DISPO	SED, Trans										
1	Location		4	5	6	7		Change	in Book Value	Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	D !! !	<b>-</b>
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total Gain
			Loan	Date	Disposal	Accrued Interest	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued Interest on	Consid-	Gain (Loss) on	Gain	(Loss) on
Loan Number	City	State	Type	Acquired	Disposai Date	Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other	Book Value (8+9-10+11)		Disposal	eration	(Loss) on Disposal	(Loss) on Disposal	Disposal
	Richmond	State	Type	01/17/2019	Date	99,201	(Decrease)	Accretion	Recognized	Other	(0+9-10+11)	DOOK Value	99,201	99,201	Disposai	Disposai	Disposai
901001631	Arvada	CO		01/30/2019		65.555	٥	0	0					65,555	٥	0	
901001717	Mesa	Δ7		01/16/2019		42,285				0		0	42,285	42,285	٥		
901001732	Beno	NV		02/22/2019			0	0	0	0	0	0			0	0	0
901001795	VALLEY VIEW	0H		06/27/2019			0	0	0	0	0	0		273,088	0	0	0
901001801	Bellaire	TX		07/22/2019		54, 122	0	0	0	0	0	0	54, 122	54, 122	0	0	0
901001802	Jacksonville	FL		07/02/2019		64,727	0	0	0	0	0	0	64,727	64,727	0	0	0
901001805	Flower Mound	TX		08/08/2019		125, 128	0	0	0	0	0	0	125, 128	125, 128	0	0	0
901001808	Vadnais Heights	MN		08/01/2019		80,317	0	0	0	0	0	0	80,317	80,317	0	0	0
901001809	Jacksonville	FL		07/16/2019		42,541	0	0	0	0	0	0	42,541	42,541 .	0	0	0
901001810	Bronx	NY		12/31/2019		167,261	0	0	0	0	ļ0		167,261	167,261 .	0	0	0
901001816	Virginia Beach	VA		10/29/2019			0	0	0	0	0		107,035		0	0	0
901001818	Novato	VA		08/22/2019		95.833		0	0				95.833	95.833		0	0
901001819	Walla Walla			08/09/2019			٥						68.044	68,044	٥		
	Dallas	TX		09/19/2019		136 689	0	0	0	0	0	0			0	0	0
901001829	Issaguah			11/14/2019		59.605	0	0	0	0	0	0	59.605	59.605	0	0	0
901001832	Colorado Springs	00		11/07/2019			0	0	0	0	0	0	41,706		0	0	0
901001845	Chicago	IL		12/16/2019		82,093	0	0	0	0	0	0	82,093	82,093	0	0	0
901001866	Westminister	00		02/13/2020		113,077	0	0	0	0	0	0	113,077	113,077	0	0	0
901001875	Austin	TX		03/04/2020		193,818	0	0	0	0	0	0	193,818	193,818	0	0	0
901001885	Algona	WA		05/29/2020		50,814	0	0	0	0	0	0	50,814	50,814	0	0	0
901001895	Marion	0H		06/30/2020		123,423	0	0	0	0	0	0	123,423	123,423	0	0	0
	Or lando	FL		06/12/2020		137,572	0	0	0	0	0	0	137,572	137,572	0	0	0
	Owings Mills	MD		05/01/2020		220,755	0	0	0	0	0	0	220,755	220,755	0	0	0
901001907	Chattanooga	IN		05/27/2020		56,578	0	0	0	0	0		56,578 87.438	56,578	0	0	0
901001910	Jacksonville Beach			05/27/2020			٥								٥		
901001911	Jacksonville Beach	FI		05/27/2020				0	0	0	0	0	38.576	38.576		0	0
901001912	Hunt i naton	NY		06/19/2020		31.485	0	0	0	0	0	0	31.485	31,485	0	0	0
901001917	Chicago	IL		05/19/2020		183,578	0	0	0	0	0	0	183,578	183,578	0	0	0
901001921	Edina	MN		07/23/2020		649,521	0	0	0	0	0	0	649,521	649,521	0	0	0
901001932	Apple Valley	MN		08/27/2020		233,451	0	0	0	0	0	0	233,451	233,451	0	0	0
901001958	Zionsville/Whitestown	IN		01/28/2021		127,616	0	0	0	0	0	0	127,616	127,616	0	0	0
901001963	Golden	00		02/11/2021		64,299	0	0	0	0	0	0	64,299	64,299	0	0	0
901001976	Clinton Township	MI	·····	03/19/2021		68,143	0	0	0	0	0	0	68,143	68,143	0	0	0
901001982 901001984	Annapolis	MD		04/01/2021		200,575	0	0	0	0	ļ	ļ	200,575	200,575	0	0	0
901001984	Elmhurst	PA		12/17/2021				0	0	0				95,549 71.647		0	0
901001989	Skokie	IL		05/05/2021				0	0						٥	0	
901002000	Gardena	ΓΔ		04/21/2021						0		0	82.693	82,693	٥		
901002005	King of Prussia	PA		05/24/2021		91.330	0	0	0	0	0	0	91.330	91,330	0	0	0
901002012	Lakewood			05/19/2021		72,505	0	0	0	0	0	0	72,505	72,505	0	0	0
901002014	Windsor Mill	MD		06/15/2021		212,285	0	0	0	0	0	0	212,285	212,285	0	0	0
901002016	Ashburn	VA		05/17/2021			0	0	0	0	0	0	338,076		0	0	0
901002020	Austin	TX		05/14/2021		107,368	0	0	0	0	0	0	107,368	107,368	0	0	0
***************************************	Northglenn	00	ļ	06/14/2021		34,303	0	0	0	0	0	0	34,303	34,303	0	0	0
901002029	Arlington Heights	IL		06/22/2021		39,380	0	0	0	0	0	0	39,380	39,380	0	0	0
901002032	Everett		·····	06/24/2021			0	0	0	0	0	0	130,659		0	0	0
901002033	Baltimore	MU		06/17/2021		230,101	0	0	0	0	0		230, 101	230,101	0	0	0

## **SCHEDULE B - PART 3**

					All Mortgage	Loans DISPO	DSED, Trans										
1	Location		4	5	6	7			in Book Value	e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				_		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value		eration	Disposal	Disposal	Disposal
901002046	Millburn	NJ		09/30/2021		161,535	0	0	0	0	0	0	161,535		0	0	0
901002047	Millburn	NJ		09/30/2021		61,502	0	0	0	0	0	0	61,502	, ,	0	0	0
901002049	Lancaster	PA		08/20/2021		64,781	0	0	0	0	0	0	64,781		0	0	0
901002062	Sun City	AZ		07/26/2021		78, 196	0	0	0	0	0	0	78, 196		0	0	0
901002063	Dallas	TX		07/30/2021		409,712	0	0	0	0	0	0	409,712		0	0	0
901002065	Evans	GA		08/31/2021		316,720	0	0	0	0	0	0	316,720		0	0	0
901002068	Melvindale	MI		09/30/2021		113,352	0	0	0	0	0	0	113,352		0	0	0
901002071	Baltimore	MD		08/16/2021		67,866	0	0	0	0	0	0	67,866	,	0	0	0
901002076	Denver			08/18/2021		25,985	0	0	0	0	0	0	25,985		0	0	0
901002077	Shrewsbury			09/30/2021		64,285	0	0	0	0	0	0	64,285		ļ0	0	0
901002078	Shrewsbury	MA					0	0	0	0	0	0			0	0	0
901002082 901002084	Hudson	FL		12/03/2021		65, 113	0	0	0	0	0	0			0	0	0
901002084	Memphis			10/05/2021		638.883	0		0		0		638,883		0		0
901002086	Memphis	IN		10/29/2021			0		0			0	139,552		0		0
901002089	Las Vegas	MU		10/22/2021		158,443	0						158,443		0	0	0
901002090	Shoreline	NV		01/10/2021		138,443	٥٥						93,752		0	0	0
901002094	Ruther ford			12/22/2021		78.852	٥٥					0	78.852		0		
901002094	Richmond			11/23/2021		92.916	٥٥						92,916		٥٥		
901002096	East Hempfield	νn		11/19/2021		48.891	٥٥						48.891				
901002097	Salt Lake City	IIT		12/22/2021		42.806	٥	0	0	0	0		42,806		0	0	0
901002099	Roseland	N.I		12/15/2021			0	0	0	0	0		308.916		0	0	0
901002101	Aurora	CO		11/18/2021			0	0	0	0	0	0	276, 156		0	0	0
901002103	Lincoln	NE		03/08/2022		0	0	0	0	0	0	0	225,954		0	0	0
901002108	Jacksonville	FL		02/25/2022		0	0	0	0	0	0	0			0	0	0
901002117	Ocala	FL		02/22/2022		0	0	0	0	0	0	0	41,923		0	0	0
901002122	Broomfield	00		01/27/2022		0	0	0	0	0	0	0	30,142		0	0	0
901002123	Broomfield	00		01/27/2022		0	0	0	0	0	0	0	47, 166	47, 166	0	0	0
901002130	Tucson	AZ		01/14/2022		0	0	0	0	0	0	0	161,624		0	0	0
901002140	Pasadena	CA		04/18/2022		0	0	0	0	0	0	0	85,010	85,010	0	0	0
901002142	East Meadow	NY		04/14/2022		0	0	0	0	0	0	0	28,597	28,597	0	0	0
901002143	Bay Shore	NY		07/15/2022		0	0	0	0	0	0	0	13, 140		0	0	0
901002144	Deer Park	NY		07/15/2022		0	0	0	0	0	0	0	21,274		0	0	0
901002145	Yaphank	NY		04/14/2022		0	0	0	0	0	0	0	25,297		0	0	0
901002152	Sheridan	00		05/11/2022		0	0	0	0	0	0	0	172,353		0	0	0
901002169	North Salt Lake	UT		05/25/2022		0	0	0	0	0	0	0	36,750		0	0	0
901002178	Fort Collins	00		06/01/2022		0	0	0	0	0	0	0	89,375		0	0	0
901002180	Jacksonville	FL		05/18/2022		0	0	0	0	0	0	0	115,846		0	0	0
901002194	Apex	NC		06/30/2022		0	0	0	0	0	0	0	70,642		0	0	0
901002199	Lakewood	OH		07/13/2022		0	0	0	0	0	0	0		,	0	0	0
901002200	Lakewood	OH		07/13/2022		0	0	0	0	0	0	0	16,501		ļ0	0	0
901002201	Cleveland Heights	UH		07/13/2022		0	0	0	0	0	0	0	9, 182		0	0	0
901002202	Cleveland Heights	UH		07/13/2022		0	0	0	0	0	0	0	9,960		0	0	0
901002222	Las Vegas Cockeysville	NVNV		08/29/2022		0	0	0	0		0	0	39,585		0	0	0
0299999. Mortgages witl		MU		11/28/2022		60,477,506	0 0	0	0		0				0	0	
	п ранап гераушентѕ						0						0 61,963,592		0	0	
0599999 - Totals						217,938,301	0	0	0	0	0		219,424,388	219,424,388	0	0	0

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

					Showing Other Long-Teri	m invested <i>i</i>	ASSELS OWI	NED Dece	ember 3 i oi	Current Ye	aı								
1	2	3	Location		6	7	8	9	10	11	12	Cha	inge in Bool	k/Adjusted (	Carrying Val	ue	18	19	20
			4	5		NAIC						13	14	15	16	17			
						Designation,								Current					
						NAIC							Current	Year's		Total			
						Designation					Book/		Year's	Other-		Foreign			
						Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
						and					Carrying		ciation)	Temporary	ized	Change in		ment	
						SVO					Value	Unrealized	or	Impair-	Deferred	Book/			Percen-
CUSIP						Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	Citv	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
_	Blackstone Life Sciences Yield L.P	Wilmington		DF	Blackstone Life Sciences Yield L.P	Cymbol	03/28/2022	oudlogy	636.515	647.996	647,996	11.481	71001011011	mzou	Outor	Value	81.984	9,259,598 .	0.604
	GS Global Infrastructure Partners I	U		DE	GS Global Infrastructure Partners I		12/28/2022	2	636,515	,		,	• • • • • • • • • • • • • • • • • • • •						
		Dover		NY					400.000	246,118	246,118	(132,647)	• • • • • • • • • • • • • • • • • • • •				108,439	901,651	1.084
	Warburg, Pincus Equity Partners	New York		NY	Warburg, Pincus Equity Partners		06/11/1998	3	100,686	201,392	201,392	3,823							0.800
	oint Venture Interests - Common Stoo				T				737,201	1,095,506	1,095,506	(117,343)	0	0	0	0	190,423	10,161,249	XXX
	Carlyle Realty Partners, Fund V	Wilmington		DE	Carlyle Realty Partners, Fund V		02/09/2007		3,016	29,737	29,737	8,967					327,608	1,065,344	0.488
	Morgan Stanley Real Estate Equity Fund			NY	Morgan Stanley Real Estate Equity Fund		04/12/2005			223,856	223,856	(768,530)					892,871	49,911	0.604
	<u>oint Venture Interests - Real Estate - I</u>	Unaffiliated							3,016	253,593	253,593	(759,563)	0	0	0	0	1,220,479	1,115,255	XXX
	Boston Capital Affordable Housing Mortgage				Boston Capital Affordable Housing														
	Fund LLC	Boston		MA	Mortgage Fund LLC		02/28/2006		3,973,405	4,914,904	4,914,904	231,350					370,413		18.798
	Commercial Income Fund L.P.	Wilmington		DE	Commercial Income Fund L.P		12/05/2022		10,000,000	9,999,998	9,999,998							15,000,000	6.250
	<u>oint Venture Interests - Mortgage Loa</u>	ns - Unaffiliated							13,973,405	14,914,902	14,914,902	231,350	0	0	0	0	370,413	15,000,000	XXX
	GNWLAAC Real Estate Holdings LLC	Wilmington		DE	GNWLAAC Real Estate Holdings LLC		10/31/2008		25,058	25,058	25,058	(675)							
2499999. J	oint Venture Interests - Mortgage Loai	ns - Affiliated							25,058	25,058	25,058	(675)	0	0	0	0	0	0	XXX
309601-AE-2	FARMERS INSURANCE EXCHANGE				TRANSFER FROM BONDS	2.A FE	12/20/2018		1.765.447	1.582.495	1,794,425						93.991		
	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA				TRANSFER FROM BONDS	1.D FE	10/29/2018		4.346.730	3.701.790	4.349.131		535				218.250		,
	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA				TRANSFER FROM BONDS	1.D FE	01/14/2020		9.959.600	6,650,800	9,960,448		298				370.000		
	MASSACHUSETTS MUTUAL LIFE INSURANCE CO				TRANSFER FROM BONDS	1.D FE	04/08/2015		4.909.200	3.881.200	4.913.587		659				225.000		
	MASSACHUSETTS MUTUAL LIFE INSURANCE CO				TRANSFER FROM BONDS	1.D FE	03/20/2017		5.022.990	4.176.150	5.022.622		(84)				245.000		
	MASSACHUSETTS MUTUAL LIFE INSURANCE CO				TAX FREE EXCHANGE	1.D FE	03/26/2021		4.514.172	3,951,180	4,513,865		5.309	,			228.465		
	MASSACHUSETTS MUTUAL LIFE INSURANCE CO				TRANSFER FROM BONDS	1.D FE	10/22/2019		1,974,300	1,331,320	1.974.897						74.580		
	METROPOLITAN LIFE INSURANCE COMPANY				TRANSFER FROM BONDS	1.F FE	12/15/2009		8.958.830	9.009.320	8,623,770		(38, 131)				663.000		
	NATIONAL LIFE INSURANCE - VRMT				TRANSFER FROM BONDS	1.G FE	07/10/2018		2.500.000	2.097.275	2,500,000		(30, 131)				131.250		
	NATIONAL LIFE INSURANCE - VHMI				TRANSFER FROM BONDS	1.G FE	12/08/2010		=,,				0				575.663		
-									7, 158, 683	8, 192, 975	7,209,487		6,119						
	NATIONWIDE MUTUAL INSURANCE COMPANY				TRANSFER FROM BONDS	1.G FE	12/04/2008		5,080,344	4,986,850	4,999,258		(507)	)			194, 162		
	NEW YORK LIFE INSURANCE COMPANY				TRANSFER FROM BONDS	1.0 FE	04/29/2015		5,603,709	4,965,792	5,334,431		(40,301)	)			282,000		
	NEW YORK LIFE INSURANCE COMPANY				AMHERS1	1.C FE	04/30/2019		9,580,600	8,329,600	9,579,860		608				271,326		
668138-AA-8 .	(THE)				TRANSFER FROM BONDS	1.C FE	09/21/2017		4.989.350	3.846.050	4.990.474		227				192.500		
000 130-AA-0 .	NORTHWESTERN MUTUAL LIFE INSURANCE COMPANY				TRANSIER I NOW BONDS	1.0 1	03/21/2017		4,303,330	,040,030	4,330,474						192,300		
668131-AA-3	(THE)				TRANSFER FROM BONDS	1.C FE	03/23/2010		15.000.000	15.392.550	15.000.000		0				909.450		
	PACIFIC LIFE INSURANCE COMPANY				VARIOUS	1.F FE	10/25/2017		9,535,400	7,763,800	9,568,596		8 .991				430.000		
001101 7111 0 11	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF								,000,100		,000,000								
878091-BD-8	AMERICA				TRANSFER FROM BONDS	1.D FE	09/15/2014		5,013,161	4,355,660	4,982,926		(5,571)				233,975		
	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF																		
878091-BF-3	AMERICA				AMHERST	1.D FE	05/03/2017		16,255,360	14,141,450	16,264,117		5,964				489,508		
070004 DO 4	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERICA				TRANSFER FROM BONDS	1.D	05/04/2020		4 000 050	0 500 550	0 500 550	(4.405.400)	400				405 000		
					THANSFER FRUM BUNDS	υ.ν	05/04/2020		4,993,350	3,508,550	3,508,550	(1,485,190)	139				165,000		
	urplus Debentures, etc - Unaffiliated			1		T			127, 161, 226	111,864,807	125,090,444	(1,485,190)	(47,774)	-	0	0	5,993,120	0	XXX
	Ewa Villiages II Hawaii State Credits	0ahu		HI	Ewa Villiages II Hawaii State Credits .		08/25/2017		105,451	105,451	105,451		(87,075)						
	on-Guaranteed State Low Income Ho	ousing Tax Credit	<ul> <li>Unaffiliated</li> </ul>						105,451	105,451	105,451	0	(87,075)	`	0	0	0	0	XXX
6099999. T	otal - Unaffiliated								141,980,299	128, 234, 259	141,459,896	(2, 130, 746)	(134,849)	0	0	0	7,774,435	26,276,504	XXX
6199999. T	otal - Affiliated								25,058	25,058	25,058	(675)	0	0	0	0	0	0	XXX
6299999 - 7	Γotals								142.005.357	128.259.317	141.484.954	(2.131.421)	(134.849)	0	0	0	7.774.435	26,276,504	XXX
									,,	.20,200,017	, , ,	(=,, +21)	(101,040)				. , , 100	_0, 0, 004	

1.							
Line	Book/Adjusted Carrying	Value by NAIC Designati	ion Category Footnote:				
Number		, ,	0 ,				
1A	1A\$0	1B\$0	1C\$ 34,904,765	1D\$ 55,490,143	1E\$0	1F\$18,192,366	1G\$ 14,708,745
1B	2A\$	2B\$0	2C\$0				
1C	3A\$0	3B\$0	3C\$0				

Line	Book/Adjusted Carrying	Value by NAIC Designation	ion Category Footnote:				
Number		-					
1A	1A\$0	1B\$0	1C\$ 34,904,765	1D\$ 55,490,143	1E\$0	1F\$18,192,366 1	IG\$ 14,708,745
1B	2A\$	2B\$0	2C\$0				
1C	3A\$0	3B\$0	3C\$0				
1D	4A\$0	4B\$0	4C\$0				
1E	5A\$0	5B\$0	5C\$0				
1F	6\$0						

## **SCHEDULE BA - PART 2**

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

1	2	Location		5	6	7	8	9	10	11
		3	4					-		
					Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
	Blackstone Life Sciences Yield L.P.	Wilmington	DE	Blackstone Life Sciences Yield L.P.	03/28/2022	2	500,000	240,403		0.604
1999999. Joint	Venture Interests - Common Stock - Unaffiliated						500,000	240,403	0	XXX
	Boston Capital Affordable Housing Mortgage Fund LLC	Boston	MA	Boston Capital Affordable Housing Mortgage Fund LLC	02/28/2006			5,598		18.798
	Commercial Income Fund L.P.	Wilmington	DE	Commercial Income Fund L.P.	12/05/2022		10,000,000			6.250
2399999. Joint	Venture Interests - Mortgage Loans - Unaffiliated						10,000,000	5,598	0	XXX
	NEW YORK LIFE INSURANCE COMPANY			AMHERST	04/30/2019			4,469,450		
878091-BF-3	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMERICA			AMHERST	05/03/2017			6,287,360		
2799999. Surpl	us Debentures, etc - Unaffiliated						0	10,756,810	0	XXX
6099999. Total	- Unaffiliated						10,500,000	11,002,811	0	XXX
6199999. Total	- Affiliated						0	0	0	XXX
6299999 - Tota	ls						10,500,000	11,002,811	0	XXX

## **SCHEDULE BA - PART 3**

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

	,			Showing Other Long-Term in	TOOLOG 7 lo	0010 0101	0025,	·											
1	2	Location		5	6	7	8		Change i	n Book/Adj	usted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						, ,
							Book/			Current				Book/					1
							Adjusted			Year's		Total	Total	Adjusted					1
							Carrying		Current	Other-		Change in	Foreign	Carrying					, ,
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			1
							Less	Unrealized		Temporary		Adjusted	Change in	Less		Exchange			, ,
							Encum-	Valuation		Impair-	Deferred			Encum-		Gain	Realized	Total	1
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-				(9+10-	Carrying	on	Consid-	on	-	(Loss) on	ment
Identification	Name or Description	O:t-	04-4-	Nature of Disposal			Year	`	zation)/	Recog-	and				eration	Disposal	(Loss) on Disposal		
	<u> </u>	City	State	·	Acquired		real	crease)	Accretion	nized	Other	11+12)	Value	Disposal		Disposai	Disposai	Disposal	Income
	Blackstone Life Sciences Yield L.P			RETURN OF CAPITAL	. 03/28/2022	. 12/13/2022	0					0		103,887	103,887			0	<sub>[</sub> ]
	Galen Equity Ptnrs.		NY	RESIDUAL INCOME	. 01/31/1997	. 12/30/2022						0						0	38,327
	nt Venture Interests - Common Stock	k - Unaffiliated					0	0	0	0	0	0	0	103,887	103,887	0	0	0	38,327
	Boston Capital Affordable Housing Mortgage											_						_	,
	Fund LLC		MA	RETURN OF CAPITAL	. 02/28/2006	. 12/21/2022	1,048,881					0		1,048,881	1,048,881			0	<sub>[</sub> ]
	nt Venture Interests - Mortgage Loar						1,048,881	0	0	0	0	0	0	1,048,881	1,048,881	0	0	0	0
	Centerline Georgia Investor VII LLC			FULLY AMORTIZED	. 07/27/2007	. 12/01/2022	3,039		(3,039)			(3,039)						0	
4199999. Nor	n-Guaranteed State Low Income Ho	using Tax Credit - Unaffiliat	ed				3,039	0	(3,039)	0	0	(3,039)	0	0	0	0	0	0	0
6099999. Tot	al - Unaffiliated						1,051,920	0	(3,039)	0	0	(3,039)	0	1,152,768	1,152,768	0	0	0	38,327
6199999. Total	al - Affiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
I					L		L	l		l					l		L		
										l									
																			,
							l										l		J
	L-1-				······		4 054 6					/0							
6299999 - To	iais						1,051,920	0	(3,039)	. 0	0	(3,039)	0	1, 152, 768	1,152,768	0	0	0	38,327

## **SCHEDULE D - PART 1**

							Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Codes	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			lı lı	nterest		Da	ates
		3	4 5			8	9			12	13	14	15	16	17	18	19	20	21	22
				NAIC																
				Desig																
				nation																
				NAIC	'								Total							
				Desig									Foreign							
			F	nation								Current	Exchange							
			0	Modifie								Year's	Change							
			r	and	1	Rate					Current	Other-	in							
		С	ė	SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	;	Admin		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g Bon			Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g Bon			Value	Value	Value	Value		Accretion		Value	of	of	Paid	Accrued	During Year	Acquired	Date
		е	II CII							(Decrease)		Recognized								
46513E-FF-4	AID-ISRAEL			1.B FE	6,061,249	. 100.3930	5,973,384	5,950,000	5,959,576	0	(12,968)	0	0	5.500	5.265		93,630	327,250	07/29/2013	09/18/2023
	US TREASURY STRIP (PRIN)	0		1.A		43.9140	21,298,290	48,500,000	26,893,020	0	786,311	0	J0	0.000	2.990		0	0	11/19/2012	11/15/2042
	US TREASURY TREASURY STRIP (PRIN)	@		1.A		38.6090	47,489,070		65,464,628	0	1,761,461	0	0	0.000	2.746		0	0	05/05/2016	02/15/2046
	US TREASURY TREASURY STRIP	@		1.A		36.9840	17,308,512	46,800,000	23,379,362	ļ0	656,367	0	J0	0.000	2.868		0	0	06/28/2017	05/15/2047
	US TREASURY TREASURY BOND	0		1.A		. 107.0940	295,579	276,000	312,342	0	(5,933)	0	0	5.500	3.213		5,734	15, 180	02/17/2017	08/15/2028
• •	US TREASURY TREASURY BOND			1.A		. 107.0940	52,476	49,000	50, 154	0	(174)	0	0	5.500	3.213		1,018	2,694	07/16/2003	08/15/2028
912810-QE-1	US TREASURY TREASURY BOND			1.A			43,231,200	40,000,000	40,212,066	0	(8,016)	0	0	4.625	4.580		698,777		03/19/2010	02/15/2040
912810-QL-5	US TREASURY TREASURY BOND			1.A		. 102.7340	55,775,316	54,291,000	52,242,557	0	72,927	0	0	4.250	4.561		299,575		01/21/2011	11/15/2040
912810-RB-6	US TREASURY TREASURY BOND			1.A		82.2340		10,000,000	9, 135, 897	0	28,781	0	0	2.875	3.470		37,327	287,500	07/02/2013	05/15/2043
	US TREASURY TREASURY NOTE	0		1.A		98.9300	1,864,831	1,885,000	1,878,630	0	16,928	0	0	1.750	2.675		4,283	32,988	07/31/2013	05/15/2023
	US TREASURY TREASURY NOTE	0		1.A	5,500,782		5, 151, 341	5,515,000	5,506,491	0	4,746	0	0	0.625	0.712		7,366	34,469	10/19/2021	10/15/2024
	US TREASURY TREASURY NOTE			1.A		93.4060	14,011	15,000	14,977	0	13	0	0	0.625	0.712		20	94	10/19/2021	10/15/2024
	US TREASURY TREASURY STRIP (INT)	0		1.A		59.5430	7,252,337	12, 180, 000	7,429,562	0	285,343	0	0	0.000	3.955		0	0	09/20/2013	08/15/2035
912833-Z6-0	US TREASURY	0		1.A		53.3480	5,068,060	9,500,000	4,501,937	0	216,920	0	0	0.000	5.000	N/A	0	0	02/02/2011	02/15/2038
912834-AE-8	US TREASURY	0		1.A		52.8200	12,037,678	22,790,000	10,751,902	0	512,812	0	0	0.000	4.947	N/A	0	0	01/21/2011	05/15/2038
912834-AT-5	US TREASURY	0		1.A		52.2660	10, 191, 870	19,500,000	9,008,432	0	434,486	0	0	0.000	5.005	N/A	0	0	02/02/2011	08/15/2038
912834-AU-2	US TREASURY	@		1.A		51.0740	26,252,041	51,400,000	23,328,655	0	1, 115, 504	0	0	0.000	4.960	N/A	0	0	01/21/2011	02/15/2039
912834-EP-9	US TREASURY	0		1.A		49.9920	12,498,000	25,000,000	11,072,026	0	529,430	0	0	0.000	4.960	N/A	0	0	01/21/2011	08/15/2039
912834-EV-6	US TREASURY	@		1.A		49.5510	19,820,400	40,000,000	17,373,387	0	837,835	0	0	0.000	5.004	N/A	0	0	02/02/2011	11/15/2039
912834-FB-9	US TREASURY	0		1.A		49.0080	37,269,604	76,048,000	34,331,765	0	1,558,176	0	0	0.000	4.699	N/A	0	0	05/12/2011	02/15/2040
912834-HV-3	US TREASURY	0		1.A		48.2620	12,958,347	26,850,000	15,508,406	0	482,336	0	0	0.000	3. 185	N/A	0	0	01/30/2012	05/15/2040
912834-JH-2	US TREASURY	@		l 1.A		47.1370	25,734,917	54,596,000	25,727,905	0	1,050,579	0	0	0.000	4.216	N/A	0	0	01/04/2012	11/15/2040
	US TREASURY TREASURY STRIP (INT)	@		l 1.A		41.4060	20,703,000	50,000,000	25,657,632	0	816,806	0	0	0.000	3.262	N/A	0	0	12/19/2016	08/15/2043
912834-MZ-8	US TREASURY TREASURY STRIP (INT)	a		I 1.A		41.0590	13,582,317	33,080,000	16,792,625	0	536.707	0	0	0.000	3.275		0	0	12/19/2016	11/15/2043
	US TREASURY TREASURY STRIP (INT)	@		1.A .		40.5310	18,000,182	44,410,901	22,467,491	0	713,248	0	0	0.000	3.252		0	0	12/19/2016	02/15/2044
	Subtotal - Bonds - U.S. Governments - Is	suer	Obligations		356,831,893	XXX	428,046,163	801,635,901	455,001,425	0	12,390,625	0	0	XXX	XXX	XXX	1,147,730	4,857,543	XXX	XXX
36225B-ZA-9	GINNIE MAE I POOL #781637		A Springeriorie	1.A		98.7360	362,745	367,389	351,140		2,691	0	0	4.500	5.806		1,377		10/02/2003	07/15/2033
	GOVERNMENT NATIONAL MORTGAGE A GNMA 09-9		,	1.A		. 100 . 1260	2,798,315	2,794,805	2,796,546	o	581	n	n	5.000	4.988				01/28/2010	10/16/2039
	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-9			1.A	3,896,712	. 100 . 1200	3,981,042							5.000	5.271	MON			12/14/2009	10/10/2039
38376F-IN-5	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-1		4	1.A		99.6750					(2,807)			4.500	5.469				12/14/2009	01/20/2039
	GOVERNMENT NATIONAL MORTGAGE A GINNIE MA		4	1.A				1,201,423	1.101.586		(30.904)			4.000	5.821		4.005		01/26/2011	01/20/2041
	Subtotal - Bonds - U.S. Governments - R	oeida	ntial Marta			1030	1, 107, 400		1, 101,300		(50,504)				3.021	NOIY	,,000		01/20/2011	01/20/2041
Securities	oublotal - Dollus - U.S. Governments - R	csiue	iniai iviorigi	age-backe	12,612,188	XXX	13,242,369	13,289,263	12.905.987	_	(47.772)		0	XXX	XXX	XXX	52.156	625,869	XXX	XXX
	0.00 00 000 0.00		T <sub>a</sub>	- 4 4					, , .	0	. , ,	0								
	GNMA 09-63 GNMA_09-63		4	1.A		97.7710	660,540	675,602	657,737		561	0	0	5.500	5.849		3,099	37, 154	12/11/2009	03/16/2051
	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-9		4	1.A		97.7460	857,767	877,548	860,521	0		0	0	5.600	5.847		4,095	49,143	12/11/2009	04/16/2051
38376G-W5-5	GOVERNMENT NATIONAL MORTGAGE A GOVERNMEN			1.A			4,356,807		5,263,490		,	0	J	3.628	3.760		16,165	190,204	12/01/2022	04/16/2053
	GOVERNMENT NATIONAL MORTGAGE A GOVERNMEN		4	1.A	3,758,684	83.3710	3,349,763	4,017,911	3,792,925	ļ0	89	0	0	3.980	4.451	1		156,518	12/01/2022	09/16/2050
38378B-3Z-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_13-2		2	1.A		79.1250	5,274,550	6,666,139	6,043,946	0	14,004	0	0	2.730	3.402	1	15, 165	183,798	12/01/2022	05/16/2054
38378B-EQ-8	GUVERNMENI NATIONAL MORTGAGE A GOVERNMEN		4	1.A		89.7070	6,218,945	6,932,487	6,684,446	0	8,811	0	0	3.250	3.608	1		224,879	04/01/2022	01/16/2052
38378K-2Q-1	GOVERNMENT NATIONAL MORTGAGE A GOVERNMEN		4	1.A		81.0510		11,330,100	9,871,764	0	50,749	0	0	3.262	4.298		30,796	350,600	12/01/2022	01/16/2055
38378K-3G-2	GOVERNMENT NATIONAL MORTGAGE A GOVERNMEN		4	1.A		70.1580	3,447,282	4,913,588	4,856,078	0	765	0	0	2.958	3.037		12,111	144, 193	12/01/2022	06/16/2055
38378K-5Z-8	GOVERNMENT NATIONAL MORTGAGE A GOVERNMEN		4	1.A		68.4020	2,826,980	4, 132, 916	4, 130, 977	0	(72)	0	0	2.788	2.801		9,603	123, 107	12/01/2022	04/16/2055
38378K-JN-0	GNMA_13-50		2	1.A		61.4110	1,923,815	3,132,682	2,693,301	0	12,803	0	0	2.166	3.061		5,654	66,994	12/01/2022	03/16/2053
	GNMA_13-155 GOVERNMENT NATIONAL MORTGAGE		4	1.A			5,456,015	7,512,157	7,065,656	0	9, 186	0	0	3.062	3.455		19, 169	220,832	12/01/2022	08/16/2054
38378N-FW-8	GNMA_13-146 GOVERNMENT NATIONAL MORTGAGE		4	1.A		80.7020	13,307,203	16,489,400	14,945,805	0	(61, 175)	0	0	3.399	4.488	MON	46,700	541,693	12/01/2022	02/16/2055

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Decer	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			In	terest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
38378N-KX-0	GNMA_13-176 GOVERNMENT NATIONAL MORTGAGE			4	1.A	2,842,921	80.5370	2,702,562	3,355,683	2,913,376	0	5,635	0	0	3.200	4.207	MON	8,948	104,728	12/01/2022	01/16/2055
38378X-CD-1	GNMA_14-82 GOVERNMENT NATIONAL MORTGAGE			4	1.A	2,806,638	88.5020		2,850,384	2,830,695	0	(2,719)	0	0	3.250	3.440	MON	7,720	91,027	12/01/2022	10/16/2054
38378X-DQ-1	GOVERNMENT NATIONAL MORTGAGE A GOVERNMEN			4	1.A	1,461,875	71.5030	1,061,260	1,484,208	1,462,999	0	(421)	0	0	3.507	3.605	MON	4,337	51,094	12/01/2022	05/16/2055
38378X-P6-2	GOVERNMENT NATIONAL MORTGAGE A GOVERNMEN			4	1.A	2, 141, 917	86.6060	1,857,921	2,145,269	2, 142, 320	0	(110)	0	0	2.500	2.519	MON	4,469	53,632	11/18/2015	05/16/2055
38379K-CS-5	GNMA_15-22			4	1.A	9,733,469	69.7240	6,871,521	9,855,370	9,741,301	0	(1,741)	0	0	3.300	3.382	MON	27, 102	319,488	12/01/2022	03/16/2055
38379K-PB-8	GOVERNMENT NATIONAL MORTGAGE A GNMA_15-6			4	1.A	11,233,294		8,549,079	11,332,790	11,241,216	0	(511)	0	0	2.831	2.890		26,734	319,990	12/01/2022	07/16/2057
38379R-4B-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-1			2	1.A	4, 152, 059		3,067,879	4,623,671	4, 186, 692	0	(10,195)	0	0	3.000	3.556	MON	11,559		12/01/2022	10/16/2058
38379R-6V-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-1			2	1.A	3,099,263		2,426,456	3,764,087	3, 155, 708	0	(5,862)	0	0	2.500	3.449		7,842	92,840	12/01/2022	10/16/2059
38379R-DE-0	GOVERNMENT NATIONAL MORTGAGE A GOVERNMEN			4	1.A		77.0470		2,523,082	2,340,623	0	3,240	0	0	3.385	3.881	MON	7,116	83,685	12/01/2022	03/16/2057
38379R-NT-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-2			4	1.A			14,346,257	20,499,109	18,462,173	0	36,301	0	0	3.231	3.887	MON	55, 189	645,095	12/01/2022	09/16/2058
38379R-PJ-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-4			4	1.A	19,550,117		17,053,455	22,572,305	19,843,298	0	(46,223)	0	0	3.000	3.801	MON	56,431	666,292	12/01/2022	07/16/2058
38379R-ZW-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-9			4	1.A	5,735,828		4,714,020	6,675,172	5,817,253	0	(7,463)	0	0	2.750	3.524	MON	15,297	180,862	12/01/2022	01/16/2059
38379U-2X-3	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-1			4	1.A		79.2160	4,274,426	5,395,899	4,933,734	0	7,298	0	0	2.913	3.474		13,097	155,627	12/01/2022	09/16/2058
38379U-CJ-3	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-2			4	1.A	4,604,688		3,676,293	5,000,000	4,671,971	0	8, 101	0	0	3.200	3.687		13,333	160,000	03/04/2016	04/16/2057
38379U-FU-5	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-2			4	1.A	1,972,205		1,515,008	2,053,073	1,979,055	0	946	0	0	3.352	3.589		5,734	68,295	12/01/2022	09/16/2057
38379U-J8-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-1			4	1.A	8,907,396		6,031,220	8,920,498	8,906,021	0	(288)	0	0	2.867	2.887		21,314	251,227	12/01/2022	05/16/2058
38379U-M5-2	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-1			4	1.A	24,309,904		19,574,814	25,513,337	24,433,761	0	24,748	0	0	3.000	3.274		63,783	753, 106	12/01/2022	04/16/2058
38379U-MY-9	GOVERNMENT NATIONAL MORTGAGE A GOVERNMEN			4	1.A		78.3020	5,854,493	7,476,815	6,864,151	0	14,620	0	0	2.970	3.547		18,508	217,364	12/01/2022	07/16/2057
38379U-Z9-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-1			4	1.A	1,392,478		1,126,897			0	11, 161	0	0	2.500	3.588		3,507	42,085	12/07/2016	11/16/2057
38380J-6M-5 38380J-8Q-4	GOVERNMENT NATIONAL MORTGAGE A GOVERNMEN			2	1.A			6,760,242	7,668,680		0	27,699	0	0	3.000	4.008		19, 172	227,543	12/01/2022	06/16/2060
38380J-80-4	GOVERNMENT NATIONAL MORTGAGE A GOVERNMEN			4	1.A			2,686,988	4, 187, 306	., , , ,		(2,684)	0			3.469				12/01/2022	01/16/2060
38380J-CS-5	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-1 GOVERNMENT NATIONAL MORTGAGE A GNMA 17-1			2	1.A					4,082,725		(15,743)			2.500	3.469			120,665	12/01/2022	07/16/2059
38380J-TD-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-1			2	1.A		70.0670	6.727.360			٥	(5.418)			2.706	3.564				12/01/2022	01/16/2055
38380M-JG-7	GOVERNMENT NATIONAL MORTGAGE A GNMA_18-2			2	1.A	5,525,612		5,205,436			٥	(3,418)			2.750	3.873				12/01/2022	06/16/2060
38380N-KH-1	GOVERNMENT NATIONAL MORTGAGE A GNMA 19-1			2	1.A	1,552,200		942.120	1.653.149	1.556.649	0	(564)	0	0	2.800	3.099		3.857	45,594	12/01/2022	03/16/2060
38380N-NB-1	GOVERNMENT NATIONAL MORTGAGE A GOVERNMEN			2	1.A	710,094		477,961	790,529	712,656	0	(148)	0	0	2.750	3.209		1,812	21,419	12/01/2022	02/16/2061
38380N-WA-3	GOVERNMENT NATIONAL MORTGAGE A GNMA 19-1			2	1.A	3,223,639		2,033,821	3,358,940	3,229,026	0	542	0	0	2.984	3. 192		8.352		12/01/2022	02/16/2061
38380N-ZN-2	GOVERNMENT NATIONAL MORTGAGE A GOVERNMEN			2	1.A	3.294.046			3.589.699	3.307.110	0	(1.584)	0	0	2.800	3.216		8.376	99.004	12/01/2022	09/16/2061
0039999999	Subtotal - Bonds - U.S. Governments - Co	omm	ercial	Mortgag	ie-	., . ,		, , , , ,	.,,	- , - ,		, , , ,						, ,			
Backed Sec	curities			5 5	,	252,397,594	XXX	208,441,022	277,651,902	255,404,127	0	80,926	0	0	XXX	XXX	XXX	704, 173	8,312,647	XXX	XXX
01099999999	Total - U.S. Government Bonds					621,841,675	XXX	649,729,554	1,092,577,066	723,311,539	0	12,423,779	0	0	XXX	XXX	XXX	1,904,059	13,796,059	XXX	XXX
059626-AC-5	BANCO NACIONAL DE PANAMA Series 144A		D	1	2.B FE	3,005,400	80.1500	2,404,500	3,000,000	3,004,286	0	(568)	0	0	2.500	2.477	FA	29, 165	75,000	12/01/2020	08/11/2030
085209-AG-9	BERMUDA Series 144A		C	1	1.F FE	2,996,550	84.3540	2,530,609	3,000,000	2,997,293	0	320	0	0	2.375	2.388	FA	25,927	71,250	08/17/2020	08/20/2030
085209-AH-7	BERMUDA Series 144A		C	1	1.F FE	4,985,950	70.7270		5,000,000	4,986,618	0	289	0	0	3.375	3.390	FA	61,406	168,750	08/17/2020	08/20/2050
105756-BF-6	BRAZIL FEDERATIVE REPUBLIC OF		D		3.C FE	739,575	. 107.3550	805, 163	750,000	747,896	0	879	0	0	8.750	8.900	FA	26,797	65,625	01/31/2005	02/04/2025
105756-BR-0	BRAZIL FEDERATIVE REPUBLIC OF		D	1	3.C FE	969,790	84.8230	848,230	1,000,000	976,529	0	721	0	0	5.625	5.837	JJ	27 , 188	56,250	05/13/2010	01/07/2041
195325-BD-6	COLOMBIA REPUBLIC OF		D		3.A FE		. 102.6960	564,828	550,000	536,859	0	8,395	0	0	8. 125	10.012		4,965	44,688	10/08/2004	05/21/2024
195325-BK-0	COLOMBIA REPUBLIC OF		D		3.A FE		94.5820	4,213,628	4,455,000	5,636,395	0	(54,077)	0	0	7.375	4.835		94,004		04/29/2015	09/18/2037
29135L-AB-6	ABU DHABI GOVT INTL Series 144A		C		1.0 FE	4,955,750		4,412,500	5,000,000	4,960,095	0	906	0	0	4. 125	4. 177	A0	45,833	206,250	10/03/2017	10/11/2047
401494-AD-1	GUATEMALA REPUBLIC OF 144A		D		3.C FE	3,894,000		3,601,706	3,248,000	3,714,607	0	(27,760)	0	0	8. 125	6.327	A0	62,310	263,900	04/29/2015	10/06/2034
445545-AN-6	HUNGARY REPUB OF Series 144A		C		2.B FE	14,860,315		9,306,572	15,500,000	14,876,625	0	12,774	0	0	3. 125	3.344	MS			09/14/2021	09/21/2051
455780-AT-3	INDONESIA REPUBLIC OF 144A		D		2.B FE		. 126.2500	6,438,750	5,100,000	5,704,310	0	(30,788)	0	0	8.500	7.036		95, 129		04/29/2015	10/12/2035
455780-AX-4	INDONESIA REPUBLIC OF 144A		υ		2.B FE		. 112.7710	2,029,876	1,800,000	2,013,314	0	(10,263)	0	0	6.625	5.394		44,388	119,250	04/29/2015	02/17/2037
45846A-AA-8	INTERCHILE SA Series 144A		C	1	2.A FE	6,000,000	82.6890	4,961,354	6,000,000	6,000,000	0	0	0	J0	4.500	4.500	JD	750	270,000	07/19/2021	06/30/2056

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			ı	nterest		Da	ites
	_	3	4	5	1	•	8	9		• •	12	13	14	15	16	17	18	19	20	21	22
		ľ			NAIC		Ŭ					10		10	.0	.,		10	20		
					Desig-																
					nation,									<b>.</b>							
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to	,		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
		е	- ''	Cilai							(Decrease)		Recognized	value							
46513J-XN-6	STATE OF ISRAEL		D		1.E FE	4,876,300		3,852,850	5,000,000	4,883,600	0	2,549	0	0	3.375		JJ	77,813	168,750	01/08/2020	01/15/2050
698299-AK-0	PANAMA REP OF		D		2.B FE			1,430,400	1,200,000	1,247,454	0	(5,557)	0	0	9.375	8.544	A0	28 , 125	112,500	08/05/2004	04/01/2029
698299-AS-3	PANAMA REP OF		D		2.B FE	1,150,000	. 100.0910	1,000,910	1,000,000	1,000,614	0	(14,725)	0	0	9.375	7.811	JJ	42,969	93,750	12/15/2004	01/16/2023
698299-AV-6	PANAMA REP OF	l	D		2.B FE		. 105.5870	2,111,740	2,000,000	1,990,474	0	2,672	0	0	7. 125	7.301	JJ	60 , 167	142,500	07/07/2006	01/29/2026
698299-AW-4	PANAMA REP OF		D		2.B FE	2,625,979	. 105.0250	2,889,238	2,751,000	2,662,278	0	3,868	0	0	6.700	7.078	JJ	79,359	184,317	03/22/2007	01/26/2036
715638-AP-7	PERU THE REPUBLIC OF	L	D		2.B FE	5,273,750		4,290,090	3,500,000	4,700,208	0	(84,983)	0	0	8.750	4.649	MN	34,028	306,250	04/29/2015	11/21/2033
715638-AS-1	PERU THE REPUBLIC OF	L	D		2.B FE			1,574,220	1,500,000	1,500,895	0	(308)			7.350	-	JJ	49,000	110,250	04/19/2006	07/21/2025
715638-AU-6	PERU THE REPUBLIC OF	ľ	D		2.B FE	3,498,694		3,715,027	3,502,000	3.499.673	n	96	n	n	6.550		MS			03/14/2007	03/14/2037
718286-BB-2	PHILIPPINE REPUBLIC OF	l	n		2.B FE	5,860,750		5,390,100	4,500,000	5,499,673	^	(82,270)			7.750	4.999		161,781	348,750	04/29/2015	03/14/203/
718286-BC-0	PHILIPPINE REPUBLIC OF	• • • • • • • • • • • • • • • • • • • •	D		2.B FE			315,958		307.418		457			7.500	7.849		6. 174		09/25/2006	
	PRILIPPINE REPUBLIC OF	• • • • • • • • • • • • • • • • • • • •	υ													-	-	,			09/25/2024
74727P-AV-3	QATAR STATE OF		D	1	1.D FE	2,928,180		2,833,560	3,000,000	2,936,567	0	1,448	0	0	4.625	4.776	JD	11, 177	138,750	05/25/2016	06/02/2046
74727P-BB-6	QATAR STATE OF Series 144A		D	1	1.D FE			4,862,500	5,000,000	5,000,000	0	0	0	0	4.817	4.817	MS	71,586	240,850	03/06/2019	03/14/2049
74730D-AE-3	QATAR PETROLEUM Series 144A		C	1	1.D FE	9,963,100		7,684,120	10,000,000	9,965,098	0	1,369	0	0	3. 125	3. 150	••	146,701	312,500	06/30/2021	07/12/2041
760942-AS-1	URUGUAY		D		2.B FE	10,462,096		10,472,439	8,222,900	9,844,427	0	(90,890)	0	0	7.625	5.413	-	174, 166	626,996	04/29/2015	03/21/2036
77586R-AK-6	ROMANIA (REPUBLIC OF) Series 144A		C		2.C FE	4,969,550	88.4730	4,423,650	5,000,000	4,974,479	0	4,929	0	0	3.000	3. 124	JJ	64, 167	87,500	01/19/2022	02/27/2027
836205-AP-9	REPUBLIC OF SOUTH AFRICA		D		3.C FE	9,032,911	85.4100	7,729,605	9,050,000	9,036,317	0	392	0	0	6.250	6.264	MS	177,543	565,625	03/08/2011	03/08/2041
917288-BA-9	URUGUAY		D		2.B FE	2,645,000	. 124.9960		2,500,000	2,592,636	0	(11,292)	0	0	7.875	7.161	JJ	90,781	196,875	04/29/2015	01/15/2033
G10367-AD-5	BERMUDA BERMUDA (GOVERNMENT OF)	L	C	1	1.F FE	2,892,000	96.3560	2.890.680	3.000.000	2.950.715	0	10.913	0	0	3.717	4. 160	JJ	48.321	111,510	02/14/2017	01/25/2027
0219999999	Subtotal - Bonds - All Other Government	s - Is	suer (	Obligation	าร	133, 136, 696	XXX	116,246,040	125,437,607	130,532,003	0	(360,504)	0	n	XXX	XXX	XXX	2.044.446	6,587,601	XXX	XXX
0309999999	Total - All Other Government Bonds	0 10	ouoi c	Juligation		133, 136, 696	XXX	116,246,040	125,437,607	130.532.003	0	(360,504)		0	XXX	XXX	XXX	2.044.446	6.587.601	XXX	XXX
011770-2D-5	ALASKA ST ALASKA ST	1	1		1.D FE	745,000	85.3560		745,000	745.000	0		1	0	3.858	3.858	7000	11,973	, , ,	02/19/2013	08/01/2037
								,.				0					FA				
	DELAWARE ST BUILD AMERICA BONDS			1	1.A FE			2,593,916	2,630,000	2,630,000	0	0	0	0	4.300		JJ	56,545	113,090	10/21/2010	07/01/2027
246380-7Q-6	DELAWARE ST BUILD AMERICA BONDS			1	1.A FE	5,260,000		5, 193, 303	5,260,000	5,260,000	0	0	0	0	4.600		JJ	120,980	241,960	10/21/2010	07/01/2030
419791-3P-1	HAWAII ST			1	1.C FE	820,000		810,668	820,000	820,000	0	0	0	0	4.650	4.648		15,888	38, 130	11/06/2013	08/01/2030
419791-30-9	HAWAII ST			1	1.C FE	870,000		859,908	870,000	870,000	0	0	0	0	4.700	4.700	FA	17,038	40,890	11/06/2013	08/01/2031
419791-3R-7	HAWAII ST			1	1.C FE	1,000,000	98.6460	986,460	1,000,000	1,000,000	0	0	0	0	4.750	4.750	FA	19,792	47,500	11/06/2013	08/01/2032
57582P-UE-8	MASSACHUSETTS ST	l		1	1.B FE	2,512,792	. 103.0280	2,390,250	2,320,000	2,456,359	0	(7,500)	0	0	5.456	4.837	JJ	63,290	126,579	12/06/2013	12/01/2039
57582R-L7-9	MASSACHUSETTS ST MASSACHUSETTS ST			1	1.B FE		74.3280	743,280	1,000,000	1,000,000	0	0	0	0	1.770	1.770	MN	2,950	17,700	11/19/2020	11/01/2032
57582R-YP-5	MASSACHUSETTS ST MASSACHUSETTS ST	L		1	1.B FE	1,000,000	70.9640	709,640	1,000,000	1,000,000	0	0	0	0	2.813	2.813	MS	9,377		08/27/2019	09/01/2043
594612-BK-8	MICHIGAN ST MICHIGAN ST	L	l	2	1.B FE	1,000,810		908.170	1,000,000	1.000.038		(99)		n	3.800	3.790		4.856		05/01/2013	05/15/2033
605580-5X-3	MISSISSIPPI ST BUILD AMERICA BONDS	L	l	1	1.0 FE	12,500,000		12,765,500	12.500.000	12.500.000	n	0	n	n	5.245	5.245				10/21/2010	11/01/2034
605580-6V-6	MISSISSIPPI ST TXBL - C	ľ		1	1.0 FE			4,913,300	5.000.000	5.000.000	n	n		n	4.053		AO			10/06/2011	10/01/2027
	OHIO ST OHIO STATE			1	1.6 FE	700,000			700,000	700,000		0			4.033		MN	5,768		04/14/2010	05/01/2025
		ļ		4										l			miv				
68608K-A2-4	OREGON ST	··· ···		ļ	1.B FE	800,000		826,544	800,000		0	0	0	l	5.332	5.333	FA	17,773	42,656	04/22/2010	08/01/2030
68608K-A3-2	OREGON ST	· · · · · ·		1	1.B FE	1,492,812			1,490,000	1,491,696	0	(96)	0	J0	5.382	5.369		33,413		04/26/2010	08/01/2039
68608U-SJ-6	OREGON, STATE OF OREGON STATE OF			1	1.B FE	500,000		496,545	500,000	500,000	0	0	0	0	3.577		FA	7,452	17,885	01/17/2013	08/01/2029
70914P-MJ-8	PENNSYLVANIA ST			1	1.D FE	20,003,600		20,426,000	20,000,000	20,000,586	0	(286)	0	0	5.450	5.448		411,778	1,090,000	01/14/2010	02/15/2030
882722-KF-7	TEXAS ST MUNI BND GO			1	1.A FE	18,444,000		18,591,232	17,600,000	18,218,325	0	(28,369)		0	5.517		A0	242,748	970,992	10/20/2015	04/01/2039
882722-VP-3	TEXAS ST TEXAS ST			1	1.A FE	5,640,488	99.1060	5,549,936	5,600,000	5,625,680	0	(1,926)	0	0	4.631	4.574	A0	64,834	259,336	10/04/2013	04/01/2033
882723-QB-8	TEXAS ST			2	1.A FE	1,500,000	98.7470	1,481,205	1,500,000	1,500,000	0	0	0	0	4.008	4.008	A0	15,030	60 , 120	06/26/2014	10/01/2033
93974C-PM-6	WASHINGTON STATE	L		1	1.B FE	4,499,784		4,738,878	4,530,000	4,510,294	0	1,099	0	0	5.481	5.530	FA	103,454	248,289	03/24/2010	08/01/2039
93974C-RE-2	WASHINGTON STATE	L	l	1	1.B FE	2,413,589			2,320,000	2,389,541	n	(3, 199)	n	n	5. 140	4.851		49.687	119,248	12/06/2013	08/01/2040
93974C-RF-9	WASHINGTON STATE WASHINGTON ST	l		1	1.B FE	4,282,680			4,000,000	4, 182, 033	n	(13, 136)		n	5.090	4.544				10/28/2013	08/01/2033
	Subtotal - Bonds - U.S. States, Territories	e and	I Poss	eccions		,202,000	. 104.7000			7, 102,000		(10,100)				7.044	171		200,000	10/ 20/ 20 10	
Obligations	Cabiciai - Donas - O.S. States, Territories	o and	4 I USS	000010115	- ISSUEI	94,615,555	<b>VVV</b>	94,285,731	93,185,000	94, 199, 552	_	(53,512)	_	_	XXX	XXX	XXX	1,519,393	4,705,922	XXX	XXX
Obligations						94,010,000	^^^	94,280,731	93, IBD, UUU	94, 199, 352	U	(33,312)	U	ı U	^^^	^^^	^^^	1,319,393	4,700,922	^^^	^^^

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

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	des	6	7		Fair Value	10	11		e in Book/Adj		g Value			I	nterest		Da	ites
		3		5	1	1	8	9	1		12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
0509999999	. Total - U.S. States, Territories and Poss	sessio	ons Bo	nds		94,615,555	XXX	94,285,731	93,185,000	94, 199, 552	0	(53,512)	0	0	XXX	XXX	XXX	1,519,393	4,705,922	XXX	XXX
213185-BP-5	COOK CNTY ILL MUNI BND GO			1	1.E FE				1,100,000	1,094,216	0	546	0	0	6.310	6.395	MN	8,868	69,410	02/12/2020	11/15/2031
235308-UL-5	DALLAS TEX INDPT SCH DIST			2	1.B FE	2,750,000		2,753,603	2,750,000	2,750,000	0	0	0	0	5.049	5.049	FA	52,454	138,847	12/06/2013	08/15/2033
283734-TF-8	EL PASO TEX			2	1.C FE	9,000,000		8,966,340	9,000,000	9,000,000	0	0	0	0	5. 177	5.177	FA	176,018	465,930	12/18/2013	08/15/2034
592112-DR-4	MET GOVT NASHVILLE & DAVIDSON			1	1.C FE	395,607		392, 156	375,000	385,964	0	(1,146)	0	0	5.707	5.238	JJ	10,701	21,401	02/12/2020	07/01/2034
631294-4D-4	NASHUA N H NASHUA N H			1	1.B FE	2,094,500		1,781,520	2,000,000	2,067,702	0	(3,303)	0	0	4.376	4.068	JJ	40,356	87,520	05/15/2013	01/15/2042
64966H-4K-3	NEW YORK N Y			1	1.C FE	5,280,650		5, 126, 300	5,000,000	5,209,746	0	(9,346)	0	0	5.517	5. 109	A0	68,963	275,850	09/23/2013	10/01/2037
655867-SG-5	NORFOLK VA NORFOLK VA			1	1.B FE	2,470,000		2,457,156	2,470,000	2,470,000	0	0	0	0	4.855	4.855	FA	49,966	119,919	10/18/2013	08/01/2032
0619999999	. Subtotal - Bonds - U.S. Political Subdivi	isions	s - Issu	er Oblig	ations	23,082,369	XXX	22,637,146	22,695,000	22,977,628	0	(13,249)	0	0	XXX	XXX	XXX	407,326	1,178,877	XXX	XXX
0709999999	. Total - U.S. Political Subdivisions Bonds	s				23,082,369		22,637,146	22,695,000	22,977,628	0	(13,249)	0	0	XXX	XXX	XXX	407,326	1,178,877	XXX	XXX
040627-DX-6	ARIZONA ST PWR AUTH ARIZONA ST PWR AUTH			1	1.C FE	2,000,000	92.9790	1,859,580	2,000,000	2,000,000	0	0	0	0	4.918	4.918	A0	24,590		03/19/2014	10/01/2045
040654-YA-7	ARIZONA ST TRANSN BRD HWY REV			1	1.B FE				3,500,000	3,500,000	0	0	0	0	2.462	2.462	JJ	43,081	86, 170	01/10/2020	07/01/2030
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRU			1	1.D FE	3,332,588	. 102.3020	3,741,553	3,657,363	3,399,308	0	5,983	0	0	5.524	6.240	JD	8,979	202,030	07/18/2011	06/15/2050
04248P-AA-6	ARMY HAWAII FAMILY HOUSING TRU 144A			1	1.D FE	4,297,752	97.6400	4,460,000	4,567,800	4,354,049	0	5,022	0	0	5.624	6.094	JD	11,417	256,893	07/14/2011	06/15/2050
048677-AC-2	ATLANTIC MARINE CORPS COMMUNIT			1	2.B FE	10,745,707	89.4400	11,035,792	12,338,765	11,028,289	0	28,943	0	0	5.373	6.463	JD	55,247	662,962	05/31/2011	12/01/2050
114894-TH-1	BROWARD CNTY FLA ARPT SYS REV			2	1.E FE	4,629,735	. 101.5480	4,569,660	4,500,000	4,512,021	0	(15,456)	0	0	5.250	4.881	A0	59,063	236,250	10/09/2013	10/01/2030
114894-TN-8	BROWARD CNTY FLA ARPT SYS REV			2	1.E FE	3,934,600	. 101.5480	4,061,920	4,000,000	3,945,053	0	1,418	0	0	5.250	5.361	A0	52,500	210,000	10/09/2013	10/01/2043
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST 2007-AETC				2.C	960,454	93.1530	891,971	957,534	959,764	0	(51)	0	0	5.746	5.793	MON	3,209	55,020	02/02/2007	02/10/2052
20281P-KG-6	COMMONWEALTH FING AUTH PA COMMONWEALTH F			1	1.E FE	5,064,900	87.7580	4,387,900	5,000,000	5,051,826	0	(2,381)	0	0	4. 144	4.053	JD	17,267	207,200	10/21/2016	06/01/2038
20281P-KW-1	COMMONWEALTH FING AUTH PA COMMONWEALTH F			1	1.E FE	6,000,000	81.8720	4,912,320	6,000,000	6,000,000	0	0	0	0	3.807	3.807	JD	19,035	228,420	05/09/2019	06/01/2041
235036-4X-5	DALLAS FORT WORTH TEX INTL ARP DALLAS FO			1	1.E FE	5,000,000	74.6630		5,000,000	5,000,000	0	0	0	0	3. 144	3.144	MN	26,200	157,200	08/08/2019	11/01/2045
249182-GJ-9	DENVER COLO CITY & CNTY ARPT DENVER COLO			2	1.D FE	3,002,250	96.5870	2,897,610	3,000,000	3,000,000	0	(252)	0	0	4.000	3.990	MN	15,333	120,000	03/21/2013	11/15/2043
249182-GS-9	DENVER COLO CITY & CNTY ARPT DENVER COLO			1	1.D FE	3,000,000	95.6120	2,868,360	3,000,000	3,000,000	0	0	0	0	3.592	3.592	MN	13,769	107,760	10/11/2012	11/15/2026
249218-BC-1	DENVER CO PUB SCHS COPS DENVER CO PUB SC			1	1.D FE	1,818,216	91.0120	1,638,216	1,800,000	1,813,254	0	(628)	0	0	4.242	4. 175	JD	3,394		04/23/2013	12/15/2037
254845-JQ-4	DISTRICT OF COLUMBIA WTR & SWR DISTRICT			2	1.C FE	4, 102, 120	. 101.5140	4,060,560	4,000,000	4,009,237	0	(11,894)	0	0	5.000	4.681	A0	50,000	200,000	08/07/2013	10/01/2044
26443C-AA-1	DUKE UNIVERSITY HLTH SYS	.		1	1.D FE	3,000,000			3,000,000	3,000,000	0	0	0	0	3.920	3.920	JD	9,800	117,600	06/01/2017	06/01/2047
28337L-DT-2	EL PASO CNTY COLO EL PASO CNTY COLO REV			1	1.D FE	5,000,000	82.0350	4,101,750	5,000,000	5,000,000	0	0	0	0	4.671	4.671	A0	58,388		05/27/2015	10/01/2045
31331Y-F7-0	FED FARM CR BKS AGENCY BND				1.A	29,250,000		29,999,100	30,000,000	29,965,541	0	70,846	0	0	4.650	4.900	JD	38,750		08/26/2009	06/21/2023
31331Y-TT-7	FED FARM CR BKS AGENCY BND				1.A	8,926,920		9,003,150	9,000,000	8,999,150	0	7, 148	0	0	4.800	4.883	FA	165,600	432,000	08/26/2009	02/13/2023
3134A3-U4-6	FREDDIE MAC				1.A	5,768,394		5,762,300	5,000,000	5,396,637	0	(48, 155)	0	0	6.750	5.326	MS	99,375		07/29/2013	09/15/2029
31359M-FJ-7	FEDERAL NATIONAL MORTGAGE ASSO				1.A	5,982,795		5,922,800	5,000,000	5,521,085	0	(59,650)	0	0	7.125	5.329	JJ	164,271	356,250	07/29/2013	01/15/2030
347314-CY-0	FORT EUSTISSTORY HOUSE 144A			1	1.F FE	4, 100, 000		4,027,840	4,100,000	4,100,000	0	0	0	0	5.960	5.960	<b>J</b> D	10,860	244,360	02/25/2005	12/15/2042
347466-AF-1	IRWIN LAND LLC IRWIN LAND LLC 144A	.		1	1.F FE			1,752,226	2,000,000	1,758,885	0	6,042	0	0	5.400	6.500	<b>J</b> D	4,800	108,000	07/18/2011	12/15/2047
347622-CP-5	FORT LAUDERDALE FL SPL OBLG FORT LAUDERD			1	1.D FE	4,733,043		4,745,000	4,745,000	4,738,410	0	777	0	0	5. 143	5. 168	JJ	122,018	244,035	08/01/2013	01/01/2032
387883-UF-6	GRANT CNTY WASH PUB UTIL DIST GRANT CNTY			2	1.D FE	3,000,000		3,011,310	3,000,000	3,000,000	0	0	0	0		5.630	JJ	84,450	168,900	08/14/2013	01/01/2043
387883-UG-4	GRANT CNTY WASH PUB UTIL DIST GRANT CNTY			2	1.D FE			1,408,808	1,405,000	1,405,000	0	0	0	0		5.470	JJ	38,427	76,854	08/14/2013	01/01/2034
387883-WF-4	GRANT CNTY WASH PUB UTIL DIST GRANT CNTY			1	1.C FE	8,000,000		7,191,760	8,000,000	8,000,000	0	0	0	0	4.584	4.584	JJ	183,360	366,720	10/07/2015	01/01/2040
432275-AP-0	HILLSBOROUGH CNTY FLA AVIATION HILLSBORO			2	1.F FE	5,029,580		4,893,550	5,000,000	5,009,597	0	(3, 186)	0	0	-	5.094	A0	64,625	258,500	08/20/2015	10/01/2035
432275-AQ-8	HILLSBOROUGH CNTY FLA AVIATION HILLSBORO			2	1.F FE	5,044,790	-	4,741,400	5,000,000	5,014,569	0	(4,829)	0	0	5.250	5. 135		65,625	262,500	08/20/2015	10/01/2041
442331-3K-8	HOUSTON TEX HOUSTON TEX			1	1.D FE	15,000,000		13,000,350	15,000,000	15,000,000	0	0	0	0		3.961		198,050	594, 150	12/20/2017	03/01/2047
442331-ZA-5	HOUSTON TEX HOUSTON TEX			1	1.C FE			1,143,076	1,275,000	1,168,656	0	7,852	0	0	3.964	5.022		16,847	50,541	08/27/2013	03/01/2033
44244C-TQ-0	HOUSTON TEX HOUSTON TEX UTIL SYS REV			2	1.C FE	2,000,000		, , ,	2,000,000	2,000,000	0	0	0	0	3.973	3.973		10 , 153	79,460	08/08/2018	11/15/2031
46246K-K3-5	IOWA FINANCE AUTHORITY BUILD AMERICA BON			1	1.A FE				3,765,000	3,765,000	0	0	0	0	5.272	5.271		82,704	198,491	11/10/2010	08/01/2030
48503T-AA-5					1.B	9,478,736			9,478,736	9,478,736	0	0	0	0	5.242	5.300		28,984	496,875	07/12/2010	12/10/2032
544652-6E-5	LOS ANGELES CALIF WASTEWTR SYS				1.B FE	9,915,580	. 104.2890	9,594,588	9,200,000	9,758,112	0	(21,200)	0	0	5.713	5. 161	JD	43,800	525,596	12/11/2013	06/01/2039

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			l)	nterest		Da	tes
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	:		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	, ,	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
		-	- "	Julian							(Decrease)		rtecognized	value				10.890		08/21/2020	
546475-TY-0	LOUISIANA (STATE OF) LOUISIANA ST GAS &			1	1.D FE 1.C FE		73.5290		3,000,000	3,000,000			0		2.178	2.178	MN		65,340		05/01/2035
59259N-ZH-9				1					3,400,000							6.863	MN		249,424	11/16/2012	11/15/2039
592646-5K-5	METROPOLITAN WASH D C ARPTS AU METROPOLI			2	1.D FE	998,760		1,007,840	1,000,000	999,250	0	67	0	0	5.000		AO	12,500	50,000	08/14/2013	10/01/2031
592646-5L-3	METROPOLITAN WASHINGTON D C AR METROPOLI			2	1.D FE	2,988,840		3,022,680	3,000,000	2,992,971	0	547	0	0	5.000		AO		150,000	08/16/2013	10/01/2032
592646-5N-9	METROPOLITAN WASH D C ARPTS AU METROPOLI	··· ···		٠٠٠٠٠٠٠	1.D FE	2,934,720		3,012,150	3,000,000	2,950,061	0	2,017	0	0	5.000	5. 156			150,000	08/14/2013	10/01/2038
592647-AM-3	METROPOLITAN WASH D C ARPTS AU METROPOLI			ļ	1.D FE		. 100.5110		1,385,000	1,385,000	0	0	0	0	4.963		AO	17, 184		07/01/2015	10/01/2035
59333N-U8-4	MIAMI-DADE CNTY FLA SPL OBLIG	··· ···			1.E FE	4,905,890		3,856,986	4,900,000	4,904,802	0	(564)	0	J0	2.286	2.272		28,004	112,014	12/10/2020	10/01/2031
59447T-CU-5	MICHIGAN STATE FINANCE AUTHORI MICHIGAN			1	1.0 FE	10,000,000		9,412,900	10,000,000	10,000,000	0	0	0	0	3.396	3.396	MS	113,200		04/16/2015	09/01/2026
59447T-SQ-7	MICHIGAN STATE FINANCE AUTHORI MICHIGAN			1	1.D FE			1,701,450	1,900,000	1,900,000	0	0	0	0	5.020	5.020	MN	15,897	95,380	12/07/2018	11/01/2043
59447T-XV-0	MICHIGAN STATE FINANCE AUTHORI MICHIGAN			1	1.D FE	4,000,000		3,419,240	4,000,000	4,000,000	0	0	0	0	2.954		JD	9,847	118,160	12/05/2019	12/01/2030
602418-BB-0	MILWAUKEE WIS REDEV AUTH			1	1.F FE	5,000,000		4,886,100	5,000,000	5,000,000	0		0	0	5. 163	5. 163	MN		258,150	06/26/2015	05/15/2041
604146-BM-1	MINNESOTA ST GEN FUND REV			1	1.B FE	1,000,000		941,840	1,000,000	1,000,000	0	0	0	0	5.077	5.077		4,231	50,770	01/28/2014	06/01/2043
61075T-GR-3	MONROE CNTY N Y INDL DEV CORP			1	1.0 FE	8,000,000		8,060,720	8,000,000	8,000,000	0		0	0	5.311		JJ	212,440	424,880	09/11/2013	07/01/2033
64971M-T4-4	NEW YORK N Y CITY TRANSITIONAL			1	1.A FE			383,371				(328)			5.267	5. 155		3,336	20,015	02/12/2020	05/01/2027
64971Q-6Y-4 64971X-BD-9	NEW YORK N Y CITY TRANSITIONAL NEW YORK			1	1.A FE	5,079,250 1,118,414	95. 1780	4,758,900				(3,905)			3.580	3.377			230,000	10/29/2013	11/01/2032
64971X-MM-7	NEW YORK N Y CITY TRANSITIONAL NEW YORK			1	1.A FE	2,775,789		2,262,342	2,770,000			(1,866)			2.900	2 875	FA			01/09/2020	08/01/2032
64985T-BH-3	NEW YORK ST URBAN DEV CORP NEW YORK ST U			1	1.A FE				13,000,000			(347)			2.900	2.843	MIN		378,300	01/09/2020	03/15/2033
64990F-XE-9	NEW YORK OT DORM AUTH			1	1.B FE		74.5850		4,500,000	4,500,000		0			3. 190	3. 190	INO			05/04/2020	02/15/2043
677071-AC-6	OHANA MILITARY COMM LLC Ser A 041			1	1.D FE				15,000,000	12,108,114	٥	58 . 232			6. 193	8.181	ΛΛ			12/08/2010	04/01/2049
677071-AD-4	OHANA MILITARY COMMILIC Ser A 041			1	1.6 FE			13,713,216	13,200,000	10,835,373	0	25 . 142	0	n	6.543		AO	215,919		12/08/2010	04/01/2049
678535-3G-8	OKLAHOMA CITY ARPT TRUST JR LI			2	1.E FE			5.054.950	5.000.000	5.012.547	0	(23.950)	0	0	6.860		.I.I			10/04/2013	07/01/2043
678553-AT-5	OKLAHOMA CITY OK ECON DEV TRUS TAXABLE			1	1.C FE		99.9290	4,566,755	4,570,000	4,570,000	0	0	0	0	4.297	4.297	MS	65.458		03/27/2013	03/01/2032
696543-QH-3	PALM BEACH CNTY FLA PUB IMPT B PALM BEAC			1	1.B FE			1,788,540	2,000,000	2,000,000	0	0	0	0	4.698	4.698	.ID	7.830	93,960	11/19/2015	12/01/2045
709223-ZZ-7	PENNSYLVANIA ST TPK COMMN	l	l	1	1.E FE	3,836,420			3,500,000	3.792.654	0	(5.082)	0	0	5.561	4.993	JD		194,635	01/26/2012	12/01/2049
73358W-3L-6	PORT AUTH N Y & N J PORT AUTHORITY OF NE			1	1.D FE			1,329,640	2,000,000	1,987,256	0	113	0	0	3.287	3.314	FA	27,392	65,740	08/09/2019	08/01/2069
73358W-EK-6	PORT AUTH N Y & N J PORT AUTH N Y & N J				1.D FE	2,345,108	95.2350		2,550,000	2,367,363	0	2,996	0	0	4.926		AO	31,403	125,613	09/20/2013	10/01/2051
73358W-JA-3	PORT AUTH N Y & N J PORT AUTH OF NEW YOR			1	1.D FE	5,041,500	87.3760	4,368,800	5,000,000	5,038,764	0	(354)	0	0	4.458	4.416	AO	55,725	222,900	12/05/2012	10/01/2062
73358W-RQ-9	PORT AUTH N Y & N J PORT AUTHORITY OF NE			2	1.D FE			2,504,200	2,500,000	2,500,000	0	0	0	0	5.310	5.310		55,313		01/23/2014	08/01/2046
73474T-AA-8	PORT MORROW ORE PORT MORROW ORE TRANSMIS			1	1.C FE	6,000,000	75. 1880	4,511,280	6,000,000	6,000,000	0	0	0	0	3.675	3.675	MS	73,500	220,500	07/19/2012	09/01/2042
78349A-AC-7	RWJ BARNABAS HEALTH INC			1	1.D FE	4,018,280	73.1590	2,926,360	4,000,000	4,017,070	0	(400)	0	0	3.477	3.452	JJ	69,540	139,080	12/09/2019	07/01/2049
79560T-AX-0	SALT LAKE CITY UTAH SALES TAX			1	1.B FE	6,000,000	. 100.1140	6,006,840	6,000,000	6,000,000	0	0	0	0	5. 142	5. 142	A0	77, 130	308,520	09/17/2013	04/01/2038
796253-T9-3	SAN ANTONIO TEX MUNITAX BND REV			1	1.D FE	6,010,527	. 107.7300	5,424,206	5,035,000	5,698,056	0	(34,985)	0	0	5.985	4.654	FA	125,560	301,377	02/12/2020	02/01/2039
796253-Z2-1	SAN ANTONIO TEX SAN ANTONIO TEX ELEC & G			1	1.D FE		91.2990	2, 191, 176	2,400,000	2,400,000	0	0	0	0	4.427	4 . 427	FA	44,270	106,248	03/20/2012	02/01/2042
79739G-EP-7	SAN DIEGO CNTY CALIF REGL ARPT			2	1.E FE		. 100.8590	4,104,961	4,070,000	4,081,545	0	(22,347)	0	0	5.000	4.420	JJ	101,750	203,500	01/16/2014	07/01/2031
79772E-BK-4	SAN FRANCISCO CALIF CITY & CNT SAN FRANC			2	1.B FE	4,909,250		3,766,600	5,000,000	4,917,494	0	1,789	0	0	4.000	4. 105	MS	66,667	200,000	10/27/2017	09/01/2048
837151-JB-6	SOUTH CAROLINA PUBLIC SERVICE SOUTH CARO			1	1.G FE	10,000,000		9,745,800	10,000,000	10,000,000	0	0	0	0	5.784		JD	48,200	578,400	08/08/2013	12/01/2041
84765E-AA-6	SPECTRUM HEALTH SYSTEM SPECTRUM HLTH			1	1.D FE	., ,	72.6770	3,633,850	5,000,000	5,000,000	0	0	0	0	3.487		JJ	80,395	174,350	10/22/2019	07/15/2049
85732P-CE-8	STATE PUB SCH BLDG AUTH PA			1	1.E FE	10,000,000		9,978,900	10,000,000	10,000,000	0	0	0	0	5.088	5.089	MS	149,813	508,800	10/27/2011	09/15/2029
880591-CS-9	TN VLY AUTHORITY SENIOR AGENCY BND	· ·			1.A	3,078,934		3,116,205	2,815,000	2,992,170	0	(9,093)	0	0	5.880	5.216	AO	41,381	165,522	04/26/2010	04/01/2036
880591-DX-7	TN VLY AUTHORITY	··· ···			1.A	4,986,088		5,470,080	5,500,000	5, 143,726	0	19,600	0	0	4.650	5.369		11,367	255,750	11/16/2012	06/15/2035
880591-EH-1	TN VLY AUTHORITY AGENCY BND	··· ···			1.A	1,149,505		1,042,800	1,000,000	1,107,627	0	(4,316)	0	0	5.250		MS	15,458	52,500	10/14/2010	09/15/2039
882135-7J-9	TEXAS A & M UNIVERSITY	··· ···		2	1.A FE	2,250,000	99.9610		2,250,000	2,250,000	0	0	0	0	4.772	4.772	MN	13,720	107,370	09/04/2013	05/15/2033
88213A-GH-2	TEXAS A & M UNIVERSITY TEXAS A & M UNIV	··· ···		1	1.A FE	5,000,000		4,241,650	5,000,000	5,000,000	0	0	0	0	3.429	3.429		21,908		06/29/2016	05/15/2036
88213A-GJ-8	TEXAS A & M UNIVERSITY TEXAS A & M UNIV			1	1.A FE		80.9390	1,618,780	2,000,000	2,000,000	J0	J0	J0	J0	3.579	3.579	MN	9, 146	71,580	06/29/2016	05/15/2040

## **SCHEDULE D - PART 1**

					1				S Owned Dece											
1	2		odes	6	7		Fair Value	10	11			usted Carryin					nterest			ites
		3 4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				NAIC																
				Desig-																
				nation,																
				NAIC									Total							
				Desig-									Foreign							
		F		nation								Current	Exchange							
				Modifie	_							-								
		0				<b>.</b> .						Year's	Change							
		_   r		and		Rate					Current	Other-	_ in							
		C e		SVO		Used to	)		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o i		Admini-	•	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractua
CUSIP		d g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
896517-AA-7	TRINITY HEALTH CORP		1	1.D FE .	5,510,080	76.0780	4,184,290	5,500,000	5,509,390	0	(223)	0	0	3.434	3.424	JD	15,739	188,870	12/06/2019	12/01/2048 .
898365-AA-9	TRUSTEES BOSTON COLLEGE TRUSTEES BOSTON		1	1.D FE .			2,049,571	2,220,000	2,220,000	0	0	0	0	5.085	5.085	JJ	56,444	112,887	08/14/2013	07/01/2043 .
898365-AL-5	TRUSTEES BOSTON COLLEGE TRUSTEES BOSTON		1	1.D FE .	4,000,000		3,892,120	4,000,000	4,000,000	0	0	n	n	4.935	4.935	.l.I	98,700		08/14/2013	07/01/2033 .
898735-US-2	TUCSON AZ COPS		1	1.D FE .	1,967,460		1.467.140	2,000,000	1.970.649	n	2 446	n	n	2. 132	2.290	.l.I	21.320	56,616	09/27/2021	07/01/2033 .
906459-FV-9	UNION CNTY PA HIGHER EDL FACS UNION CNTY		1	1.0 FE .	2,500,000			2,500,000	2.500.000	n	n	n		5.000	5.000			125,000	06/25/2015	04/01/2045 .
913366-KC-3	UNIVERSITY CALIF UNIV CALIF REGTS MED CT			1.0 FE .	4,000,000		2,263,423	4,000,000	4.000.000					3.256		MN			02/27/2020	05/15/2060 .
				1.0 FE .				3,000,000			50		0	4.858	4.999					
91412G-HA-6	UNIVERSITY CALIF UNIVERSITY OF CALIFORNI									0	50	0	0				,	145,740	03/14/2012	05/15/2112 .
91412G-TG-0	UNIVERSITY OF CALIFORNIA REVS		1	1.0 FE .			4,909,650	5,000,000	5,000,000	0	0	0	0	4.601	4.601	MN		230,050	09/27/2013	05/15/2031 .
91412G-XY-6	UNIVERSITY CALIF UNIVERSITY CALIF REVS F	· ···  ·····	1	1.D FE .	5,000,000		4,274,750	5,000,000	5,000,000	0	0	0	0	4. 131	4. 131		26,393	206,550	03/13/2015	05/15/2045 .
91412H-JU-8	UNIVERSITY CALIF UNIVERSITY CALIF REVS		1	1.C FE .	2,000,000		1,520,560	2,000,000	2,000,000	0	0	0	0	2. 147		MN	5,487	42,940	02/24/2021	05/15/2033 .
91476P-FW-3	UNIVERSITY OF OKLAHOMA UNIVERSITY OKLA R		2	1.D FE .		. 100.2980	5,491,316	5,475,000	5,475,000	0	0	0	0	5.526	5.526	JJ	151,274	302,549	08/23/2013	07/01/2033 .
915137-5F-6	UNIVERSITY TEX		1	1.A FE .	8,201,542	. 101.5760	8,329,232	8,200,000	8,201,076	0	(62)	0	0	5. 134	5. 132	FA	159,040	420,988	06/24/2010	08/15/2042 .
915217-SB-0	UNIVERSITY VA		1	1.A FE .	6,093,600	99.0810	5,944,860	6,000,000	6,070,423	0	(2,463)	0	0	5.000	4.900	MS	100,000	300,000	07/22/2010	09/01/2040 .
927793-TC-3	VIRGINIA COMWLTH TRANSN BRD		1	1.B FE .		. 101.9730	509,865	500,000	526, 178	0	(1,548)	0	0	5.350	4.780	MN	3,418	26,750	02/12/2020	05/15/2035 .
95101V-AB-5	WESLEYAN UNIVERSITY		1	1.D FE .			2.716.440	4,000,000	3.014.595	0	5. 235	0	0	3.369	5.033	JJ	67.380	0	09/08/2022	07/01/2050 .
97705M-QR-9	WISCONSIN ST WISCONSIN ST		1	1.B FE .	1,250,000		1,031,738	1,250,000	1,250,000	0	0	0	0	2.347		MN	4,890	29,338	01/23/2020	05/01/2031 .
0819999999	1000	- Issue	r Obligatio		456,711,093		433,767,100	462,660,198	456,678,004	0	(39.723)	0	0	XXX	XXX	XXX	5,329,901	21,723,996	XXX	XXX
31292G-PX-8	FREDDIE MAC GOLD POOL #C00438	10000	I Obligatio	1.A		. 100.4150	7.642				(1., .,	0		7.000		MON				
																		521		
								7,610	7,810		(30)						42	531	03/31/2009	12/01/2025 .
31335G-PJ-8	FREDDIE MAC GOLD POOL #C80425			1.A	5,244	. 102.1270	5,331	5,220	5,220	0	(2)	0	0	8.000	7.903	MON	35	418	07/24/1996	08/01/2026 .
3133T5-QF-3	FREDDIE MAC GOLD POOL #C80425	· · · · · · · · · · · · · · · · · · ·	4	1.A		. 102.1270 . 100.3340		5,220 22,395	5,220 22,034	0		0	0	8.000 6.500	7.903 9.097	MON		418	07/24/1996	08/01/2026 . 06/15/2024 .
3133T5-QF-3 3133T6-YS-4	FREDDIE MAC GOLD POOL #C80425	· · · · · · · · · · · · · · · · · · ·	4	1.A 1.A		. 102.1270 . 100.3340 99.7940				0		0	0 0 0	8.000 6.500 6.750	7.903 9.097 7.832	MON MON	35 121 21		07/24/1996 10/20/1994 11/07/1996	08/01/2026 . 06/15/2024 . 05/17/2026 .
3133T5-QF-3 3133T6-YS-4 3133T8-3C-9	FREDDIE MAC GOLD POOL #C80425 FHLINC 1735 1735 I FHLINC G51 51 KB FHLINC 1885 1885 E	· · · · · · · · · · · · · · · · · · ·	4 4 4 4	1.A 1.A 1.A		. 102.1270 . 100.3340 99.7940 . 102.4130				0	(2)	0	0	8.000 6.500 6.750 7.500	7.903 9.097 7.832 7.872	MON MON MON	35		07/24/1996 10/20/1994 11/07/1996 10/30/1996	08/01/2026 . 06/15/2024 . 05/17/2026 . 09/15/2026 .
3133T5-QF-3 3133T6-YS-4 3133T8-3C-9 31359B-QP-5	FREDDIE MAC GOLD POOL #C80425 FHLMC 1735 1735 I FHLMC G51 51 KB FHLMC 1885 1885 E FNMA 93-113 1993-113 PK	· · · · · · · · · · · · · · · · · · ·	4 4 4 4	1.A 1.A 1.A 1.A		. 102.1270 . 100.3340 99.7940 . 102.4130 96.7180				0	(2) 185 13 12	0	0 0 0	8.000 6.500 6.750 7.500 6.500	7.903 9.097 7.832 7.872	MON MON MON MON			07/24/1996 10/20/1994 11/07/1996 10/30/1996 07/13/1993	08/01/2026 . 06/15/2024 . 05/17/2026 . 09/15/2026 . 07/25/2023 .
3133T5-QF-3 3133T6-YS-4 3133T8-3C-9 31359B-QP-5 3136A1-WA-9	FREDDIE MAC GOLD POOL #C80425		4	1.A 1.A 1.A 1.A 1.A		. 102.1270 . 100.3340 99.7940 . 102.4130 96.7180 94.0820		5,220 22,395 3,752 18,621 3,248 1,409,979		0	(2) 185 13 12 8	0 0 0 0	0 0 0	8.000 6.500 6.750 7.500 6.500 4.000	7.903 9.097 7.832 7.872 7.125 4.071	MON MON MON MON MON			07/24/1996 10/20/1994 11/07/1996 10/30/1996 07/13/1993 09/26/2011	08/01/202606/15/202405/17/202609/15/202609/25/202310/25/2041
3133T5-QF-3 3133T6-YS-4 3133T8-3C-9 31359B-QP-5 3136A1-WA-9 3136A2-5P-4	FREDDIE MAC GOLD POOL #C80425		4	1.A 1.A 1.A 1.A 1.A	. 5,244 . 17,905 . 3,517 . 18,237 . 3,044 . 1,401,789 . 3,523,492	. 102.1270 . 100.3340 99.7940 . 102.4130 96.7180 94.0820 97.6460	5,331 22,470 3,744 19,070 3,141 1,326,530 3,356,716	5,220 22,395 3,752 18,621 3,248 1,409,979 3,437,646	5,220 22,034 3,722 18,505 3,229 1,403,105 3,474,942	00000000		0	0 0 0	8.000 6.500 6.750 7.500 6.500 4.000	7.903 9.097 7.832 7.872 7.125 4.071 4.253	MON MON MON MON MON MON			07/24/1996 10/20/1994 11/07/1996 10/30/1996 07/13/1993 09/26/2011 12/28/2011	08/01/202606/15/202405/17/202609/15/202607/25/202310/25/204101/25/2042
3133T5-QF-3 3133T6-YS-4 3133T8-3C-9 31359B-QP-5 3136A1-WA-9	FREDDIE MAC GOLD POOL #C80425		4	1.A 1.A 1.A 1.A 1.A 1.A		. 102.1270 . 100.3340 99.7940 . 102.4130 96.7180 94.0820 97.6460 89.6560			5,220 22,034 3,722 18,505 3,229 1,403,105 3,474,942 466,866				0 0 0	8.000 6.500 6.750 7.500 6.500 4.000 4.500	7.903 9.097 7.832 7.872 7.125 4.071	MON MON MON MON MON MON			07/24/1996 10/20/1994 11/07/1996 10/30/1996 07/13/1993 09/26/2011	08/01/202606/15/202405/17/202609/15/202609/25/202310/25/2041
3133T5-QF-3 3133T6-YS-4 3133T8-3C-9 31359B-QP-5 3136A1-WA-9 3136A2-5P-4	FREDDIE MAC GOLD POOL #C80425		4	1.A 1.A 1.A 1.A 1.A	. 5,244 . 17,905 . 3,517 . 18,237 . 3,044 . 1,401,789 . 3,523,492	. 102.1270 . 100.3340 99.7940 . 102.4130 96.7180 94.0820 97.6460 89.6560	5,331 22,470 3,744 19,070 3,141 1,326,530 3,356,716	5,220 22,395 3,752 18,621 3,248 1,409,979 3,437,646	5,220 22,034 3,722 18,505 3,229 1,403,105 3,474,942				0 0 0	8.000 6.500 6.750 7.500 6.500 4.000	7.903 9.097 7.832 7.872 7.125 4.071 4.253	MON			07/24/1996 10/20/1994 11/07/1996 10/30/1996 07/13/1993 09/26/2011 12/28/2011	08/01/202606/15/202405/17/202609/15/202607/25/202310/25/204101/25/2042
3133T5-QF-3 3133T6-YS-4 3133T8-3C-9 31359B-QP-5 3136A1-WA-9 3136A2-5P-4 3136A3-5D-9	FREDDIE MAC GOLD POOL #C80425		4	1.A 1.A 1.A 1.A 1.A 1.A		. 102.1270 . 100.3340 99.7940 . 102.4130 96.7180 94.0820 97.6460 89.6560 91.9210			5,220 22,034 3,722 18,505 3,229 1,403,105 3,474,942 466,866				0 0 0	8.000 6.500 6.750 7.500 6.500 4.000 4.500	7.903 9.097 7.832 7.125 4.071 4.253 3.924	MON			07/24/1996 10/20/1994 11/07/1996 10/30/1996 07/13/1993 09/26/2011 12/28/2011 02/15/2012	08/01/202606/15/202405/17/202609/15/202609/15/202310/25/204101/25/204203/25/204203/25/2042
3133T5-QF-3 3133T6-YS-4 3133T8-3C-9 31359B-QP-5 3136A1-WA-9 3136A2-5P-4 3136A3-5D-9 3136A4-6B-0	FREDDIE MAC GOLD POOL #C80425		4	1.A 1.A 1.A 1.A 1.A 1.A 1.A 1.A 1.A 1.A	. 5,244 . 17,905 . 3,517 . 18,237 . 3,044 . 1,401,789 . 3,523,492 . 458,217 . 1,015,508	. 102.1270 . 100.3340 99.7940 . 102.4130 96.7180 94.0820 97.6460 89.6560 91.9210 94.2930			5,220 22,034 3,722 18,505 3,229 1,403,105 3,474,942 466,866 1,017,486				0 0 0	8.000 6.500 6.750 7.500 6.500 4.000 4.500 3.500	7.903 9.097 7.832 7.872 7.125 4.071 4.253 3.924 4.105	MON			07/24/1996 10/20/1994 11/07/1996 10/30/1996 07/13/1993 09/26/2011 12/28/2011 02/15/2012 12/01/2022	08/01/202606/15/202406/15/202405/17/202609/15/202607/25/202310/25/204101/25/204203/25/204204/25/204204/25/2042
3133T5-QF-3 3133T6-YS-4 3133T8-3C-9 313599-QP-5 3136A1-WA-9 3136A2-5P-4 3136A3-5D-9 3136A4-GB-0 3136A4-GW-3 3136A4-JE-0	FREDDIE MAC GOLD POOL #C80425		4	1.A 1.A 1.A 1.A 1.A 1.A 1.A 1.A 1.A 1.A 1.A		. 102.1270 . 100.3340 99.7940 . 102.4130 96.7180 94.0820 97.6460 89.6560 91.9210 94.2930 95.0000			5,220 22,034 3,722 18,505 3,229 1,403,105 3,474,942 466,866 1,017,486 8,563,380 365,475				0 0 0	8.000 6.500 6.750 7.500 6.500 4.000 4.500 3.500 3.500	7.903 	MON			07/24/1996	08/01/2026 06/15/2024 05/17/2026 09/15/2026 07/25/2023 10/25/2041 01/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042
3133T5-0F-3 3133T6-YS-4 3133T8-3C-9 31359B-0P-5 3136A1-WIA-9 3136A2-5P-4 3136A3-5D-9 3136A4-6W-3 3136A4-GW-3 3136A4-GW-3 3136A4-0L-6	FREDDIE MAC GOLD POOL #C80425		4	1. A .		. 102. 1270 . 100. 3340 99. 7940 . 102. 4130 96. 7180 94. 0820 97. 6460 89. 6560 91. 9210 94. 2930 95. 0000 82. 9050			5,220 22,034 3,722 18,505 3,229 1,403,105 3,474,942 466,866 1,017,486 8,563,380 365,475 5,578,609				0 0 0	8.000 6.500 6.750 7.500 6.500 4.000 3.500 3.500 3.000	7.903 	MON			07/24/1996	08/01/2026 06/15/2024 05/17/2026 09/15/2026 09/15/2023 10/25/2041 01/25/2042 04/25/2042 04/25/2042 02/25/2042 02/25/2042 02/25/2042
3133T5-QF-3 3133T6-YS-4 3133T8-3C-9 313589-QP-5 3136A1-WA-9 3136A2-WA-9-0 3136A4-GB-0 3136A4-GB-0 3136A4-JE-0 3136A4-JE-0 3136A4-GL-6 3136A4-SC-4	FREDDIE MAC GOLD POOL #C80425		4	1. A .		. 102.1270 . 100.3340 99.7940 . 102.4130 96.7180 94.0820 97.6460 89.6560 91.9210 94.2930 95.0000 82.9050 94.3250	5,331 22,470 3,744 19,070 3,141 1,326,530 3,366,716 430,045 943,246 8,284,812 344,231 4,889,722 1,224,276		5,220 22,034 3,722 18,505 3,229 1,403,105 3,474,942 466,866 1,017,486 8,563,380 365,475 5,578,609 1,299,637					8.000 6.500 6.750 7.500 4.000 4.500 4.000 3.500 3.500 3.500 3.500	7.903 9.097 7.832 7.872 7.125 4.071 4.253 3.924 4.105 3.954 2.608 3.524 3.963	MON			07/24/1996	08/01/202606/15/202406/15/202405/17/202609/15/202609/15/202401/25/204101/25/204203/25/2042
3133T5-QF-3 3133T6-YS-4 3133T8-3C-9 31359B-QP-5 3136A1-WA-9 3136A2-SP-4 3136A4-GB-0 3136A4-GB-3 3136A4-JE-0 3136A4-JE-0 3136A4-JE-0 3136A4-SC-4 3136A4-SC-4	FREDDIE MAC GOLD POOL #C80425		4 4	1.A 1.		. 102.1270 . 100.3340 99.7940 . 102.4130 96.7180 97.6460 99.6560 91.9210 94.29300 95.000 94.3250 94.3250										MON			07/24/199610/20/199411/07/199611/07/199607/13/199607/13/199309/26/201102/15/201202/15/201202/15/201202/03/201207/24/201302/01/201203/15/201203/15/201203/15/201203/15/201202/02/2012	08/01/2026 06/15/2024 05/17/2026 05/17/2026 07/25/2023 10/25/2041 01/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042
3133T5-0F-3 3133T6-YS-4 3133T8-3C-9 3135B3-0P-5 3136A1-WA-9 3136A2-5P-4 3136A3-5D-9 3136A4-6B-0 3136A4-0H-3 3136A4-UL-6 3136A4-SC-4 3136A4-SC-4 3136A5-TC-0 3136A5-TC-0	FREDDIE MAC GOLD POOL #C80425			1.A 1.		. 102.1270 . 100.3340 99.7940 . 102.4130 96.7180 94.0820 97.6460 91.9210 94.2930 95.0000 82.9050 94.32930 95.0000 82.9050 94.32930 93.6490	5,331 22,470 3,744 19,070 3,141 1,326,530 3,356,716 430,045 9,943,246 8,284,812 344,231 4,889,722 1,224,276 9,514,738 4,757,758									MON			07/24/1996	08/01/2026 06/15/2024 05/17/2026 09/15/2028 07/25/2023 10/25/2041 01/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042
3133T5-0F-3 3133T6-YS-4 3133T8-3C-9 31359B-0P-5 3136A2-5P-4 3136A2-5P-4 3136A3-5D-9 3136A4-GB-0 3136A4-GB-0 3136A4-GB-0 3136A4-GB-0 3136A4-WS-4 3136A4-WS-4 3136A5-WS-7	FREDDIE MAC GOLD POOL #C80425		4			. 102.1270 . 100.3340 99.7940 . 102.4130 96.7180 94.0820 97.6460 91.9210 94.2930 95.0000 82.9050 94.3250 93.6450 93.850 903.850	5,331 22,470 3,744 19,070 3,141 1,326,530 3,356,716 430,045 9,43,246 8,284,812 344,231 4,889,722 1,224,276 9,514,738 4,757,758 1,243,872		5,220 22,034 3,722 18,505 3,229 1,403,105 3,474,942 466,866 1,017,486 8,563,380 365,475 5,578,609 1,299,637 10,383,417 5,063,279 1,340,452							MON			07/24/1996	08/01/2026 06/15/2024 05/17/2026 09/15/2028 07/25/2023 10/25/2041 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042
3133T5-0F-3 3133T6-YS-4 3133T8-3C-9 31358-3C-9 3136A1-WA-9 3136A2-5P-4 3136A3-5D-9 3136A4-6W-3 3136A4-GW-3 3136A4-GW-3 3136A4-GW-3 3136A4-WS-4 3136A4-WS-4 3136A5-TC-0 3136A6-UZ-5	FREDDIE MAC GOLD POOL #C80425			1.A 1.		. 102.1270 . 100.3340 99.7940 . 102.4130 96.7180 94.0820 97.6460 91.9210 94.2930 95.000 93.6490 93.6490 91.095.000	5,331 22,470 3,744 19,070 3,141 1,326,530 3,356,716 430,045 943,246 8,284,812 344,231 4,889,722 1,224,276 9,514,738 4,757,758 1,243,872 1,594,475		5,220 22,034 3,722 18,505 3,229 1,403,105 3,474,942 466,866 1,017,486 8,563,380 365,475 5,578,609 1,299,637 10,383,417 5,063,279 1,340,452 1,701,776						7,903 9,097 7,832 7,125 4,071 4,253 3,924 4,105 3,954 3,963 3,524 3,963 3,743 4,124 3,743 4,030	MON			07/24/1996	08/01/2026 06/15/2024 05/17/2026 09/15/2026 09/15/2023 10/25/2041 01/25/2042 04/25/2042 04/25/2042 02/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 04/25/2042 04/25/2042 04/25/2042 04/25/2042
3133T5-0F-3 3133T6-YS-4 3133T8-3C-9 313589-0P-5 3136A2-5P-4 3136A3-5D-9 3136A4-6B-0 3136A4-GB-3 3136A4-GB-3 3136A4-GB-6 3136A4-GB-6 3136A4-GB-6 3136A4-WS-4 3136A5-TC-0 3136A5-TC-0 3136A5-TC-5 3136A5-YT-7 3136A7-VU-3	FREDDIE MAC GOLD POOL #C80425		4	1.A 1.		. 102.1270 . 100.3340 99.7940 . 102.4130 96.7180 94.0820 97.6460 94.2930 95.000 94.2930 95.000 94.3250 94.3250 90.3850 91.0750 90.6890 90.6890 90.6890	5,331 22,470 3,744 19,070 3,141 1,326,530 3,366,716 430,045 943,246 8,284,812 344,231 4,889,722 1,224,276 9,514,738 4,757,758 1,243,872 1,594,475 855,364								7.903 9.097 7.832 7.7872 4.071 4.253 3.954 2.608 3.524 3.743 4.124 4.105 3.743 4.124 4.374 4.124	MON			07/24/199610/20/199411/07/199611/07/199610/30/199607/13/199309/26/201112/28/201102/15/201202/15/201202/03/201207/24/201302/01/201202/01/201202/01/201202/01/201202/01/201305/04/201309/20/201303/01/2022	08/01/2026 06/15/2024 05/17/2026 07/17/2026 07/25/2023 10/25/2041 01/25/2042 03/25/2042 03/25/2042 02/25/2032 03/25/2042 03/25/2042 03/25/2042 03/25/2042 04/25/2042 04/25/2042 04/25/2042
3133T5-0F-3 3133T6-YS-4 3133T8-3C-9 3135R9-0P-5 3136A1-WA-9 3136A2-5P-4 3136A3-5D-9 3136A4-6B-0 3136A4-GB-0 3136A4-JE-0 3136A4-SC-4 3136A4-SC-4 3136A5-YT-7 3136A5-YT-7 3136A6-UZ-5 3136A5-YU-3 3136A7-U-3 3136A7-U-3 3136A8-TU-3 3136A8-TU-7	FREDDIE MAC GOLD POOL #C80425		. 4	1.A 1.		. 102. 1270 . 100. 3340 99. 7940 . 102. 4130 96. 7180 94. 0820 97. 6460 99. 6560 94. 2930 95. 0000 89. 6580 94. 3260 94. 3260	5,331 22,470 3,744 19,070 3,141 1,326,530 3,356,716 430,045 9,43,246 8,284,812 344,231 4,889,722 1,224,276 9,514,738 4,757,758 1,243,872 1,594,475 855,364 7,606,919	5,220 22,395 3,752 18,621 3,248 1,409,979 3,437,646 479,662 1,026,154 8,786,248 362,349 5,889,000 1,297,937 10,160,000 5,263,894 1,365,772 1,758,771 9,961,024 8,328,212							7.903 9.097 7.832 7.872 4.071 4.253 3.924 4.105 3.954 2.608 3.524 3.743 4.124 4.030 3.3405 3.3405 4.3206	MON				08/01/2026 06/15/2024 05/17/2026 07/17/2026 07/25/2023 10/25/2041 01/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 04/25/2042 04/25/2042 04/25/2042 08/25/2042 08/25/2042
3133T5-0F-3 3133T6-YS-4 3133T6-YS-4 3133T8-3C-9 313589-0P-5 3136A1-WA-9 3136A2-5P-4 3136A3-5D-9 3136A4-6B-0 3136A4-GW-3 3136A4-GW-3 3136A4-GW-3 3136A4-SC-4 3136A4-SC-4 3136A5-TC-0 3136A5-TC-0 3136A5-TC-0 3136A5-TC-0 3136A7-VU-3 3136A7-VU-3 3136A7-VU-3 3136A7-VU-3 3136AF-JS-4 3136AF-JS-4	FREDDIE MAC GOLD POOL #C80425		. 4	1.A 1.		. 102. 1270 . 100. 3340 99. 7940 . 102. 4130 96. 7180 94. 0820 97. 6460 99. 6560 94. 2930 95. 0000 94. 2930 94. 3250 94. 3250 94. 3250 94. 3050 94. 3050 95. 3050 96. 4050	5,331 22,470 3,744 19,070 3,141 1,326,530 3,356,716 430,045 9,43,246 8,284,812 344,231 4,889,722 1,224,276 9,514,738 4,757,758 1,243,872 1,594,475 8,855,364 7,606,919 27,988	5,220 22,395 3,752 18,621 3,248 1,409,979 3,437,646 479,662 1,026,154 8,786,248 362,349 5,899,000 1,297,937 10,160,000 5,263,894 1,365,772 1,758,771 961,024 8,328,212 29,010	5,220 22,034 3,722 18,505 3,229 1,403,105 3,474,942 466,866 1,017,486 8,563,386 365,475 5,578,609 1,299,637 10,383,417 5,063,279 1,340,452 1,701,776 939,655 8,220,870 29,591						7,903 9,097 7,832 7,872 7,125 4,071 4,253 3,924 4,105 3,954 2,608 3,524 3,963 3,5743 4,124 3,784 4,030 3,405 3,2148 4,030 3,2148	MON			07/24/1996	08/01/2026 06/15/2024 05/17/2026 09/15/2028 07/25/2023 10/25/2041 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 04/25/2042 04/25/2042 04/25/2042 04/25/2042 06/25/2042 06/25/2042 06/25/2042
3133T5-0F-3 3133T6-YS-4 3133T6-YS-4 3133T8-3C-9 3136A2-5P-4 3136A3-5D-9 3136A4-GB-0 3136A4-GB-0 3136A4-GB-0 3136A4-JE-0 3136A4-JE-0 3136A4-JE-0 3136A4-JE-0 3136A5-YT-7 3136A6-JC-5 3136A5-YU-3 3136A5	FREDDIE MAC GOLD POOL #C80425			1.A 1.		. 102.1270 . 100.3340 99.7940 . 102.4130 96.7180 94.0820 97.6460 91.9210 94.2930 95.0000 82.9050 93.6490 93.6490 90.6580 91.0750 93.6490 93.6490 94.2300 94.2300 94.2300	5,331 22,470 3,744 19,070 3,141 1,326,530 3,356,716 430,045 9,43,246 8,284,812 344,231 4,889,722 1,224,276 9,514,738 4,757,758 1,243,872 1,594,475 855,364 7,606,919 27,988 1,588,629		5,220 22,034 3,722 18,505 3,229 1,403,105 3,474,942 466,866 1,017,486 8,563,380 365,475 5,578,609 1,299,637 10,383,417 5,063,279 1,340,452 1,701,776 993,655 8,220,870 22,591 1,674,201						7.903 9.097 7.832 7.125 7.125 4.071 4.253 3.924 4.105 3.524 2.608 3.524 3.963 3.784 4.030 3.405 3.345 4.124 3.784 4.030 3.405 3.218 2.2988	MON			07/24/1996	08/01/2026 06/15/2024 05/17/2026 09/15/2028 07/25/2023 10/25/2041 01/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 04/25/2042 04/25/2042 04/25/2042 08/25/2042 08/25/2042
3133T5-0F-3 3133T6-YS-4 3133T8-3C-9 3135R3-GP-5 3136A2-BP-9 3136A3-5D-9 3136A4-GB-0 3136A4-GB-0 3136A4-GB-0 3136A4-JE-0 3136A4-SC-4 3136A4-SC-4 3136A5-YT-7 3136A5-YT-7 3136A5-YT-7 3136A5-YT-7 3136A5-YT-7 3136A5-YU-3	FREDDIE MAC GOLD POOL #C80425			1.A 1.		. 102. 1270 . 100. 3340 99. 7940 . 102. 4130 96. 7180 94. 0820 97. 6460 99. 6560 94. 2930 95. 0000 94. 2930 94. 3250 94. 3250 94. 3250 94. 3050 94. 3050 95. 3050 96. 4050	5,331 22,470 3,744 19,070 3,141 1,326,530 3,356,716 430,045 9,43,246 8,284,812 344,231 4,889,722 1,224,276 9,514,738 4,757,758 1,243,872 1,594,475 8,855,364 7,606,919 27,988	5,220 22,395 3,752 18,621 3,248 1,409,979 3,437,646 479,662 1,026,154 8,786,248 362,349 5,899,000 1,297,937 10,160,000 5,263,894 1,365,772 1,758,771 961,024 8,328,212 29,010	5,220 22,034 3,722 18,505 3,229 1,403,105 3,474,942 466,866 1,017,486 8,563,386 365,475 5,578,609 1,299,637 10,383,417 5,063,279 1,340,452 1,701,776 939,655 8,220,870 29,591						7,903 9,097 7,832 7,872 7,125 4,071 4,253 3,924 4,105 3,954 2,608 3,524 3,963 3,5743 4,124 3,784 4,030 3,405 3,2148 4,030 3,2148	MON			07/24/1996	08/01/2026 06/15/2024 05/17/2026 09/15/2028 07/25/2023 10/25/2041 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 04/25/2042 04/25/2042 04/25/2042 04/25/2042 06/25/2042 06/25/2042 06/25/2042
3133T5-0F-3 3133T6-YS-4 3133T8-3C-9 31358B-0P-5 3136A2-5P-4 3136A2-5P-4 3136A3-5D-9 3136A4-GB-0 3136A4-GB-0 3136A4-GB-0 3136A4-JE-0 3136A4-WS-4 3136A4-WS-4 3136A5-TC-0 3136A5-TC-0 3136A5-TC-0 3136A5-TC-3 3136A5	FREDDIE MAC GOLD POOL #C80425		. 4	1.A 1.		. 102. 1270 . 100. 3340 99. 7940 99. 7940 96. 7180 97. 6460 89. 6560 91. 9210 94. 2930 95. 0000 82. 9050 93. 6490 90. 3850 91. 9050 91. 9050 95.	5,331 22,470 3,744 19,070 3,141 1,326,530 3,356,716 430,045 9,43,246 8,284,812 344,231 4,889,722 1,224,276 9,514,738 4,757,758 1,243,872 1,594,475 855,364 7,606,919 27,988 1,588,629		5,220 22,034 3,722 18,505 3,229 1,403,105 3,474,942 466,866 1,017,486 8,563,380 365,475 5,578,609 1,299,637 10,383,417 5,063,279 1,340,452 1,701,776 993,655 8,220,870 22,591 1,674,201						7.903 9.097 7.832 7.125 7.125 4.071 4.253 3.924 4.105 3.524 2.608 3.524 3.963 3.784 4.030 3.405 3.345 4.124 3.784 4.030 3.405 3.218 2.2988	MON			07/24/1996	08/01/2026 06/15/2024 05/17/2026 09/15/2085 09/15/2082 10/25/2041 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 04/25/2042 04/25/2042 08/25/2042 08/25/2042 08/25/2042 08/25/2042 08/25/2042 08/25/2042 08/25/2042
3133T5-QF-3 3133T6-YS-4 3133T8-3C-9 313589-QP-5 31368A-QP-3 3136A2-5P-4 3136A3-5D-9 3136A4-GB-3 3136A4-GB-3 3136A4-GB-3 3136A4-GB-4 3136A4-WS-4 3136A5-TC-0 3136A5-TC-7 3136A7-VU-3 3136A8-TD-7 3136A8	FREDDIE MAC GOLD POOL #C80425			1.A 1.		. 102. 1270 . 100. 3340 99. 7940 99. 7940 96. 7180 94. 0820 97. 6460 99. 6460 99. 6460 99. 6490 99. 3850 91. 0750 91. 9210 94. 2930 95. 0950 91. 0750 91. 9390 91.	5,331 22,470 3,744 19,070 3,141 1,326,530 3,356,716 430,045 943,246 8,284,812 344,231 4,889,722 1,224,276 9,514,738 4,757,758 1,243,872 1,594,475 855,364 7,606,919 27,988 1,586,629 850,229 5,788,058		5,220 22,034 3,722 18,505 3,229 1,403,105 3,474,942 466,866 1,017,486 8,563,380 365,475 5,578,609 1,299,637 10,383,417 5,063,279 1,340,452 1,701,776 939,655 8,220,870 29,591 1,674,201							MON			07/24/1996	08/01/202606/15/202405/17/202605/17/202607/25/202310/25/204101/25/204203/25/204203/25/204203/25/204203/25/204203/25/204203/25/204204/25/204204/25/204204/25/204206/25/204206/25/204208/25/204208/25/204208/25/204208/25/204208/25/204208/25/204208/25/204208/25/204208/25/204208/25/204208/25/204209/25/2042
3133T5-QF-3 3133T6-YS-4 3133T8-3C-9 3135R3-QP-5 3136A7-WA-9 3136A2-5P-4 3136A3-5D-9 3136A4-GB-0 3136A4-GB-0 3136A4-GB-1 3136A4-JE-0 3136A4-JE-0 3136A4-JE-0 3136A4-JE-0 3136A5-TC-0 3136A5-TC-0 3136A5-TC-0 3136A5-TC-0 3136A7-VI-3 3136A7-VI-3 3136A7-VI-3 3136A7-JS-4 3136AF-JS-4 3136AH-JP-3 3136AH-JP-3 3136AH-JP-3 3136AH-JS-6 3137A3-C5-6	FREDDIE MAC GOLD POOL #C80425  FHLMC 1735 1735 I  FHLMC G51 51 KB  FHLMC 1885 1885 E  FNMA 93-113 1993-113 PK  FANNIE MAE FNMA 11-100 ZG  FANNIE MAE FNMA 11-141 FANNIE MAE FNMA_1  FANNIE MAE FNMA_12-28 FANNIE MAE FNMA_12  FANNIE MAE FNMA_12-28 FANNIE MAE FNMA_12  FANNIE MAE FNMA_12-27 FANNIE MAE FNMA_12  FANNIE MAE FNMA_12-20 FANNIE MAE FNMA_12  FANNIE MAE FNMA_12-16 FANNIE MAE FNMA_12  FANNIE MAE FNMA_12-33 FANNIE MAE FNMA_12  FANNIE MAE FNMA_12-33 FANNIE MAE FNMA_12  FANNIE MAE FNMA_12-36 FANNIE MAE FNMA_12  FANNIE MAE FNMA_12-36 FANNIE MAE FNMA_12  FANNIE MAE FNMA_13-47 FANNIE MAE FNMA_12  FANNIE MAE FNMA_13-138  FREDDIE MAE FNMA_16-17 SERIES 201517 CLAS  FREDDIE MAE FNMA FNMA_15-17 SERIES 201517 CLAS					. 102. 1270 . 100. 3340 	5,331 22,470 3,744 19,070 3,141 1,326,530 3,366,716 430,045 9,43,246 8,284,812 344,231 4,889,722 1,224,276 9,514,738 4,757,758 1,243,872 1,594,475 8855,364 7,606,919 27,988 1,588,629 850,229 5,788,058 4,261,104	5,220 22,395 3,752 18,621 3,248 1,409,979 3,437,646 479,662 1,026,154 8,786,248 362,349 5,898,000 1,297,937 10,160,000 5,263,894 1,365,772 1,758,771 961,024 8,328,212 29,010 1,671,747 928,029 6,555,426 4,457,464							7,903 9,097 7,832 7,872 7,125 4,071 4,253 3,924 4,105 3,954 2,608 3,524 3,763 3,764 4,124 3,784 4,030 3,405 3,218 2,928 2,887 3,143 3,452 4,936	MON				08/01/2026 06/15/2024 05/17/2026 07/15/2028 07/25/2023 10/25/2041 01/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 04/25/2042 06/25/2042 06/25/2042 06/25/2042 06/25/2042 06/25/2042 08/25/2042 09/25/2042 09/25/2042 09/25/2042 09/25/2042 09/25/2042 09/25/2042 09/25/2042 09/25/2042 09/25/2042 09/25/2042
3133T5-QF-3 3133T6-YS-4 3133T8-3C-9 3135R3-3C-9 3136A2-5P-4 3136A3-5D-9 3136A4-GB-0 3136A4-GB-0 3136A4-GB-0 3136A4-GB-0 3136A4-GB-0 3136A4-WS-4 3136A4-WS-4 3136A4-WS-4 3136A7-VU-3 3136A7-VU-3 3136A7-VU-3 3136A7-VU-3 3136A1-UP-3 3136A1-UP-5 3136A1	FREDDIE MAC GOLD POOL #C80425  FH.MC 1735 1735 1  FH.MC GST 51 KB		. 4			. 102. 1270 . 100. 3340 99. 7940 . 102. 4130 96. 7180 94. 0820 97. 6460 91. 9210 94. 2930 95. 0000 94. 3250 94. 3250 93. 6480 90. 3850 91. 0750 90. 6580 91. 6580 91. 6170 96. 4740 95. 0280 91. 6170 88. 2940 95. 0580 95. 0580	5,331 22,470 3,744 19,070 3,141 1,326,530 3,356,716 430,045 9,43,246 8,284,812 344,231 4,889,722 1,224,276 9,514,738 4,757,758 1,243,872 1,594,475 8,55364 7,606,919 27,988 1,588,629 850,229 5,788,058 4,261,104 9,505,823	5,220 22,395 3,752 18,621 3,248 1,409,979 3,437,646 479,662 1,026,154 8,786,248 362,349 5,899,000 1,297,937 10,160,000 5,263,894 1,365,772 1,758,771 961,024 8,328,212 29,010 1,671,747 928,029 6,555,426 4,457,464	5,220 22,034 3,722 18,505 3,229 1,403,105 3,474,942 466,866 1,017,486 8,563,386 365,475 5,578,609 1,299,637 10,383,417 5,063,279 1,340,452 1,701,776 939,655 8,220,870 29,591 1,674,201 921,306 6,583,446 4,251,054						7,903 9,097 7,832 7,872 7,125 4,071 4,253 3,924 4,105 3,954 2,608 3,524 3,963 3,744 4,030 3,405 3,218 4,124 3,784 4,030 3,405 3,218 3,243 4,124 4,030 3,405 3,218 4,124 4,030 4,757	MON				08/01/2026 06/15/2024 05/17/2026 05/17/2026 07/15/2023 10/25/2041 01/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 04/25/2042 04/25/2042 04/25/2042 05/25/2042 05/25/2042 07/25/2042 07/25/2042 08/25/2042 08/25/2042 08/25/2042 08/25/2042 08/25/2042 08/25/2042 08/25/2042 08/25/2042 04/25/2044 04/25/2045 04/25/2044
3133T5-0F-3 3133T6-YS-4 3133T8-3C-9 3135R3-0F-5 3136A1-WA-9 3136A2-5P-4 3136A3-5D-9 3136A4-6B-0 3136A4-0B-3 3136A4-0B-3 3136A4-UB-3 3136A4-SC-4 3136A4-SC-4 3136A5-TC-0 3136A5-TC-0 3136A5-TC-0 3136A5-TC-0 3136A5-TC-0 3136A5-TC-1 3136AF-UB-3	FREDDIE MAC GOLD POOL #C80425  FHLMC 1735 1735 I  FHLMC G51 51 KB  FHLMC 1885 1885 E  FNMA 93-113 1993-113 PK  FANNIE MAE FNMA 11-100 ZG  FANNIE MAE FNMA 11-141 FANNIE MAE FNMA_1  FANNIE MAE FNMA_12-28 FANNIE MAE FNMA_12  FANNIE MAE FNMA_12-28 FANNIE MAE FNMA_12  FANNIE MAE FNMA_12-27 FANNIE MAE FNMA_12  FANNIE MAE FNMA_12-20 FANNIE MAE FNMA_12  FANNIE MAE FNMA_12-16 FANNIE MAE FNMA_12  FANNIE MAE FNMA_12-33 FANNIE MAE FNMA_12  FANNIE MAE FNMA_12-33 FANNIE MAE FNMA_12  FANNIE MAE FNMA_12-36 FANNIE MAE FNMA_12  FANNIE MAE FNMA_12-36 FANNIE MAE FNMA_12  FANNIE MAE FNMA_13-47 FANNIE MAE FNMA_12  FANNIE MAE FNMA_13-138  FREDDIE MAE FNMA_16-17 SERIES 201517 CLAS  FREDDIE MAE FNMA FNMA_15-17 SERIES 201517 CLAS		4 4			. 102. 1270 . 100. 3340 99. 7940 . 102. 4130 96. 7180 94. 0820 97. 6460 91. 9210 94. 2930 95. 0000 89. 6560 94. 2930 94. 2930 94. 2930 99. 6580 91. 0750 90. 6580 91. 3390 91. 0750 91.	5,331 22,470 3,744 19,070 3,141 1,326,530 3,356,716 430,045 9,43,246 8,284,812 344,231 4,889,722 1,224,276 9,514,738 4,757,758 1,243,872 1,594,475 855,364 7,606,919 27,988 1,588,629 850,229 5,788,058 4,261,104 9,505,823 494,322	5,220 22,395 3,752 18,621 3,248 1,409,979 3,437,646 479,662 1,026,154 8,786,248 362,349 5,898,000 1,297,937 10,160,000 5,263,894 1,365,772 1,758,771 961,024 8,328,212 29,010 1,671,747 928,029 6,555,426 4,457,464							7,903 9,097 7,832 7,872 7,125 4,071 4,253 3,924 4,105 3,954 2,608 3,524 3,763 3,764 4,124 3,784 4,030 3,405 3,218 2,928 2,887 3,143 3,452 4,936	MON				08/01/2026 06/15/2024 05/17/2026 07/15/2028 07/25/2023 10/25/2041 01/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 03/25/2042 04/25/2042 06/25/2042 06/25/2042 06/25/2042 06/25/2042 06/25/2042 08/25/2042 09/25/2042 09/25/2042 09/25/2042 09/25/2042 09/25/2042 09/25/2042 09/25/2042 09/25/2042 09/25/2042 09/25/2042

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			l	nterest		Da	tes
·	<u>-</u>	3	4	5	1	-	8	9			12	13	14	15	16	17	18	19	20	21	22
		•			NAIC		·												20		
					Desig-																
					nation,									<b>-</b>							
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Assuired	Date
		е	111	Chai							(Decrease)			value						Acquired	
3137A8-QC-5	FREDDIE MAC FHLMC 3841			4	1.A	2,071,093		2,146,653	2,285,641	2, 173, 490	0	(10,124)		0	4.000		MON	7,619	91,426	05/12/2011	04/15/2041
3137A9-QP-4	FREDDIE MAC FHLMC 3842			4	1.A	1,116,744	96.3040	1,036,592	1,076,379	1,098,213	0	(2,205)		0	4.000		MON	3,588	43,055	05/11/2011	04/15/2041
3137A9-ZN-9	FREDDIE MAC FHLMC 3838			4	1.A		94.1800	1,476,388	1,567,628	1,493,686	0	(359)		0	4.000		MON	5,225	62,705	05/12/2011	04/15/2041
3137AC-6X-2	FREDDIE MAC FHLMC 3875			4	1.A	11,716,806	95.2410	11,904,625	12,499,523	12,088,965	0	(23,752)		0	4.000	4.693	MON	41,665	499,981	05/19/2011	06/15/2041
3137AE-Q2-4	FREDDIE MAC FHLMC_11-3905 FREDDIE MAC FH			4	1.A	1, 121, 119	85.4340	1,116,058	1,306,339	1,183,826	0	(6,512)	0	0	3.000	4. 130	MON	3,266	38,561	12/01/2022	08/15/2041
3137AK-AR-2	FREDDIE MAC FHLMC_3982 FREDDIE MAC FHLMC	L	l	4	1.A		94.8550	733,425	773,208	770,034	0	(173)	0	0	4.000	4.069	MON	2,577	30,269	12/01/2022	01/15/2042
3137AL-HU-6	FREDDIE MAC FHLMC 3998 FREDDIE MAC FHLMC			4	1.A	4,913,090	96.5750	4.563.695	4,725,545	4.802.593	0	484	0	0	4.000	3.694	MON	15.752	189,022	02/03/2012	02/15/2042
3137AM-B4-8	FREDDIE MAC FHLMC 3997 FREDDIE MAC FHLMC			4	1.A			12,127,337	13,397,412		0	39	0	0	3.500	3.556	MON	39.076		02/03/2012	02/15/2042
3137AN-BF-1	FREDDIE MAC FHLMC 4016 FREDDIE MAC FHLMC			4	1 A	3,657,286	90.2360	3.531.997	3.914.156	3.760.339	0	(38.308)	0	0	3.500	4. 173		11.416		09/20/2013	03/15/2042
3137AP-UH-1	FREDDIE MAC FHLMC_4045 FREDDIE MAC FHLMC			4	1.A	2,250,768		1,986,697	2,168,000	2,207,301		6,376			3.500	3.225		6.323	75,880	12/17/2012	05/15/2042
3137AP-UH-1				4	1.A		91.8810		14,086,256	14,201,301		10.978			3.000		MON				
	FREDDIE MAC FHLMC_12-4039 FREDDIE MAC FH			4							0		0	0	_					12/17/2012	05/15/2042
3137AR-H3-3	FREDDIE MAC FHLMC_4057 FREDDIE MAC FHLMC			4	1.A	574,082		516,234	569,812	571,746	0	912	0	0	3.500	3.449	-	1,662	19,943	06/04/2012	06/15/2042
3137AS-SP-0	FREDDIE MAC FHLMC_4093 FREDDIE MAC FHLMC			4	1.A	4,252,706		3,675,544	4,200,000	4,229,355	0	126	0	0	3.000	2.000	MON	10,500	126,000	12/17/2012	03/15/2042
3137AY-D4-0	FREDDIE MAC FHLMC_13-4166 FREDDIE MAC FH			4	1.A	2,602,612		2,288,925	2,647,346	2,615,908	0	709		0	3.250	3.392	-	7,170	84,543	12/01/2022	02/15/2043
31392B-6U-5	FNGT 02-T4 2002-T4 A2			4	1.A	192,762	. 104.4290	196,210	187,889	189,446	0	(254)	0	0	7.000	6.728	MON	1,096	13, 152	03/12/2002	12/25/2041
31392G-FQ-3	FNGT 02-T18 2002-T18 A3			4	1.A	206,719	. 106.4490	206, 196	193,704	199,031	0	(863)	0	0	7.000	6.247	MON	1, 130	13,559	11/07/2002	08/25/2042
31392J-YQ-6	FNW 03-W3 WHOLE CMO 03-3			4	1.A	366,471	99.8830	346,908	347,314	356,915	0	(738)	0	0	5.356	4.625	MON	1,550	18,602	04/26/2010	06/25/2042
31393B-U5-2	FNW 03-6 2003-W6 2A4			4	1.A		98.8170	556 . 120	562.779	559.270	0	157	0	0	5.204	5.327	MON	2.441	29,287	03/25/2003	09/25/2042
31393C-FD-0	FANNIE MAE FNMA 03=34			4	1.A	309,666	87 8590	279,047	317,606	310 . 165	0	334	0	0	2.268	2.531	MON	600	7, 146	12/20/2019	01/25/2048
31393E-LF-4	FNW 03-12 2003-W12 1A8			4	1.A		96.9650	90.820	93.663	91.884	0	140	0	0	4.550	4.955			4,262	01/29/2004	06/25/2043
31393N-TE-9	FHLMC T-55 T-55 1A1C			4	1.A			1,225,549	1,178,797	1.204.634	0	(1.624)		0	6.500	6. 194	-	6.385		09/30/2008	03/25/2043
31393R-GG-9	FREDDIE MAC FHLMC 7 T-56 A5			4	1.A	188.065	96.7390	181.943		187.823		(1,024)			5.231	5.256	-		9.838	04/24/2003	05/25/2043
31393W-K4-0	FREDDIE MAC 2643 OH			4	1.A			629.194	633.830	607 . 179		905			5.231		MON	2.641			
	FNMA 04-68 2004-68 CB			4	1.A					87.777		905			4.500	5.487				11/16/2012	07/15/2033
31394A-YY-6				4			98.9540	87,586	88,512		0		0	0					3,983	01/05/2005	09/25/2024
31394D-JJ-0	FANNIE MAE 2005 29 QE			4	1.A	806,786		865,468	872,071	835,733	0	1,522	0	0	5.000	6.270		3,634	43,604	11/16/2012	04/25/2035
31394D-QL-7	FNMA 05-40 2005-40 ZM			4	1.A	131,386		144,560	144,528	137,901	0	162	0	0	5.000	6.365	-	602	7,226	09/30/2008	05/25/2035
31394J-MS-3	FHLMC 2676 2676 KY			4	1.A	50,510		51,616	51,798	51,650	0	55	0	0	5.000		MON	216	2,590	05/23/2007	09/15/2023
31394N-UA-4	FHLMC 2733 FHLMC_2733			4	1.A	317,784		312,202	313,667	315, 178	0	(32)		0	5.000	4.857	MON	1,307	15,683	02/18/2010	01/15/2034
31394P-DZ-3	FHLMC 2738 FHLMC_2738			4	1.A	107,937	99.5570	105,090	105,558	106,554	0	(26)	0	0	5.000	4.722	MON	440	5,278	02/16/2010	01/15/2034
31394U-M7-4	FANNIE MAE FNMA 05-106			4	1.A	314,517	98 . 1580	315,870	321,797	317,380	0	(54)	0	0	4.500	4.826	MON	1,207	14,481	06/09/2011	12/25/2035
31394V-ZM-5	FANNIE MAE FNMA 06-4	L	l	4	1.A	508,757	99.6700	504.087	505.754	504.688	0	(206)	0		6.000	5.909	MON	2.529	30.509	07/02/2008	02/25/2026
31395H-ER-7	FHLMC 2875	L	l	4	1.A		99.5960	452.676	454,513	459.353		(58)		0	5.000	4.709		1.894		04/26/2010	10/15/2034
31395H-WC-0	FHR 2893 2893 PE		1	4	1.A	640,394		664,280		647.954	n	785		n	5.000	5.672		2.765		07/29/2013	11/15/2034
31396F-G4-9	FHLMC 3068			4	1.A		97.9310	212.962	217.463	210.011	0	140		0	4.500	5.418			9,786	12/14/2009	11/15/2035
31396G-SP-7	FREDDIE MAC FHLMC 3098			4	1.A		. 100 . 4890	593,695	590.807	579.806		387			5.000		MON	2.462		07/29/2013	01/15/2036
	FANNIE MAE FNMA 06-75			4																	
31396K-RX-2				4	1.A		99.6320	169,572	170, 198	166,581	0	51	0	0	5.000	5.519	-	709	8,510	07/29/2013	08/25/2036
31396N-GS-9	FHLMC 3136			4	1.A	222,815		220,055	222,468	222,700	0	2	0	0	4.618	4.635		457	4,014	12/06/2006	04/15/2036
31396Q-NB-1	FANNIE MAE FNMA 09-55			4	1.A		. 100.3450	287, 186	286, 197	283,004	0	(46)		0	5.000	5.271	-	1, 192	14,310	06/11/2009	07/25/2039
31396Q-PZ-6	FANNIE MAE FNMA 09-74			4	1.A	417,424	. 100.0160	412,210	412,144	413,868	0	(95)		0	5.000	4.829	-	1,717	20,607	12/10/2009	09/25/2039
31396X-3J-1	FANNIE MAE FNMA 07-109			4	1.A		97.0580	94,618	97,486	99,326	0	(343)	0	0	4.500	3.743	MON	366	4,387	01/13/2011	12/25/2037
31397C-NS-4	FHLMC 3245			4	1.A	151,706	97.7810	148,202	151,564	151,657	0	1	0	0	4.618	4.647	MON	311	2,734	12/04/2006	11/15/2036
31397Q-3D-8	FANNIE MAE FNMA 10-149	L	l	4	1.A	2,031,061	94.1330	2,333,381	2,478,817	2,208,611	0	(63,426)	0	0	4.000	6.225	MON	8,263	99, 153	12/15/2010	01/25/2041
31397Q-6Z-6	FANNIE MAE FNMA 11-23 FANNIE MAE FNMA 11		l	4	1.A	3,691,391	96.3300	3,673,283	3,813,234	3,735,385	0	(19,991)	0	0	4.000	4.341		12,711	152,529	10/13/2011	03/25/2041
31397Q-DT-2	FANNIE MAE FNMA 10-150	L	l	4	1.A	2,394,932			2,861,573	2,576,794	n	(85, 182)		n	4.000		MON	9,539	114,463	12/29/2010	01/25/2041
	FANNIE MAE FNMA 11-8	l	l	4	1.A	2.696.212			3.101.322	2.866.906	0	(69, 108)		0	4.000	5.402	-	10.338	124,053	02/03/2011	02/25/2041

# **SCHEDULE D - PART 1**

							Showing All Long		Owned Dece											
1	2	Cod	des	6	7	F	air Value	10	11	Change	in Book/Adj	usted Carryin	g Value			I	nterest		Da	ites
		3 4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				NAIC																
				Desig-																
				nation,																
				NAIC									Total							
				Desig-									Foreign							
		F		nation								Current	Exchange							
		0		Modifier								Year's	Change							
		r		and		Rate					Current	Other-	in							
		Се		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		l o l i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
31397Q-PL-6	FANNIE MAE FNMA 11-12		. 4	1.A	3,116,454	96.4050			3,316,775	0	(25,350)	0	0	4.000	5.545	MON	11,897	142,769	04/04/2011	02/25/2041
31397Q-TJ-7	FANNIE MAE FNMA 11-1		. 4	1.A		94.7300				0	(41,317)	0	0	4.000	5.964	MON	4,307	51,682	04/11/2011	02/25/2041
31397Q-TU-2	FANNIE MAE FNMA 11-1		. 4	1.A		94.0680	4,009,929		4,018,133	0	(66, 165)	0	0	4.000	5.025	MON	14,209	170,512	05/11/2011	02/25/2041
31397Q-VR-6	FANNIE MAE FNMA 11-21		4	1.A	3,434,055			3,724,388	3,558,076	0	(17,226)	0	0	4.500	5.431		13,966	167,597	01/26/2011	03/25/2041
31397Q-Z5-0	FANNIE MAE FNMA 10-147		4	1.A	1,456,175			1,767,571	1,575,791	0	(46,932)	0	0	4.000	6.084		5,892	70,703	12/16/2010	01/25/2041
31397S-5C-4	FANNIE MAE FNMA 11-43		4	1.A			2,074,844	2,170,014		0	(51,321)	0	0	4.000	5.510		7,233		05/18/2011	05/25/2041
31397S-CP-7	FANNIE MAE FNMA 11-22		. 4	1.A			1,828,718	1,869,360	1,747,660	0	(28,854)	0	0	4.500	5.688		7,010	84, 121	04/05/2011	03/25/2041
31397T-2F-8	FREDDIE MAC FHLMC 3438 AGENCY CMO		. 4	1.A	56,266		57,337	57,055	56,607	0	3	0	0	5.000	5.213		238	2,853	05/29/2009	04/15/2038
31397U-HJ-1	FANNIE MAE FNMA 11-49		4	1.A	6,014,494					0	(2,673)	0	0	4.000	4.984	-	21,778		05/17/2011	10/25/2040
31397U-K6-5	FANNIE MAE FNMA 11-65		. 4	1.A	914.759		924.785		937 . 176	0	(8,273)	0	0	4.000	4.730		3.260		06/14/2011	07/25/2041
31397U-PZ-6	FANNIE MAE FNMA 11-56	·· []	4	1.A	3,417,994		3,475,409	3.449.827	3.424.680	0	(1,938)	0	0	5.000	5. 132		14.374	172,491	05/11/2011	09/25/2040
31398E-QH-0	FREDDIE MAC FHLMC 3552 FHLMC 3552		4	1.A	466,111	. 100 . 4360	464.228		463.769	0	37	0	0	5.000	4.917	-	1.926	23,111	12/10/2009	07/15/2039
31398G-GP-8	FANNIE MAE FNMA 09-98		4	1.A	1,594,655		1.686.650	1,725,026	1.668.056	0	(1.964)	0	0	4.500	5.370	-	6.469	77,626	04/01/2011	12/25/2039
31398G-PX-1	FANNIE MAE FNMA 09-108		4	1.A	1,581,992			1,643,604		0	(6,419)	0	0	5.000	5.508		6,848	82, 180	01/06/2010	01/25/2040
31398G-UA-5	FANNIE MAE FNMA 09-109		4	1 A	7.656.970		8.289.295		8.074.214	0	(4.063)	0	0	4.500	5.731		31.792	381.508	01/12/2010	01/25/2040
31398J-EW-9	FREDDIE MAC FHLMC 3564		4	1.A	2,733,080		2,755,511	2,752,000	2,741,836	0	493	0	0	5.000	5.096	-	11,467		01/28/2010	08/15/2039
31398K-T3-4	FREDDIE MAC FHLMC 3593		4	1.A	4,610,094		4,657,727	4,636,172	4.621.491	0	643	0	0	5.000	5.086		19.317	231,809	03/08/2010	11/15/2039
31398K-YD-6	FREDDIE MAC FHLMC 3598		4	1.A		98.6620	164	167	166	0	0+0	0	0	5.000	4.851		1	8	12/09/2009	11/15/2039
31398L-PM-4	FREDDIE MAC FHLMC 3606		4	1 A		98.8670	329,784	333,565	330,843	0	(10)	0	0	5.000	5.214		1.390	16,678	12/16/2009	04/15/2036
31398L-XF-0	FREDDIE MAC FHLMC 3622		,	1.A	1,975,000		2.014.188	2.000.000	1.986.436	0	187	0	0	5.000	5. 139		8.333	100,000	01/21/2010	01/15/2040
31398M-F4-3	FANNIE MAE FNMA 10-28			1.A	3,843,375		3.830.495	3.850.595	3,839,990	0	87	0	0	5.000					03/05/2010	04/25/2040
31398M-JX-5	EANNIE MAE ENMA 10-10			1.A		97.8090	8.869.726	9.068.446	8.738.340	0	(19.902)	0	0	4.500	5.354	-	34.007	408,080	02/02/2010	03/25/2040
31398M-LM-6	FANNIE MAE FNMA 10-24			1 A	4,304,489		4,286,885	4,301,089	4,294,946	0	292	0	0	5.000	5.003		17,921	215,055	02/25/2010	03/25/2040
31398M-U3-8	FANNIEMAE FNMA 10-29			1.A	4.821.769		4.904.626	5.016.144	4.924.539	0	(506)	0	0	4.500	4.985				03/18/2010	04/25/2040
31398M-UA-2	FANNIE MAE FNMA 10-29		4	1.A	3,011,591	-	3.178.078	3,251,059	3. 135.322		(313)			4.500	5.450	-	12.191	146,298	02/18/2010	03/25/2040
31398P-CF-4	EANNIE MAE ENMA 10-22			1.A	1, 105, 219		1.147.240	1.158.814		0	(1.699)	0	0	4.500	4.956	-	4.346		03/15/2010	04/25/2040
31398P-G2-9	FANNIE MAE FNMA 10-48		4	1.A	1, 103,219			2,053,600	2,015,017		(10,383)		0	4.500	4.843	-	7,701	92,412	05/12/2011	05/25/2040
31398P-HA-0	FANNIE MAE ENMA 10-35			1 A	5, 195, 711			5,662,227	5,422,802			^	^	4.500	5.488			254,800	03/12/2011	04/25/2040
31398P-JB-6	FANNIE MAE ENMA 10-35			1.A	2,391,100					n	(7, 147)			4.500	5.564		9.728		03/23/2010	04/25/2040
31398P-V4-8	FANNIE MAE ENMA 10-30		. I	1.A		97.7630		2,594,040		n	(780)			4.500	5.209	-			03/11/2010	05/25/2040
31398P-W9-6	EANNIE MAE ENMA 10-39			1.A		97.7850			65,782		(35)		0	4.500	5. 135	-		39,955	03/24/2010	05/25/2040
31398P-WT-2	ENMA 10_44		. I	1 /		97.7850			842,135		450			4.500	5. 146		3,237		03/17/2011	05/25/2040
31398R-TQ-8	FANNIE MAE ENMA 10-5/			1.A	1,434,488		1,449,880		1,454,984		(8.849)	^		4.500	4.858	-	5.560		05/19/2010	06/25/2040
31398S-4M-2	FANNIE MAE FNMA 10-156			1 /		94.0830					(62,016)			4.000	6.014				12/16/2010	01/25/2041
31398S-5H-2	EANNIE MAE ENMA 10-140 ENMA 10-140			1.A		94.0830					(62,016)			4.000	4.310	-		4, 156	09/28/2011	01/25/2041
31398S-7A-5	FANNIE MAE FNMA 11-7			1.A		94. 1260	1,011,274		1,002,483		(405)			4.500	5.096	-	3.878	46,709	09/28/2011	02/25/2041
313985-7A-5	EANNIE MAE ENMA 10-124			1.A	1,038,093				1,002,483		(9,971)			4.000	4. 145		3,515	46,709	02/01/2011	12/25/2041
313985-L1-8 31398S-SD-6	FAINULE MAE FINNA 10-134		4	1.A				1,054,526			(3, 125)	0	0	4.000	4.145	-	3,515		12/06/2013	12/25/2040
31398S-XH-1	FANNIE MAE FNMA 10-130		,	1 A	1,896,735				2,000,443		(3,463)			4.000		-	6.996		12/06/2013	12/25/2040
31398W-5J-9	FREDDIE MAC FHLMC 3626			1.A	5,998,005			5,960,750	5,973,135		544			5.000	4.953	-	24,836	298,038	02/11/2010	01/15/2040
31398W-5J-9 31398W-HU-1	FREDDIE MAC FHLMC 3625		4	1 A				3,795,744				0		5.000	4.953				02/11/2010	01/15/2040
31398W-HU-1	FREDDIE MAC FHLMC 3633			1.A							(3. 183)			4.500	5.596		9,352		02/11/2010	02/15/2040
082999999999999999999999999999999999999			ntial Mar	I.A	2,280,251	90.0720		2,493,81/	2,394,416	0	(3, 183)	0	0	4.500	5.596	MUN	9,352	112,222	02/ 18/2010	02/ 13/2040
Backed Sec		ics - Reside	iillai IVIO	rgage-	004 000 000	xxx	262.916.343	277,503,877	270,354,563	_	(004 640)	_	0	xxx	xxx	xxx	932.896	11 104 505	XXX	XXX
					264,962,883		,, ,, ,			0	(991,613)	0			XXX			11,184,585	XXX	XXX
0909999999	). Total - U.S. Special Revenues Bonds				721,673,976	۸۸۸	696,683,443	740,164,075	727,032,567	0	(1,031,336)	0	0	XXX	۸۸۸	۸۸۸	6,262,797	32,908,581	۸۸۸	\\X

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			l)	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	ė		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	AFLAC INC AFLAC INCORPORATED	-	- 11	Julian							(Declease)		rtecognized	value					· ·		
001055-AY-8				1	1.G FE	10,688,981	89.4460		10,760,000	10,693,181		1,265			4.750	4.792	JJ	235,635	511,100	10/29/2018	01/15/2049
00164V-AE-3	AMC NETWORKS INC				3.C FE	6,947,500	76.7560	5,372,920	7,000,000	6,979,280		6,965	0		4.750	4.868	FA			02/05/2018	08/01/2025
00206R-HA-3	AT&T INC			1	2.B FE	31,795,000		28,750,947	31,795,000	31,795,000	0	0	0	0	5. 150	5. 150		209,229	1,637,419	11/26/2018	11/15/2046
00206R-HN-5	AT&T INC				2.B FE	5,363,071		5,011,450	5,000,000	5,009,299	0	(108,018)	0	0	9. 150	6.865	FA	190,625	457,500	06/05/2019	02/01/2023
00206R-HQ-8	AT&T INC				2.B FE	4,452,252		4,377,511	4,265,000	4,313,779	0	(42, 148)	0	0	7.570	6.460	FA		322,861	06/05/2019	02/01/2024
00206R-JF-0	AT&T INC			1	2.B FE	5,931,778		5,860,440	6,000,000	5,938,276	0	1,759	0	0	6.250	6.346	MS	95,833	375,000	06/05/2019	03/29/2041
002819-AC-4				1	1.E FE	4, 115, 438		4,377,867	3,900,000	4,056,130	0	(6,636)	0	0	6. 150	5.743		20,654	239,850	10/20/2015	11/30/2037
002824-AV-2	ABBOTT LABORATORIES			1	1.E FE	3,774,705		3,855,705	3,500,000	3,702,247	0	(7,672)		0	6.000	5.457		52,500	210,000	07/30/2010	04/01/2039
002824-AY-6	ABBOTT LABORATORIES			1	1.E FE	15,967,307		16,320,078	15,900,000	15,960,940	0	(2,336)		0	5.300	5.265		79,588	842,700	02/12/2020	05/27/2040
002824-BM-1	ABBOTT LABORATORIES			1	1.E FE	2,559,300			2,500,000	2,519,386	0	(7,503)	0	0	3.875	3.539	MS	28,524	96,875	03/22/2017	09/15/2025
00287Y-AQ-2	ABBVIE INC			1	2.A FE	4,991,250		4,848,350	5,000,000	4,997,637	0	940	0	0	3.600	3.621	MN		180,000	05/05/2015	05/14/2025
00287Y-AY-5	ABBVIE INC			1	2.A FE	2,988,540		2,839,830	3,000,000	2,995,724	0		0	0	3.200	3.245		12,533	96,000	05/09/2016	05/14/2026
00287Y-CB-3	ABBVIE INC			1	2.A FE	7,965,627		6,760,720	8,000,000	7,966,984	0			0	4.250	4.276			340,000	11/19/2020	11/21/2049
00287Y-DA-4 00287Y-DB-2	ABBVIE INC				2.A FE 2.A FE	4,970,334		4,594,050	5,000,000	4,972,012 5,086,681					4.850	4.892			242,500	11/19/2020	06/15/2044
00287Y-DB-2 00507V-AN-9	ACTIVISION BLIZZARD INC			1	2.A FE	5,074,130		4,817,078	5,335,000 5,000,000			5,906			4.750	4.630				11/19/2020	03/15/2045
00817Y-AF-5	AFTNA INC AFTNA INC			4	2.A FE							(3,526)			6.625		JD	2 944		09/05/2018	06/15/2047
00817Y-AG-3	AETNA INC AETNA INC			1	2.B FE	3,356,490		3,216,960	3,000,000			(3,526)			6.750	5.872	05	9.000		07/30/2010	12/15/2037
008171-AG-3 00855@-AG-9	AGREE REALTY CORP AGREE REALTY CORPORATI			١	2.B FE				5,000,000	5,000,000		0			4.470	4.470				10/17/2019	10/30/2031
009158-BA-3	AIR PRODUCTS AND CHEMICALS INC			1	1.F FE	996,360			1,000,000	996.583					2.800	2.818		3.578		04/27/2020	05/15/2050
010392-EZ-7	ALABAMA POWER COMPANY CORP BND			1	1.G FE	5,010,100		5,341,100	5,000,000	5,007,675	0	(295)	0	0	6.125	6. 109				12/15/2009	05/15/2038
010392-FB-9	ALABAMA POWER COMPANY			1	1.G FE		. 104.4290	472.019	452,000	492.033	0	(1.552)		0	6.000	5. 184		9.040	27 , 120	07/30/2010	03/01/2039
010392-FD-5	ALABAMA POWER COMPANY			1	1.G FE	546,470		527,423	550,000	546,777	0	100		0	5.500		MS	8.907		02/12/2020	03/15/2041
015271-AQ-2	ALEXANDRIA REAL EST EQ INC ALEXANDRIA RE			1	2.A FE	4,997,450		4,276,950	5,000,000	4,997,809	0	41	0	0	4.850	4.853	AO	51 . 194	242,500	03/12/2019	04/15/2049
015271-AZ-2	ALEXANDRIA REAL EST EQ INC ALEXANDRIA RE			1	2.A FE	4,978,750		3,603,600	5,000,000	4.979.246	0	496	0	0	3.550	3.573	MS	52.264	103,049	02/02/2022	03/15/2052
017175-AD-2	ALLEGHANY CORP ALLEGHANY CORPORATION			1	1.G FE	1,986,280			2,000,000	1,988,360	0	294	0	0	4.900	4.944	MS	28,856	98,000	09/02/2014	09/15/2044
017175-AF-7	ALLEGHANY CORP ALLEGHANY CORPORATION			1	1.E FE		71.1960	3.559.800	5,000,000	4.933.839	0	1.371	0	0	3.250	3.322	FA	61.389		08/10/2021	08/15/2051
01741R-AM-4	ALLEGHENY TECH INC ALLEGHENY TECHNOLOGIE			1	4.B FE		88.0990	6,259,434	7,105,000	7.144.957	0	(4.690)	0	0	5. 125	5.026	AO	91.033	381,326	09/28/2021	10/01/2031
018522-F*-8	ALLETE INC. ALLETE INC				1.F	5,921,351		4,835,943	6,300,000	6,000,179	0	9,475	0	0	4.080	4.447	JJ	118,524	257,040	12/17/2012	07/15/2042
01959L-AC-6	ALLINA HEALTH SYSTEM			1	1.D FE	1,000,000	79.3270	793,270	1,000,000	1,000,000	0	0	0	0	3.887	3.887	A0	8,206	38,870	05/22/2019	04/15/2049
019736-AE-7	ALLISON TRANSMISSION INC Series 144A			1	3.A FE	1,348,500	92.8340		1,450,000	1,391,996	0	10,364	0	0	4.750	5.725	AO	17,219	68,875	05/15/2018	10/01/2027
020002-AP-6	ALLSTATE CORP			1	1.G FE	2,594,441	. 103.5470	2,588,675	2,500,000	2,562,169	0	(4,532)	0	0	6. 125	5.792	JD	6,806	153, 125	10/20/2015	12/15/2032
020002-AS-0	ALLSTATE CORP			1	1.G FE	942,095	. 102.5100	1,025,100	1,000,000	949,480	0	2,665	0	0	5.550	6 . 139	MN	8,017	55,500	02/12/2020	05/09/2035
02209S-BF-9	ALTRIA GROUP INC			1	2.B FE	2,991,660	89.6180	2,688,540	3,000,000	2,992,102	0	124	0	0	5.950	5.970	FA	67,929	178,500	02/12/2019	02/14/2049
02343U-AG-0	AMCOR FINANCE USA INC			1	2.B FE	2,016,498	94.8530	1,897,060	2,000,000	2,009,228	0	(2,781)	0	0	3.625	3.466	AO	12,688	72,500	04/23/2020	04/28/2026
023551-AF-1	AMERADA HESS CORP			1	2.C FE	9,054,240	. 111.5090	8,920,720	8,000,000	8,460,885	0	(52,313)	0	0	7.875	6.796	AO	157,500	630,000	03/07/2003	10/01/2029
02361D-AQ-3	AMEREN ILLINOIS CO			1	1.F FE	4,072,600	84.5170	3,380,680	4,000,000	4,063,452	0	(1,708)	0	0	4. 150	4.042	MS	48,878	166,000	11/29/2016	03/15/2046
025816-BF-5	AMERICAN EXPRESS COMPANY AMERICAN EXPRES	ļ			1.F FE	4,907,746		4, 152, 088	4,810,000	4,890,158	0	(2,613)		0	4.050	3.929	JD	15, 152	194,805	04/07/2015	12/03/2042
025816-BR-9	AMERICAN EXPRESS COMPANY	ļ		2	1.F FE	1,998,740		1,936,820	2,000,000	1,999,646	0	186		0	3.000		AO	10, 167	60,000	10/23/2017	10/30/2024
025932-AL-8	AMERICAN FIN GRP INC AMERICAN FINANCIAL	ļ		1	2.A FE	14,336,212		11,246,292	14,070,000	14,310,636	0	(5,630)	0	0	4.500	4.384	JD	28 , 140	633, 150	01/10/2018	06/15/2047
026351-AU-0	AIG LIFE HOLDINGS INC				2.B FE	8,422,508		8,919,815	8,500,000	8,485,191	0	5,110	0	0	7.500		JJ	293,958	637,500	03/14/1996	07/15/2025
026874-DL-8	AIG Intnl AIG INTERNATIONAL INC	ļ		1	2.B FE			1,794,560	2,000,000	1,989,222	0	216	0	0	4.750	4.787		23,750	95,000	03/19/2018	04/01/2048
02766P-AH-7	AMERICAN MUSEUM OF NATURAL HIS	ļ		1	1.D FE	2,000,000		1,707,200	2,000,000	2,000,000	0	0	0	0	4.374	4.374		40,338	87,480	05/06/2015	07/15/2045
029163-AD-4	MUNICH RE AMERICA CORP			1	1.F FE	5,524,000			5,000,000	5, 176, 415	0	(38,070)	0	0	7.450	6.425		16,556	372,500	01/05/2010	12/15/2026
03027X-AK-6	AMERICAN TOWER CORP AMERICAN TOWER CORPO	<u></u>	<u> </u>	1	2.C FE	4,950,200	93.6920	4,684,600	5,000,000	4,979,772	0	4,917	0	0	3.375	3.490	A0	35,625	168,750	05/10/2016	10/15/2026

# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11			usted Carryin	g Value			I	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
03027X-AY-6	AMERICAN TOWER CORP AMERICAN TOWER CORPO			1	2.C FE	10, 103, 43	071.3800	7,138,000	10,000,000	10,099,216	0	(2,521)	0	0	3.700	3.638	A0	78,111	370,000	12/14/2020	10/15/2049
03030#-AA-2	AMERICAN TRANSMISSION CO LLC				1.F	5,000,00	0 . 100 . 8800	5,044,000	5,000,000	5,000,000	0	0	0	0	5.590	5.590	JD	23,292	279,500	08/01/2005	12/01/2035
03030#-AB-0	AMERICAN TRANSMISSION CO LLC	.			1.F	20,000,00		20,735,800	20,000,000	20,000,000	0	0	0	0	5.910	5.910	FA	492,500	1,182,000	08/01/2009	08/01/2037
030360-AD-3	AMERICAN UNIVERSITY			1	1.E FE		0 77.6800	776,800	1,000,000	1,000,000	0	0	0	0	3.672	3.672		9, 180	36,720	06/07/2019	04/01/2049
03040W-AJ-4	AMERICAN WATER CAPITAL CORP AMERICAN WAT			1	2.A FE	5,068,00		4,373,150	5,000,000	5,053,299	0	(1,745)	0	0	4.300	4.219	<b>J</b> D	17,917	215,000	12/12/2012	12/01/2042
03040W-AP-0	AMERICAN WATER CAPITAL CORP			1	2.A FE	1,487,52		1,174,080	1,500,000	1,489,030	0	268	0	0	4.000	4.048	<b>J</b> D	5,000	60,000	11/14/2016	12/01/2046
03063#-AB-0	AMERICOLD REALTY TRUST	.			2.B FE	10,000,00	090.6020	9,060,200	10,000,000	10,000,000	0	0	0	0	4.860	4.860	JJ	233,550	486,000	12/04/2018	01/08/2029
03063#-AC-8	AMERICOLD REALTY TRUST				2.B FE		084.3360	4,216,800	5,000,000	5,000,000	0	0	0	0		4 . 100		98,514	205,000	05/07/2019	01/08/2030
03073E-AN-5	AMERISOURCEBERGEN CORP	.		1	2.A FE	6,552,35	582.4570	5,026,579	6,096,000	6,484,390	0	(11,389)	0	0	4.250	3.815	MS	86,360	259,080	10/14/2016	03/01/2045
03073E-AQ-8	AMERISOURCEBERGEN CORP AMERISOURCEBERGEN	.		1	2.A FE			12,573,900	15,000,000	14,000,155	0	19,870	0	0	4.300		<b>J</b> D	28,667	645,000	10/23/2018	12/15/2047
03076C-AF-3	AMERIPRISE FINANCIAL INC	.		1	1.G FE	1,246,40	799.3150	1,241,438	1,250,000	1,249,455	0	670	0	0	4.000	4.057	A0	10,556	50,000	02/12/2020	10/15/2023
030981-AH-7	AMERIGAS PARTNERS LP/AMERIGAS AMERIGAS P			1	4.A FE		097.5430	2,926,290	3,000,000	3,000,000	0	0	0	0	5.625	5.625	MN	19,219	168,750	06/20/2016	05/20/2024
031162-AW-0	AMGEN INC			1	2.A FE		6 . 106.5820	3,730,370	3,500,000	3,497,681	0	96	0	0	6.375	6.382	<b>J</b> D	18,594	223, 125	02/19/2008	06/01/2037
031162-AY-6	AMGEN INC CORP BND	.		1	2.A FE		3 . 110.2130	826,598	750,000	832,713	0	(3,248)	0	0	6.900	5.807		4,313	51,750	04/26/2010	06/01/2038
031162-BC-3	AMGEN INC			1	2.A FE		899.4510	11,934,120	12,000,000	12, 138, 296	0	(4,729)	0	0	5.750	5.644		203, 167	690,000	12/06/2013	03/15/2040
031162-BE-9	AMGEN INC			1	2.A FE	2, 142, 75	692.1180	2, 137, 138	2,320,000	2, 175, 306	0	4,336	0	0	4.950	5.487	A0	28,710	114,840	09/20/2013	10/01/2041
031162-CD-0	AMGEN INC			1	2.A FE		786.2010	2,117,097	2,456,000	2,328,833	0	2,466	0	0	4.563	4.922	<b>J</b> D	4,981	112,067	10/23/2018	06/15/2048
031162-CF-5	AMGEN INC			1	2.A FE	4,998,85	086.1390	4,306,950	5,000,000	4,999,232	0	13	0	0	4.663	4.664	<b>J</b> D	10,362	233, 150	08/30/2018	06/15/2051
035229-CG-6	ANHEUSER-BUSCH COMPANIES LLC			1	2.A FE		0 . 109.8280	3,294,840	3,000,000	3,222,826	0	(21,388)	0	0	6.800	5.638		94,067	204,000	11/30/2005	01/15/2031
035229-CJ-0	ANHEUSER-BUSCH COMPANIES LLC			1	2.A FE		3 . 109.1240	272,810	250,000	264,408	0	(1,076)	0	0	6.800		FA	7,083	17,000	03/25/2008	08/20/2032
035229-CL-5	ANHEUSER-BUSCH COMPANIES LLC			1	2.A FE		197.0610	5,532,477	5,700,000	5,658,218	0	1,165	0	0	6.000	6.066		57,000	342,000	11/01/2001	11/01/2041
035229-CN-1	ANHEUSER-BUSCH COMPANIES LLC			1	2.A FE		0 . 101 . 1790	5,058,950	5,000,000	5,254,766	0	(6,375)	0	0	6.500		FA	135,417	325,000	10/09/2003	02/01/2043
035229-CQ-4	ANHEUSER-BUSCH COMPANIES LLC			1	2.A FE	1,015,20		1,032,660	1,000,000	1,008,041	0	(575)	0	0	5.950		JJ	27,436	59,500	10/29/2002	01/15/2033
035229-DC-4	ANHEUSER-BUSCH COMPANIES LLC			1	2.A FE		5 . 102.7270	513,635	500,000	534,768	0	(1,480)	0	0	6.450	5.742	MS	10,750	32,250	12/03/2007	09/01/2037
035240-AE-0	ANHEUSER-BUSCH INBEV WOR			1	2.A FE		0 . 110.5720	7,463,610	6,750,000	6,957,377	0	(13,438)	0	0	6.625	6.225	FA	168,937	447 , 188	12/28/2016	08/15/2033
035240-AF-7	ANHEUSER-BUSCH INBEV WOR			1	2.A FE		8 . 104.4980	20,899,600	20,000,000	19,287,795	0	36,790	0	0	5.875	6.292	<b>J</b> D	52,222	1,175,000	12/16/2016	06/15/2035
036752-AD-5	ANTHEM INC	.		1	2.B FE		086 . 1040	12,915,600	15,000,000	14,434,832	0	11,643	0	0	4.375	4.630	<b>J</b> D	54,688	656,250	09/05/2018	12/01/2047
036752-AH-6	ANTHEM INC	.		1	2.B FE		088.2740	4,413,700	5,000,000	4,984,390	0	326	0	0	4.550	4.571			227,500	02/27/2018	03/01/2048
03690A-AF-3	ANTERO MIDSTREAM LLC Series 144A	.		1	3.C FE		093.2310		2,000,000	2,000,000	0	0	0	0	5.750	5.750	JJ	53,028	115,000	06/25/2019	01/15/2028
037735-CM-7	APPALACHIAN POWER CO SENIOR CORP BND	.		1	2.A FE		0 . 112. 1720	5,608,600	5,000,000	5,008,200	0	(294)	0	0	7.000	6.982	A0	87,500	350,000	12/15/2009	04/01/2038
037833-AK-6	APPLE INC			1	1.B FE		999.1270	297,381	300,000	299, 157	0	2,454	0	0	2.400	3.247			7,200	07/16/2013	05/03/2023
037833-AT-7	APPLE INC	-	-	1	1.B FE		395.0670	713,003		746,625	0	93	0	0	4.450	4.483		5,099		04/29/2014	05/06/2044
037833-BH-2	APPLE INC			1	1.B FE		092.7280	3,709,120	4,000,000	3,987,541	0	322	0	0	4.375	4.397		23,333	175,000	05/06/2015	05/13/2045
037833-BZ-2	APPLE INC			1	1.B FE		092.9240	1,858,480	2,000,000	1,997,882	0	557	0	0	2.450			20,008	49,000	07/28/2016	08/04/2026
037833-CJ-7	APPLE INC			1	1.B FE		095.8760	9,587,600	10,000,000	10,000,000	0	0	0	0	3.350	3.350				02/02/2017	02/09/2027
037833-DG-2	APPLE INC			1	1.B FE	15,868,80		13,414,400	16,000,000	15,882,176	0	2,811	0	0	3.750	3.796		80,000	608,550	11/06/2017	11/13/2047
03842*-AX-4	AQUA PENNSYLVANIA INC	.	-		1.E		0 78.8010		13,000,000	13,000,000	0	0	0	0	3.950	3.950		236,781	513,500	12/15/2016	01/15/2056
03842*-BN-5	AQUA PENNSYLVANIA INC	.	-	L	1.E	2,500,00		2,017,075	2,500,000	2,500,000	0	0	0	0	4.070	4.070		8,479	101,750	05/31/2019	05/31/2054
038522-AQ-1	ARAMARK SERVICES INC Series 144A	-	-	1	4.A FE			934,790	1,000,000	998,607	0	235	0	0	5.000	5.031		20,833	50,000	02/14/2018	02/01/2028
039483-AU-6	ARCHER-DANIELS-MIDLAND COMPANY	-	-	1	1.F FE	1, 165, 96		1,286,088	1,250,000		0	2,788	0	0	5.375		MS	19,783	67, 188	10/20/2006	09/15/2035
039483-BE-1	ARCHER-DANIELS-MIDLAND COMPANY	-	-	1	1.F FE			2,758,684	3,014,000	2,521,408	0	13,394	0	0	4.535	5.976			136,685	03/13/2012	03/26/2042
039483-BH-4	ARCHER-DANIELS-MIDLAND COMPANY ARCHER-DA	.		1	1.F FE		084.9760	849,760	1,000,000	1,037,151	0	(1,204)	0	0	4.016	3.753		8,367	40,160	02/12/2020	04/16/2043
039483-BQ-4	ARCHER-DANIELS-MIDLAND COMPANY	-	-	1	1.F FE		591.5020	457,510	500,000	495,080	0	96	0	0	4.500	4.565		6,625	22,500	02/12/2020	03/15/2049
040555-CM-4	ARIZONA PUBLIC SERVICE CO	.	-	1	1.G FE		089.4250	4,471,250	5,000,000	4,973,704	0	829	0	0	5.050	5.094		84, 167	252,500	08/22/2011	09/01/2041
040555-CT-9	ARIZONA PUBLIC SERVICE CO	.	. [	1	1.G FE	3,495,31	079.0650	2,767,275	3,500,000	3,495,986	0	101	0	0	4.350	4.358	MN	19,454	152,250	11/03/2015	11/15/2045

# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		air Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			l.	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	1	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
040555-CU-6	ARIZONA PUBLIC SERVICE CO	.		1	1.G FE	16,638,59		11,982,960	17,000,000	16,681,691	0	8, 106	0	0		3.872 N	N	81,458	637,500	04/12/2017	05/15/2046
040555-CY-8	ARIZONA PUBLIC SERVICE CO	.		1	1.G FE	2,499,58		1,914,400	2,500,000	2,499,637	0	7	0	0			IS	35,417	106,250	02/12/2020	03/01/2049
040555-DB-7	ARIZONA PUBLIC SERVICE CO			1	1.G FE	4,976,55		3,327,400	5,000,000	4,977,765	0	488	0	0	3.350		N	21,403	167,500	05/19/2020	05/15/2050
042735-BE-9	ARROW ELECTRONICS INC			1	2.C FE		096.6610	5,799,660	6,000,000	5,984,559	0	6,433	0	0		4.121 A		60,000	240,000	03/04/2015	04/01/2025
04317@-AQ-1	ARTHUR J GALLAGHER & CO				2.B PL	6,000,00		5,698,440	6,000,000	6,000,000	0	0	0	0	4.400	4.400	D	21,267	264,000	06/02/2016	06/02/2026
04317@-AV-0	ARTHUR J GALLAGHER & CO				2.B PL	4,000,00		3,714,160	4,000,000	4,000,000	0	0	0	0	4.090	4.090	D	1,818	163,600	06/27/2017	06/27/2027
04317@-AW-8	ARTHUR J GALLAGHER & CO				2.B PL		092.7490	3,709,960	4,000,000	4,000,000	0	0	0	0	4.090	4.090 F	Α	67,712	163,600	08/02/2017	08/02/2027
04317@-AX-6	ARTHUR J GALLAGHER & CO				2.B PL		089.8790		1,500,000	1,500,000	0	0	0	0		4. 190	D	698	62,850	06/27/2017	06/27/2029
04317@-AY-4	ARTHUR J GALLAGHER & CO				2.B PL		089.7530		1,500,000	1,500,000	0	0	0	0	4. 190	4. 190 F	A	26,013	62,850	08/02/2017	08/02/2029
04317@-AZ-1	ARTHUR J GALLAGHER & CO				2.B PL	2,500,00			2,500,000	2,500,000	0	0	0	0	4.340	4.340 F	D	1,206	108,500	06/27/2017	06/27/2032
043170-BA-5					2.B PL		085.5940	,,		2,500,000		0			4.340		A		108,500	08/02/2017	08/02/2032
04317@-BL-1 04351L-AB-6	ARTHUR J GALLAGHER & CO			4	2.B PL		091.9740		5,000,000 8.000.000	5,000,000 7.978.912		514		0	5.140	5.140 N	IS	77,100	257,000	03/13/2019	03/13/2031
04621X-AH-1	ASSURANT INC			1	1.B FE		698.8810		2,624,000			1.182			4.200	4.248 N	IN			03/22/2018	09/27/2023
04685A-2R-1	ATHENE GLOBAL FUNDING Series 144A			١	1.E FE	4,996,50			5,000,000	4,997,169				0	2.550	1	N	14,875		11/16/2020	11/19/2030
049560-AK-1	ATMOS ENERGY CORP			1	1.E FE		099.3830		5,000,000	4,987,361		387		0		5.522		12,222	27,,000	06/07/2011	06/15/2041
049560-AQ-8	ATMOS ENERGY CORP ATMOS ENERGY CORPORATI			1	1.G FE		682.1520		2,500,000	2,490,917		189		o	4. 125	4.148 N				02/12/2020	03/15/2049
05279#-AG-4	AUTOLIV ASP INC			١	2.B FE		098.6640		2,000,000	2,490,917		09			4. 090	4.146		15.451	91,800	04/23/2014	04/23/2024
05329W-AM-4	AUTONATION INC			1	2.0 FE		097.1500	6,800,500	7,000,000	6,963,189		12.206		0	4.500	4.706	Λ		315,000	11/08/2018	10/01/2025
05329W-AP-7	AUTONATION INC			1	2.0 FE		090.9420	6.365.940	7,000,000	6.997.219		511		0		3.809 N	IN			11/07/2017	11/15/2027
05348E-AZ-2	AVALONBAY COMMUNITIES INC			1	1.G FE		077.2790	772,790	1,000,000	841.427	0	1.097	0	n	3.900	5.053		8,233		09/08/2022	10/15/2046
05369A-AD-3	AVIATION CAPITAL Series 1444			1	2.B FE		093.2380	2.797.140	3.000.000	2.983.457	0	5.925	0	0	4. 125	4.353 F		51.563		07/25/2018	08/01/2025
05379B-AQ-0	AVISTA CORP AVISTA CORPORATION			1	1.G FE	1,997,98		1.679.520	2,000,000	1,998,170	0	39	0	0	4.350		D	7,250		05/15/2018	06/01/2048
054561-AJ-4	AXA EQUITABLE HOLDINGS INC			1	2.A FE		995.2840	1.905.680	2.000.000	1.997.916	0	343	0	0		4.372	0	17, 158		01/23/2019	04/20/2028
054561-AM-7	AXA EQUITABLE HOLDINGS INC	Ì		1	2.A FE		688.1470	1.762.940	2.000.000	1.994.734	0	102	0	0	5.000	5.018 A		19.722	100,000	01/23/2019	04/20/2048
05490L-AA-7	BLUE CROSS & BLUE SHIELD OF MI SERIES 14			1	2.A FE		095.5830	4,779,150	5,000,000	4,999,889	0	45	0	lo	3.790	3.791 N	N	31,583	189,500	04/21/2015	05/01/2025
05523U-AL-4	BAE SYSTEMS HOLDINGS INC Series 144A			1	2.A FE		689.2560	3,168,588	3,550,000	3,601,672	0	(1,351)	0	0				39,346	168,625	12/20/2018	10/07/2044
05605H-AC-4	BWX TECHNOLOGIES INC Series 144A	.		1	3.C FE		586.6500	1,759,862	2,031,000	1,967,475	0		0	0	4. 125	4.706 A		17,687	83,779	02/16/2022	04/15/2029
058498-AT-3	BALL CORP	.		1	3.A FE		098.7890	4,939,450	5,000,000	5,000,000	0	0	0	0	5.250	5.250	IJ	131,250	262,500	06/22/2015	07/01/2025
058498-AV-8	BALL CORP BALL CORPORATION	.		1	3.A FE	3,800,00	097.2060	3,693,828	3,800,000	3,800,000	0	0	0	0	4.875	4.875 N	IS	54,546		03/06/2018	03/15/2026
059438-AH-4	JPMORGAN CHASE & CO	.			1.G FE	631,31	3 . 109.4210	651,055	595,000	605,207	0	(2,277)	0	0	7.625	7.100 A		9,578	45,369	08/03/2001	10/15/2026
06051G-HA-0	BANK OF AMERICA CORP	.		1	1.G FE		077.6460	1,941,150	2,500,000	2,500,000	0	0	0	0	3.946	3.946	J	43,296	98,650	02/12/2020	01/23/2049
06406H-CS-6	BANK OF NEW YORK MELLON CORP/T	.		2	1.F FE		98.6060	2,267,938	2,300,000	2,298,929	0	944	0	0	3.650	3.694 F	Ά	34,280	83,950	02/12/2020	02/04/2024
070101-AH-3	BASIN ELECTRIC POWER COOPERATI Series 14	.		1	1.F FE	16,002,91	376.1550	11,804,025	15,500,000	15,950,089	0	(10,609)	0	0	4.750	4.547 A		132,934	736,250	02/12/2020	04/26/2047
070101-G@-3	BASIN ELECTRIC POWER COOPERATI BASIN ELE				1.G FE		085.3700	4,268,500	5,000,000	4,961,977	0	998	0	0	4.740		D	10,533	237,000	10/22/2018	06/15/2044
07086*-AA-0	BATH COUNTY ENERGY LLC	.			2.B PL	4,000,00	091.9020	3,676,080	4,000,000	4,000,000	0	0	0	0	4.590	4.584 N	JSD	14,280	183,600	05/03/2018	05/03/2033
07177M-AB-9	BAXALTA INC	.		1	2.B FE		197.4610	870,327	893,000	893, 196	0	(109)	0	0			D	794	35,720	06/03/2016	06/23/2025
07274N-BA-0	BAYER US FINANCE II LLC Series 144A	.		1	2.B FE	7,300,00		6,920,400	7,300,000	7,300,000	0	0	0	0	5.500	5.500	J	168,407	401,500	07/12/2018	07/30/2035
07274N-BF-9	BAYER US FINANCE II LLC Series 144A	.		1	2.B FE		079.1740	3,958,700	5,000,000	5,000,000	0	0	0	0		4.400	J	101,444	220,000	07/12/2018	07/15/2044
073730-AB-9	BEAM INC	.			2.B FE	3,273,34		3,002,160	3,000,000	3,001,288	0	(33,225)	0	0	7.875	6.709	J	108,938	236,250	10/04/2011	01/15/2023
075887-AN-9	BECTON DICKINSON AND COMPANY	-			2.B FE		0 . 106.2640	1,062,640	1,000,000	1,066,275	0	(12,449)	0	0		5.350 F		29, 167	70,000	04/26/2010	08/01/2027
075887-AV-1	BECTON DICKINSON AND COMPANY			1	2.B FE		. 100 . 1120	1,751,960	1,750,000	1,980,570	0	(9,078)	0	0	6.000	4.827 N		13,417	105,000	02/12/2020	05/15/2039
075887-AX-7	BECTON DICKINSON AND COMPANY			1	2.B FE		084.5960	6,767,680	8,000,000	7,749,754	0	8,262	0	0	5.000	5.272 N		54,444	400,000	12/14/2010	11/12/2040
075887-BM-0	BECTON DICKINSON AND COMPANY			1	2.B FE		084.2970	1,828,402	2,169,000	2,267,698	0	(2,793)	0	0	4.875	4.535 N		13,511	105,739	03/06/2017	05/15/2044
084423-AT-9	WR BERKLEY CORP W. R. BERKLEY CORP		.	1	2.A FE	11,982,60	087.7340	10,528,080	12,000,000	11,985,394	0	367	0	0	4.750	4.759 F	Ά	237,500	570,000	12/18/2014	08/01/2044

# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	L	Cod	les	6	7		Fair Value	10	11			usted Carryin	g Value			I	nterest		Da	tes
		3	4	5	Ī		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
084653-E*-1	BERKSHIRE GAS CO BERKSHIRE GAS COMPANY (				1.G	5,000,00	093.3870	4,669,350	5,000,000	5,000,000	0	0	0	0	5.330	5.330	JD	15,546	266,500	12/10/2013	12/10/2043
085770-AA-3	BERRY GLOBAL ESCROW CORPORATIO Series 14			1	2.C FE	2,000,00	096.5690	1,931,380	2,000,000	2,000,000	0	0	0	0	4.875	4.875	JJ	44,958	97,500	05/17/2019	07/15/2026
09062X-AD-5	BIOGEN INC	.		1	2.A FE		094.3480	14, 152, 200	15,000,000	15,204,061	0	(4.875)	0	0	5.200	5.097	MS	229,667	780,000	10/30/2018	09/15/2045
09185#-AA-2	BFC HON FEDERAL RECEIVABLE TRU BFC HON F				1.D Z		0 . 100.0410	5,757,289	5,754,930		0	0	0	0	5.631	5.631		323, 160	324,060	04/08/2014	01/02/2032
092113-AH-2	BLACK HILLS CORP			1	2.A FE		099.0510	6,933,570	7,000,000	6,996,410	0	3,784	0	0	4.250	4.308	MN	25,618	297,500	11/14/2013	11/30/2023
092113-AN-9	BLACK HILLS CORP BLACK HILLS CORPORATION			1	2.A FE		076.3500	3.817.500	5.000.000	4.976.210	0	575	0	0	4.200		MS	61.833	210,000	08/10/2016	09/15/2046
09256B-AH-0	BLACKSTONE HOLDINGS FINANCE CO SERIES 14			1	1.E FE			5,455,207	6.700.000	6.822.925	0	(3.232)	0	0	4.450	4.321	JJ	137 . 480		07/21/2017	07/15/2045
09256B-AK-3	BLACKSTONE HOLDINGS FINANCE CO Series 14			1	1.E FE		076.0280	2,280,840	3,000,000	2,960,061	n	920	n	0		4.086	AO		120,000	11/06/2017	10/02/2047
09261H-A@-6	BLACKSTONE PRIVATE CREDIT FUND				2.B FE		088.1140	2.643.420	3,000,000	3,000,000	n	n	n	n	3.270	3.270			98,100	08/17/2021	08/17/2026
09522*-AA-8	BLUE AND GOLD TENANT LLC				1.G PL		080.3000	4,015,000	5,000,000	5,000,000	0	0	0	0	3.650	3.649				01/22/2020	03/31/2045
096630-AG-3	BOARDWALK PIPELINES LP	.		1	2.C FE	5,013,80		4.718.550	5.000.000	5.009.127	0	(1.361)	0	0	4.800	4.763	MN	38.667	240,000	04/30/2019	05/03/2029
096630-AH-1	BOARDWALK PIPELINES LP			1	2.0 FE		083.9680		4,000,000	3,996,349	0		0	0			FΔ	51,378		08/04/2020	02/15/2031
097023-AN-5	BOEING CO				2.0 FE		098.3160	4.620.852	4,700,000	6.521.574		(54.768)			6.875		40			04/29/2015	10/15/2043
097023-AQ-8	BOEING CO				2.0 FE		0 . 107. 1630		8,000,000	11,657,340		(119.633)			7.500	4.089	/10	226,667	600,000	04/29/2015	08/15/2042
10112R-AX-2	BOSTON PROP BOSTON PROPERTIES LP			1	2.A FE	4,985,40		4,751,950	5,000,000	4,994,949	0			0	3.650	3.685				01/08/2016	02/01/2026
10373Q-BQ-2	BP CAPITAL MARKETS AMERICA INC BP CAP MA			1	1.F FE		069.3340	13,866,800	20,000,000	20,000,000		0		0	3.379	3.379			675,800	02/03/2021	02/01/2020
109696-AA-2	BRINKS CO Series 144A			1	3.C FE		591.4570		4,138,000	3,999,803		24.678			4.625	5.427	۸۵			08/08/2018	10/15/2027
110122-AA-6	BRISTOL-MYERS SQUIBB CO			١	1.F FE		5 . 100.8760					(16.332)			7. 150	5.981	MU	4,767		12/04/2002	06/15/2023
110122-AA-6	BRISTOL-MYERS SQUIBB CO			4	1.F FE				9,800,000	9,819,796		(10,332)		0		6.860	JD			12/04/2002	
110122-AC-2	BRISTOL-MYERS SQUIBB			1	1.F FE		6 . 113.8790 0 . 103.2860		1.000.000	9,819,796		(1.479)		0	6.875	5.546	FA			02/01/2010	08/01/2097
110122-AP-3	BRISTOL-MYERS SQUIBB CO			4	1.F FE				4,000,000	4,009,984		(1,479)			4.250	4.233	MN				11/15/2036
	BRISTOL WERS SOUTED OF				1.F FE		986.5680									3.893	AU			07/17/2020	10/26/2049
110122-DC-9	BRISTOL-MYERS SQUIBB CO			1			597.3170			, .,.	0		0	0	3.875		FA			07/17/2020	08/15/2025
110122-DL-9	BRISTOL-MYERS SQUIBB CO				1.F FE	9,943,02			10,000,000	9,946,087		(255.868)		0	4.550	4.586	FA	165,569	455,000	07/17/2020	02/20/2048
11041R-AL-2	BAE SYSTEMS FINANCE INC 144A			1	2.B FE		6 . 108 . 1420	23,436,534	21,672,000	23,026,507	0	(255,868)	0	0	7.500	5.898		812,700 57.417		01/06/2006	07/01/2027
11120V-AE-3	BRIXMOR OPERATING PARTNERSHIP	-			2.0 FE		092.3120					1,270		0		4.021			195,000	03/01/2017	03/15/2027
11133T-AC-7	BRUADRIDGE FINANCIAL SOLUTIONS			1			093.8390	2,815,170	3,000,000	2,995,216	0		0	0	3.400	3.449		1, 133	102,000	06/21/2016	06/27/2026
11134#-AB-8	BHUADSTUNE NET LEASE LLC	.			2.B FE	10,000,00		9,227,300	10,000,000	10,000,000	0	0	0	0	5.090	0.000	JJ	253,086	509,000	09/13/2018	07/02/2028
11135F-BA-8	BHUADCUM INC			1	2.0 FE		395.5810	4,779,050	5,000,000	4,973,310	0	3,554	0	0	4.750	4.850		50, 139	237,500	08/11/2020	04/15/2029
11135F-BG-5	BROADCOM INC Series 144A			l	2.0 FE		070.0890	2,803,560	4,000,000	4,005,485	0	(119)	0	0	3.750	3.742	rA	56,667	150,000	01/04/2021	02/15/2051
11283#-AB-7	BROOKFIELD POWER NEW YORK FINA				2.B PL		0 . 100.5470	10,054,700	10,000,000	10,000,000	0	J	0	0	5.910	5.910	JD	24,625	591,000	12/16/2005	12/16/2025
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LL				2.B PL		086.4830	12,972,450	15,000,000	15,000,000	0	0	0	0	4.398	4.422		1,833	659,700	07/10/2017	07/10/2032
115236-AF-8	BHUWN & BHUWN INC			1	2.C FE		0 81.6770	4,083,850	5,000,000	4,932,350	0	800	0	0	4.950	5.039		71,500	123,750	03/14/2022	03/17/2052
12008R-AP-2	BUILDERS FIRSTSOURCE INC Series 144A	·		1	3.C FE		481.4130	9,769,560	12,000,000	12, 159, 626	0	(21, 133)	0	0	4.250	4.015	FA	212,500	410,361	02/02/2022	02/01/2032
12189T-AG-9	BUHLINGTON NORTHERN SANTA FE	·		1	1.D FE	12, 170, 31		11,999,792	11,200,000	11,548,817	0	(59, 171)	0	0	6.875	6. 131	JD	64, 167	770,000	03/16/2007	12/01/2027
12189T-AK-0	BURLINGTON NORTHERN SANTA FE	.			1.D FE		9 . 109.1190	12,346,815	11,315,000	11,899,874	0	(73,266)	0	0	7.082	6.090	MN	106,844	801,328	03/09/2007	05/13/2029
124857-AN-3	PARAMOUNT GLOBAL			1	2.B FE		270.5940	604,285	856,000	847,928	0	206	0	0	4.600	4.669	JJ	18, 157	39,376	05/11/2017	01/15/2045
124857-AR-4	PARAMOUNT GLOBAL			1	2.B FE		089.8460	4,492,300	5,000,000	4,965,141	0	7,988	0	0	2.900	3.085		66,861	145,000	07/06/2016	01/15/2027
12527G-AD-5	CF INDUSTRIES INC CF INDUSTRIES INC			1	2.B FE		586.1350	3,876,075	4,500,000	4,344,448	0	1,541	0	0	4.950	5.221		18,563	191,625	08/31/2022	06/01/2043
12527G-AE-3	CF INDUSTRIES INC			1	2.B FE		390.6320	1,064,926	1,175,000	1,093,771	0	598	0	0	5.375	5.953	MS	18,596	31,578	09/08/2022	03/15/2044
125523-AK-6	CIGNA CORP			1	2.A FE		991.1470	9,114,700	10,000,000	9,987,772	0	222	0	0	4.900	4.908	<b>J</b> D	21,778	490,000	08/27/2019	12/15/2048
125523-BK-5	CIGNA CORP			1	2.A FE		077.4330	3,097,320	4,000,000	3,994,480	0	131	0	0	3.875	3.884	A0	32,722	155,000	07/14/2020	10/15/2047
125523-CF-5	CIGNA CORP			1	2.A FE		490.0190	6,301,330	7,000,000	6,989,726	0	231	0	0	4.800	4.810	JJ	154,933	336,000	07/14/2020	07/15/2046
12589Y-AF-6	CMS PANHANDLE HOLDING CO			1	2.C FE	5,049,70		5,118,700	5,000,000	5,022,819	0	(2,680)	0	0	7.000	6.912		161,389	350,000	01/22/2007	07/15/2029
126117-AE-0	CNA FINANCIAL CORP	.			2.B FE	2, 149, 08	0 . 102.0810	2,041,620	2,000,000	2,015,032	0	(16,324)	0	0	7.250	6.347	MN	18,528	145,000	12/16/2011	11/15/2023
12636Y-AD-4	CRH AMERICA FINANCE INC Series 144A	.		1	2.A FE	1,973,08	082.6090		2,000,000	1,975,312	0	511	0	0	4.500	4.583	A0	21,750	90,000	03/27/2018	04/04/2048

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Cod	les	6	7		Fair Value	10	11	Change	in Book/Adi	justed Carryin	g Value			lı lı	nterest		Da	tes
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC										-						
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
126408-GH-0	CSX CORPORATION	-	-''	1	2.A FE		. 105.0390	10,503,900	10,000,000	9,928,017	(Decircuse)	3,275		value	6.000	6.078		150,000	600,000	03/16/2007	10/01/2036
126408-GK-3	CSX CORPORATION	• • • • • • • • • • • • • • • • • • • •		1	2.A FE		. 103.0390	5,357,500	5,000,000	4,996,694		141			6. 150		MN	51,250	307,500	03/10/2007	05/01/2037
126408-HK-2	CSX CORPORATION			4					5,000,000	4,996,694		6, 123				4.709		71.667			
126408-HK-2	CSX CORPORATION			1	2.A FE		85.6640	4,283,200	5,000,000	4,700,358		6, 123			4.300		MS		215,000	10/23/2018	03/01/2048
126410-LL-1	CSX TRANS INC			'	1.G FE		. 123.5940	4,262,000		4,981,271		(64)			7.875		MN	1.268	9,923	08/26/2004	05/15/2043
12656*-AL-6	CSLB HOLDINGS INC				1.G FE	2,000,000		1.780.040	2.000.000	2.000.000		0			2.970		MN			10/13/2016	10/13/2028
12656*-AL-6	CSLB HOLDINGS INC				1.G	6,000,000		5, 116,020	6,000,000	6,000,000		0			3. 120	3. 120				10/13/2016	10/13/2028
12656*-AQ-5	CSLB HOLDINGS INC				1.G	3,000,000			3,000,000	3,000,000		0			2.380		MN	6.743	71,400	05/27/2020	05/27/2027
126650-BJ-8	CVS HEALTH CORP			1	2.B FE		. 105. 1080		1,000,000	996.937					6.250		JD	5,743		11/16/2012	06/01/2027
126650-BR-0	CVS HEALTH CORP CVS CAREMARK CORP			1	2.B FE	1,234,575			1,250,000	1,238,282					6. 125	6.216				02/01/2010	09/15/2039
126650-CD-0	CVS HEALTH CORP	• • • • • • • • • • • • • • • • • • • •		1	2.B FE				3,000,000						5.300	5.313				12/02/2013	12/05/2043
126650-CZ-1	CVS HEALTH CORP	• • • • • • • • • • • • • • • • • • • •		1	2.B FE	4,971,500		4,511,050	5,000,000	4,973,853					5.050	5.087		67,333		03/06/2018	03/25/2048
126650-DP-2	CVS HEALTH CORP			1	2.B FE	2,998,620		2.070.570	3,000,000	2.998.747		55		n	2.700	2.703			81.000	08/12/2020	08/21/2040
127097-AG-8	COTERRA ENERGY INC			1	2.B FE	1,997,655			2,000,000	1,997,671	0		0	n	3.900	3.929		9.967	01,000	12/23/2022	05/15/2027
12737#-AA-9	CSEV CORE II LLC				1.G PL			7,970,300		10,000,000	0	0		0	2.770	2.770		69,250	277,000	04/01/2021	04/01/2031
13034V-AC-8	CALIFORNIA INSTITUTE OF TECHNO			1	1.D FE	5,500,000		4,145,075	5,500,000	5,500,000	0	0		0	4.283		MS			09/07/2016	09/01/2116
130789-#A-8	CALIFORNIA WATER SERV GRP				1.D	2,000,000		1,262,740	2,000,000	2,000,000	0	0	0	0	2.870		MN	7.972	57,400	05/11/2021	05/11/2051
130789-Y#-1	CALWATER FMB				1.D	17,000,000		13,902,090	17,000,000	17,000,000	0	0	0	0	4.170	4. 170	JD		708,900	06/11/2019	06/11/2059
14040H-BJ-3	CAPITAL ONE FIN CORP CAPITAL ONE FINANCI			2	2.B FE	4,999,600		4,838,850	5,000,000	4,999,870	0	43		0	4.200	4.201	AO		210,000	10/26/2015	10/29/2025
14149Y-AW-8	CARDINAL HEALTH INC	L		1	2.B FE	2,601,925		2,030,315	2,450,000	2,578,793	0	(3.981)	0	0	4.600		MS		112,700	06/14/2016	03/15/2043
14149Y-BB-3	CARDINAL HEALTH INC			1	2.B FE	6,797,825		6,006,600	7,500,000	6,860,096	0	15,529	0	0	4.500	5. 155	MN	43, 125	337,500	09/10/2018	11/15/2044
14149Y-BD-9	CARDINAL HEALTH INC			1	2.B FE	4,994,900		4,277,100	5,000,000	4,995,259	0	112	0	0	4.900	4.907	MS		245,000	06/16/2015	09/15/2045
141781-AF-1	CARGILL INC 144A	L			1.F FE	3,454,290	. 112.9580	3,388,740	3,000,000	3,296,745	0	(13,275)	00	0	7.250	6.176	MN	36,250	217,500	01/29/2003	11/01/2036
141781-AT-1	CARGILL INC 144A			1	1.F FE			1,493,702	1,400,000	1,398,302	0	102	0	0	6. 125	6 . 140	A0	17, 150	85,750	05/23/2007	04/19/2034
141781-AW-4	CARGILL INC 144a			1	1.F FE	1,525,787	. 109.2860	1,639,290	1,500,000	1,520,943	0	(833)	00	0	6.625	6.476	MS	29,260	99,375	10/20/2015	09/15/2037
141781-BC-7	CARGILL INC Series 144A			1	1.F FE	4,809,750	81.0380	4,051,900	5,000,000	4,837,625	0	5,078	0	0	4.100	4.346	MN	34, 167	205,000	12/06/2016	11/01/2042
141781-BJ-2	CARGILL INC Series 144A			1	1.F FE		78.9180	1,744,877	2,211,000	2,208,922	0	26	0	0	3.875	3.880	MN	9,044	85,676	02/12/2020	05/23/2049
14180L-AA-4	CARGO AIRCRAFT MANAGEMENT INC Series 144			1	3.B FE	915,000		906,890	1,000,000	921,506	0	6,506	0	0	4.750	6.592	FA	19,792	23,750	06/28/2022	02/01/2028
14268#-AA-2	CARLSBAD ENERGY HOLDINGS LLC				2.A PL			4,382,300	5,000,000	5,000,000	0	0	0	0	4.120	4. 141		572	206,000	09/29/2017	10/31/2038
143499-AA-9	CARNEGIE INSTITUTION OF WASHIN CARNEGIE			1	1.C FE	5,000,000		4,350,000	5,000,000	5,000,000	0	0	0	0	4.241	4.241	JJ	106,025	212,050	05/08/2014	07/01/2054
144141-CU-0	DUKE ENERGY PROGRESS INC			1	1.F FE		. 104.5780	2,509,872	2,400,000	2,389,441	0	660		0	6.125		MS	43,283	147,000	05/23/2007	09/15/2033
14448C-AS-3	CARRIER GLOBAL CORP			1	2.C FE	11,134,279		7,915,270	11,000,000	11,128,562	0	(3,032)		0	3.577	3.508		93,996	393,470	12/14/2020	04/05/2050
14456#-AB-2	Carrix CARRIX INC				2.C PL	7,000,000		6,807,290	7,000,000	7,000,000	0	0	0	0	5.060		JJ	148,567	354,200	07/19/2017	07/31/2029
14456#-AC-0	Carrix CARRIX INC				2.C PL	6,000,000		5,739,780	6,000,000	6,000,000	0	0	0	0	5.210	5.210		131, 118	312,600	07/19/2017	07/31/2032
14456#-AE-6	Carrix CARRIX INC				2.C PL	2,000,000		1,822,880	2,000,000	2,000,000	0	0		0	3.940		JJ	33,052	78,800	11/20/2019	07/31/2029
14456#-AG-1	Carrix CARRIX INC				2.C PL	4,000,000		3,322,440	4,000,000	4,000,000	0	0		0	4. 190	4 . 190		70,299	167,600	11/20/2019	07/31/2034
149123-BE-0	CATERPILLAR INC			1	1.F FE			4,015,539	3,300,000	3,416,637	0	(473)		0	7.375	7.109		81, 125	243,375	03/01/2018	03/01/2097
149123-BK-6	CATERPILLAR INC			1	1.F FE			10,998,400	10,000,000	10,049,379	0	(1,194)		0	6.950		MN	115,833	695,000	05/09/2002	05/01/2042
149123-BN-0	CATERPILLAR INC			1	1.F FE	2,702,833	. 109. 1840	2,893,376	2,650,000	2,687,158	0	(1,741)		0	6.050	5.899		60,567		11/16/2012	08/15/2036
149123-CB-5	CATERPILLAR INC			1	1.F FE			1,070,400	1,250,000	1, 192, 342	0	1,873		0	3.803	4.149		17,959		02/12/2020	08/15/2042
151895-C*-8	CENTERPOINT PROPERTIES TR CENTERPOINT PR				1.G FE	5,000,000		4,945,500	5,000,000	5,000,000	0	0		0	3.600	3.600		9,500	180,000	06/12/2013	06/12/2023
15189X-AM-0 15189X-AN-8	CENTERPOINT ENERGY HOUSTON ELE CENTERPOI			1	1.F FE	8,131,380		6,372,960	8,000,000	8, 108, 103	0	(3,946)		0	3.550	4.566			284,000	06/15/2016	08/01/2042
				1	1.F FE		90 . 1320		1,000,000	991, 109											04/01/2044
15189X-AS-7 153527-AP-1	CENTERPOINT ENERGY HOUSTON ELE CENTERPOI			1	1.F FE		82.3210	548,258		5.385.129	0			0	3.950	3.975				02/12/2020	03/01/2048
103021-AP-1	DENITAL GAMDEN & MET OU SEPTES 144A	Jan		<u>   </u>	J.B FE		७∠.४5/0	4,3/1,535	5,2/6,000	5,385,129	0	(10,936)	,	JU	4. 125	3.832	MU	36,8//	217,635	08/09/2021	04/30/2031

# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod		6	7		Fair Value	10	11			usted Carryin					nterest			tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
			_		Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier		Data					Current	Year's	Change							
		С	e		and SVO		Rate Used to			Book/	Unrealized	Current Year's	Other- Than-	in Book/				Admitted			Stated
		0	:		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e e	g	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
153609-G@-5	CENTRAL HUDSON GAS & ELEC CENTRAL HUDSON	-	+"	Orial	1.G	3,000,00	_	2,229,450	3,000,000	3,000,000	(Decrease)	Accretion	1 CCCOGITIZEG	0	3.990	_	A0		119,700	10/28/2019	10/28/2059
153609-K#-8	CENTRAL HUDSON GAS & ELEC CENTRAL HUDSON				2.A Z	5,000,00			5,000,000	5,000,000				0	5.420		MS		119,700	09/28/2019	09/28/2059
161175-BS-2	CHARTER COMMUNICATIONS OPERATI CHARTER C			1	2.0 FE				8.500.000			171		0	5. 125	5. 133	MO	217,813		06/25/2019	07/01/2049
16411Q-AN-1	CHENIERE ENERGY PARTNERS LP			1	2.0 FE			797,830	1,000,000	1,000,000				0	3. 123	3. 155	11	13.632	27,444	07/07/2022	01/31/2032
16412X-AL-9	CHENIERE CORPUS CHRISTI HOLDIN CHENIERE			1	2.0 FE		577.7690	5,832,675	7,500,000	7,498,335	0	140			2.742	2.743		571		04/27/2022	12/31/2039
166756-AP-1	CHEVRON USA INC.			1	1.D FE	2,972,58		2.950.680	3.000.000	2.986.235	0	6.941	0	0	3.900	4. 158		14.950	117,000	01/06/2021	11/15/2024
166756-AT-3	CHEVRON USA INC.			1	1.D FE		5 . 110.0970	8,807,760	8.000.000	7.993.142	0	394	0	0	6.000	6.008		160,000	480,000	01/06/2021	03/01/2041
166756-AU-0	CHEVRON USA INC.			1	1.D FE		8 . 100.7100	5,035,500	5,000,000	4,976,491	0	606	0	0		5.287				01/06/2021	11/15/2043
171232-AQ-4	CHUBB CORP			1	1.F FE		6 . 106 . 4630		2.000.000	1,999,439	0	24	0	0	6.000	6.003			120,000	11/16/2012	05/11/2037
171232-AS-0	CHUBB CORP 1			1	1.F FE	3,609,32		3,578,048	3,200,000	3,497,384	0	(12,392)	0	0	6.500	5.579			208,000	02/12/2020	05/15/2038
171340-AL-6	CHURCH & DWIGHT CO INC			1	2.A FE		078.9110	9.469.320	12.000.000	10.851.830	0	24.668	0	0	3.950	4.603		197.500	474,000	12/19/2018	08/01/2047
17275R-AD-4	CISCO SYSTEMS INC SENIOR CORP BND			1	1.D FE		7 . 107.9860	6,263,188	5,800,000	5,848,973	0	(2, 112)	0	0		5.813		129,276	342,200	11/16/2012	02/15/2039
17275R-AF-9	CISCO SYSTEMS INC			1	1.D FE		7 . 104.7020	7.643.246	7.300.000	7.687.767	0	(14, 195)	0	0	5.500		JJ			02/12/2020	01/15/2040
172967-BL-4	CITIGROUP INC				2.B FE		6 . 105.4060	1,370,278	1,300,000	1,356,073	0	(4,295)	0	0	6.625	6.020	JD	3,828	86, 125	05/23/2007	06/15/2032
172967-CC-3	CITIGROUP INC				2.B FE	3,875,23	8 . 100.9480	4,037,920	4,000,000	3,925,414	0	4,676	0	0	6.000	6.239	A0	40,667	240,000	10/20/2006	10/31/2033
172967-CT-6	CITIGROUP INC				1.G FE		999.9850		2,500,000	2,516,751	0	(952)	0	0	5.850	5.772	JD	8, 125	146,250	11/16/2012	12/11/2034
174610-BA-2	CITIZENS FINANCIAL GROUP INC			2	2.B FE	5,576,54	191.1280	5,012,040	5,500,000	5,552,697	0	(16,006)	0	0	4.300	3.963	FA	91,972	236,500	06/25/2021	02/11/2031
18055#-AU-6	CLARION LION PROPERTIES FUND H CLARION L				1.G	17,000,00	095.2030	16,184,510	17,000,000	17,000,000	0	0	0	0	3.610	3.610	JJ	257,413	613,700	07/30/2015	07/30/2025
184496-AP-2	CLEAN HARBORS, INC. Series 144A			1	3.B FE	4,210,00	092.7150	3,708,600	4,000,000	4, 124, 023	0	(31,896)	0	0	5. 125	4. 173	JJ	94,528	205,000	03/10/2020	07/15/2029
184692-C#-6	CLEARBRIDGE ENERGY MLP FUND IN				1.A FE	746, 14	796.7480	721,882	746,147	746, 147	0	0	0	0	3.460	3.460	JD	1,434	25,817	06/11/2015	06/11/2025
184692-D*-9	CLEARBRIDGE ENERGY MLP FUND IN				1.A FE		094.9420	1,062,610	1,119,220	1, 119, 220	0	0	0	0	3.560	3.560	<b>J</b> D	2,214	39,844	06/11/2015	06/11/2027
185508-AE-8	CLECO POWER LLC			1	2.A FE	, , ,	8 . 102.5560	1,615,257	1,575,000	1,613,471	0	(1,896)	0	0	6.500	6.222		8,531	102,375	12/08/2010	12/01/2035
186108-E@-1	CLEVELAND ELECTRIC ILLUMINATIN CLEVELAND				2.B	4,000,00		2,752,680	4,000,000	4,000,000	0	0	0	0	3.230	3.230		53,833	129,200	07/20/2020	08/01/2040
19416Q-EK-2	COLGATE-PALMOLIVE CO			1	1.D FE		685.2680	3,410,720	4,000,000	3,955,399	0	1,087	0	0	3.700	3.770	FA	61,667	148,000	02/12/2020	08/01/2047
195869-AJ-1	COLONIAL PIPELINE COMPANY 144A			1	1.G FE		2 . 107.6500	2,691,250	2,500,000	2,637,260	0	(10,443)	0	0	6.580	5.825	FA	56,204	164,500	10/20/2015	08/28/2032
195869-AQ-5	COLONIAL PIPELINE COMPANY Series 144A			1	1.G FE		378.3010	516,787	660,000	652,967	0	151	0	0	4.250		A0	5,922	28,050	02/12/2020	04/15/2048
198280-AF-6	COLUMBIA PIPELINE GROUP INC SERIES 144A	.		1	1.G FE	3,994,40			4,000,000	3,998,309	0	649	0	0	4.500	4.519	JD	15,000	180,000	05/13/2016	06/01/2025
20030N-BU-4	COMCAST CORP COMCAST CORPORATION			1	1.G FE		573.6000	9,016,000	12,250,000	12,157,705	0	2,510	0	0	3.400	3.447		192,053	416,500	02/12/2020	07/15/2046
20030N-CK-5	COMCAST CORP COMCAST CORPORATION			1	1.G FE		0 80.7700		7,000,000	6,885,345	0	2,565	0	0	4.000	4.105	MS		280,000	02/01/2018	03/01/2048
20030N-CM-1	COMCAST CORP COMCAST CORPORATION			1			090.2460	4,512,300	5,000,000	4,911,265	0	1,709	0	0	4.700	4.821	AU	49,611	235,000	10/24/2018	10/15/2048
200339-EX-3 202795-HG-8	COMERICA BANK			ļ	2.A FE		096.0810 0 . 103.3550		5,000,000	5,014,486	0		0	0 0	5.332	5.006 5.906	FA	93,310		08/18/2022	08/25/2033
202795-HG-8 202795-JJ-0	COMMONWEALTH EDISON COMPANY			1	1.F FE		0					744	0	0 n	3.650		JD		117,500	01/14/2003	02/01/2033
202795-JJ-0 20449E-EE-2	DNC DANK NA			1	1.F FE		999.7960		3,000,000						5.900	6.465	<b>J</b> D		195,467	06/20/2016	04/01/2026
205887-AF-9	CONAGRA FOODS INC				2.0 FE	9,033,93			8,107,000			(58,697)		0	7. 125	6.465	AO		577,624	08/18/2005	10/01/2026
205887-CE-0	CONAGRA FOODS INC			1	2.0 FE		092.5720	6.480.040	7.000.000	6.967.197					5.400	5.434		63.000	378,000	10/15/2018	11/01/2048
207597-CZ-6	CONNECTICUT LIGHT & PWR CO D				1.E FE		4 . 103.4150		3,940,000	4,084,494	n	(76.835)	n	0	7.875	5.638			310,275	06/24/2010	10/01/2024
207597-DS-1	CONNECTICIT LIGHT & PWR CO	.		1	1.E FE	1,279,82			1.400.000		n	4.295	n		5.750	6.424				10/18/2007	09/15/2034
207597-EF-8	CONNECTICUT LIGHT & PWR CO CONNECTICUT L			1	1.E FE		799.9060		40,000		n	29	n	0	2.500	2.574				02/12/2020	01/15/2023
207597-EG-6	CONNECTICUT LIGHT & PWR CO CONNECTICUT L			1	1.E FE		386.3960	431.980	500.000	542 . 185	n	(1.327)	n	n	4.300	3.714		4.539	21,500	02/12/2020	04/15/2044
207597-EL-5	CONNECTICUT LIGHT & PWR CO CONNECTICUT L			1	1.E FE		083.7670	544.486	650,000	648,579		32		0	4.000	4.014		6.500		02/12/2020	04/01/2048
208251-AE-8	CONOCOPHILLIPS HOLDING CO			1	1.F FE		6 . 110.9160	1,941,030	1,750,000	1,831,306	0	(10.359)		0	6.950		AO	25,676	121,625	10/18/2007	04/15/2029
20825C-BA-1	CONOCOPHILLIPS			1	1.F FE		281.4920	4,074,600	5,000,000	4,990,556	0	764	0	0	2.400	2.426	FA	45.333		05/09/2022	02/15/2031
20825C-BC-7	CONOCOPHILLIPS			1	1.F FE		092.8240	2,784,720	3,000,000	3,066,153	0	(797)	0	0	4.875	4.721				05/09/2022	10/01/2047
20825C-BE-3	CONOCOPHILLIPS			1	1.F FE		389.8910	1,797,820	2,000,000	1,946,104	0	811	0	0	4.850	5.038			48,500	05/09/2022	08/15/2048

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

							Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6		Fair Value	10	11			usted Carryin	g Value			I	nterest		Da	tes
		3		5		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC															
					Desig-															
					nation,															
					NAIC								Total							
					Desig-								Foreign							
			F		nation							Current	Exchange							
			0		Modifier							Year's	Change							
			r		and	Rate					Current	Other-	in							
		С	е		SVO	Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
209111-ED-1	CONSOLIDATED EDISON CO OF NEW			1	2.A FE	2,391,67596.0440	2,401,100	2,500,000	2,442,050	0	4,036	0	0	5.100	5.393	<b>J</b> D	5,667	127,500	07/01/2003	06/15/2033
209111-EL-3	CONSOLIDATED EDISON CO OF NEW			1	2.A FE		1,222,116	1,200,000	1, 197, 848	0	104	0	0	5.850		MS	20,670	70,200	11/16/2006	03/15/2036
209111-ES-8	CONSOLIDATED EDISON CO OF NEW 07-A			1	2.A FE		6,406,800	6,000,000	6, 106, 290	0	(4,399)	0	0	6.300	6.115		142,800	378,000	10/10/2007	08/15/2037
21036P-AQ-1	CONSTELLATION BRANDS INC	·		1	2.B FE	4,995,45095.2730	4,763,650	5,000,000	4,998,011	0	462	0	0	3.700	3.711		12,847	185,000	11/29/2016	12/06/2026
21036P-AT-5	CONSTELLATION BRANDS INC	· <del> </del>		1	2.C FE	4,597,50084.5800	4,229,000	5,000,000	4,628,314	0	7,653	0	0	4.500	0.000	MN	32,500	225,000	09/05/2018	05/09/2047
21036P-AZ-1	CONSTELLATION BRANDS INC	·		1	2.B FE	3, 154, 90680.4120	2,918,956	3,630,000	3,189,640	0	8,701	0	0	4.100	4.949	FA	56,225	148,830	09/07/2018	02/15/2048
210518-CP-9	CONSUMERS ENERGY COMPANY			1	1.F FE	4,629,163 . 101.7230	4,419,864	4,345,000	4,533,751	0	(10,180)	0	0	5.800	5.325	MS	74,203	252,010	06/24/2010	09/15/2035
210518-CV-6	CONSUMERS ENERGY COMPANY CONSUMERS ENERG			1	1.F FE	1,369,54399.0430	1,356,889	1,370,000	1,369,950	0	78	0	0	3.375	3.381	FA	17,468	46,238	02/12/2020	08/15/2023
210518-CZ-7	CONSUMERS ENERGY COMPANY			1	1.E FE		545,460	750,000	740,967	0	249	0	0	3.250	3.324	FA	9,208	24,375	02/12/2020	08/15/2046
210518-D@-2	CONSUMERS ENERGY COMPANY CONSUMERS ENERG			1	1.E	10,000,00082.0900		10,000,000	10,000,000	0	0	0	0	4.310	4.310	JD	19, 156		12/17/2012	12/15/2042
210518-DE-3	CONSUMERS ENERGY COMPANY	·		1	1.E FE		395,390	500,000	494,537	0	113	0	0	3.750	3.815	FA	7,083		02/12/2020	02/15/2050
212015-AS-0	CONTINENTAL RESOURCES INC.			1	2.0 FE	4,840,20191.2300		5,000,000	4,891,017	0	18,623	0	0	4.375	4.867	JJ	100,868	218,750	08/12/2020	01/15/2028
212015-AT-8	CONTINENTAL RESOURCES INC. Series 144A			1	2.0 FE			2,500,000	2,500,000	0		0	0	5.750		JJ		143,750	11/10/2020	01/15/2031
212168-AA-6	CONTINENTAL WIND LLC SERIES 144A			l	2.B FE 2.B FE	3,023,946 . 100.0870	2,796,457	2,794,026	2,934,580		(9,410)			6.000	4.863	FA	56,346	167,642	07/29/2014	02/28/2033
21871X-AL-3 219350-BF-1	SUNAMERICA INC Series 144A			4	2.8 FE	4,376,05080.0590 9,867,39078.1980		5,000,000	4,381,718		5,668		0	4.400	5.230	AU	52,556 55,903	110,000	05/23/2022	04/05/2052
22279#-AA-2	COUSINS PROPERTIES INC COUSINS PROPERTIE			١	2.A FE	9,867,39078.1980		9.000,000	9,874,311		1,409			3.910	3.910	MIN			07/06/2017	07/06/2025
22279#-AA-2 22279#-AB-0	COUSINS PROPERTIES INC COUSINS PROPERTIE				2.B			9,000,000	9,000,000					4.090	4.090	JJ			04/19/2017	07/06/2025
224044-CJ-4	COX COMMUNICATIONS INC COUSINS PROPERTIES			4	2.B FE	4,608,00092.9270		5,000,000	4,773,760				0	3.500	4.598	JJ		175,000	11/14/2018	08/15/2027
224044-CK-1	COX COMMUNICATIONS INC Series 144A			1	2.B FE			16,500,000	15. 187.593		25.843		0	4.600	5. 174			759,000	12/12/2018	08/15/2047
224399-AT-2	CRANE CO			1	2.B FE	9,999,40071.0840	7.108.400		9,999,982		25,045			4.200	4.200		123.667	420,000	02/01/2018	03/15/2048
22822V-AF-8	CROWN CASTLE INTERNATIONAL COR			1	2.B FE	9,476,15085.1750	8.517.500	10,000,000	9.514.877	0	9.879	0	0	4.750	5. 100		60.694	475,000	10/25/2018	05/15/2047
22822V-AP-6	CROWN CASTLE INTERNATIONAL COR			1	2.B FE	3,487,99576.3770		3.500.000	3.488.574	0	233	0	0	4.000	4.020	MN	17,889	140,000	08/01/2019	11/15/2049
23311V-AD-9	DCP MIDSTREAM OPERATING LP			1	2.0 FE		1,987,820	2,000,000	1,995,096	0	23.771	0	0	3.875	5. 122	MS		77,500	02/04/2015	03/15/2023
23311V-AG-2	DCP MIDSTREAM OPERATING LP			1	2.0 FE		1,487,040	1,500,000	1,500,000	0	0	0	0	5.375	5.375	JJ	37, 177	80,625	07/10/2018	07/15/2025
23311V-AH-0	DCP MIDSTREAM OPERATING LP			1	2.C FE			2.000.000	2.006.891	0	(918)	0	0	5. 125	5.060	MN	13.097	102,500	05/08/2019	05/15/2029
23338V-AF-3	DTE ELECTRIC CO		.	1	1.E FE		12,643,808	16,215,000	16,358,130	0	(4,046)	0	0	3.700	3.642	JD	49,996	599,955	02/12/2020	06/01/2046
23338V-AH-9	DTE ELECTRIC CO			1	1.E FE		418, 140	500,000	497,968	0	45	0	0	4.050	4.076	MN	2,588	20,250	02/12/2020	05/15/2048
23357*-AG-6	MICHIGAN CONS GAS	.			1.F		5,587,330	7,000,000	7,000,000	0	0	0	0	4.070	4.070	JD	12,662	284,900	12/15/2016	12/15/2046
23357*-AU-5	MICHIGAN CONS GAS DTE GAS COMPANY	. <b> </b>			1.F Z		7,524,400	8,000,000	8,000,000	0	0	0	0	5.050	5.050	A0	103,244	0	09/29/2022	10/01/2052
235851-AR-3	DANAHER CORPORATION		.	1	1.G FE	2, 154, 41889.4210	1,788,420	2,000,000	2, 137, 960	0	(3,848)	0	0	4.375	3.907	MS	25,764	87,500	02/12/2020	09/15/2045
23745Q-AA-2	DARTMOUTH-HITCH HEALTH	ļ		1	1.F FE		3,109,360	4,000,000	4,000,000	0	0	0	0	4.178	4. 178	FA	69,633	167, 120	02/07/2018	08/01/2048
240019-BV-0	DAYTON POWER AND LIGHT CO			1	2.A FE		780,570	1,000,000	994,031	0	125	0	0	3.950	3.987	JD	1,756	39,500	04/15/2020	06/15/2049
24380@-AB-4	DEER DISTRICT LLC				2.B PL	9,539,92186.5780		9,539,921	9,539,921	0	0	0	0	5.040	5.040	JD	40,068	480,812	11/15/2018	06/01/2044
244199-AW-5	DEERE & CO				1.F FE	4,261,675 . 108.4680	3,860,376	3,559,000	3,858,590	0	(44,731)	0	0	6.550	4.843	A0	58,279	233, 115	01/26/2012	10/01/2028
244199-BA-2	DEERE & CO		.		1.F FE	15,395,954 . 114.8700	12,980,310	11,300,000	13,702,621	0	(244,797)	0	0	7. 125	4.036	MS	263,902	805, 125	04/29/2015	03/03/2031
244199-BF-1	DEERE & CO			2	1.F FE	1,803,14589.0970	1,514,649	1,700,000	1,789,737	0	(3,288)	0	0	3.900	3.516	JD	4,052	66,300	02/12/2020	06/09/2042
247109-BR-1	DELMARVA POWER AND LIGHT COMPA DELMARVA	ļ		1	1.F FE	7,955,920 78.8700	6,309,600	8,000,000	7,965,760	0	1,145	0	0	4.000	4.032	JD	26,667	320,000	06/19/2012	06/01/2042
247109-BS-9	DELMARVA POWER AND LIGHT COMPA DELMARVA	·		1	1.F FE		972,461	985,000	984,963	0	41	0	0	3.500	3.504		4,405	34,475	02/12/2020	11/15/2023
24715@-AK-0	DELOITTE LLP				1.F		14,830,650	15,000,000	15,000,000	0	0	0	0	4.350	4.000	MN	79,750	652,500	11/17/2011	11/17/2023
247150-AT-1	DELOITTE LLP	ļ			1.F		4,627,200	5,000,000	5,000,000	0	0	0	0	3.460	3.460		25,950	173,000	05/07/2020	05/07/2027
250847-EA-4	DTE ELECTRIC CO	·		1	1.F FE	1,796,53298.9350	1,795,670	1,815,000	1,801,787	0	556	0	0	5.700	5.774		25,864	103,455	03/11/2010	10/01/2037
251799-AA-0	DEVON ENERGY CORPORATION	·		1	2.B FE		11,445,500	10,000,000	10,995,256	0	(76,026)	0	0	7.950	6.505		167,833	795,000	01/07/2003	04/15/2032
25179M-BF-9	DEVON ENERGY CORPORATION	·		1	2.B FE		1,517,596	1,624,000	1,624,000	0	0	0	0	4.500	4.500		33,698	73,080	12/30/2021	01/15/2030
25278X-AN-9	DIAMONDBACK ENERGY INC	J	.	1	2.B FE		879,580	1,000,000	998,111	0	237	0	0	3.500	3.531	JD	2,917	35,000	11/20/2019	12/01/2029

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

							Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6		air Value	10	11		e in Book/Adju		g Value			li	nterest		Da	tes
		3		5		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC															
					Desig-															
					nation,															
					NAIC								Total							
					Desig-								Foreign							
			F		nation							Current	Exchange							
			0		Modifier							Year's	Change							
			r		and	Rate					Current	Other-	in							
		С	е		SVO	Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
25278X-AR-0	DIAMONDBACK ENERGY INC	.		1	2.B FE		5,819,520	7,000,000	7,035,094	0	(3,797)	0	0	3. 125	3.054	MS	58,941	218,750	04/05/2021	03/24/2031
254687-CP-9	WALT DISNEY COMPANY	-			1.G FE		541,099	535,000	538,881	0	(11,852)	0	0	8.875	6.504	AO	8,573	47,481	11/26/2019	04/26/2023
254687-CT-1	WALT DISNEY COMPANY	.			2.A FE	2,938,380 . 103.1690	2,974,362	2,883,000	2,898,712	0	(13,906)	0	0	7.750	7.202	JJ		223,433	11/26/2019	01/20/2024
254687-CV-6	WALT DISNEY COMPANY	-			1.G FE	5,100,962 . 102.4820	5, 124, 100	5,000,000	5,029,303	0	(25, 140)	0	0	7.750	7.178		161,458	387,500	11/26/2019	02/01/2024
254687-DD-5	WALT DISNEY COMPANY		·   ······	1	2.A FE	5,709,65197.1940	5,540,058	5,700,000	5,704,791	0	(1,663)	0	0	3.700		A0	44,523	210,900	11/26/2019	10/15/2025
254687-DF-0	WALT DISNEY COMPANY		·   ······	L	1.G FE		230,852	215,000	218,876	0	(1,202)	0	0	7.700	0.300	AO	2,805	16,555	11/26/2019	10/30/2025
254687-EB-8	WALT DISNEY COMPANY			[]	1.G FE	9,962,938 . 109.8710	10,987,100	10,000,000	9,967,863	0	1,532	0	0	6.400	6.437	JD		640,000	11/26/2019	12/15/2035
25468P-CR-5	TWDC ENTERPRISES 18 CORP THE WALT DISNEY	· <del> </del> · · · ·		1	2.A FE	1,212,62686.5140	1,055,471	1,220,000	1,213,842	0	211	0	0	4. 125	4. 164	JD	4, 194	50,325	02/12/2020	12/01/2041
25468P-DN-3	TWDC ENTERPRISES 18 CORP			1	2.A FE 2.C FE		5,826,185	8,300,000	8,041,980	0			0	3.000	3. 189	JJ		249,000	02/12/2020	07/30/2046
254709-AM-0 25470D-AG-4	DISCOVERY COMMUNICATIONS IN C. DISCOVERY C.			2	2.0 FE	6,993,77094.2410 5,155,69274.8960		7,000,000			(4.186)		0	4.100	4.111	MN		287,000	02/06/2017	02/09/2027
25470D-AG-4 25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC DISCOVERY C	·		1	2.0 FE	5, 155, 69274.8960 4,012,54074.5790		4.000,000			(4, 186)			4.950	4.752				12/06/2013	04/01/2043
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC DISCOVERY C			1	2.0 FE	4,969,60076.0220		5,000,000	4,010,264		(294)		0	5.300	5.341				05/12/2013	05/15/2049
25470D-BL-2	DISCOVERY COMMUNICATIONS LLC	·		1	2.0 FE	5,119,03460.4670		5,000,000	5, 116,517		(1.798)			4.000	3.873		58.889	200,000	05/16/2019	09/15/2055
256677-AM-7	DOLLAR GENERAL CORP DOLLAR GENERAL CORPO	·   · · · ·		1	2.B FE	4,000,91099.9590	3,998,360	4,000,000	4,000,933				0	5.500	5.498			200,000	09/06/2022	11/01/2052
256746-AH-1	DOLLAR TREE INC			1	2.B FE	1,994,72096.1170	1.922.340	2.000.000			496		0	4.200	4.232	MN		84,000	04/05/2018	05/15/2028
25730#-AB-6	QUESTAR PIPELINE CO DOMINION ENERGY QUES	·   · · · ·		1	2.C			5,000,000	5,000,000		430		0	3.910	3.910	III			01/31/2018	01/31/2038
260003-AC-2	DOVER CORP				2.A FE	4,375,240 . 107.1880	4,287,520	4.000.000	4,131,526	0	(20.061)	0	0	6.650	5.931				12/11/2002	06/01/2028
260003-AF-5	DOVER CORP			1	2.A FE	2,716,29698.2290	2,946,870	3,000,000	2,816,110	0	9,253	0	0	5.375	6.070				10/20/2006	10/15/2035
260003-AK-4	DOVER CORP	··[···		1	2.A FE		11,633,400	12,000,000	11,872,522	0	4.024	0	0	5.375	5.468		215,000	645,000	02/16/2011	03/01/2041
260543-CR-2	DOW CHEMICAL COMPANY THE	. [		1	2.A FE	5,098,22794.0930	4.704.650	5.000.000	5.093.337	0	(1.682)	0	0	5.550	5.414		23.896	277,500	11/25/2019	11/30/2048
260543-CV-3	DOW CHEMICAL COMPANY THE	. L		1	2.A FE		5.972.260	7,000,000	6,969,013	0	573	0	0	4.800	4.830	MN	42.933	336,000	11/25/2019	05/15/2049
260543-DD-2	DOW CHEMICAL COMPANY THE	.		1	2.A FE		727,400	1,000,000	1,088,240	0	(2,018)	0	0	3.600	3.118	MN	4,600	36,000	12/14/2020	11/15/2050
26078J-AF-7	DOWDUPONT INC			1	2.A FE		14,402,100	15,000,000	15,000,000	0	0	0	0	5.419	5.419	MN	103,864	812,850	11/15/2018	11/15/2048
26138E-AT-6	KEURIG DR PEPPER INC			1	2.B FE	9,894,82085.4830		10,000,000	9,900,047	0	1,555	0	0	4.500	4.562	MN	57,500	450,000	09/06/2018	11/15/2045
26138E-AY-5	KEURIG DR PEPPER INC			1	2.B FE	5,493,62082.8130	4,554,715	5,500,000	5,494,338	0	131	0	0	4.420	4.427	JD	10,804	243, 100	12/06/2016	12/15/2046
26442C-AA-2	DUKE ENERGY CAROLINAS LLC	.		1	2.A FE	1,499,806 . 104.7450	1,571,175	1,500,000	1,499,894	0	4	0	0	6.100	6.101	JD	7,625	91,500	11/16/2012	06/01/2037
26442C-AB-0	DUKE ENERGY CAROLINAS LLC CORP BND			1	1.F FE	2,374,208 . 105.2800	2,316,160	2,200,000	2,325,885	0	(5,310)	0	0	6.000	5.438	JJ	60,867	132,000	02/12/2020	01/15/2038
26444G-AE-3	DUKE ENERGY FL PROJ FIN SERIES 2035	.			1.A FE			11,100,000	10,949,066	0	8,306	0	0	3. 112	0.200	MS	115, 144	345,432	04/11/2017	09/01/2036
26875P-AK-7	EOG RESOURCES INC EOG RESOURCES INC			1	1.G FE		79,592	80,000	79,915	0	418	0	0	2.625	3. 163		618	2, 100	02/12/2020	03/15/2023
26884A-BB-8	ERP OPER LP ERP OPERATING LIMITED PARTNE	.		1	1.G FE	968,20585.8570	880,034	1,025,000	968,757	0	553	0	0	4.500	4.916		23,063	0	08/29/2022	07/01/2044
26884T-AN-2	ERAC USA FIN CO Series 144A			1	2.A FE	2,965,44082.4110	2,472,330	3,000,000	2,970,558	0	757	0	0	4.500	4.571		51,000	135,000	02/10/2015	02/15/2045
26885B-AA-8	EQT MIDSTREAM PARTNERS LP	.		1	3.C FE	1,488,34796.2230	1,440,458	1,497,000	1,495,387	0	967	0	0	4.000	4.071	FA	24,950	59,880	07/29/2014	08/01/2024
26885B-AB-6	EQT MIDSTREAM PARTNERS LP	.		1	3.C FE	2,955,00089.0400	2,671,200	3,000,000	2,968,552	0	7,208	0	0	4. 125	4.420	JD	10,313	123,750	02/08/2021	12/01/2026
269246-BS-2	E TRADE FINANCIAL CORP	·		1	1.G FE	4,995,60097.5480	4,877,400	5,000,000	4,997,354	0	418	0	0	4.500	4.511	JD	6,875	225,000	06/11/2018	06/20/2028
27326#-AC-0	EAST KENTUCKY PWR COOPERATIVE				2.A		4,033,485	4,500,000	4,500,000	0	0	0	0	4.450	4.449	AO	40,606	200,250	04/18/2019	04/19/2049
277432-AB-6	EASTMAN CHEMICAL COMPANY	·  ··· ··			2.B FE		511,375	500,000	490,817	0	8,082	0	0	7.250	9.146				11/07/1994	01/15/2024
277432-AL-4	EASTMAN CHEMICAL COMPANY EASTMAN CHEMICA			ļ:	2.B FE	10,344,95584.9620		9,840,000	10,234,124	0	(13,297)	0	0	4.800	4.481		157,440		09/20/2013	09/01/2042
277432-AP-5 278058-DB-5	EATON CORPORATION	·			2.8 FE		10,794,810	13,000,000	12,605,672	0	9,739			4.650	4.876	AU	127,617		10/23/2018	10/15/2044
	EATON CORPORATION			1	2.A FE			1,000,000		0		0	0	4.000	5.992				02/12/2020	03/15/2037
278062-AD-6 278062-AE-4	FATON CORPORATION			Ľ	2.A FE					0	14,753		0		4.564	MN			12/13/2013	11/02/2032
278062-AE-4 278062-AF-1	EATON CORPORATION			ļ'	2.A FE	9,256,80085.5990 3,000,00081.3880				0	20,039			4. 150	3.915	MC			10/25/2018	11/02/2042
278062-AF-1 278865-AW-0	ECOLAB INC			1	2.A FE			3,000,000						3.700	3.915			117,450		
2/8865-AW-U 283677-AW-2	EL PASO ELEC CO	.		ļ'	1.G FE	2,986,47074.7680 9,849,79597,4860				0	5.393			6.000	6.119				10/13/2016	11/01/2046
2030//-AW-2	EL FMOU ELEU W	<u>.  </u>	.	I	∠.¤ ft	97.4860	9,748,600	10,000,000	9,897,900	0	5,393	0	0	0.000	6.119	MIN	/6,66/		04/01/2011	05/ 15/2035

# **SCHEDULE D - PART 1**

1 2	3	Code 4	es 5	6	7	8 8	Fair Value	10	11			usted Carryin				l l	nterest			ates
	3	4	5			Ω	0													
			-			0	9			12	13	14	15	16	17	18	19	20	21	22
				NAIC																
				Desig-																
				nation,																
				NAIC									Total							
				Desig-									Foreign							
		F		nation								Current	Exchange							
		0		Modifier								Year's	Change							
		r		and		Rate					Current	Other-	in							
	С	ė		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
	0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP	d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification Description	e	n 9	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
285512-AD-1 ELECTRONIC ARTS INC	-	-"-	1	2.A FE	4,983,450		4,987,050	5,000,000	4,993,920	(Decircuse)	1,739	rtccogriizca	value	4.800		MS	80,000	240,000	02/17/2016	03/01/2026
285512-AF-6 ELECTRONIC ARTS INC			1	2.A FE	937, 180	65.3250		1,000,000	939,548		1,739	0		2.950	3.281	M9		240,000	02/1//2016	02/15/2051
286857-D#-1 ELIZABETHTOWN GAS CO			1	1.G	4,000,000			4.000,000	4.000.000		0			3.380	3.380	FA			11/10/2020	11/10/2060
286857-DE-1 ELIZABETHTOWN GAS CO				1.G			1,987,200				0			3.380		MN			11/10/2020	11/10/2050
29103D-AJ-5 EMERA US FINANCE LP			1	1.G		93.6960		5,000,000	4,994,737		1.408			3.280	3.280		7.889		01/17/2020	06/15/2026
291641-AZ-1 EMPIRE DISTRICT ELECTRIC CO			1	2.6 FE	4,986,927			4.000.000			1,408			5.800		JJ		232,000	03/31/2010	07/01/2035
29250R-AT-3 ENBRIDGE ENERGY PARTNERS LP			1	2.8 FE	3,476,920		3,795,480		3,635,416		2.437			5.800	5.700				12/06/2013	09/15/2040
29250R-AV-6 ENBRIDGE ENERGY PARTNERS LP			1	2.A FE	4,982,700		5,086,450	5,000,000	4,994,180					5.875		AO			10/01/2015	
29275Y-AB-8 ENERSYS SERIES 144A			1	2.A FE			2.489.850	2,500,000			(4, 187)			5.000	4.829				04/10/2015	10/15/2025
292870-AB-7 ENGINE LEASE FINANCE CORPORATI			1	2.B PL				1,000,000	1,000,000		0			4.630		MN	4.373	46,300	11/27/2018	11/27/2028
292870-AC-5 ENGINE LEASE FINANCE CORPORATI				2.B PL	1,000,000		926.040	1,000,000	1,000,000		0			4.630		JJ	21.092	46,300	01/17/2019	01/17/2029
29362U-AD-6 ENTEGRIS INC Series 144A			1	3.B FE			804,230	1,000,000	1,000,000	0	0	0	0	3.625	3.625		6.042		04/16/2021	05/01/2029
29364D-AV-2 ENTERGY AK INC ENTERGY ARKANSAS INC			1	1.F FE	1,998,640		1.895.080	2.000.000	1,999,229		125	0		4.000		.ID	6.667		05/08/2018	06/01/2028
29364N-10-8 ENTERGY MISSISSIPPI LLC			'	1.F FE			4,074,000	200,000	5,000,000	0	0	0	0	4.900		JAJ0	61.250	245,000	05/31/2017	10/01/2066
29364W-AU-2 ENTERGY LOUISIANA LLC ENTERGY LOUISIANA			1	1.F FE	1,259,218			1,260,000		0	107	0	0	3.780	3.790		11,907		02/12/2020	04/01/2025
29364W-AV-O ENTERGY LOUISIANA LLC			1	1.F FE	4,850,300		4,442,300	5,000,000	4,869,162	0	3.139	0	0	4.950	5. 150			247,500	03/07/2016	01/15/2045
29364W-BB-3 ENTERGY LOUISIANA LLC			1	1.F FE		82.6840	1,033,550	1,250,000	1.247.866	0	46	0	0	4.200	4.211				02/12/2020	09/01/2048
29364W-BL-1 ENTERGY LOUISIANA LLC			1	1.F FE	4,972,850			5.000.000	4.973.094	0	244	0	0	4.750	4.784	-		0	08/18/2022	09/15/2052
293650-AA-4 ENTERGY NEW ORLEANS LLC				2.B YE	10,000,000			10,000,000	10,000,000	0	0	0	0	4.510	4.510	MS	114,003	451,000	09/27/2018	09/30/2033
293791-AT-6 ENTERPRISE PRODUCTS OPERATING			1	2.A FE			3,914,680	4,000,000	3,918,927	0	4,427	0	0	5.750	5.987	MS	76,667	230,000	12/07/2010	03/01/2035
29379V-AQ-6 ENTERPRISE PRODUCTS OPERATING			1	2.A FE	1,990,500	. 104.6570		2,000,000		0	228	0	0	6.450	6.487	MS	43,000	129,000	05/11/2010	09/01/2040
29379V-AT-0 ENTERPRISE PRODUCTS OPERATING			1	2.A FE	4,965,850	. 100.3430	5,017,150	5,000,000	4,973,194	0	805	0	0	5.950	5.999	FA	123,958	297,500	01/04/2011	02/01/2041
29379V-AW-3 ENTERPRISE PRODUCTS OPERATING ENTERPRISE			1	2.A FE	11,945,040	89.1270	10,695,240	12,000,000	11,956,350	0	1,304	0	0	4.850	4.879	FA	219,867	582,000	02/08/2012	08/15/2042
29379V-BH-5 ENTERPRISE PRODUCTS OPERATING			1	2.A FE	4,981,750	96.5250	4,826,250	5,000,000	4,993,873	0	1,818	0	0	3.700	3.742	FA	69,889	185,000	05/04/2015	02/15/2026
29379V-BQ-5 ENTERPRISE PRODUCTS OPERATING			1	2.A FE	9,790,108			10,461,000	9,841,577	0	12,799	0	0	4.250	4.652	FA	167,957	444,593	09/10/2018	02/15/2048
29379V-BZ-5 ENTERPRISE PRODUCTS OPERATING			1	2.A FE	1,987,200		1,461,200	2,000,000	1,987,648	0	144	0	0	3.950	3.982	JJ	33, 136	79,000	01/06/2020	01/31/2060
294429-AC-9 EQUIFAX INC			1	2.B FE	8,750,240			8,000,000	8,291,827	0	(43,442)	0	0	6.900		JJ	276,000	552,000	01/22/2007	07/01/2028
29717P-AS-6 ESSEX PORTFOLIO LP			1	2.A FE	3,038,261		2,823,958	3,466,000	3,040,891	0	2,630	0	0	4.500	5.396		45,925	77,985	09/01/2022	03/15/2048
29736R-AA-8 ESTEE LAUDER			1	1.E FE	4,830,700		5, 188, 150	5,000,000	4,904,122	0	6, 174	0	0	5.750		A0	60,694	287,500	10/09/2003	10/15/2033
29736R-AC-4 ESTEE LAUDER COMPANIES INC			1	1.E FE	18,312,210		19,878,990	18,500,000	18,370,625	0	5,506	0	0	6.000	6.074		141,833	1,110,000	12/05/2007	05/15/2037
29736R-AG-5 ESTEE LAUDER COMPANIES INC ESTEE LAUDER			1	1.E FE	1,099,916		895,940	1,000,000	1,092,496	0	(2,675)	0	0	4.375	3.753	-	1,944	43,750	02/12/2020	06/15/2045
29736R-AK-6 ESTEE LAUDER COMPANIES INC			1	1.E FE	7,581,802		6,551,580	7,600,000	7,584,161	0	375	0	0	4. 150	4 . 164		92,868	315,400	02/06/2017	03/15/2047
299808-AH-8 EVEREST REINSURANCE HOLDINGS I			1	1.G FE	9, 101, 250		6,066,450	9,000,000	9,096,686	0	(2,111)		0	3.500		A0	66,500	315,000	10/05/2020	10/15/2050
30161M-AN-3 EXELON GENERATION CO LLC			1	2.B FE	7,619,320		6,767,460	7,000,000	7,496,557	0	(15,412)	0	0	5.600	5.016		17,422		02/19/2013	06/15/2042
30225V-A0-6 Extra SpStrg EXTRA SPACE STORAGE LP				2.B	8,000,000		7,357,040	8,000,000	8,000,000	0	0	0	0	4.390		JJ	159,991		07/17/2018	07/17/2028
30231G-AZ-5 EXXON MOBIL CORP			1	1.D FE			866,388	1,200,000	1,200,000	0	0	0	0	3.095	3.095		13,928		02/12/2020	08/16/2049
302491-AS-4 FMC CORP			1	2.B FE	998,400		986, 110	1,000,000	999,791	0	185	0	0	4.100	4.120		17,083	41,000	11/12/2013	02/01/2024
302491-AV-7 FMC CORP			1	2.0 FE	2,998,478		2,396,310	3,000,000	2,998,609	0	26	0	0	4.500	4.503	-			09/17/2019	10/01/2049
302508-AQ-9 FMR LLC 144A			1	1.E FE 2.B FE	7,318,304	. 108.2120	6,709,144	6,200,000 8,693,000	6,671,036	0	(57,949)	0	0	7.570		JD			01/26/2012	06/15/2029
30288*-AB-6 FREEPORT LNG INVESTMENTSLLP				2.B FE						0	0	0	0	4.540	4.541	MS			11/29/2016	03/31/2038
30288*-AD-2 FLNG LIQUEFACTION 2 LLC				2.B FE	3, 132, 850									4.790		JD			02/08/2017	06/30/2038
30306V-A#-6 FLNG LIQUEFACTION 2 LLC				2.B FE							0			3.080		JD		210,033	01/09/2018	06/30/2038
30306V-A#-6 FLNG LIQUEFACTION 3 LLC				2.0 FE					6,318,200		0		۰۰	4.360		JD		275,474	04/15/2021	06/30/2039
304071-AA-1 FAIRFAX (US) INC			1	2.6 FE	6.931.820		6,830,880	7.000.000				0	0	4.875	5.000	-			08/06/2014	08/13/2024

# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod		6	7		Fair Value	10	11			usted Carryin					nterest			tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
313747-AV-9	FEDERAL RLTY INVEST TR FEDERAL REALTY IN			1	2.A FE	1, 127, 90	278.8930	1,072,945	1,360,000	1, 128, 253	0	351	0	0	4.500	5.895	JD	5, 100	0	12/06/2022	12/01/2044
31428X-BS-4	FEDEX CORP			1	2.B FE	7,854,00	0087.5890	7,007,120	8,000,000	7,863,871	0	2,521	0	0	4.950	5.069	A0	81,400	396,000	10/23/2018	10/17/2048
316773-CP-3	FIFTH THIRD BANK FIFTH THIRD BANCORP			2	2.B FE	4,946,14	1199.0930	4,810,965	4,855,000	4,867,626	0	(12,613)	0	0	4.300	4.022	JJ	95,684	208,765	12/15/2015	01/16/2024
32055R-B@-5	FIRST INDSTR, L.P. FIRST INDUSTRIAL LP				2.B FE		0085.9550	10,314,600	12,000,000	12,000,000	0	0	0	0		3.960	FA	179,520	475,200	02/15/2018	02/15/2030
33616C-AB-6	FIRST REPUBLIC BANK			2	2.A FE		276.5050	5,814,380	7,600,000	7,315,237	0	6,549	0	0	4.375	4.638	FA	138,542	332,500	02/09/2017	08/01/2046
33738M-AB-7	WELLS FARGO BANK NA BKNT	.			1.F FE	12,789,24		12,521,640	12,000,000	12,306,698	0	(42, 107)	0	0	6.500	5.500	JD	65,000	780,000	10/18/2007	12/01/2028
33767D-AB-1	FIRSTCASH INC Series 144A			1	3.B FE	2,057,50		1,749,340	2,000,000	2,033,396	0	(11,673)	0	0	4.625	3.958	MS	30,833	92,500	11/17/2020	09/01/2028
337738-AV-0	FISERV INC	.		1	2.B FE		00 81.7660	8, 176, 600	10,000,000	9,938,486	0	1,200	0	0		4.440		220,000	440,000	06/11/2019	07/01/2049
337915-AA-0	HUNTINGTON BANCSHARES FIRSTMERIT CORPORA				2.A FE	2,022,50		1,997,980	2,000,000	2,000,252	0	(2,684)	0	0	4.350	4.211		35,525	87,000	01/28/2013	02/04/2023
33829T-AA-4	FIVE CORNERS FUNDING TRUST Series 144A			1	1.G FE	6,000,00	099.1330	5,947,980	6,000,000	6,000,000	0	0	0	0	4.419	4.419	MN	33,879	265, 140	11/18/2013	11/15/2023
34107#-AA-5	FLORIDA PIPELINE FUNDING LLC				3.A PL	5,000,00	090.9480	4,547,400	5,000,000	5,000,000	0	0	0	0	4.700	4.700	FA	88,778	254,583	07/15/2021	05/01/2028
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC				2.B PL		82.7880	7,727,305	9,333,847	9,333,847	0	0	0	0		2.920	FA	102,963	295,261	07/15/2021	08/15/2038
341081-EP-8	FLORIDA POWER AND LIGHT CO			1	1.E FE	.,,	. 105.3390	4,213,560	4,000,000	3,994,876	0	364	0	0	5.850	5.867	FA	97,500	234,000	12/10/2002	02/01/2033
341081-EV-5	FLORIDA POWER AND LIGHT CO			1	1.E FE	844,41		868,598	850,000	845,045	0	224	0	0	5.650	5.711	FA	20,010	48,025	02/12/2020	02/01/2037
341081-FA-0	FLORIDA POWER AND LIGHT CO CORP BND			1	1.E FE	1,047,82		1,067,730	1,000,000	1,034,559	0	(1,427)	0	0	5.950		FA	24,792	59,500	04/26/2010	02/01/2038
341081-FC-6	FLORIDA POWER AND LIGHT CO			1	1.E FE	275, 14	13 . 103.8750	259,688	250,000	268,819	0	(678)	0	0	5.690	5.030	MS	4,742	14,225	10/29/2010	03/01/2040
341081-FK-8	FLORIDA POWER AND LIGHT CO FLORIDA POWER			1	1.D FE		5597.7280	185,683	190,000	189,961	0	27	0	0	3.250	3.265	<b>J</b> D	515	6, 175	05/12/2014	06/01/2024
341081-FQ-5	FLORIDA POWER AND LIGHT CO			1	1.D FE	895, 25	183.3690	750,321	900,000	895,603	0	100	0	0	3.950	3.981	MS	11,850	35,550	02/12/2020	03/01/2048
341099-CB-3	DUKE ENERGY FL PROJ FIN			1	1.F FE	7,979,68		8,238,800	8,000,000	7,989,113	0	763	0	0	5.900	5.918		157,333	472,000	02/18/2003	03/01/2033
341099-CH-0	DUKE ENERGY FL PROJ FIN CORP BND			1	1.F FE		108.0800	2,161,600	2,000,000	2,061,472	0	(2,613)	0	0		6.028		37,394	127,000	11/16/2012	09/15/2037
345397-YG-2	FORD MOTOR CREDIT COMPANY LLC			2	3.A FE		0097.3940	4,869,700	5,000,000	5,000,000	0	0	0	0	3.810	3.810		91,017	190,500	01/04/2017	01/09/2024
34959J-AG-3	FORTIVE CORP			1	2.B FE	.,.,.	993.5930	3,743,720	4,000,000	3,994,560	0	1,468	0	0	3. 150	3. 192		5,600	126,000	06/20/2017	06/15/2026
35671D-CC-7	FREEPORT-MCMORAN COPPER & GOLD			1	2.C FE		0097.4870	4, 125, 650	4,232,000	4,232,000	0	0	0	0	5.000	5.000		70,533	211,600	08/01/2019	09/01/2027
35671D-CD-5	FREEPORT-MCMORAN COPPER & GOLD			1	2.C FE		0096.4410	4,822,050	5,000,000	5,000,000	0	0	0	0		5.250	MS	87,500	262,500	08/01/2019	09/01/2029
361448-BC-6	GATX CORP GATX CORPORATION			1	2.B FE	3,500,00	095.3270	3,336,445	3,500,000	3,500,000	0	0	0	0	4.550		MN	23,888	159,250	05/03/2018	11/07/2028
366651-AE-7	GARTNER INC Series 144A			1	3.A FE		0086.7040	6,069,280	7,000,000	7,018,671	0	(2,868)	0	0	3.750	3.698	A0	65,625	262,500	09/14/2020	10/01/2030
369550-AT-5	GENERAL DYNAMICS CORP GENERAL DYNAMICS C			1	1.G FE	8,777,39		7,203,438	8,750,000	8,776,718	0	(1,008)	0	0	3.600		MN	40,250	315,000	02/12/2020	11/15/2042
370334-BJ-2	GENERAL MILLS INC			1	2.B FE		99.1380	1,982,760	2,000,000	1,996,189	0	129	0	0	5.400	5.417		4,800	108,000	05/26/2010	06/15/2040
370334-CJ-1	GENERAL MILLS INC	.		1	2.B FE		89.9440	4,497,200	5,000,000	4,885,702	0	2,263	0	0	4.700	4.858	A0	48,306	235,000	09/07/2018	04/17/2048
37045V-AT-7	GENERAL MOTORS CO			1	2.C FE		0087.5120	4,375,600	5,000,000	4,998,659	0	21	0	0	5.950	5.952	A0	74,375	297,500	09/05/2018	04/01/2049
372460-AA-3	GENUINE PARTS CO GENUINE PARTS COMPANY			1	2.B FE		9877.0430	3,510,850	4,557,000	4,515,915	0	4,800	0	0		2.000		14,241	85,444	12/09/2020	11/01/2030
372546-AV-3	GEORGE WASHINGTON UNIVERSITY			1	1.E FE		0075.5040	755,040	1,000,000	975,523	0	636	0	0	3.545	3.701		10,438	35,450	05/23/2019	09/15/2046
373334-FS-5	GEORGIA POWER COMPANY			1	2.A FE		. 100.3200	4,012,800	4,000,000	3,999,977	0	77	0	0	5.750	5.752		48,556	230,000	04/11/2003	04/15/2023
373334-GC-9	GEORGIA POWER COMPANY 07-A			1	2.A FE	10,961,68		10,377,180	11,000,000	10,974,262	0	1, 157	0	0	5.650	5.674		207, 167	621,500	04/26/2010	03/01/2037
373334-JS-1	GEORGIA POWER COMPANY			1	2.A FE		91.0270	364, 108	400,000	379,759	0	687	0	0		5. 191		6,333	19,000	12/01/2010	09/01/2040
375558-BA-0	GILEAD SCIENCES INC			1	2.A FE		88.1060	1,541,855	1,750,000	1,820,238	0	(1,965)	0	0	4.500	4.215		32,813	78,750	02/12/2020	02/01/2045
375558-BD-4	GILEAD SCIENCES INC			1	2.A FE		90.6860	4,534,300	5,000,000	5,040,216	0	(980)	0	0		4.692		79, 167	237,500	11/19/2015	03/01/2046
375558-BK-8	GILEAD SCIENCES INC			1	2.A FE	173,81		144,998	175,000	173,893	0	26	0	0	4. 150	4. 192		2,421	7,263	02/12/2020	03/01/2047
377372-AB-3	GLAXOSK CAP INC			1	1.F FE	2,221,10		2,341,676	2,260,000	2,233,719	0	1,636	0	0		5.515	A0	25,645	121,475	10/20/2015	04/15/2034
377372-AE-7	GLAXOSK CAP INC CORP BND			1	1.F FE	1,107,82		1,131,950	1,000,000	1,078,370	0	(3, 148)	0	0	6.375	5.607	MN	8, 146	63,750	04/26/2010	05/15/2038
377372-AJ-6	GLAXOSK CAP INC GLAXOSMITHKLINE CAPITAL			1	1.F FE		87.2460	2,617,380	3,000,000	3,071,295	0	(2,250)	0	0		4.027		36,050	126,000	05/10/2013	03/18/2043
37940X-AC-6	GLOBAL PAYMENTS INC. GLOBAL PAYMENTS INC			1	2.C FE		1071.6930	5,376,975	7,500,000	7,517,068	0	(366)	0	0	4. 150	4 . 136		117,583	311,250	08/07/2019	08/15/2049
38141G-CU-6	GOLDMAN SACHS GROUP INC/THE			1	2.A FE	2,077,55		2,094,900	2,000,000	2,054,309	0	(3,859)	0	0	6. 125	5.767		46,278		10/20/2015	02/15/2033
38141G-GM-0	GOLDMAN SACHS GROUP INC/THE				2.A FE		. 104.6980	9,422,820	9,000,000	9,039,868	0	(1,221)	0	0	6.250	6.208		234,375	562,500	05/05/2011	02/01/2041
38143Y-AC-7	GOLDMAN SACHS GROUP INC/THE			1	2.B FE	1,040,42	. 104.8390	1,048,390	1,000,000	1,029,529	0	(1,400)	0	0	6.450	6 . 123	MN	10,750	64,500	11/16/2012	05/01/2036

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			lı lı	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
384311-AA-4	GRAFTECH FINANCE INC Series 144A	-		1	3.0 FE	1,012,500		825,490	1,000,000	1,008,148	(Decircuse)	(2,534)		value	4.625		JD	2.056	46,250	03/24/2021	12/15/2028
386088-AH-1	DIAGEO PLC GRAND METRO INV	• • • • • • • • • • • • • • • • • • • •		١	1.G FE		. 119.0000	595,000	500,000	570,585		(2,334)			7.450		AO	7,864		09/17/2002	04/15/2035
38748*-AD-9	GRANITE ST ELEC				2.B Z	5,000,000		5,024,800	5.000.000	5.000.000		0			7.370	7.370		61.417		08/05/1993	
38748^-AD-9 38937L-AC-5	GRAY OAK PIPELINE LLC Series 144A			1	2.B Z	9,985,600				9,991,967		2.745			2.600		AO			08/05/1993	11/01/2023
398905-AN-9	GROUP 1 AUTO INC Series 144A		l	ļ'	2.0 FE			9,088,900	10,000,000						4.000	4. 136			700,000	10/30/2020	10/ 15/2025
402740-AE-4	GULFSTREAM NATURAL GAS SYSTEM GULFSTREAM			1	2.B FE	4.978.923			5.000,000	4.981.483					5.950		AO			09/21/2015	10/15/2045
402740-AE-4 403949-AC-4	GULFSTHEAM NATURAL GAS SYSTEM GULFSTHEAM HF SINCLAIR CORP		l	ļ'	2.8 FE							(372)			4.500	4 . 468	AO		291,300	10/21/2015	10/15/2045
404119-BT-5	HCA THE HEALTHCARE CO HCA INC				2.0 FE	250,000		9,876,488	250,000	250,000		0			5.250		JD			03/01/2016	
	HCA THE HEALTHCARE CO HCA INC			1	2.0 FE			1.929.380	2,000,000			4.633			4.500	4.792		34.000		03/01/2016	06/15/2026
	HCA THE HEALTHCARE CO			1	2.0 FE			1,339,920	1,500,000			(138)			5.500	5.465		34,000	82,500	11/15/2017	06/15/2047
404119-BZ-1	HCA THE HEALTHCARE CO HCA INC	• • • • • • • • • • • • • • • • • • • •		1	2.0 FE				12,000,000	1,832,837		2.827			5.250	5.349			630,000	06/05/2019	06/15/2049
-	HS WILDCAT LLC	• • • • • • • • • • • • • • • • • • • •		'	2.A PL	2,996,376			2,996,376	2,996,376		0			3.830	3.848		21,040		12/30/2020	12/31/2050
	HS WILDCAT LLC				2.A PL	6,999,362		5.469.092	6,999,362	6.999.362		0	0	n	4.390	4.414		56.333	311,069	12/30/2020	12/31/2060
406216-AW-1	HALLIBURTON COMPANY			1	2.A FE	1, 121, 224		1,065,330	1,000,000	1,109,615	0	(4,253)	0	0	6.700		MS	19,728	67,000	02/12/2020	09/15/2038
406216-AY-7	HALLIBURTON COMPANY SENIOR CORP BND			1	2.A FE		113.2300	1,981,525	1,750,000		0	(3,036)		0	7.450		MS		130,375	11/16/2012	09/15/2039
406216-BA-8	HALL IBURTON COMPANY			1	2.A FE			4,184,450	5,000,000	5,067,610	0	(2,354)		0	4.500	4.392			225,000	02/08/2018	11/15/2041
406216-BE-0	HALLIBURTON COMPANY HALLIBURTON CO	····		1	2.A FE	4,258,960		3,434,000	4,000,000	4,224,416	0	(6.900)		n	4.750	4.329		79 167	190,000	06/14/2017	08/01/2043
40959*-AD-9	AQUARION WATER CO OF NEW HAMPS				3.A Z			3.018.480	3,000,000	3,000,000	0	0	0	0	7.710	7.710		19.275	231,300	04/30/1993	06/01/2023
410345-AL-6	HANESBRANDS INC Series 144A			1	3.C FE	975,000		899,780	1,000,000	988,079	0	3. 155	0	0	4.875		MN	6.229		06/26/2018	05/15/2026
413086-AH-2	HABMAN INTL IND. INC			1	1.G FE			4.864.850	5.000.000	4.990.850	0	3.598	0	0	4. 150	4.232	MN		207,500	05/06/2015	05/15/2025
413875-AN-5	HARRIS CORP			1	2.B FE	5,367,550		5, 158, 300	5,000,000	5,287,864	0	(9,089)	0	0	6. 150	5.636	JD	13,667	307,500	05/11/2011	12/15/2040
413875-AT-2	HARRIS CORP			1	2.B FE		90.2730	7,221,840	8,000,000	8,000,000	0	0	0	0	5.054	5.054	AO	71,879		04/22/2015	04/27/2045
416515-AS-3	HARTFORD FINANCIAL SERVICES GR			1	2.A FE	1,422,132	99.4230	1,491,345	1,500,000		0	2,562	0	0	5.950	6.375	AO	18,842	89,250	11/16/2012	10/15/2036
416515-BD-5	HARTFORD FINANCIAL SERVICES GR HARTFORD			1	2.A FE	4,918,750	83.2730	4, 163, 650	5,000,000	4,925,105	0	1,575	0	0	4.400	4.500	MS	64,778	220,000	09/06/2018	03/15/2048
416515-BF-0	HARTFORD FINANCIAL SERVICES GR HARTFORD			1	2.A FE	9,900,150	72.1340	7,213,400	10,000,000	9,906,743	0	2,042	0	0	3.600	3.655	FA	132,000	360,000	08/09/2019	08/19/2049
418056-AU-1	HASBRO INC			1	2.C FE	1,996,340	85.4200	1,708,400	2,000,000	1,996,910	0	78	0	0	5.100	5. 112	MN	13,033	102,000	05/08/2014	05/15/2044
42211#-AA-1	HOME DEPOT USA INC HOME DEPOT USA INC				1.F Z	7,023,615	91.3040	6,412,841	7,023,615	7,023,615	0	0	0	0	3.370	3.394	MON	10,520	236,696	05/24/2013	01/15/2033
42225U-AM-6	HEALTHCARE TRUST OF AMERICA IN			1	2.B FE	6,244,437		4,620,483	6,300,000	6,247,127	0	2,690	0	0	2.050	2.162	MS	38,027	64,575	07/22/2022	03/15/2031
42280#-AG-4	HEICO HEICO COMPANIES LLC				2.0	5,000,000		4,639,000	5,000,000	5,000,000	0	0	0	0	3.720	3.720	MN	22,733	186,000	11/17/2016	11/17/2028
423074-AF-0	HEINZ HJ CO				2.C FE	8, 196, 880			8,000,000	8,067,738	0	(9,976)		0	6.375	6 . 192		235, 167	510,000	10/08/1998	07/15/2028
427866-AL-2	HERSHEY FOODS CO				1.E FE	8,055,390		7,631,190	7,000,000	7,332,931	0	(60,829)	0	0	7.200	6.006		190,400	504,000	08/07/2003	08/15/2027
427866-AU-2	HERSHEY COMPANY THE HERSHEY CO			1	1.E FE	897,327		867,528	900,000	899,210	0	283	0	0	3.200	3.235		10,400	28,800	08/18/2015	08/21/2025
42809H-AC-1	HESS CORPORATION			1	2.C FE	1,983,420		1,981,640	2,000,000	1,987,571	0	408	0	0	6.000	6.059		55,333	120,000	02/08/2010	01/15/2040
42809H-AD-9	HESS CORPORATION			1	2.C FE	5,958,240		5,668,800	6,000,000	5,967,576	0	1,007	0	0	5.600	5.648	FA	126,933	336,000	08/05/2010	02/15/2041
428291-AM-0	HEXCEL CORP			1	3.A FE	4,985,650		4,874,950	5,000,000	4,995,576	0	1,543	0	0	4.950	4.300	FA	93,500	247,500	07/29/2015	08/15/2025
428291-AN-8	HEXCEL CORP HEXCEL CORPORATION			1	3.A FE	3,982,360		3,719,480	4,000,000	3,991,818	0	1,780	0	0	4.200	4.255		63,467	168,000	02/13/2017	02/15/2027
42981D-AA-4	HIGH STREET FUNDING TRUST I Series 144A			1	2.A FE	12,074,965		9,715,680	12,000,000	12,069,184	0	(1,565)	0	0	4.682	4.642		212,251	561,840	10/24/2018	02/15/2048
431282-AP-7	HIGHWOODS REALTY LP			1	2.B FE	1,983,740		1,851,420	2,000,000	1,992,471	0	1,633	0	0	3.875	3.974		25,833	77,500	02/13/2017	03/01/2027
431282-AT-9	HIGHWOODS REALTY LP			1	2.B FE	3,485,685			3,500,000	3,488,592	0	1,250	0	0	2.600	2.645		37,917	91,000	07/30/2020	02/01/2031
432833-AF-8	HILTON DOMESTIC OPERATING COMP			1	3.B FE			907,330	1,000,000	1,000,000	0	0	0	0	4.875	4.875		22,479		11/13/2019	01/15/2030
436440-AM-3	HOLOGIC INC TRANCHE B-1 TERM Series 144A			1	3.B FE	3,840,625		3,778,200	4,000,000	3,903,238	0	16,086	0	0	4.625	5. 169		77,083	185,000	10/04/2018	02/01/2028
437076-AS-1	HOME DEPOT INC			1	1.F FE	5,901,713		6,451,140	6,000,000	5,927,509	0	3,237	0	0	5.875	6.004		14,688	352,500	02/12/2020	12/16/2036
437076-BP-6	HOME DEPOT INC			1	1.F FE	925,020		752,380	1,000,000	928,532	0	1,016		0	3.500		MS	10,306	35,000	05/29/2019	09/15/2056
437076-BS-0	HOME DEPOT INC			1	1.F FE	744,986		621,705		745,450	0	109	0	0	3.900	3.939		1,300		02/12/2020	06/15/2047
438506-AS-6	HONEYWELL INTERNATIONAL INC SENIOR CORP				1.F FE	1, 123, 040	. 10/. 1210	1,071,210	1,000,000	1,050,456	0	(7,730)	0	J0	6.625	5.540	<b>J</b> D	2,944	66,250	04/26/2010	06/15/2028

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Cod	les	6	7		Fair Value	10	11	Change	in Book/Adj	justed Carryin	g Value			lı lı	nterest		Da	tes
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
438516-AR-7	HONEYWELL INTERNATIONAL INC	-	- ''	1	1.F FE			1,063,960	1,000,000	979,580	(Decircuse)	991	1 tooogriized	value	5.700		MS	16,783	57,000	02/12/2020	03/15/2036
438516-AT-3	HONEYWELL INTERNATIONAL INC			1	1.F FE		. 105.8840		1,000,000	14,516,028			0		5.700		MS	246,581		02/12/2020	03/15/2037
				1		4,943,250		5,176,200				1,393				5.452					
438516-BB-1 44107T-AV-8	HONEYWELL INTERNATIONAL INC			1	1.F FE 2.C FE				4,000,000						5.375	4.020			268,750	02/14/2011	03/01/2041
44409M-AC-0	HUDSON PACIFIC PROPERTIES LP HUDSON PACI		l	1	2.0 FE										3.250	3.335				05/06/2015	06/15/2025
444859-BB-7	HUMANA INC HUMANA INC			1	2.0 FE			5.268.180	6.000,000			(258)			4.625	4.615			277,500	12/20/2018	12/01/2042
444859-BB-7	HUMANA INC		l	1	2.0 FE				3,500,000			(258)			4.625	3.971				08/08/2019	12/01/2042
450636-AA-3	ITR CONCESSION CO LLC Series 144A		l	I	2.0 FE				4,000,000	4,000,000		0			4.197	4. 197				08/08/2019	08/15/2049
450636-AD-7	ITR CONCESSION CO LLC Series 144A			1	2.B FE			12.030.720	13,000,000	13,000,000		0			5.283		JJ	316.687	686,790	07/16/2015	07/15/2025
450636-E#-8	ITR CONCESSION CO LLC			١	2.B FE	4,000,000			4,000,000	4,000,000		0			4.010	4.010				03/15/2022	03/15/2052
45138L-AL-7	IDAHO POWER COMPANY MTNC	• • • • • • • • • • • • • • • • • • • •		1	1.F FE			30.638.110	29,500,000	29,416,844		6. 135			6.000	6.039				10/18/2007	11/15/2032
45138L-AP-8	IDAHO POWER COMPANY MTNE	• • • • • • • • • • • • • • • • • • • •		1	1.F FE				6,430,000	6,587,000		(10.183)	0		5.500	5.208			353,650	10/10/2007	03/15/2034
452308-AQ-2	ILLINOIS TOOL WORKS INC			1	1.E FE	6,737,286		6.148.926	6.300.000	6.630.866		(12,493)		n	4.875	4 . 438				12/06/2013	09/15/2041
452308-AR-0	ILLINOIS TOOL WORKS INC ILLINOIS TOOL WO			1	1.E FE	5,972,753		5,508,859	6,425,000	6,053,464	0		0	0	3.900	4.324				09/20/2013	09/01/2042
455170-AA-8	INDIANA UNIVERSITY HEALTH			1	1.C FE	6,000,000		4,951,020	6,000,000	6,000,000	0	0	0	0	3.970	3.970			238,200	04/09/2018	11/01/2048
45687A-AN-2	INGERSOLL-RAND GLOBAL HOLDING INGERSOLL-			1	2.B FE	4,813,050		3,871,250	5,000,000	4,826,994	0	3.637	0	0	4.300	4.532			215,000	12/20/2018	02/21/2048
458140-AS-9	INTEL CORP			1	1.E FE	1,997,020			2,000,000		0	318	0	0	3.700	3.718		31.244	74,000	07/22/2015	07/29/2025
458140-AV-2	INTEL CORP INTEL CORPORATION			1	1.E FE	9,943,600			10,000,000	9,950,873	0	1.229	0	0	4.100	4. 133			410,000	05/12/2016	05/19/2046
45866F-AD-6	INTERCONTINENTALEXCHANGE INC			1	1.G FE	3,019,230		2,923,710	3,000,000	3,005,860	0	(2.128)	0	0	3.750	3.670	JD	9.375	112,500	12/10/2015	12/01/2025
45866F-AX-2	INTERCONTINENTALEXCHANGE INC	L		1	1.G FE	4,943,150		4 . 645 . 150	5,000,000	4.944.017	0	867	0	0	4.950	5.023	JD	11.000	138,875	06/23/2022	06/15/2052
459200-BB-6	INTERNATIONAL BUSINESS MACHINE	L		1	1.G FE	1,558,798	. 106.9900	1,604,850	1,500,000	1,534,766	0	(2,569)	0	0	5.875	5.567	MN	7,833	88, 125	04/26/2010	11/29/2032
459200-GS-4	INTERNATIONAL BUSINESS MACHINE	L		1	1.G FE	1,680,074	. 102.2050	1,561,692	1,528,000	1,664,835	0	(5, 147)	0	0	5.600	4.819	MN	7,368	85,568	02/12/2020	11/30/2039
459200-HF-1	INTERNATIONAL BUSINESS MACHINE			1	1.G FE	575,362	83.2840	453,898	545,000	568,301	0	(806)	0	0	4.000	3.690	JD	666	21,800	06/18/2012	06/20/2042
459200-HU-8	INTERNATIONAL BUSINESS MACHINE INTERNATI			1	1.G FE	169,646	98.5100	167,467	170,000	169,954	0	40	0	0	3.625	3.650	FA	2,379	6, 163	02/06/2014	02/12/2024
459200-KV-2	INTERNATIONAL BUSINESS MACHINE INTERNATI			1	1.G FE	13,805,120	91.8660	12,861,240	14,000,000	13,806,353	0	1,233	0	0	4.900	4.990	JJ		0	07/20/2022	07/27/2052
459506-AE-1	INTERNATIONAL FLAVORS & FRAGRA INTERNATI			1	2.C FE		78.6380	3,145,520	4,000,000	3,987,505	0	281	0	0	4.375	4.396	JD	14,583	175,000	05/15/2017	06/01/2047
459506-AL-5	INTERNATIONAL FLAVORS & FRAGRA INTERNATI			1	2.C FE	2,982,810	85.9400	2,578,200	3,000,000	2,984,103	0	297	0	0	5.000	5.037	MS	39,583	150,000	10/30/2018	09/26/2048
459506-AQ-4	INTERNATIONAL FLAVORS & FRAGRA Series 14			1	2.C FE	5,040,308		3,974,000	5,000,000	5,033,774	0	(4,041)	0	0	2.300	2.203		19, 167	115,000	05/14/2021	11/01/2030
460146-AP-8	INTL PAPER CO				2.B FE	3,040,020		3,024,270	3,000,000	3,003,273	0	(3,716)	0	0	6.875	6.738		34,375	206,250	10/18/2007	11/01/2023
460146-CS-0	INTL PAPER CO INTERNATIONAL PAPER CO			1	2.B FE	4,564,550		4, 172,089	4,990,000	4,595,027	0	7,603	0	0	4.350	4.895		82,002	217,065	09/06/2018	08/15/2048
46051M-A@-1	ITC TRANSMISSION				1.F	10,000,000		7,866,800	10,000,000	10,000,000	0	0	0	0	4.000		MS	101,111	400,000	03/29/2018	03/30/2053
461070-AN-4	INTERSTATE POWER & LIGHT CO			1	2.A FE	4,965,000		3,637,500	5,000,000	4,969,513	0	789	0	0	3.700	3.739		54,472	185,000	09/12/2016	09/15/2046
465685-AK-1	ITC HOLDINGS ITC HOLDINGS CORP			1	2.B FE	4,993,250		4,690,500	5,000,000	4,997,379	0	697	0	0	3.250	3.266		451	162,500	06/29/2016	06/30/2026
46625H-JB-7	JPMORGAN CHASE & CO				1.F FE	1,047,951		856, 146	850,000	1,029,984	0	(6,466)	0	0	5.600	3.975	JJ	21,949	47,600	02/12/2020	07/15/2041
466313-AH-6	JABIL CIRCUIT INC			1	2.C FE	2,991,420		2,800,170	3,000,000	2,995,249	0	837	0	0	3.950		JJ	55,629	118,500	01/09/2018	01/12/2028
466313-AK-9	JABIL CIRCUIT INC			1	2.C FE	4,963,900		4,149,250	5,000,000	4,971,374	0	3,094	0	0	3.000	3.081		69, 167	150,000	07/06/2020	01/15/2031
46647P-AA-4	JPMORGAN CHASE & CO			1	1.F FE	10,000,000			10,000,000	10,000,000	0	0	0	0	4.260	4.233		152,650	426,000	02/14/2017	02/22/2048
47233J-DX-3	JEFFERIES GROUP INC			1	2.B FE	2,078,420		1,510,520	2,000,000	2,066,757	0	(6, 168)	0	0	2.750		A0	11,611	55,000	01/29/2021	10/15/2032
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CO			1	1.D FE	5,000,000		4,008,750	5,000,000	5,000,000	0	0		0	3.837		MN	24,514	191,850	11/04/2016	05/15/2046
478160-AF-1	JOHNSON & JOHNSON				1.A FE	6,801,960		6, 122, 100	6,000,000	6,057,129	0	(62,455)		0	6.730	5.592	MN	51,597	403,800	10/18/2007	11/15/2023
478160-AN-4	JOHNSON & JOHNSON			]	1.A FE	2,343,793		2,514,510	2,250,000	2,316,420	0	(2,932)	·  0	0	5.950	5.648		50,575	133,875	11/16/2012	08/15/2037
478160-AV-6	JOHNSON & JOHNSON			]	1.A FE	2,585,934			2,600,000	2,589,644	0	376	J0	0	4.500	4.533	MS	39,000	117,000	08/13/2010	09/01/2040
478160-BV-5	JOHNSON & JOHNSON			<u> </u>	1.A FE		84.6220	1,899,764	2,245,000	2,367,072	0	(3,645)	······0	0	3.700	3.352	MS	27,688		02/12/2020	03/01/2046
478160-CM-4	JOHNSON & JOHNSON			1	1.A FE	3,985,439		3,277,480	4,000,000	3,986,812	0		0	0	3.500	3.520			140,000	02/12/2020	01/15/2048
478165-AB-9	SC JOHNSON & SON INC 144A				I.G FE	2,973,900	. 106.3950	3, 191,850	3,000,000	2,991,312	0	J 1,3/5	J0	J0	6.750	6.818	ΓA	J/6,500	202,500	03/10/1998	02/15/2028

# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod		6	7		Fair Value	10	11			usted Carryin					nterest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
478165-AF-0	SC JOHNSON & SON INC 144A				1.G FE	3,909,44	. 104.4980	4, 179, 920	4,000,000	3,951,176	0	3,440	0	0	5.750	5.912	FA	86,889	230,000	02/06/2003	02/15/2033
478165-AH-6	SC JOHNSON & SON INC S C JOHNSON & SON I	.		1	1.G FE	1,996,14	89.8700	1,797,400	2,000,000	1,996,610	0	76	0	0	4.750	4.762	A0	20,056	95,000	10/13/2015	10/15/2046
48121@-AJ-0	JRD HOLDINGS LLC				2.B PL	10,000,00	0074.7900	7,479,000	10,000,000	10,000,000	0	0	0	0	2.730	2.730	MN	32,608	273,000	11/18/2020	11/18/2032
48121@-AP-6	JRD HOLDINGS LLC				2.B PL		0071.3610	8,563,320	12,000,000	12,000,000	0	0	0	0	2.830		A0	72,637	339,600	10/14/2021	10/14/2033
48250A-AA-1	KKR GROUP FINANCE CO III LLC Series 144A			1	1.F FE		087.0430	2,611,290	3,000,000	3, 195, 369	0	(5,444)	0	0	5. 125		JD	12,813	153,750	06/28/2017	06/01/2044
48252D-AA-3	KKR GROUP FINANCE CO VII LLC Series 144A			1	1.F FE		0069.0900	3,454,500	5,000,000	4,975,157	0	528	0	0	3.625		FA	63,438	181,250	02/18/2020	02/25/2050
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC Series 144			1	1.F FE		0067.4860	6,748,600	10,000,000	9,914,144	0	1,804	0	0	3.500	3.549		122,500	350,000	08/18/2020	08/25/2050
48305Q-AD-5	KAISER FOUNDATION HOSPITALS			1	1.D FE		85.1350	4,256,750	5,000,000	4,957,616	0	986	0	0		4.206		34,583	207,500	04/25/2017	05/01/2047
485134-BR-0	EVERGY METRO			1	1.F FE		79.7300	3,986,500	5,000,000	4,996,121	0	85	0	0	4.200	4.205		61,833	210,000	02/26/2018	03/15/2048
485170-AQ-7	KANSAS CITY SOUTHERN RAILWAY 144A			1	2.B FE	2,364,12	2583.5390	2,088,475	2,500,000	2,378,323	0	3,516	0	0	4.300	4.673	MN	13,736	107,500	09/07/2018	05/15/2043
485170-AS-3	KANSAS CITY SOUTHERN RAILWAY 144A			1	2.B FE	6,246,07	790.7990	5,811,136	6,400,000	6,263,958	0	3, 141	0	0	4.950	5.110	FA	119,680	316,800	07/26/2016	08/15/2045
485170-BA-1	KANSAS CITY SOUTHERN			1	2.B FE		94.0060	1,880,120	2,000,000	1,996,149	0	1,051	0	0	3. 125	3. 185	JD	5,208	62,500	05/11/2016	06/01/2026
485170-BB-9	KANSAS CITY SOUTHERN			1	2.B FE		687.4350	2,767,318	3,165,000	3,160,822	0	84	0	0	4.700	4.709		24,793	148,755	09/07/2018	05/01/2048
487836-BQ-0	KELLOGG COMPANY			1	2.B FE		085.7330	7,715,970	9,000,000	9,005,358	0	(185)	0	0	4.500	4.495	A0	101,250	405,000	12/07/2016	04/01/2046
489170-AE-0	KENNAMETAL INC			1	2.B FE			940,990	1,000,000	995,243	0	748	0	0	4.625	4.725	<b>J</b> D	2,056	46,250	06/07/2018	06/15/2028
491386-E#-1	KENTUCKY PWR CO KENTUCKY POWER COMPANY				2.A Z	5,000,00	0077.1940	3,859,700	5,000,000	5,000,000	0	0	0	0	4. 120	4 . 120	MS	62,372	206,000	09/12/2017	09/12/2047
491674-BG-1	KENTUCKY UTILITIES COMPANY			1	1.F FE		9995.1430	8,800,728	9,250,000	8,947,739	0	9,849	0	0	5. 125	5.413		79,010	474,063	06/30/2011	11/01/2040
49271V-AD-2	KEURIG DR PEPPER INC			1	2.B FE	2,944,25	791.3980	2,741,940	3,000,000	2,947,579	0	976	0	0	5.085	5.210	MN	15,255	152,550	06/05/2019	05/25/2048
49337W-AC-4	NATIONAL GRID USA	.		1	2.B FE	7,587,60		5,952,149	5,430,000	6,704,209	0	(132,654)	0	0	8.000	4.435		55,507	434,400	04/29/2015	11/15/2030
49337W-AJ-9	NATIONAL GRID USA	.		1	2.B FE	7,000,00	0093.4090	6,538,630	7,000,000	7,000,000	0	0	0	0	5.803	5.803	A0	101,553	406,210	03/29/2005	04/01/2035
49338L-AB-9	KEYSIGHT TECHNOLOGIES INC			1	2.B FE		1398.5270	985,270	1,000,000	1,003,034	0	(1,781)	0	0	4.550	4.352		7,710	45,500	11/27/2015	10/30/2024
49338L-AE-3	KEYSIGHT TECHNOLOGIES INC	.		1	2.B FE		98.0090	4,900,450	5,000,000	4,996,938	0	637	0	0	4.600	4.616		54,306	230,000	03/28/2017	04/06/2027
494368-BC-6	KIMBERLY-CLARK CORPORATION			1	1.F FE		. 115.5840	4,421,088	3,825,000	4,047,663	0	(9,733)	0	0	6.625	6.010		105,586	253,406	02/12/2020	08/01/2037
494368-BL-6	KIMBERLY-CLARK CORPORATION KIMBERLY-CLAR			1	1.F FE		0077.4840	3,874,200	5,000,000	4,818,486	0	5,690	0	0	3.700	3.961		15,417	185,000	05/20/2013	06/01/2043
494368-BV-4	KIMBERLY-CLARK CORPORATION			1	1.F FE		72.6200	297,742	410,000	409, 192	0	23	0	0	3.200	3.212		5,503	13, 120	02/12/2020	07/30/2046
49446R-AT-6	KIMCO REALTY CORP KIMCO REALTY CORPORATI			1	2.A FE		5077.7510	11,662,650	15,000,000	13,735,239	0	14, 101	0	0	4.450	5.051		222,500	445,000	08/15/2022	09/01/2047
49446R-AV-1	KIMCO REALTY CORP KIMCO REALTY CORPORATI			1	2.A FE	5,724,24			5,612,000	5,718,802	0	(2,418)	0	0	3.700		A0	51,911	207,644	08/13/2020	10/01/2049
494550-AT-3	KINDER MORGAN ENERGY PARTNERS	.		1	2.B FE		0098.2990	2,948,970	3,000,000	2,886,185	0	6,073	0	0	5.800	6.249		51,233	174,000	01/13/2010	03/15/2035
494550-BF-2	KINDER MORGAN ENERGY PARTNERS	.		1	2.B FE		. 100.8240	5,041,200	5,000,000	5,259,873	0	(8,019)	0	0	6.550	6.067		96,431	327,500	01/11/2011	09/15/2040
494550-BH-8	KINDER MORGAN ENERGY PARTNERS	.		1	2.B FE		99.6720	5,980,320	6,000,000	5,992,305	0	220	0	0	6.375	6.387		127,500	382,500	02/23/2011	03/01/2041
494550-BP-0	KINDER MORGAN ENERGY PARTNERS KINDER MOR			1	2.B FE		85.9590	2,578,770	3,000,000	2,988,302	0	329	0	0	5.000	5.031		50,000	150,000	02/21/2013	03/01/2043
494550-BQ-8	KINDER MORGAN ENERGY PARTNERS KINDER MOR			1	2.B FE		0098.9340	1,978,680	2,000,000	1,999,598	0	590	0	0	3.500	3.531		23,333	70,000	02/21/2013	09/01/2023
49456B-AQ-4	KINDER MORGAN INC			1	2.B FE		2587.7190	6,578,925	7,500,000	7,515,311	0	(315)	0	0	5.200	5. 185		130,000	390,000	09/10/2018	03/01/2048
49456B-AS-0	KINDER MORGAN INC			1	2.B FE		65.0740	6,507,400	10,000,000	9,857,331	0	3, 117	0	0	3.250	3.329		135,417	325,000	07/27/2020	08/01/2050
49456B-AT-8	KINDER MORGAN INC			1	2.B FE		69.4080	3,886,848	5,600,000	5,586,204	0	279	0	0	3.600	3.614		76,160	201,600	02/08/2021	02/15/2051
497266-B*-6	KIRBY CORP KIRBY CORPORATION	.		1	2.C		0099.6260	18,928,940	19,000,000	19,000,000	0	0	0	0	3.290	3.290		215,312	625, 100	02/27/2013	02/27/2023
49803#-AB-8	KITE REALTY GRP KITE REALTY GROUP TRUST				2.C		0095.5240	9,552,400	10,000,000	10,000,000	0	0	0	0	4.470	4.470			447,000	09/10/2015	09/10/2025
50075N-AR-5	MONDELEZ INTERNATIONAL INC SENIOR CORP B				2.A FE	1,046,68		1,105,530	1,000,000	1,035,909	0	(1,425)	0	0	7.000	6.613		27,222	70,000	11/16/2012	08/11/2037
50075N-AZ-7	MONDELEZ INTERNATIONAL INC				2.A FE	9,903,60		10,251,700	10,000,000	9,924,689	0	2,331	0	0	6.500	6.574		256,389	650,000	02/04/2010	02/09/2040
50076Q-AE-6	KRAFT FOODS GROUP INC KRAFT FOODS INC				2.C FE		1390.8880		9,000,000	9,578,551	0	(18,836)	0	0	5.000	4.495			450,000	12/06/2013	06/04/2042
501044-BV-2	KROGER CO			1	2.A FE		0 . 112.9950	3,389,850	3,000,000	3, 225, 497	0	(26,018)	0	0	8.000	6.594		70,667	240,000	07/15/2004	09/15/2029
502431-AM-1	HARRIS CORP	.		1	2.B FE		96.4890	4,824,450	5,000,000	4,997,327	0	425	0	0	4.400	4.411		9,778	220,000	05/05/2020	06/15/2028
50249A-AH-6	LYB INTERNATIONAL FINANCE III			1	2.B FE		0071.3850		5,000,000	4,989,413	0	429	0	0	3.375	3.391		42, 188	168,750	10/06/2020	10/01/2040
50249A-AJ-2	LYB INTERNATIONAL FINANCE III			1	2.B FE		6067.3480	4,714,360	7,000,000	7,056,417	0	(1,220)	0	0	3.625	3.578		63,438	253,750	12/14/2020	04/01/2051
50249A-AK-9	LYB INTERNATIONAL FINANCE III			1	2.B FE	6,464,69	065.3450	4,247,425	6,500,000	6,465,525	0	402	0	0	3.800	3.827	AO	61,750	247,000	10/06/2020	10/01/2060

# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod		6	7		air Value	10	11			usted Carryin					nterest			tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
505597-AD-6	SPIRE INC LACLEDE GROUP INC			1	2.B FE	3, 196, 96		2,603,232	3,200,000	3, 197, 421	0	68	0	0	4.700	4.706	FA	56,818	150,400	08/12/2014	08/15/2044
50587K-AB-7	LAFARGEHOLCIM FINANCE US LLC Series 144A			1	2.A FE	3,674,44		2,852,710	3,500,000	3,657,267	0	(3,814)	0	0	4.750		MS	45,719	166,250	01/11/2018	09/22/2046
513075-BZ-3	LAMAR MEDIA CORP			1	3.C FE		0082.7390	4,136,950	5,000,000	4,704,613	0	27, 113	0	0	3.625		A0	38,264	181,250	02/16/2022	01/15/2031
513272-AE-4	LAMB WESTON HOLDINGS INC Series 144A	-		1	3.C FE		1987.3410		5,215,000	4,983,033	0	18,515	0	0	4.375	4.000	JJ	95,699	166,681	02/16/2022	01/31/2032
51512*-AA-2	ORORA DGP	.			2.B PL		0098.6670	5,920,020	6,000,000	6,000,000	0	0	0	0	3.260	3.260	JJ	89,650	195,600	07/12/2019	07/16/2023
51808B-AE-2	ENI USA INC	.		1	2.B FE	10,014,49					0	(87,825)	0	0	7.300	5.861	MN	78,754	616,339	04/08/2003	11/15/2027
521865-AZ-8	LEAR CORP LEAR CORPORATION	.		1	2.B FE		82.6820		10,000,000	9,726,998	0	4,545	0	0	5.250	5.446	MN	67,083	525,000	05/08/2019	05/15/2049
52555L-AA-1	STANFORD UNIVERSITY MTN A	.		1	1.A FE		17 . 108 . 6300	108,630			0	(423)	0	0		7.083	JD		7,650	11/29/2000	06/15/2026
526057-CD-4	LIBERTY MUTUAL GROUP INC LIBERTY MUTUAL	.		1		2,847,19					0		0	0	4.750	5.446	MN	,		06/13/2018	11/29/2027
53079E-BE-3 53079E-BF-0	LIBERTY MUTUAL GROUP INC LIBERTY MUTUAL			1	2.B FE	4,996,70	0099.2880 0083.4150		5,000,000			2.463			4.250	4.258	OD	9,444	212,500	10/31/2013	06/15/2023
53079E-BH-6	LIBERTY MUTUAL GROUP INC Series 144A			4	2.B FE		073.1360		4,000,000					0		4.507				06/04/2019	06/17/2044
530/9E-BH-6 53154*-AP-8	LIBERTY UTILITIES FINANCE GP1			1	2.8 FE		0 73 . 1360					83			4.890	1	JD ∆∩	82.858		03/24/2019	04/30/2049
532457-BA-5	ELI LILLY AND COMPANY			1	2.A FE		5 . 108.0600		1,000,000	973,547		1. 171			5.550	5.826	/10	16,342		03/24/2017	04/30/204/
532457-BC-1	ELI LILLY AND COMPANY			1	1.F FE	1,060,39		1,073,510	1,000,000	1,043,027		(1,828)		0	5.950	1	MN	7,603		01/13/2010	11/15/2037
534187-AR-0	LINCOLN NATIONAL CORPORATION			1	2.A FE		1294.9180		1,500,000	1,043,027		(1,828)		0	6. 150	6.363				11/16/2012	04/07/2036
534187-AW-9	LINCOLN NATIONAL CORPORATION SENIOR CORP			1	2.A FE		198.6860	1.554.305	1,575,000	1,561,821	0	525	0	n	6.300	6.388	ΔΩ			11/16/2012	10/09/2037
534187-BG-3	LINCOLN NATIONAL CORPORATION			1	2.A FE		5075.1550	7.515.500		9,342,707		13. 175		o	4.350	4.802	MS	145.000		10/24/2018	03/01/2048
536210-AE-6	LION INDUSTRIAL PROPERTIES LP			'	2.A	5,000,00		4,727,850	5,000,000	5,000,000	0	10,175	0	0	3.990		MS		199,500	03/31/2016	03/31/2026
536210-AF-3	LION INDUSTRIAL PROPERTIES LP				2.A		094.4060	6.608.420	7.000.000	7.000.000	0	0	0	0	3.990	3.990		34.913	279,300	05/16/2016	05/16/2026
536210-AH-9	LION INDUSTRIAL PROPERTIES LP				2.A		093.9930	4,699,650	5,000,000	5,000,000	0	0	0	0	4.100	4. 100				02/15/2017	02/15/2027
53621@-AL-0	LION INDUSTRIAL TRUST				2.A		0090.5800	4.529.000	5.000.000	5.000.000	0	0	0	0	3.700	3.700			185,000	01/16/2018	01/16/2028
539830-AR-0	LOCKHEED MARTIN CORP WI			1	1.G FE	211, 10		217,488	200,000	209.826	0	(468)	0	0	6. 150	5.630		4.100	12,300	02/12/2020	09/01/2036
539830-BN-8	LOCKHEED MARTIN CORP			1	1.G FE		785.1360	12.286.828	14 . 432 . 000	15, 204, 103	0	(14,285)	0	lo	4.090	3.786		173,801	590,269	10/30/2017	09/15/2052
540424-AR-9	LOEWS CORP LOEWS CORP			1	1.G FE		9981.4400		2,620,000	2,663,512	0	(1,411)	0	0	4. 125	4.003		13,810	108,075	11/02/2017	05/15/2043
546676-AX-5	LOUISVILLE GAS & ELEC CO LOUISVILLE GAS			1	1.F FE	4,995,85	83.1390	4, 156, 950	5,000,000	4,996,442	0	90	0	0	4.375	4.380	AO	54,688	218,750	09/21/2015	10/01/2045
546676-AY-3	LOUISVILLE GAS & ELEC CO LOUISVILLE GAS			1	1.F FE		2483.7090	837,090	1,000,000	998,910	0	22	0	0	4.250	4.257	A0	10,625	42,500	02/12/2020	04/01/2049
548661-AK-3	LOWES COMPANIES INC				2.A FE		33 . 107.7170		2,389,000	2,427,729	0	(4,989)	0	0	6.500	6.181	MS	45,723	155,285	04/28/2006	03/15/2029
548661-CL-9	LOWES COMPANIES INC	.		1	2.A FE		5598.3970	1,475,955	1,500,000	1,462,384	0	1,705	0	0	5.800	6.071	A0	18,367	87,000	07/29/2013	10/15/2036
548661-DJ-3	LOWES COMPANIES INC	.		1	2.A FE		1282.4310	741,879	900,000	969,409	0	(1,949)	0	0	4.375		MS	11,594	39,375	02/12/2020	09/15/2045
548661-DN-4	LOWES COMPANIES INC	.		1	2.A FE		74.5130	3,725,650	5,000,000	4,861,347	0	3,612	0	0	3.700		A0	39,056	185,000	09/11/2017	04/15/2046
548661-EM-5	LOWES COMPANIES INC	.		1	2.A FE		7596.6810	2,417,025	2,500,000	2,491,204	0	129	0	0	5.625	5.649		44, 141	0	09/06/2022	04/15/2053
548661-EN-3	LOWES COMPANIES INC			1	2.A FE		0096.8160	2,420,400	2,500,000	2,481,115	0	15	0	0	5.800	5.849	MS	42,694	2,819	09/06/2022	09/15/2062
55335@-AC-2	MEPT EDGEMOOR OPERATING LP				2.B		0090.1810	7,214,480	8,000,000	8,000,000	0	0	0	0	3.760	3.760	JD	1,671	300,800	08/09/2016	06/29/2028
55335@-AE-8	MEPT EDGEMOOR LP				2.B		0095.6600	2,869,800	3,000,000	3,000,000	0	0	0	0	3.690		A0	19,680	110,700	04/27/2017	04/27/2025
55336V-AA-8	MPLX LP	.		1	2.B FE		96.9780	5,333,790	5,500,000	5, 495, 121	0	2,160	0	0	4.000	4.044		83, 111	220,000	02/09/2015	02/15/2025
55336V-AE-0	MPLX LP	.		1	2.B FE		9999.5900	995,900	1,000,000	1,000,480	0	(2,221)	0	0	4.500	4.268		20,750	45,000	09/29/2016	07/15/2023
55336V-AL-4	MPLX LP	.		1	2.B FE		85.2660	5,968,620	7,000,000	6,956,200	0	886	0	0	5.200	5.246		121,333	364,000	02/07/2017	03/01/2047
55336V-AN-0	MPLX LP	.		1	2.B FE		0080.0370	4,001,850	5,000,000	4,970,732	0	590	0	0	4.700	4.740	AO	49,611	235,000	02/05/2018	04/15/2048
55336V-AP-5	MPLX LP	.		1	2.B FE	, , , ,	78.7850		5,000,000	4,966,734	0	345	0	0	4.900	4.940	AO	51,722	245,000	02/05/2018	04/15/2058
55903V-AN-3	MAGALLANES INC Series 144A			1	2.C FE		0077.3110		2,500,000	2,500,000	0	0	0	0	5.050	5.050		37, 174	63, 125	03/09/2022	03/15/2042
559080-AF-3	MAGELLAN MIDSTREAM PARTNERS LP MAGELLAN			1	2.A FE	6,864,29		5, 181, 190	7,000,000	6,892,433	0	3,331	0	0	4.200	4.315		24,500	294,000	12/17/2012	12/01/2042
559080-AG-1	MAGELLAN MIDSTREAM PARTNERS LP			1	2.A FE		0087.2360	4,361,800	5,000,000	4,981,684	0	482	0	0	5. 150	1		54,361	257,500	10/03/2013	10/15/2043
559080-AJ-5	MAGELLAN MIDSTREAM PARTNERS LP			1	2.A FE		71.8950	2,156,850	3,000,000	2,999,148	0	23	0	J0	4.200	4.202		37,100	126,000	02/25/2015	03/15/2045
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS LP			1	2.A FE	15,655,67	075.6450	12,859,650	17,000,000	15,757,242	0	25,792	0	J0	4.200	4.701	AU	174,533	714,000	10/25/2018	10/03/2047

# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	<u>S Owne</u> d Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7		Fair Value	10	11	Change	e in Book/Adju	usted Carryin	g Value			I	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
			_		Desig-									Foreign							
			F		nation Modifier								Current Year's	Exchange							
			0		and		Rate					Current	Other-	Change in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
565130-AA-9	MAPLE GROVE FUNDING TRUST   Series 144A			1	2.A FE		767.4820	20,020,560	29,668,000	29,355,419	0	4,832	0	0	4.161	4.224	FA	466,361	1,028,738	02/10/2022	08/15/2051
565849-AB-2	MARATHON OIL CORP			1	2.C FE			1,032,580	1,000,000	1,048,009	0	(3,791)	0	0			MS	20,022	68,000	05/23/2007	03/15/2032
565849-AM-8	MARATHON OIL CORP			1	2.C FE	9,970,75	085.7920	8,579,200	10,000,000	9,976,692	0	470	0	0	5.200	5.217	JD	43,333	520,000	10/24/2018	06/01/2045
570535-AS-3	MARKEL CORP MARKEL CORPORATION			1	2.B FE	12,517,84	078.5570	10,212,410	13,000,000	12,552,337	0	8,904	0	0	4.300	4.527	MN	93, 167	559,000	10/05/2018	11/01/2047
570535-AT-1	MARKEL CORP MARKEL CORPORATION			1	2.B FE	4,978,45		4,349,150	5,000,000	4,979,684	0	364	0	0	5.000	5.028	MN	28,472	250,000	05/15/2019	05/20/2049
571676-AF-2	MARS INC Series 144A			1	1.F FE	1,202,91		1,001,916	1,210,000	1,203,374	0	141	0	0	3.950	3.984	AO	11,949	47,795	02/12/2020	04/01/2049
571676-AH-8	MARS INC Series 144A			1	1.F FE	1,020,98		808,270	1,000,000	1,020,191	0	(246)	0	0	4.200	4.092	AO	10,500	42,000	05/29/2019	04/01/2059
571748-BD-3	MARSH & MCLENNAN CO INC			1	2.A FE		083.0390	4, 151, 950	5,000,000	4,981,517	0	406	0	0		4.224		70,000	210,000	02/27/2018	03/01/2048
571903-AV-5	MARRIOTT INTERNATIONAL	.		1	2.B FE		299.7400	4,987,000	5,000,000	4,999,726	0	2,218	0	0	3. 125	3.171		59,028		12/21/2016	02/15/2023
573284-AJ-5	MARIIN MARIEIIA MAIERIAL	.		1	2.B FE	3,999,44				3,999,618 8,650,543	0		0	0	6.250	6.251	MN	41,667	250,000	04/25/2007	05/01/2037
573284-AU-0 573874-AN-4	MARVELL TECH GRP LTD.	·		1	2.8 FE		081.2310 595.1090		3,000,000		0	6,950		0	4.250	4.968	JD			12/16/2021	12/15/2047
574218-4K-6	MARYLAND ST HEALTH & HIGHER ED MARYLAND	·  ··· ··		1	1 F FF		077.4610		5,000,000			2,051			4. 165	4. 165	JD			12/16/2021	06/22/2028
57421C-AW-4	MARYLAND ST HEALTH & HIGHER ED MARYLAND			1	1.F FE		066.5560	7,986,720	12,000,000	12, 125, 137	0	(2.850)			3. 197	3. 140	.l.I			07/21/2020	07/01/2050
575634-AS-9	MASSACHUSETTS ELEC CO	·   · · · ·		1	2.A FE		099.7340	5,984,040	6,000,000		0	(11,734)	0	0	5.900	5.400			354,000	05/05/2011	11/15/2039
57636Q-AB-0	MASTERCARD INC			1	1.D FE		798.2380	687.666	700,000	699.568	0	334	0	0	3.375	3.426		5,906		03/26/2014	04/01/2024
57636Q-AK-0	MASTERCARD INC			1	1.D FE		086.0310		1,750,000	1,748,638	0	31	0	0	3.950	3.955	FA	24,002	69, 125	02/12/2020	02/26/2048
579780-AP-2	MCCORMICK & COMPANY INCORPORAT	.		1	2.B FE		482.1140	1,459,987	1,778,000	1,643,499	0	2,845	0	0	4.200	4.723	FA	28,211	74,676	10/29/2018	08/15/2047
580135-BY-6	MCDONALDS CORP			1	2.A FE	5,409,84	4 . 106.5190	5,325,950	5,000,000	5, 138, 380	0	(23,245)	0	0	6.375	5.732	JJ	153, 177	318,750	01/20/2006	01/08/2028
58013M-EC-4	MCDONALDS CORP			1	2.A FE		5 . 109.1290	1,091,290	1,000,000	1,083,049	0	(3,573)	0	0	6.300	5.473	A0	13,300	63,000	02/12/2020	10/15/2037
58013M-EF-7	MCDONALDS CORP MTN			1	2.A FE		1 . 109.4440	3,009,710	2,750,000	2,820,689	0	(2,890)	0	0	6.300	6.035		57,750	173,250	11/16/2012	03/01/2038
58013M-EH-3	MCDONALDS CORP			1	2.A FE		9 . 103.3760	2,696,046	2,608,000	2,653,709	0	(1,727)	0	0	5.700	5.534		61,940	148,656	01/28/2010	02/01/2039
58013M-ES-9	MCDONALDS CORP MCDONALDS CORPORATION			1	2.A FE	219,38		215,288	220,000	219,899	0	68	0	0	3.250		JD	417	7, 150	06/04/2014	06/10/2024
58013M-FH-2	MCDONALDS CORP MCDONALDS CORPORATION			1	2.A FE		087.8820	7,030,560		7,945,958 4.910.148	0		0	0	4.450	4.495		118,667	356,000	09/06/2018	09/01/2048
58013M-FK-5	MCDONALDS CORP MCDONALDS CORPORATION			1	2.A FE		076.3390 0 .106.9180				0				3.625	3.732				08/07/2019	09/01/2049
589331-AM-9 589400-AB-6	MERCURY GENL CORP MERCURY GENERAL CORPOR			1	1.E FE	1,833,20	293.9520				0			0			MS			02/12/2020	11/15/2036
59156R-AJ-7	METLIFE INC			1	1.G FE		0 . 111.2740	3.188.000	2,865.000	2,933,506		(4.040)		0	6.375	6.082		8.118		05/23/2017	06/15/2034
59156R-AM-0	METLIFE INC			1	1.G FE		7 . 105.2140	1.578.210	1.500.000	1.417.509	0	4 .245	0	0	5.700	6.345		3.800		11/16/2012	06/15/2035
594918-BT-0	MICROSOFT CORP MICROSOFT CORPORATION			1	1.A FE		485.4780		1,750,000	1,742,631	0	192	0	0	3.700	3.727		25,720	64,750	02/12/2020	08/08/2046
594918-CA-0	MICROSOFT CORP MICROSOFT CORPORATION	l		1	1.A FE		794.3560	943,560	1,000,000	997,612	0	56	0	0		4.266		17, 118	42,500	02/12/2020	02/06/2047
594918-CB-8	MICROSOFT CORP MICROSOFT CORPORATION	ļ		1	1.A FE	4,985,25	095.6170	4,780,850	5,000,000	4,986,146	0	169	0	0	4.500	4.516	FA	90,625	225,000	01/30/2017	02/06/2057
595112-BN-2	MICRON TECHNOLOGY INC			1	2.C FE	500,00	096.2020	481,010	500,000	500,000	0	0	0	0	5.327	5.327	FA	10,728	26,635	02/04/2019	02/06/2029
595112-BQ-5	MICRON TECHNOLOGY INC			1	2.C FE	4,999,70	090.8010	4,540,050	5,000,000	4,999,989	0	1	0	0	4.663	4.663	FA	88,079	233, 150	07/10/2019	02/15/2030
595112-BU-6	MICRON TECHNOLOGY INC			1	2.C FE		062.6310	3,131,550	5,000,000	5,000,000	0	0	0	0	3.477	3.477	MN	28,975	173,850	10/18/2021	11/01/2051
59523U-AA-5	MID-AMERICA APARTMENTS LP MID AMERICA AP			1	1.G FE		099.4060	3,976,240	4,000,000	3,996,645	0	4,114	0	0	4.300	4.410	A0	36,311	172,000	10/15/2013	10/15/2023
59523U-AU-1	MID-AMERICA APARTMENTS LP	.	·   ······	1	1.G FE		064.7250		5,000,000	3,445,697	0		0	0	2.875	4.905			71,875	09/08/2022	09/15/2051
59562V-AM-9	BEHKSHIRE HATHAWAY ENERG	· ·-	-	1	1.G FE	1,021,75		1,053,650	1,000,000	1,016,052	0	(779)	0	0	6. 125	5.948		15,313	61,250	07/29/2013	04/01/2036
59748T-AA-7	Midland Cogener Series 144A	·   ·-	·   ······	]1	3.B FE	2,014,68		2,011,664	1,977,046	2,000,261	0	(10,150)	0	0		4.968		34,928	118,623	07/09/2021	03/15/2025
598326-B@-4 60081H-B@-6	MIDWEST INDEPENDENT TRANSMISSION S	.			1.E		090.1740		9,000,000	9,000,000	0	0	0	0	3.960	3.960	MS	94,050		03/26/2013	03/26/2033
60081H-B0-6	MISSOURI-AMERICAN WATER	·  ··· ··	1		2.B		069.7650 0 . 106.8630		3,000,000	3,000,000	0			0	8.580	8.580	MC			10/18/2021	10/15/2036
60871R-AD-2	MOLSON COORS BREWING CO		1	1	1.6 Z		889.0230		5,941,000	6,036,619		(3.444)		0	5.000		MS		257,400	02/02/1995	05/01/2025
609207-AP-0	MONDELEZ INTERNATIONAL INC	·   · · · ·	1	1	2.6 FE		588.2350		2,500,000	2,462,551	n		n	n	4.625	4.727				05/03/2018	05/07/2048
61201#-AN-5	MONTANA DKT UTLT MONTANA DAKOTA UTILITIE		1	l	1.G		075.5130	5.285.910	7.000.000	7.000.000	0	0	0	0	4.080	4.080	MN			11/18/2019	11/18/2059

# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		air Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			l.	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
617446-7X-1	MORGAN STANLEY	.			2.A FE	7,985,00		7,984,640	8,000,000	7,995,534	0	1,400	0	0		5.021	MN	41,111	400,000	11/19/2013	11/24/2025
617446-8C-6	MORGAN STANLEY	.		1	1.G FE	2,997,54		2,934,240	3,000,000	2,999,275	0	264	0	0		4.010	JJ	52,667	120,000	07/20/2015	07/23/2025
61744Y-AP-3	MORGAN STANLEY	.		1	1.G FE		091.7270	1,100,724	1,200,000	1,200,000	0	0	0	0	3.772	3.772		19,740	45,264	01/18/2018	01/24/2029
61746B-CY-0	MORGAN STANLEY MTN	.		1	1.G FE		7 . 104 . 1930	1,041,930	1,000,000	997,848	0	516	0	0		6.318	FA	24,653	62,500	11/16/2012	08/09/2026
61747Y-DY-8	MORGAN STANLEY	.		1	1.G FE		085.4570	4,272,850	5,000,000	4,968,289	0	843	0	0	4.300	4.345	JJ	91,972	215,000	01/22/2015	01/27/2045
61945C-AB-9	MOSAIC CO MOSAIC CO	-		1	2.B FE		085.5310		8,000,000	7,931,389	0	2, 157	0	0	4.875	4.945	MN	49,833	390,000	11/09/2017	11/15/2041
61945C-AC-7	MOSAIC CO			1	2.B FE		099.1460	12,888,980	13,000,000	12,994,526	0	6,052	0	0	4.250	4.300	MN	70,597	552,500	11/08/2013	11/15/2023
620076-BF-5	MOTOROLA SOLUTIONS INC	.		1	2.0 FE		098.2130	9,821,300	10,000,000	9,961,883	0	21,688	0	0		4.240	MS	133,333	400,000	08/12/2014	09/01/2024
626717-AJ-1	MURPHY OIL CORP MURPHY OIL CORPORATION			1	3.B FE		099.4700	2,775,213	2,790,000	2,790,968	0	(1,490)	0	0	5.750	5.692	FA	60,605		06/26/2018	08/15/2025
626738-AF-5	MURPHY OIL USA INC Series 144A			1	3.B FE	1,003,75			1,000,000		0	(424)	0	0	3.750	3.695	FA ∆∩	14, 167	37,500	01/22/2021	02/15/2031
628530-BK-2	MYLAN INC			1			792.7870	, , ,		,				0	4.550	4.000		28,817		01/10/2019	04/15/2028
62927@-AL-2 631005-BC-8	NHL US FUNDING LP				2.B PL		474.4750		5,285,714		0	698	0	0	2.940	2.951	MJSD MS	8,202		10/19/2021	10/19/2033
636180-BL-4	NATIONAL FUEL GAS COMPANY NATIONAL FUEL			1	1.G FE		799.5380			9,079,149		(6,516)		0	3.750	3.205				03/23/2010	03/15/2040
637417-AJ-5	NATIONAL RETAIL PROPERTIES INC			1	2.6 FE	4,944,85			5,000,000	4,975,760				0	3.750	3.733			180,000	12/05/2016	12/15/2026
637417-AJ-5	NATIONAL RETAIL PROPERTIES INC			1	2.A FE		083.0440					1.482		0		5.021			120,000	12/05/2016	10/15/2048
637417-AP-1	NATIONAL RETAIL PROPERTIES INC			1	2.A FE		061.8400	5,565,600	9,000,000	8,790,742		1,462			3.100	3.021		58.900	279,000	02/03/2021	04/15/2050
637432-CT-0	NATIONAL RURAL UTILITIES COOP MTNC			1	1.F FE		2 . 118.2070		2,250,000	2,546,704	٥	(23.574)			8.000	6. 100			180,000	07/29/2013	03/01/2032
637432-NQ-4	NATIONAL RURAL UTILITIES COOP NATIONAL R			1	1.E FE		894.0960	2,352,400	2,500,000	2,499,013				0	3.900	3.908			97,500	02/12/2020	11/01/2028
63858S-AA-7	BANK OF AMERICA CORP MTN B			1	2.A FE		14 . 105.7540	3,172,620	3.000.000	3.065.587		(31.657)		0		7.297			257 , 100	12/08/2010	11/15/2024
638612-AM-3	NATIONWIDE FINANCIAL SERVICES Series 144			1	1.F FE		070.2430	3,512,150	5,000,000	4,976,876	0	477	0	0	3.900	3.928			195,000	11/14/2019	11/30/2049
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC NBCUNIVERSAL MEDI			1	1.G FE		588.1790	9.989.799	11.329.000	11.987.869	0	(21.476)	0	0	4.450	4.021			504,141	06/23/2016	01/15/2043
64110L-AT-3	NETELIX INC			1	2.B FE			9.148.950	9,000,000	9,000,000	0	0	0	0	5.875	5.875		67,563		04/26/2019	11/15/2028
64128X-AG-5	NEUBERGER BERMAN GROUP LLC Series 144A			1	2.B FE		095.0480	3,801,920	4.000.000		0	1.915	0	0	4.500	4.560		53,000	180,000	03/09/2017	03/15/2027
641423-BU-1	NEVADA PWR CO		.	1	1.F FE		6 . 110 . 9960	5, 139, 115	4.630.000	4.847.230	0	(8,996)	0	0	6.750	6.253	JJ			02/11/2010	07/01/2037
645869-F*-4	NEW JERSEY NATURAL GAS CO		.		1.E		079.4150	7,941,500	10,000,000	10,000,000	0	0	0	0	4.010	4.010	MN	55,694	401,000	05/11/2018	05/11/2048
646025-C*-5	NEW JERSEY RSRCE CORP NEW JERSEY RESOURC	.	.		2.A PL	2,000,00		1,876,960	2,000,000	2,000,000	0	0	0	0		3.540		26,747	71,800	08/18/2016	08/18/2026
649322-AC-8	NEW YORK PRESBYTERIAN HOSP NEW YORK PR			1	1.C FE		083.4360	4,171,800	5,000,000	5,000,013	0	(1)	0	0	3.563	3.563	FA	74,229	178, 150	06/21/2016	08/01/2036
649322-AD-6	NEW YORK PRESBYTERIAN HOSP NEW YORK PR	.		1	1.0 FE		080.4210	4,021,050	5,000,000	5,000,016	0	0	0	0	4.063	4.063	FA	84,646		06/21/2016	08/01/2056
649322-AG-9	NEW YORK PRESBYTERIAN HOSP			1	1.C FE	5,501,98	078.0390	4,292,145	5,500,000	5,501,524	0	(193)	0	0	1.651	1.647	FA	37,835	90,805	08/13/2020	08/01/2030
649757-AA-9	NEW YORK PUBLIC LIBRARY			1	1.D FE	4,955,00	084.9040	4,245,200	5,000,000	4,961,514	0	991	0	0	4.305	4.359	JJ	107,625	215,250	03/11/2015	07/01/2045
651639-AP-1	NEWMONT MINING CORP			1	2.A FE	9, 124, 27	791.9160		9,000,000	9,096,329	0	(3,386)	0	0	4.875	4.785	MS	129, 188	438,750	02/13/2013	03/15/2042
651639-AY-2	NEWMONT MINING CORP			1	2.A FE	1,982,16	0 80 . 6800	1,613,600	2,000,000	1,986,473	0	1,575	0	0	2.250	2.346	AO	11,250	45,000	03/04/2020	10/01/2030
654106-AG-8	NIKE INC	.		1	1.E FE	494,86	878.3130	391,565	500,000	495,242	0	127	0	0	3.375	3.434	MN	2,813	16,875	02/12/2020	11/01/2046
65473Q-BF-9	NISOURCE FINANCE CORP NISOURCE FINANCE C	.		1	2.B FE		084.1990	4,209,950	5,000,000	4,996,284	0	84	0	0	4.375	4.380		27,951	218,750	05/11/2017	05/15/2047
65473Q-BG-7	NISOURCE FINANCE CORP NISOURCE FINANCE C	.	.	1	2.B FE		078.1990	3,909,950	5,000,000	4,995,223	0	109	0	0	3.950	3.956		49,924	197,500	09/05/2017	03/30/2048
655844-AF-5	NORFOLK SOUTHERN CORPORATION			1	2.A FE		0 . 108.7570	6,525,420	6,000,000	6,539,225	0	(23, 158)	0	0	7.050	6.098		70,500	423,000	05/23/2007	05/01/2037
655844-AQ-1	NORFOLK SOUTHERN CORPORATION			1	2.A FE		0 . 112.1330	2,242,660	2,000,000		0	(12,486)	0	0	7.250	6.179		54,778	145,000	03/21/2007	02/15/2031
655855-FB-5	NORFOLK SOUTHERN	-			2.A FE	179,34		207,304	174,000	178,401	0	(88)	0	0	-	7.628		1,751	13,703	08/26/2004	05/15/2043
665772-CC-1	NORTHERN STATES PWR CO	.	-	1	1.F FE	1,492,12			1,500,000		0	243	0	0	6.200	6.241		46,500	93,000	11/16/2012	07/01/2037
665772-CG-2	NORTHERN STATES PWR CO	.	-	1	1.F FE		090.9030	6,363,210	7,000,000	6,985,213	0	521	0	0		4.868				08/04/2010	08/15/2040
665859-AP-9	NORTHERN TRUST CORPORATION NORTHERN TRUS	.			1.F FE			7,828,960	8,000,000	7,997,451	0	836	0	0	3.950		A0	53,544	316,000	10/28/2013	10/30/2025
66621#-AA-4	NORTHFIELD MOUNTAIN LLC			l	2.C PL		085.0990		3,000,000	3,000,000	0	0	0	0	4.500	4.525		375		07/18/2019	07/18/2034
666807-AW-2	NORTHROP GRUMMAN CORP		-	1	2.A FE		0 . 114 . 1520	5,707,600	5,000,000	5,353,141	0	(31,956)	0	0	7.750	6.612			387,500	10/30/2002	02/15/2031
666807-BH-4	NORTHROP GRUMMAN CORP		. [	1	2.A FE	6,993,28	092.9240	6,504,680	7,000,000	6,994,524	0	156	0	0	4.750	4.756	JD	27,708	332,500	05/28/2013	06/01/2043

# **SCHEDULE D - PART 1**

The companies of the									Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
Design   D	1	2		Cod	les	6	7								g Value			I	nterest		Da	tes
Cut			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
Part						NAIC																
Part						Desig-																
Formal Process   Form						nation,																
F						NAIC									Total							
Company   Comp						Desig-									Foreign							
Column   C				F										Current	Exchange							
Company   Comp				0		Modifier								Year's	Change							
Description   Control				r		and		Rate					Current	Other-	in							
Column   C			С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
Description			О	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
Description   Company	CUSIP		d	q	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
	Identification	Description	е		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
1.5   1.5	666807-BJ-0	NORTHROP GRUMMAN CORP			1	2.A FE	4,442,80	080.3950	4,019,750	5,000,000	4,492,947	0	12,877	0	0	3.850	4.581	A0	40,639	192,500	10/29/2018	04/15/2045
Month   Mont	667274-AC-8	NORTHWELL HEALTHCARE INC	.		1	1.G FE	5,203,40	780.2000	4, 136, 716	5, 158,000	5, 198, 597	0	(976)	0	0	4.260	4.207	MN	36,622	219,731	02/01/2018	11/01/2047
Company   Comp	667274-AD-6	NORTHWELL HEALTHCARE INC	.		1	1.G FE	5,452,70	0 71.6680	3,583,400	5,000,000	5,430,978	0	(10,427)	0	0	3.809	3.310	MN	31,742	190,450	11/12/2020	11/01/2049
Company   Comp			.		1				6,712,720	7,000,000		0	0	0	0							
Section   Control   Cont			.		1	1.D FE			441,450			0	352	0	0		3.484	MN	2,338			
	67021C-AF-4	NSTAR ELECTRIC CO			1	1.E FE	983,98	0 . 101.2090	1,012,090	1,000,000	987,854	0	411	0	0	5.500	5.611	MS	16, 194	55,000	03/11/2010	03/15/2040
Figure 2-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1	670346-AH-8	NUCOR CORP			1	1.G FE	6, 105, 22	5 . 107.7900	5,389,500	5,000,000	5,787,620	0	(36, 144)	0	0	6.400	4.883	JD	26,667	320,000	02/12/2020	12/01/2037
FAMPS   22   DILECTION PRINCE   1   2.5 FE	670346-AQ-8	NUCOR CORP NUCOR CORPORATION			1	1.G FE	5,358,09	584.0030	4,620,165	5,500,000	5,368,773	0	2,691	0	0	4.400	4.559	MN	40,333	242,000	10/24/2018	05/01/2048
	670346-AW-5	NUCOR CORP			1	2.A FE	4,953,25	076.5040	3,825,200	5,000,000	4,954,038	0	788	0	0	3.850	3.903	A0		106,944	03/02/2022	04/01/2052
	674599-CJ-2	OCCIDENTAL PETROLEUM CORPORATI OCCIDENTA	.		1	3.A FE	4,891,45	078.4550		5,000,000	4,900,742	0	2,363	0	0	4.400	4.539	A0	46,444	220,000	10/29/2018	04/15/2046
1	677050-AJ-5	OGLETHORPE POWER CORP			1	2.A FE	17,085,55	074.8730	12,728,410	17,000,000	17,076,271	0	(2,510)	0	0	4.200	4. 166	JD	59,500	714,000	09/16/2016	12/01/2042
1775-5-7-0   100   78 CO   1	677050-AL-0	OGLETHORPE POWER CORP OGLETHORPE POWER C			1	2.A FE	1,967,40	073.7030	1,474,060	2,000,000	1,971,507	0	698	0	0	4.250	4.348	A0	21,250	85,000	04/15/2016	04/01/2046
STREAS-4-	677415-CQ-2	OHIO PWR CO	.		1	1.G FE	2,233,88	3 81.7680	1,839,780	2,250,000	2,235,069	0	328	0	0	4. 150	4 . 193	A0	23,344	93,375	02/12/2020	04/01/2048
	677415-CR-0		.		1							0		0	0				,		05/20/2019	06/01/2049
					1							0		0	0							04/15/2028
	678858-BL-4	OKLAHOMA GAS & ELEC CO			1	1.G FE	2,980,74	098.1220	2,943,660	3,000,000	2,985,103	0	480	0	0	5.850	5.896	<b>J</b> D		175,500	06/03/2010	06/01/2040
SECRETARY OF LINE FOR INTERNAL OF PRINCIPLE OF THE PRIN		012110111 010 0 2220 00 111111111111111			1							0	1,058	0	0			MN	,			
SB056-A-2   UN DOPP	680033-AC-1										., ,	0		0	0							08/15/2024
BOBSEN-L-U   CLIVETY   1   5.4 FE   3.000 000   .9620   2.94   8.98   0.000 0.000   3.000 0.00   0.0					1							0		0								
88233-8F-4   ORCH RECTINIC ELIVERY OLL   1   1   F   F   1   1   1   1   1   1					1							0	8,376	0	0							
					1							0	0	0	0							
SECSIPA-H-1   1.6 FE					1							0		0	0							
B8258-34-1-3   OVE GIS INC   1   1.6 FE   2.485 900   8.1 3860   2.500 000   2.400 100   1.902 733   0.0 0					1							0		0	0							
Secretary   Secr					1							0		0	0							
882898-2-6   OREK MIC		ONE GAS INC	-		1						, , ,	0		0	0							
B8288H-AD-5   OLECK PATHERS IP CORP BID   1   2.2 FE   .997,158   101,7890   1,007,800   .907,858   .0   .82   .0   .0   .6.850   .6.873   AD   .14.461   .88.500   .11/16/2012   .10/15/2037   .1966,340   .2.000,000   .998,443   .0   .2.99   .0   .0   .6.125   .6.172   FA   .51,242   .72/2020   .0.27/2		ONEOK INC			1							0		0	0							
88388H-4-8   0FEX PATILEES LP   1,987,200   .95,3170   .1,905,340   .2,000,000   .1,989,843   .0   .299   .0   .0   .6,125   .6,172   F.k   .51,042   .122,500   .0,0278/2020   .0,0278/					1				, , .		, , ,	0		0								
883720-AA-4   OPEN TEXT HOLDINGS INC Series 144A   1   3.5 CFE   3.992,500   81.3860   3.255,840   4.000,000   3.994,359   0   6.686   0   0   0   4.125   4.186   FA   62.333   1.65,000   0.02/28/2020   0.02/15/2030   68389X-AE-5   ORACLE COPPORATION SPHIOR COPP BND   1   2.8 FE   4.288,407   104.0930   4.099,627   3.990,0000   5.519,825   0   1.689   0   0   0   0   5.575   5.05   5.00   5.591,825   0   0.02/15/2038   0			.		1							0		0	0							
68389X-MF-7   ORACLE COPPORATION SENIGR COPP BID   1   2.8 FE   4.288.407   104.0930   4.093,627   3.900,000   4.207,131  0  0					1							0		0	0					* *		
68389X-MI-7   ORACLE CORP   1   2.8 FE   5,529,676   92,3870   5,062,808   5,480,000   5,519,825   0   (1,638)   0   0   0   5.375   5,306   JJ   135,820   294,550   0,6719/2014   0,7715/2040   0,8984*-1-7   0,7167-1-7   0,7					1						.,,	0		0	0							
68389X-AV-7   ORACLE CORPORATION ORACLE CORP   1   2.B FE		ORACLE CORP.	-		1							0		0								
68964~AT-8   OTTER TAIL POWER COMPANY		ODAGLE CORROBATION ORACLE CORR	.		1					., ,	.,,	0	(1,638)	0				••				
690742-AJ-0 OIJENS CORNING 1 2.B FE 9,854,000 78.2780 7,827,800 10,000,000 9,866,881 0 2,827 0 0 0 4.400 4.489 JJ 184,556 440,000 0.1/23/2018 0.1/30/2048 0.0/30/2049 0.0/30/2													2					JJ				
690742-AJ-0 OIIENS CORNING 1 1 2.8 FE 6,985,090 9.90 8660 6,360,620 7,000,000 6,989,510 0 13,360 0 0 3.950 3.976 FA 104,456 276,500 07/29/2019 08/15/2029 08/318F-AJ-7 PBF HOLDING COMPANY LLC 1 1 3.C FE 6,008,947 88.8840 5,333,040 6,000,000 6,603,954 0 0 (2,598) 0 0 0 0 6.6 0.00 5.951 FA 136,000 360,000 12/03/2020 02/15/2028 693304-AJ-6 PECO ENERGY CO 1 1 1.F FE 2,984,220 102.0420 3,061,260 3,000,000 2,989,314 0 477 0 0 0 5.700 5.737 INS 50.350 171,000 03/12/2007 03/15/2037 693510-AV-5 PPL ELECTRIC UTILITIES CORPORA 1 1.E FE 1,243,192 84.5860 1,057,325 1,250,000 1,243,634 0 138 0 0 0 0 4.150 4.183 10 0 0 0 4.000 4.000 4.000 4.000 4.000 4.000 4.000 4.000 4.000 4.000 4.000 4.000 4.000 4.000 4.000 09/06/2012 0.07/10/2025 69370C-AC-4 PTC INC Series 144A 1 1.G FE 7,853,720 9.95570 7,244,560 8,000,000 7,879,286 0 3.292 0 0 0 5.125 5.247 JJ 171,772 410,000 12/17/2013 01/30/2043			.		4					, ,	, ,		0.007					MIN				
69318F-AJ-7 PBF HOLDING COMPANY LLC 1 1 3.C FE 6,008,947 .88.8840 5,333,040 6,000,000 6,003,954 0 (2,598) 0 0 0 .6.000 5.951 FA 136,000 360,000 12/03/2020 .02/15/2028 693304-AJ-6 PECO ENERGY CO 1 1 .1.F FE .2.904,220 102.0420 3.061,260 3.000,000 2,989,314 0 .477 0 0 0 .5.700 5.700 5.700 5.707 INS 5.000 5.0350 171,000 .03/12/2007 .03/15/2037 69351U-AV-5 PPL ELECTRIC UTILITIES CORPORA 1 1.E FE .1.243,192 .84.5860 1,057,325 1,250,000 1,243,634 0 138 0 0 .0 .4.150 4.183 JD 2.A FE .6.915,404 .69.7760 4.88.4320 7,000,000 6.924,084 0 1,758 0 0 .0 .4.000 4.0					1																	
693304-AJ-6 PEC0 ENERGY CO		0			1						, , .	0	, , ,	0	0				, .			
69304-AJ-6 PECD ENERGY CO		DECO EMEDOV CO			1							0		0	0							
69351U-AV-5 PPL ELECTRIC UTILITIES CORPORA 1 1 .1.E FE .1,243,192 .84.5860 1,057,325 1,250,000 .1,243,634 0 138 0 0 0 4.150 4.183 JD .2,306 .51,875 02/12/2020 .06/15/2048 69352P-AM-5 PPL CAPITAL FUNDING INC 1 .2.A FE .6.915,440 .69.7760 4.884,320 7,000,000 6.924,084 0 1.7,58 0 0 0 4.000 4.070 INS .82,444 .280,000 .99/06/2017 .09/15/2047 69366-AC-4 PVH CORP		PECO ENERGY CO	.		1				, , , , ,		, , ,		,		0 n							
69352P-AM-5 PPL CAPITAL FUNDING INC 1 1 2.A FE 6,915,44069.7760 4,884,320 7,000,0006,924,08400 1,75800			.		1																	
693656-AC-4 PVH CORP 1 2.C FE 8,146,826 96.5750 7,726,000 8,000,000 8,000,000 8,000,000 0 4,625 4,184 JJ 175,750 370,000 10/19/2020 07/10/2025 69370C-AC-4 PTC INC Series 144A 1 1 5 FE 2,992,500 90.4620 2,713,860 3,000,000 2,994,945 0 872 0 0 4,000 4,007 FA 45,333 120,000 02/28/2020 02/15/2028 694476-AD-4 PACIFIC LIFECORP 144A 1 1 6 FE 7,853,720 90.5570 7,244,560 8,000,000 7,879,286 0 3,292 0 0 5,125 5,247 JJ 171,972 410,000 12/17/2013 01/30/2043					1						, ., .	n		0 n	n							
69370C-AC-4 PTC INC Series 144A					1							n		o	n							
694476-AD-4 PACIFIC LIFECORP 144A			.		1							n		n	n							
					1				, .,			n		n	n							
	694476-AE-2	PACIFIC LIFECORP Series 144A			1							0			0							

# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		air Value	10	11			usted Carryin	g Value				Interest		Da	tes
		3	4	5	Ī		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP	5	d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
694476-AF-9	PACIFIC LIFECORP Series 144A	.		1	1.G FE	4,992,60		4,811,850	5,000,000	4,992,630	0	30	0	0	5.400	5.410	MS	79,500	0	09/08/2022	09/15/2052
695114-BZ-0	PACIFICORP			1	1.E FE	4,548,278		4,822,009	4,875,000	4,668,716	0	11,100	0	0	5.250	5.730	JD	11,375	255,938	12/18/2006	06/15/2035
695114-CD-8	PACIFICORP			1	1.E FE	14,999,40		15,313,200	15,000,000	15,000,011	0	0	0	0	5.750		AO	215,625		03/09/2007	04/01/2037
695156-AV-1	PACKAGING CORP OF AMERICA	-		1	2.B FE		77.1400	2,314,200	3,000,000	2,975,175	0	497	0	0	4.050	4.101	JD	5,400	121,500	11/18/2019	12/15/2049
70109H-AJ-4 70109H-AL-9	PARKER HANNIFIN CORP CORP BND	.			2.A FE		9 . 103.8340		1,000,000	1,053,976		(2,147)	0	0	6.250	5.717	MIN	7,986		04/26/2010	05/15/2038
70109H-AL-9 70213H-AD-0	MASS GENERAL BRIGHAM INC		1	ļ'	2.A FE	9,989,16	)96.7750 ) 78.0870						0	0	3.300	3.326	MIN			11/18/2014	11/21/2024
70213H-AD-0 70466W-AA-7	PEACHTREE FUNDING TRUST SERIES 144A	.	1	¦	1.D FE		096.5940		1,000,000			225		0		3.771	υυ Ελ			03/10/2015	07/01/2048
709599-AN-4	PENSKE TRUCK LEASING COMPANY 144A			1	2.B FE	2,897,28		2,985,074			o			n	4.250	4.640	.I.I	57.812		03/10/2013	01/17/2023
709599-BF-0	PENSKE TRUCK LEASING CO LP Series 144A			1	2.B FE	4,988,20		4,827,250	5,000,000		0	2,263	0	n	3.450		11			04/24/2019	07/01/2024
713448-BP-2	PEPSICO INC			1	1.E FE	4,711,32		5.027.737	4.710.000	4,711,449	0	(51)	0	n	5.500	5.497	.LI	119.451		02/12/2020	01/15/2040
713448-CM-8	PEPSICO INC			1	1.E FE		98.8400	158,144		159,962	0	31	0	0		3.621	MS	1,920	5,760	02/25/2014	03/01/2024
713448-CQ-9	PEPSICO INC			1	1.E FE		89.4590	4.472.950	5.000.000	5.255.359	0	(7.581)	0	0	4.250		AO	40.729	212,500	03/26/2015	10/22/2044
713448-CT-3	PEPSICO INC			1	1.E FE		95.7280	2,871,840	3,000,000	2,996,780	0		0	0	2.750		AO		82,500	04/27/2015	04/30/2025
713448-DD-7	PEPSICO INC	.		1	1.E FE	5,289,55		4,773,100	5,000,000	5,249,921	0	(6,527)	0	0	4.450	4.110		47,590	222,500	02/19/2016	04/14/2046
713448-ER-5	PEPSICO INC	.		1	1.E FE		92.9050	4,645,250	5,000,000	4,983,992	0	3,542	0	0	2.625	2.706		37, 188		03/17/2020	03/19/2027
717081-DK-6	PFIZER INC			1	1.E FE		93.3590	12,836,863	13,750,000	14,935,114	0	(35,410)	0	0	4.400	3.807	MN	77,306	605,000	02/12/2020	05/15/2044
717081-ED-1	PFIZER INC			1	1.E FE		88.9300	8,893,000	10,000,000	9,984,918	0	363	0	0	4. 125	4 . 135	JD	18,333	412,500	11/14/2016	12/15/2046
717081-EV-1	PFIZER INC	.		1	1.E FE	491,90	2 87.0610	435,305	500,000	492,419	0	159	0	0	4.000	4.095	MS	5,889	20,000	02/12/2020	03/15/2049
718546-AL-8	PHILLIPS 66	.		1	2.A FE	5,234,40	92.3470	4,617,350	5,000,000	5,209,438	0	(5,692)	0	0	4.875	4.566	MN	31, 146	243,750	02/26/2018	11/15/2044
718547-AC-6	PHILLIPS 66 CO Series 144A			1	2.A FE		296.8560	4,842,800	5,000,000	5,003,240	0	(722)	0	0	3.605	3.569		68,094	90 , 125	06/10/2022	02/15/2025
718547-AL-6	PHILLIPS 66 Series 144A			1	2.A FE		787.3850	2,647,766	3,030,000	3,078,602	0	(645)	0	0	4.680	4.563	FA	53,570	70,902	05/09/2022	02/15/2045
718547-AN-2	PHILLIPS 66 CO Series 144A			1	2.A FE	1,987,33		1,781,100	2,000,000	1,987,612	0	276	0	0	4.900	4.945	AO	24,500	49,000	05/09/2022	10/01/2046
718549-AB-4	PHILLIPS 66 PARTNERS LP			1	2.A Z		194.0430	689,335	733,000	733,235	0	(36)	0	0	3.605		FA	9,983	13,212	05/25/2022	02/15/2025
71951Q-AA-0	PHYSICIANS REALTY LP			1	2.B FE		94.6020	2,838,060	3,000,000	3,001,132	0	(241)	0	0	4.300		MS	37,983	129,000	03/02/2017	03/15/2027
72650R-BA-9	PLAINS ALL AMERICAN PIPELINE LP	.		1	2.C FE		81.5910	4,079,550	5,000,000	4,964,219	0	1,047	0	0	5. 150	5.209	JD	21,458	257,500	11/14/2013	06/01/2042
72650R-BE-1	PLAINS ALL AMERICAN PIPELINE	.		1	2.C FE	5,811,01		4,564,500	6,000,000	5,824,080	0	4,542	0	0	4.700		JD	12,533	282,000	01/28/2020	06/15/2044
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE	.		[]	2.0 FE		578 . 4890		7,000,000	7,030,288	0	(778)	0	0	4.900	4.867	FA	129,578	343,000	12/04/2014	02/15/2045
72650R-BJ-0 73557*-AA-2	PLAINS ALL AMERICAN PIPELINE	.		1	2.0 FE		998.9530		5,000,000	4,997,670 4,394,499	0	/6/	0	0	4.650	4.668	AO		232,500	08/17/2015	10/15/2025
736508-H*-6	PORTLAND GENERAL ELECTRIC COMP				1.F		097.3850					(493)		0	5.800	5.795	.ID		1,566,000	12/15/2009	06/01/2039
736508-R#-1	PORTLAND GENERAL ELECTRIC COMP			1	1.F		085.6710		27,000,000	27,013,780		(493)			1.840	1.840	JD	2,147		12/10/2020	12/10/2027
737662-A#-3	POTOMAC EDISON CO POTOMAC EDISON COMPANY			1	1.G		)73.1720	7,317,200						o	3.890		AO		389,000	10/17/2016	10/15/2046
737679-DG-2	POTOMAC ELECTRIC POWER COMPANY POTOMAC E			1	1.F FE		198.3090					102		n	3.600	3.616		7.420		02/12/2020	03/15/2024
739370-AA-1	POWERSOUTH ENERGY COOP			1	1.G		89.0400	5,342,400	6,000,000	6,000,000		0		0	4.050		AO	58,725	243,000	04/04/2018	04/04/2039
74005P-BD-5	LINDE INC/CT PRAXAIR INC			1	1.F FE		480.8410	8.084.100	10.000.000	9.858.180	0	4.781	0	n	3.550	3.651		53.250	355,000	12/17/2012	11/07/2042
740189-AH-8	PRECISION CASTPARTS CORP			1	1.0 FE	3,908,57		3,183,738	3,788,000	3,885,808	n	(3.359)	n	0	3.900	3.713				04/15/2015	01/15/2043
740189-AM-7	PRECISION CASTPARTS CORP			1	1.0 FE		096.8420	251.789		259.854	0	(0,000)	0	0	3.250	3.274		376	8,450	06/01/2015	06/15/2025
74151#-AK-4	PRICEWATERHOUSECOOPERS LLP	.			1.D			6,915,160	7,000,000	7,000,000	0	0	0	0	4.530	4.530		124, 198	317,100	02/10/2014	02/09/2024
74170*-AQ-2	Prime Prop Fnd PRIME PROPERTY FUND LLC		.[		1.F	4,000,00		3,311,280	4,000,000	4,000,000	0	0	0	0	3.400		JJ		136,000	01/05/2017	01/05/2032
74170*-BP-3	Prime Prop Fnd PRIME PROPERTY FUND LLC		.[		1.F		70.0860	2,803,440	4,000,000	4,000,000	0	0	0	0	2.750	2.750	A0	25,667	110,000	10/07/2021	10/07/2036
74251V-AA-0	PRINCIPAL FINANCIAL GROUP INC			1	1.G FE	5,006,60		5, 166, 200	5,000,000	5,002,501	0	(185)	0	0	6.050	6.043		63,861	302,500	04/26/2010	10/15/2036
74264*-AB-2	PRISA LHC LLC				1.F	2,000,00	95.5300	1,910,600	2,000,000	2,000,000	0	0	0	0	4.270	4.270	A0	18,029	85,400	04/15/2014	04/15/2026
742651-DP-4	PRIVATE EXPORT FUNDING CORPORA PRIVATE E	.			1.A FE	1,377,12	96.0940	1,441,410	1,500,000	1, 475, 144	0	15,454	0	0	2.450	3.567	JJ	16,946	36,750	02/12/2020	07/15/2024
742718-BG-3	PROCTER & GAMBLE COMPANY	.			1.D FE		. 105.0940	262,735	250,000	254,918	0	(2,710)	0	0	8.000	6.729	MS	6,667	20,000	09/26/2001	09/01/2024

# **SCHEDULE D - PART 1**

								Showing All Loi	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7	ı	air Value	10	11	Change	e in Book/Adju	usted Carryin	g Value			I	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
742718-DB-2	PROCTER & GAMBLE COMPANY	.		1	1.D FE	3,091,47		3,278,340	3,000,000	3,054,082	0	(3,232)	0	0		5.587	FA	65,733	174,000	03/28/2005	08/15/2034
742718-DF-3	PROCTER & GAMBLE COMPANY	.		1	1.D FE	1,796,62	. 108.7730	1,903,528	1,750,000	1,785,940	0	(1,661)	0	0			MS	31,296	97, 125	02/12/2020	03/05/2037
743315-AL-7	PROGRESSIVE CORP			1	1.F FE	5, 189, 70		5,472,700	5,000,000	5, 102, 495	0	(7,394)	0	0		5.973	<b>J</b> D	26,042	312,500	11/05/2003	12/01/2032
743315-AT-0	PROGRESSIVE CORP PROGRESSIVE CORPORATION	.		1	1.F FE		84.4960	4,224,800	5,000,000	4,962,312	0	823	0	0		4.249		61,833	210,000	03/09/2018	03/15/2048
74340X-BP-5	PROLOGIS LP	.		1	1.G FE	4,946,80		3,356,850	5,000,000	4,950,258	0	1, 154	0	0	3.000		AO	31,667	150,000	02/03/2020	04/15/2050
74340X-CC-3	PROLOGIS LP	.		1	1.G FE	3,899,62		2,710,600	4,000,000	3,900,227	0	601	0	0	3.050	3. 188		40,667	0	10/06/2022	03/01/2050
743756-AC-2	PROVIDENCE ST JOSEPH HEALTH	.		1	1.E FE		77.5980	3,879,900	5,000,000	5,000,000	0	0	0	0	3.744	3.744	AO	46,800	187,200	09/20/2016	10/01/2047
743756-AE-8	PROVIDENCE ST JOSEPH HEALTH	.		1	1.E FE		78.6730	4,720,380	6,000,000	6,018,914	0	(440)	0	0		3.910		58,950	235,800	05/23/2019	10/01/2048
743820-AA-0	PROVIDENCE ST JOSEPH HEALTH	-		1	1.E FE		84.3290	1,686,580	2,000,000	1,986,239	0	1,840	0	0	2.532	2.644		12,660	50,640	12/09/2019	10/01/2029
74432Q-AC-9	PRUDENTIAL FINANCIAL INC	.			1.G FE	1,537,00		1,550,025	1,500,000	1,526,194	0	(1,790)	0	0	5.750	5.529		39,771	86,250	10/20/2015	07/15/2033
74432Q-AK-1	PRUDENTIAL FINANCIAL INC	.			1.G FE		497.6750	781,400	800,000	799, 176	0	40	0	0	5.900	5.911		13,898	47,200	02/12/2020	03/17/2036
744448-CN-9	PUBLIC SERVICE CO OF COLORADO	.		1	1.E FE		279.5830	795,830	1,000,000	996,387	0	88	0	0	3.800	3.823		1,689	38,000	02/12/2020	06/15/2047
74456Q-BQ-8	PUBLIC SERVICE ELECTRIC AND PUBLIC SERVI	-		1	1.F FE		280.0330	3,697,525	4,620,000	4,742,043	0	(3,424)	0	0	3.800	3.628		58,520	175,560	05/23/2016	03/01/2046
74456Q-BT-2	PUBLIC SERVICE ELECTRIC AND PUBLIC SERVI	-		1	1.F FE		76.7630	487,445	635,000	634,595	0	10	0	0	3.600	3.604		1,905	22,860	02/12/2020	12/01/2047
74456Q-BV-7	PUBLIC SERVICE ELECTRIC AND PUBLIC SERVI	-		1	1.F FE		83.0400	415,200	500,000	497, 190	0	62	0	0	4.050		MN	3,375	20,250	02/12/2020	05/01/2048
74531E-AA-0	PUGET SOUND ENERGY INC MTN A	.		1	1.G FE		. 107.2560		2,000,000	1,943,337	0	9,225	0	0		7.727		41,340	140,400	04/29/2002	12/01/2027
745332-CA-2	PUGET SOUND ENRG INC			1	1.F FE		. 100.5610	7,039,270	7,000,000	7,078,929	0	(2,773)	0	0	5.757	5.052	AO	100,748		06/16/2010	10/01/2039
745332-CB-0	PUGET SOUND ENRG INC	-		1	1.F FE		199.8770	3,835,277	3,840,000	3,848,716	0	(290)	0	0	5.795	5.774		65,522	222,528	03/17/2010	03/15/2040
745332-CG-9	PUGET SOUND ENRG INC			1	1.F FE		81.6750	6,534,000	8,000,000	7,969,255	0	802	0	0		4.327		39, 178	344,000	05/11/2015	05/20/2045
745332-CH-7	PUGET SOUND ENRG INC PUGET SOUND ENERGY	.		1	1.F FE			2,056,650	2,500,000	2,500,000	0	0	0	0	-	4.223		4,692	105,575	02/12/2020	06/15/2048
749607-AC-1	RLI CORP. RLI CORP	·		1	2.B FE		99.5880	1,991,760	2,000,000	1,999,497	0	690	0	0	4.875	4.912		28,708	97,500	09/25/2013	09/15/2023
749685-AV-5	RPM INTERNATIONAL INC	·		1	2.C FE		93.2680	2,798,040	3,000,000	2,998,040	0	423	0	0	3.750		MS		112,500	02/27/2017	03/15/2027
749685-AW-3	RPM INTERNATIONAL INC	·		1	2.C FE		75.2630	9,596,033	12,750,000	12, 145, 692	0	12, 150	0	0			JJ	249,865	541,875	09/10/2018	01/15/2048
74986@-BC-4	RREEF AMERICA REIT II INC				1.G		77.5140	6,201,120	8,000,000	8,000,000	0	0	0	0		2.620		12,809	209,600	12/09/2020	12/09/2031
754730-AF-6	RAYMOND JAMES FIN INC. RAYMOND JAMES FIN			1	1.G FE		990.0860	3,398,945	3,773,000	3,864,646	0	(2,074)	0	0	4.950	4.777	JJ	86, 119	186,764	05/05/2017	07/15/2046
75513E-CA-7	RAYTHEON TECH CORP	·		1	2.A FE		393.8610	10,794,015	11,500,000	12,318,122	0	(31,656)	0	0	4.875	4.287	AO	118,354	560,625	12/10/2020	10/15/2040
75513E-CK-5	RAYTHEON TECH CORP	·		1	2.A FE	2,988,01		2,581,230	3,000,000	2,988,685	0	258	0	0		4.375		27,550	130,500	12/10/2020	04/15/2047
756109-BA-1	REALTY INCOME CORP REALTY INCOME CORPORA	·		1	1.G FE		72.1830		2,000,000	1,974,014	0	2,282	0	0	1.800	1.941		10,600	36,000	12/09/2020	03/15/2033
756109-BE-3	REALTY INCOME CORP REALTY INCOME CORPORA	-	-	1	1.G FE		499.2220		5,000,000	4,985,248	0		0	0	4.625	4.738			231,250	11/09/2021	11/01/2025
75820Q-AC-6	RELX CAPITAL INC MTN	·	1				. 103.6710	4,146,840	4,000,000	4, 151, 627	0	( , , , ,	0	0	7.500	5.765			300,000	07/21/2005	05/15/2025
75884R-AU-7	REGENCY CENTERS LP	-	-	1	2.A FE		95.0960	5,705,760	6,000,000	5,965,434	0	11,274	0	0 0			MIN	39,000	234,000	09/27/2018	11/01/2025
75884R-AW-3 75886F-AE-7	REGENERON PHARMACEUTICALS INC.	.		1	2.A FE		577.4340		2,500,000	2,362,581	0		0	0 n	4.400	4.787	ΓA		110,000	12/20/2018	02/01/2047
75886F-AE-7 75886F-AF-4	REGENERON PHARMACEUTICALS INC.			1	2.0 FE		562.8910			4,883,494		13,812		0	2.800	3.482					09/15/2030
75913M-AA-7	REGIONS BANK			1	2.6 FE					- , , , , , , , , , , , , , , , , , , ,		1.999				1	мэ JD	, .		02/24/2021	
75913M-AA-7 760719-BH-6	HEGIONS BANK HSBC USA INC				2.A FE		5 . 103.9280 6 . 105.8650		3,750,000	3,700,389		1,999		0			JU	3,359	241,875	06/04/2012	06/26/2037
	REPUBLIC SERVICES INC	-	1	ļ	1.G FE						0			0	7.200	1				12/15/2009	07/15/2097
760759-AM-2 760759-AN-0	REPUBLIC SERVICES INC	.		1	2.B FE	1,360,39	999.8450				0	376	0	0	4.750	4.779 5.740		8,279	64,790	05/02/2011	05/15/2023
76131V-A@-2	KITE REALTY GROUP TRUST	.		ı	2.B FE							0		0		1	MN	1,272		05/02/2011	05/15/2041
76131V-AU-2 76131V-AB-9	KITE REALTY GROUP TRUST			1	2.0 FE					9.894.010					4.750		JD MS		475,000	08/30/2014	09/30/2024
77313L-AB-9	ROCKET MORTGAGE LLC / ROCKET M Series 14			1	2.6 FE		)74.8000	3,740,000	5,000,000			11,0/9		0		4.917		42,222		09/18/2020	10/15/2033
773903-AB-5	ROCKWELL AUTOMATION INC		1	1	1.G FE		7 . 107.2480		5,000,000	5,000,000		(5,436)			6.700	1	AU	42,222		10/20/2015	01/15/2028
773903-AE-9	ROCKWELL AUTOMATION INC			1	1.G FE	862,62		906,568		858,964		(3,436)		0	6.250	6. 141	00	4,427		12/03/2007	12/01/2037
775371-AU-1	ROHM AND HAAS COMPANY		1	1	1.6 FE		) . 111.6000		2,000,000	2, 108, 292		(359)			7.850	6.810	<b></b>	72,394		04/29/2002	07/15/2029
776743-AD-8	ROPER IND INC	·  ··· ··		1	2.8 FE		095.6610	5.261.355	5.500,000			(12,770)			3.800	3.802	ID		209,000	12/08/2016	12/15/2029
110140-ND-0	THOLEH HAD THO	-	- [	1	J 4. A FE	J, 499, 12	J30.0010	J			l	J 92	U	JU		0.002	<b>U</b> U			12/00/2010	12/ 13/ 2020

# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2	L	Cod	les	6	7		Fair Value	10	11		e in Book/Adj		g Value			I	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		О	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
78390X-AC-5	LEIDOS INC			1	2.C FE	10,026,83	793.9650	9,396,500	10,000,000	10,025,685	0	(886)	0	0	5.950	5.926	JD	49,583	595,000	11/20/2017	12/01/2040
78408L-AA-5	SC JOHNSON & SON INC SC JOHNSON & SON IN			1	1.G FE	11,542,13		9,669,600	12,000,000	11,612,463	0	11,725	0	0	4.000	1	MN	61,333	480,000	12/13/2016	05/15/2043
78408L-AC-1	SC JOHNSON & SON INC S C JOHNSON & SON I			1	1.G FE		682.4280		1,750,000	1.743.461	0	177	0	0		1	MS	19,243		02/12/2020	09/30/2044
78409V-AY-0	S&P GLOBAL INC Series 144A			1	1.G FE		099.0190	4,950,950	5,000,000	4,982,968	0		0	0	4.750	4.820			118,750	03/02/2022	08/01/2028
78409V-AZ-7	S&P GLOBAL INC Series 144A			1	1.G FE		195.6650	4,783,250	5,000,000	4,993,340	0	999	0	0	4.250	4.274		35,417	212,500	03/02/2022	05/01/2029
78516F-AC-3	SABAL TRAIL TRANSMISSION LLC Series 144A			1	2.A FE		086.0250	4,301,250	5,000,000	5,000,000	0	0	0	0	4.832	4.832			241,600	04/26/2018	05/01/2048
792860-AK-4	TRAVELERS COS INC			1	1.F FE		0 . 112.7480	1,240,228	1,100,000	1, 174, 737	0	(3,526)	0	0	6.750	6.007	JD	2,269	74,250	11/16/2006	06/20/2036
798237-H#-3	SAN JOSE WATER CO				1.F	25.000.00	0 . 100 . 1260	25,031,500	25,000,000	25,000,000	0	0	0	0	7.370	7.369	JJ	921,250	1,842,500	06/29/1993	01/01/2024
806605-AG-6	MERCK & CO INC			1	1.E FE		5 . 113.4770	22,525,185	19,850,000	20,615,487	0	(48,609)	0	0	6.500	6.012	JD	107 .521		05/23/2007	12/01/2033
81413P-AG-0	SECURITY CAPITAL GROUP			1	2.B FE		0 . 103.0200	12,362,400	12,000,000	12,068,428	0	(9,811)	0	0	7.700	7.570	JD	41,067	924,000	07/01/1998	06/15/2028
81728U-AB-0	SENSATA TECH Series 144A	. l		1	3.C FE		082.7450	827.450	1.000.000	978.812	0	2.163	0	0	3.750	4.059		14, 167		03/18/2021	02/15/2031
817826-AG-5	7-ELEVEN INC Series 144A			1	2.B FE		061.6350	3,081,750	5,000,000	4,546,341	0	9.683	0	0		3.298		54,833	140,000	02/24/2021	02/10/2051
824348-AQ-9	SHERWIN-WILLIAMS COMPANY (THE)			1	2.B FE		079.2880	3.964.400	5.000.000	4.980.263	0	634	0	0	4.000	1 1	JD	8.889	200,000	12/04/2012	12/15/2042
824348-AS-5	SHERWIN-WILLIAMS COMPANY (THE)			1	2.B FE		284.9810	326,327	384,000	398,996	0	(402)	0	0	4.550	4.275	FA	7,280	17,472	12/23/2015	08/01/2045
824348-AX-4	SHERWIN-WILLIAMS COMPANY (THE)			1	2.B FE			10,107,720	12,000,000	11,794,788	0	4 .427	0	0	4.500	1 1	JD	45,000	540,000	09/07/2018	06/01/2047
824348-BH-8	SHERWIN-WILLIAMS COMPANY (THE)			1	2.B FE		077.3960	3,869,800	5,000,000	4,956,328	0	1.143	0	0	4.400	4.463	FA	91,667	220,000	08/09/2017	02/01/2045
828807-CL-9	SIMON PROPERTY GROUP LP			1	1.G FE		885.7520	2,572,560	3,000,000	3, 154, 003	0	(5,250)	0	0	4.750	I I	MS	41.958	142,500	12/17/2012	03/15/2042
828807-CR-6	SIMON PROPERTY GROUP LP			1	1.G FE		498.5710	640.712	650,000	649.487	0	455	0	0	3.750	3.825	FA	10 . 156	24,375	01/13/2014	02/01/2024
828807-DH-7	SIMON PROPERTY GROUP LP			1	1.G FE		066.4470	664,470	1,000,000	996,284	0	86	0	0	3.250	3.271		9,750	32,500	09/04/2019	09/13/2049
82894*-BA-4	JR SIMPLOT CO				2.C		090.3820	1,807,640	2,000,000	2,000,000	0	0	0	0	4.730	4.730		15,767	94,600	05/01/2019	05/01/2031
82894*-BC-0	JR SIMPLOT CO				2.C	2,000,00	084.2610	1,685,220	2,000,000	2,000,000	0	0	0	0	5.110	5. 110	MN	17,033	102,200	05/01/2019	05/01/2039
832248-BD-9	SMITHFIELD FOODS, INC. Series 144A			1	2.C FE		671.7980	4,738,668	6,600,000	6,522,989	0		0	0	2.625	2.777	MS	51,975		09/08/2021	09/13/2031
832696-AM-0	JM SMUCKER CO			1	2.B FE	4,973,70	089.6080	4,480,400	5,000,000	4,981,145	0	1, 155	0	0	4.250	4.290	MS	62,569	212,500	12/21/2015	03/15/2035
832696-AP-3	JM Smucker Company, The			1	2.B FE		883.0200	15,773,800	19,000,000	18, 169, 456	0	20,445	0	0	4.375	4.692	MS	244,757	831,250	10/09/2018	03/15/2045
833034-AM-3	SNAP-ON INC SNAP-ON INCORPORATED			1	1.F FE	988,62	071.4790	714,790	1,000,000	989,258	0	245	0	0	3.100	3. 159	MN	5, 167	31,000	04/27/2020	05/01/2050
83419M-AA-0	SOLARIS MIDSTREAM HOLDINGS LLC Series 14			1	4.C FE		099.5870		1,250,000	1,250,000	0	0	0	0	7.625	7.625	AO	23,828	95,313	03/24/2021	04/01/2026
835495-AJ-1	SONOCO PRODUCTS COMPANY	.		1	2.B FE	2,282,42	397.4500	2,190,676	2,248,000	2,275,775	0	(927)	0	0	5.750		MN	21,543	129,260	12/06/2013	11/01/2040
837004-BV-1	DOMINION ENERGY SOUTH	.		1	1.F FE		7 . 110.2330	5,511,650	5,000,000	5,238,857	0	(19,366)	0	0	6.625	5.937	FA	138,021	331,250	10/18/2007	02/01/2032
837004-CB-4	DOMINION ENERGY SOUTH	.		1	1.F FE	445,27	2 . 105.2430	420,972	400,000	432,507	0	(1,390)	0	0	6.050	5.261	JJ	11, 159	24,200	12/01/2010	01/15/2038
841504-AB-9	SOUTHEAST SUPPLY HEADER LLC Series 144A			1	4.C FE	6,991,53	092.6790	6,487,530	7,000,000	6,998,541	0	954	0	0	4.250	4.265	JD	13,222	297,500	06/04/2014	06/15/2024
84263P-AB-6	SOUTHERN CONNECTICUT GAS CO 144A	.			1.E FE	6,300,00	0 . 108.9800	6,865,740	6,300,000	6,300,000	0	0	0	0	7.950	7.950	FA	189,210	500,850	07/30/1996	08/03/2026
84265V-AA-3	SOUTHERN COPPER CORP	.		1	2.A FE	6,550,65	8 . 116.3530	6,748,474	5,800,000	6,354,049	0	(28,281)	0	0	7.500	6.380	JJ	186,083	435,000	04/29/2015	07/27/2035
84265V-AE-5	SOUTHERN COPPER CORP	.		1	2.A FE	5, 146, 19	7 . 112. 1800	5,754,834	5,130,000	5, 142, 413	0	(392)	0	0	6.750	6.726	AO	72, 141	346,275	02/12/2020	04/16/2040
84265V-AG-0	SOUTHERN COPPER CORP	.		1	2.A FE	864,22	296.1560	846, 173	880,000	867, 102	0	357	0	0	5.250	5.371	MN	6,802	46,200	11/05/2012	11/08/2042
84334#-AA-5	SOUTHERN MARYLAND ELECTRIC COO SOUTHERN				2.A	1,828,94	484.1620	1,539,275	1,828,944	1,828,944	0	0	0	0	4.000	4.000	AO	15,241	73, 158	04/16/2018	04/16/2048
84346L-AA-8	SOUTHERN NATURAL GAS COMPANY L Series 14	.		1	2.A FE	4,437,18	982.0110	3,597,002	4,386,000	4,431,969	0	(1,077)	0	0	4.800	4.725	MS	61,989	210,528	07/07/2017	03/15/2047
843830-B@-8	SOUTHERN STAR CENTRAL CORP	.			2.C FE	3,000,00		2,510,880	3,000,000	3,000,000	0	0	0	0	3.590	3.591	JJ	49,961	107,700	11/18/2020	11/18/2030
8447HB-AA-0	WELLS FARGO & COMPANY BKNT				2.A FE	1,673,50		1,571,910	1,500,000	1,532,393	0	(12,231)	0	0	7.690	6.689	MN	14,739	115,350	10/17/2002	05/15/2025
8447HB-AE-2	WELLS FARGO & COMPANY BKNT				1.F FE	8,419,60		7,978,320	8,000,000	8, 135, 930	0	(22,763)	0	0	6.125			234,111	490,000	07/30/2002	01/09/2028
844895-AX-0	SOUTHWEST GAS CORP SOUTHWEST GAS CORPORA	.		1	2.A FE	6,978,86		4,864,160	7,000,000	6,981,380	0	467	0	0	3.800	3.816		66,500	266,000	09/26/2016	09/29/2046
845743-BN-2	SOUTHWESTERN PUBLIC SERVICE CO	.		1	1.G FE		087.9280	2,039,930	2,320,000	2,494,601	0	(6,516)	0	0	4.500	3.916			104,400	12/17/2012	08/15/2041
84857L-A@-0	SPIRE INC				2.B		092.2640	1,845,280	2,000,000	2,000,000	0	0	0	0	3.110	3.110		20,733	62,600	09/09/2016	09/01/2026
84857L-AA-9	SPIRE INC			1	2.B FE		097.7130	6,839,910	7,000,000	7,000,000	0	0	0	0	3.543	3.543		85,426	248,010	02/22/2017	02/27/2024
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL SPIRITS N				2.C PL		294.5230	7,950,709	8,411,402	8,411,402	0	0	0	0	5.300	5.335		1,238	445,804	02/20/2014	06/30/2036
84929*-AA-0	SPOWER FINANCE 2 LLC SPOWER FINANCE II L				3.C PL	4,801,46	582.2230	3,947,908	4,801,465	4,801,465	0	0	0	0	4.960	4.960	JD	662	238 , 153	09/20/2018	12/31/2041

# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod		6	7		air Value	10	11			usted Carryin					nterest	-	Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
85207U-AK-1	SPRINT CORP			1	3.A FE	5,000,00		5,261,550	5,000,000	5,000,000	0	0	0	0	7.625	7.621	MS	127,083	381,250	02/20/2018	03/01/2026
85234#-AB-1	STADIUM FUNDING TRUST STADIUM FUNDING TR				2.C PL	9,507,30		9,395,513	10,210,627	9,730,858	0	20,923	0	0	5.000		A0	127,633	510,531	12/06/2013	04/01/2039
852380-AA-1	STADCO LA LLC				2.C PL	20,000,00		13,242,000	20,000,000	20,000,000	0	0	0	0	3.750		FMAN	95,833	750,000	08/05/2021	05/15/2056
85253#-AH-4	STAG INDUSTRIAL OPERATING PART STAG INDU				2.B FE		091.5160	4,575,800	5,000,000	5,000,000	0	0	0	0	4.270	4.270	JD	10,675	213,500	06/13/2018	06/13/2028
855244-AS-8	STARBUCKS CORP STARBUCKS CORPORATION	-		1	2.A FE		586.7990	2,169,975	2,500,000	2,473,608	0	526	0	0	4.500	4.570	MN	14,375	112,500	09/05/2018	11/15/2048
855244-AU-3	STARBUCKS CORP STARBUCKS CORPORATION	-		1	2.A FE	6,987,68		6,016,710	7,000,000	6,988,047	0	231	0	0	4.450	4.461	FA	117,678	311,500	05/02/2019	08/15/2049
857473-AE-2	STATE STREET CORPORATION				1.F FE	6,091,66		5,397,300	5,000,000	5,276,469	0	(70,768)	0	0	7.350	5.567	JD		367,500	11/16/2012	06/15/2026
857477-AT-0	STATE STREET CORPORATION						097.4430	974,430		999,601	0	142 6 714	0	0	3.550	3.566	FA		35,500	08/13/2015	08/18/2025
858119-BF-6					2.C FE		099.7870	,	., ,	, , .					5.000	5.286	JD		150,000	10/30/2018	12/15/2026
86192*-AA-5 863667-AE-1	STONEHENGE CAPITAL FUND CONNEC			4	1.A FE	191,00	B . 100.0000 D82.1680	191,008							8.124	8.207		690		05/23/2011	12/15/2023
863667-AG-6	STRYKER CORP STRYKER CORPORATION	.		4	2.A FE							(6, 191)		0	4.100	4.402		4,472		09/22/2016	05/15/2044
863667-AJ-0	STRYKER CORP STRYKER CORPORATION			1	2.A FE		185.3410	1.781.260	2.000,000	1.972.825		635			4.625	4.402		4,472		10/29/2018	03/15/2044
863667-AN-1	STRYKER CORP STRYKER CORPORATION	.		1	2.A FE		996.0850					(11.874)		0	3.500	2.658				07/06/2016	03/15/2026
864577-C#-6	SUBJERAN WATER SYSTEMS	.			1.F		073.6090		6,000,000	6,000,000		(11,0/4)			3.700	3.700		9,867		12/12/2019	12/15/2059
86468@-AD-4	SUEZ WATER RESOURCES LLC				1.F		070.2470		4.000,000	4,000,000				0	3.490	3.490		21,328		11/06/2019	11/06/2059
86765B-AK-5	ENERGY TRANSFER I P			1	2.0 FE		592.7960	1,948,716	2,100,000	2,099,291	0	10	0	0	6.100	6. 103			128,100	07/28/2011	02/15/2042
86765L-AN-7	SUNOCO LP / SUNOCO FINANCE COR			1	3.B FE		094.7940	1,421,910		1,500,000					5.875	5.875		25.948		12/03/2018	03/15/2028
86765L-AT-4	SUNOCO LP / SUNOCO FINANCE COR			1	3.B FE		087.4670	1.749.340	2,000,000	2,000,000	0	0	0	0	4.500	4.500			90,000	07/07/2021	05/15/2029
86787G-AJ-1	TRUIST BANK	.		2	1.F FE		094.1230	941.230	1.000.000	998 . 103	0	523	0	0	3.300	3.360		4,217		05/11/2016	05/15/2026
86944B-AE-3	SUTTER HEALTH			1	1.F FE		080.7090	8,070,900		9,501,222	0	10.318	0	0	4.091	4.418				10/26/2018	08/15/2048
86944B-AJ-2	SUTTER HEALTH			1	1.F FE		069.5930	6.959.300		10.044.501	0	(1.001)	0	0	3.361	3.336	FA	126.971		10/22/2020	08/15/2050
870836-AC-7	UBS-NY SWISS BK CORP				1.G FE		2 . 103.6100	7,252,680	7,000,000	7,161,780	0	(56.886)	0	0	7.500	6.497	JJ	242,083	525,000	12/08/2010	07/15/2025
87089H-AB-9	SWISS RE TREASURY (US) CORP SWISS RE TRE			1	1.D FE		084.7570			10,033,016	0	(1.069)	0	0	4.250	4 . 225	JD	29,514	425,000	12/03/2012	12/06/2042
87151Q-AC-0	SYMETRA FINANCIAL CORP			1	2.A FE		098.0980	6,866,860	7,000,000	6,994,641	0	3,301	0	0	4.250	4.302	JJ	137, 181	297,500	07/30/2014	07/15/2024
871829-AD-9	SYSCO CORPORATION				2.B FE		1 . 107 . 1420	740,351	691,000	730,617	0	(7,967)	0	0	7 . 160	5.635	AO	10,445	49,476	09/24/2002	04/15/2027
871829-AJ-6	SYSCO CORPORATION			1	2.B FE	1,727,20		1,767,960	1,800,000	1,753,831	0	2,390	0	0	5.375		MS	26,875	96,750	10/20/2015	09/21/2035
871829-AN-7	SYSCO CORPORATION			1	2.B FE		4 . 105.9670	688,786	650,000	784,463	0	(5,396)	0	0	6.625	4.777	MS	12,440	43,063	02/12/2020	03/17/2039
871829-AY-3	SYSCO CORPORATION			1	2.B FE	4,996,05	087.9050	4,395,250	5,000,000	4,996,583	0	81	0	0	4.850	4.855	A0	60,625	242,500	09/23/2015	10/01/2045
871829-BD-8	SYSCO CORPORATION SYSCO CORPORATION			1	2.B FE		084.1550	3,366,200	4,000,000	4,215,130	0	(5,615)	0	0	4.500	4. 133	AO	45,000	180,000	06/14/2016	04/01/2046
871829-BH-9	SYSCO CORPORATION SYSCO CORPORATION			1	2.B FE	14,642,85	82.5860	12,387,900	15,000,000	14,669,682	0	6,723	0	0	4.450	4.598	MS	196,542	667,500	10/24/2018	03/15/2048
87264A-AV-7	T-MOBILE USA INC			1	2.C FE		097.3870	1,947,740	2,000,000	2,000,000	0	0	0	0	4.750	4.750	FA	39,583	95,000	02/02/2018	02/01/2028
87264A-CT-0	T-MOBILE USA INC			1	2.C FE	3,996,24	468.1990	2,727,960	4,000,000	3,996,420	0	176	0	0	3.400	3.405	A0	28,711	68,000	07/05/2022	10/15/2052
87305Q-CM-1	TTX COMPANY TTX COMPANY			1	1.F FE	14,984,40	082.2290	12,334,350	15,000,000	14,986,671	0	327	0	0	4.200	4.206	JJ	315,000	630,000	06/06/2016	07/01/2046
875127-BD-3	TAMPA ELECTRIC CO			1	1.G FE		077.9150	1,947,875	2,500,000	2,582,405	0	(2,331)	0	0	4.200	3.973	MN	13,417	105,000	08/22/2017	05/15/2045
875127-BF-8	TAMPA ELECTRIC CO	.		1	1.G FE		583.0090	2,075,225	2,500,000	2,488,445	0	225	0	0	4.450	4.480	<b>J</b> D	4,944	111,250	10/01/2018	06/15/2049
87612B-BS-0	TARGA RESOURCES PARTNERS LP			1	2.C FE		89.6850	1,793,700	2,000,000	2,000,000	0	0	0	0	4.875	4.875	FA	40,625	97,500	08/20/2021	02/01/2031
87612E-AF-3	TARGET CORPORATION			1	1.F FE		8 . 112.8320	6,995,584	6,200,000	6,661,631	0	(40,625)	0	0	7.000	5.878	JJ	200 , 122	434,000	05/23/2007	07/15/2031
87612E-AK-2	TARGET CORPORATION	-		1	1.F FE	4,220,52		4,261,411	3,850,000	4,076,124	0	(16,901)	0	0	6.350	5.566	MN	40,746	244,475	02/12/2020	11/01/2032
87612E-AU-0	TARGET CORPORATION CORP BND			1	1.F FE	2,416,01		2,643,480	2,250,000	2,369,880	0	(4,944)	0	0	7.000	6.428	JJ	72,625	157,500	11/16/2012	01/15/2038
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC Series 14			1	3.A FE		078.2690	3, 130, 760	4,000,000	4,000,000	0	0	0	0	3.875	3.875		32,722	164,042	09/21/2021	10/15/2031
88163V-AD-1	TEVA PHARM FIN LLC			1	3.C FE		088.4700	5,418,788	6,125,000	6,107,779	0	834	0	0	6. 150	6. 182			376,688	12/18/2006	02/01/2036
882384-AE-0	TEXAS EASTERN TRNSMSN LP Series 144A			1	1.G FE		481.3570		3,194,000	3,214,622	0	(480)	0	0	4. 150	4. 108		61,121	132,551	07/26/2019	01/15/2048
882508-AW-4	TEXAS INSTRUMENTS INC TEXAS INSTRUMENTS	·-		1	1.D FE		899.1300	793,040	800,000	797,499	0		0	0	2.250	3.208		3,000	18,000	02/12/2020	05/01/2023
882508-BD-5	TEXAS INSTRUMENTS INC	.		1	1.E FE	6,716,76	889.3480	6,030,990	6,750,000	6,719,611	0	663	0	0	4. 150	4. 179	MN	35,794	280 , 125	02/12/2020	05/15/2048

# **SCHEDULE D - PART 1**

_					,	,			ng-Term BOND												
1	2		Cod		6	7		Fair Value	10	11		e in Book/Adju						nterest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	l i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
883203-BX-8	TEXTRON INC			1	2.B FE	2,996,220		2.805.900	3.000.000	2.998.259	0	377	0	0	3.650		MS	32.242	109.500	02/27/2017	03/15/2027
883556-BY-7	THERMO FISHER SCIENTIFIC INC THERMO FISH			1	1.G FE	2,341,275		2,188,300	2.500.000	2,353,488	0	3.204	0	0	4.100	4.496	FΔ			12/18/2018	08/15/2047
88579E-AC-9	3M CO MTN		1	1	1.E FE			1,032,250	1,000,000	1,012,153	n	(550)	n	0	5.700	5.575	MS		57,000	12/05/2007	03/15/2037
88579Y-AW-1	3M CO WIN		1	1	1.E FE		68.5260	411.156	600.000	575.858	٥	656	n	0	3. 125	3.373		5.313		02/12/2020	09/19/2046
886546-AB-6	TIFFANY & CO	.	1	1	1.E FE			982.730	1.000.000	1,005,904	n	(3.755)	n	0	3.800	3.394		9.500		05/14/2015	10/01/2024
88732J-AJ-7	TIME WARNER CABLE INC	1	1	1	2.0 FE	727,848		664.587	700,000	720,983	n	(886)	n	n	6.550	6.231		7.642	45,850	11/16/2012	05/01/2037
88947E-AT-7	TOLL BROS FIN TOLL BROTHERS FINANCE CORP	.	1	1	2.0 FE			4.563.900	5.000.000	5.000.000	n	(880)	n	n	4.350	4.350	FA		217,500	01/17/2018	02/15/2028
89055F-AC-7	TOPBUILD CORP Series 144A		1	1	3.B FE			5.687.220	7.000.000	7.000,000	٥	n	n	0	4. 125	4.122	FA		241,427	09/28/2021	02/15/2020
891027-AF-1	GLOBE LIFE INC	· [ · · · · ·	1		2.A FE				2.000,000	2.010.412	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(27.053)	n	0	7.875	6.423	MN			06/06/2007	05/15/2023
891906-AB-5	GLOBAL PAYMENTS INC TOTAL SYSTEM SERVICE	.	1	1	2.0 FE				2,000,000	1,992,017	n	18.656	n	n	3.750	4.735	.ID	6,250	75,000	07/31/2013	06/01/2023
893574-AB-9	TRANSCONTINENTAL GAS PIPE LINE			1	2.4 FE			1, 954, 180	12.000.000	11.937.993					5.400	5.444	50 FΔ	244.800	648,000	04/03/2012	08/15/2041
89417E-AD-1	TRAVELERS COS INC MTN			1	1.F FE	3,581,994		3,816,645	3.500.000	3.558.061		(2.519)			6.250	6.074		9,722	218,750	11/16/2012	06/15/2037
89417E-AH-2	TRAVELERS COS INC WIN			1	1.F FE	2,472,216			2,580,000	2,495,897	٥	(2,519)			5.350	5.642				04/01/2012	11/01/2040
89417E-AL-3	TRAVELERS COS INC			1	1.F FE		77.6300		625.000	621,269	٥	98		0	3.750	3.789		23,005		02/12/2020	05/15/2046
89417E-AN-9	TRAVELERS COS INC			1	1.F FE	5,965,848		4,901,340	6.000.000	5.968.921		697			4.050	4.083			243,000	02/12/2020	03/13/2040
89420G-AE-9	TRAVELERS COS TINC			1	1.F FE	2,538,125			2,500,000			(1,451)		0	6.375	6.261				09/10/2003	03/07/2048
89566E-AD-0	TRI-STATE GENERATION & TRANSMI 144A			4	1.G FE	4,669,272		4.001.976	4.400.000	4.612.471				0	6.000	5.564	IIO		264,000	12/06/2013	06/15/2040
89566E-AH-1	TRISTATE GENERATION & TRANSMIT 144A			1	1.G FE				2,000,000			(7,069)		0	4.700	4.478	JD		94,000	12/06/2013	11/01/2044
89566E-AK-4	TRI-STATE GENERATION & TRANSMI TRI-STATE			1	1.6 FE				3,236,000	3,112,851		(1,670)			4.700	4.478				03/24/2017	06/01/2044
898377-AA-4	SMITH COLLEGE			1	1.6 FE	3,097,536	89.9100		5.000.000	5.000.000		0			4.620	4.620			231,000	06/23/2017	07/01/2045
89837L-AB-1	PRINCETON UNIVERSITY MUNITAX BND REV			1	1.8 FE	3,724,661			3,000,000			(12, 121)		0	5.700		MS		189,810	12/06/2013	03/01/2039
89837R-AB-8	DARTMOUTH COLLEGE DARTMOUTH COLLEGE			1	1.8 FE				2,000,000					0	4.000						
902494-BD-4	TYSON FOODS INC			1	1.B FE	1,995,200		1,734,320	2,000,000	1,989,248		230			4.550	4.014	JD	7.331	91,000	01/26/2012	06/01/2042
902494-BD-4 90265E-AS-9	LIDE INC			4	2.A FE	3,484,495		2.720.690	3.500.000	3.487.276		876		0	3.100	3.137	00			10/02/2019	11/01/2034
90265E-AT-7	LIDD INC			1	2.A FE	2,987,603			3,500,000			1.420			2.100	2. 159				10/02/2019	08/01/2032
90363@-AA-8	USTA NATIONAL TENNIS CENTER IN			1	1.G FE	2,796,311		2,240,793	2.796.311	2.796.311		0		0	3.110	3. 108				09/08/2014	09/08/2024
903639-AA-8 904764-AH-0	UNILEVER CAPITAL CORP			1	1.6 FE			2,736,191	20,796,311	20,796,311		(10.042)			5.900	5.810				10/18/2007	11/15/2032
904764-AS-6	UNILEVED CARITAL CORP			1	1.E FE		96.2740	375.469	390.000	388.689					3.100	3.237			1, 180,000	07/28/2015	07/30/2025
906548-BY-7	UNITED ELECTRIC CO			1	1.F FE				13.500.000	13.329.825				0	5.500	5.652		218.625	742,500	05/23/2007	03/15/2034
906548-BY-7 906548-CK-6	INION ELECTRIC CO	· ···		1	1.F FE	13,212, 165			13,500,000	1,379,972				0	3.500	3.502				05/23/200/	03/15/2034
906548-CL-4	UNION ELECTRIC CO			1	1.F FE	1,741,509			1,750,000	1,742,609		21		0	3.650	3.678				02/12/2020	04/15/2045
906548-CN-0	UNION ELECTRIC CO			1	1.F FE			323.124				211			4.000	4.025	AO	4.000		02/12/2020	04/13/2043
907818-CF-3	INITION DACIETY CORPORATION	1		1	1.F FE	3,226,370		3.280.620	3.000.000	3,089,430		(11.838)		0	6.625	6.033	ΛU			10/20/2006	02/01/2029
907818-CS-5	LINION PACIFIC CORP			1	1.G FE				4,000,000	3,711,607		19.071		0	5.375	6.331	ΓA	17,917	215,000	10/20/2006	06/01/2033
907818-EG-9	UNION PACIFIC CORPORATION			1	1.G FE					3,711,607		1.583		0	4.375	4.730	JD		149,888	09/10/2018	11/15/2065
907818-EQ-7	UNION PACIFIC CORPORATION			1	1.G FE					1.298.994		1,583			3.600		MS			09/10/2018	09/15/2037
	UNION PACIFIC CORPORATION			1	1.6 FE													- '			
907818-ER-5 907818-EW-4	UNION PACIFIC CORPORATION	·		1	1.G FE	4,992,600			5,000,000 7,500,000	4,992,846 7,413,568	0	55		0	4.100	4.107	MS		205,000	09/12/2017	09/15/2067
907818-EW-4 907818-FS-2	UNION PACIFIC CORPORATION	·		1	1.6 FE						0	1, /31		0	3.799	5.261				10/24/2018	
	UNION PACIFIC COPPODATION	·			1			,,			0	2,868	0				MU		94,9/5		04/06/2071
907818-GD-4	UNION PACIFIC CUMPURATION	·			1.G FE	4,964,150		4,868,250		4,964,150	0	(11,000)	0	0	5. 150	5. 193	JJ		0	09/06/2022	01/20/2063
911312-AJ-5	UNITED PARCEL SERVICE INC	·		<u> </u>		5,705,922		5,941,147	5,365,000	5,634,636	0	(11,326)	0	0	6.200	5.694		153,379		02/12/2020	01/15/2038
911312-AN-6	UNITED PARCEL SERVICE INC	·		l	1.F FE	3,747,104			4,000,000	3,805,199	0	6,420	0	0	4.875	5.300		24,917	195,000	04/01/2011	11/15/2040
911312-AZ-9	UNITED PARCEL SERVICE INC	·		l	1.F FE	6,938,610		5,413,170	7,000,000	6,946,786	0	1,418	0	0	3.400	3.447		30,411	238,000	10/19/2016	11/15/2046
911312-BN-5	UNITED PARCEL SERVICE INC	·		]	1.F FE	5,333,941			5,900,000	5,378,159	0	11,316	0	0	3.750	4.331			221,250	10/26/2018	11/15/2047
911312-BQ-8	UNITED PARCEL SERVICE INC			1	1.F FE	1,038,980	89.1520	891,520	1,000,000	1,036,319	0	(795)	0	0	4.250	4.022	MS	12,514	42,500	05/29/2019	03/15/2049

# SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of (	Current Ye	ar								
1	2		Cod	es	6	7		air Value	10	11			iusted Carrvin	g Value			li	nterest		Da	ites
,	_	3	4	5	Ĭ	•	8	9	. •	• •	12	13	14	15	16	17	18	19	20	21	22
					NAIC		Ü	Ŭ				10		10			10	10	20		
					Desig-																
					nation.																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			0		and		Rate					Current	Other-	in							
		С	1							Book/	Lingadizad	Current	Than-					A dualitie d			Stated
		_	e		SVO		Used to				Unrealized	Year's		Book/		-"		Admitted			
CUSIP		0		D	Admini-	A -41	Obtain	F-:-	D	Adjusted	Valuation	(Amor-	Temporary	Adjusted	D-4-	Effective	\A/I= =	Amount	Amount		Contractual
	5	d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
911365-BG-8	UNITED RENTALS (NORTH AMERICA) UNITED RE			1	3.A FE	4,879,904	94.7570	4,737,850	5,000,000	4,927,549	0	11,521	0	0	4.875	5. 191	JJ	112,396	243,750	05/23/2018	01/15/2028
911596-AL-8	US BANCORP				1.F FE	3,259,218	. 107.6160	2,905,632	2,700,000	2,862,517	0	(42,260)	0	0	7.500	5.538	JD	16,875	202,500	01/26/2012	06/01/2026
91159H-HG-8	US BANCORP			2	1.F FE	1,349,085		1,333,004	1,350,000	1,349,819	0	162	0	0	3.700	3.713		20,951	49,950	02/12/2020	01/30/2024
913017-AT-6	RAYTHEON TECH CORP				2.A FE	10,886,978		10,017,030	9,300,000	9,925,594	0	(95,074)		0	6.700	5.284		259,625	623, 100	10/20/2015	08/01/2028
913017-BA-6	RAYTHEON TECH CORP			1	2.A FE	5, 187, 940		4,748,285	4, 182,000	4,588,256	0	(48,495)		0	7.500	5.733		92,353	313,650	04/10/2003	09/15/2029
913017-BJ-7	RAYTHEON TECH CORP			1	2.A FE	1,001,585	. 100.6340	1,006,340	1,000,000	1,001,101	0	(62)	0	0	5.400		MN	9,000	54,000	11/28/2011	05/01/2035
913017-BK-4	RAYTHEON TECH CORP			1	2.A FE			1,167,705	1,100,000	1,141,809	0	(2,041)	0	0	6.050	5.642	-	5,546		11/16/2006	06/01/2036
913017-BT-5	RAYTHEON TECH CORP UNITED TECHNOLOGIES C			1	2.A FE	4,989,950		4,529,850	5,000,000	4,991,667	0	264	0	0	4.500	4.513	JD	18,750	225,000	11/17/2015	06/01/2042
913017-CA-5	RAYTHEON TECH CORP UNITED TECHNOLOGIES C			1	2.A FE	10,141,660			10,200,000	10 , 150 , 127	0	1,314	0	0	4. 150	4 . 184	MN	54,088	423,300	12/21/2015	05/15/2045
91324P-BK-7	UNITEDHEALTH GROUP INC			1	1.F FE	3, 119, 155		3,353,567	2,850,000	3,064,442	0	(9,890)	0	0	6.875		FA	74,021	195,938	02/12/2020	02/15/2038
91324P-CP-5	UNITEDHEALTH GROUP INC			1	1.F FE	2,303,740	97.9460		2,310,000	2,308,175	0	673	0	0	3.750	3.783	JJ	39,944	86,625	07/20/2015	07/15/2025
91324P-CR-1	UNITEDHEALTH GROUP INC			1	1.F FE	11,950,680		11,331,120	12,000,000	11,957,218	0	1,040	0	0	4.750	4.776	JJ	262,833	570,000	07/20/2015	07/15/2045
914744-AC-1	UNIVERSITY OF NOTRE DAME			1	1.A FE	3,000,000		2,460,690	3,000,000	3,000,000	0	0	0	0	3.720	3.720		37,200	111,600	05/31/2012	03/01/2043
918204-BC-1	VF CORPORATION			1	2.A FE	2,494,625		2,086,750	2,500,000	2,495,920	0	493	0	0	2.950	2.975	A0	13,931	73,750	04/21/2020	04/23/2030
91913Y-AE-0	VALERO ENERGY CORP			1	2.B FE	4,078,150		4,513,320	4,000,000	4,042,791	0	(3, 179)		0	7.500	7.338	A0	63,333	300,000	08/15/2002	04/15/2032
91913Y-AL-4	VALERO ENERGY CORP			1	2.B FE	2,321,440	. 107.4770		2,200,000	2,289,470	0	(3,742)	0	0	6.625	6 . 195	JD	6,478	145,750	05/12/2011	06/15/2037
920253-AF-8	VALMONT INDUSTRIES INC			1	2.C FE	5,314,050	86.4830	4,756,565	5,500,000	5,332,283	0	3,973	0	0	5.000	5.235	A0	68,750	275,000	06/08/2018	10/01/2044
92203#-AZ-1	VANGUARD GROUP INC/THE THE VANGUARD GROU				1.G	10,000,000	63.7290	6,372,900	10,000,000	10,000,000	0	0	0	0	3.250	3.250	FA	116,458	325,000	08/19/2020	08/22/2060
92343V-FD-1	VERIZON COMMUNICATIONS INC			1	2.A FE	7, 128, 430	78.7920	5,515,440	7,000,000	7, 121,574	0	(2,552)	0	0	4.000	3.895	MS	77,000	280,000	03/17/2020	03/22/2050
92343V-FF-6	VERIZON COMMUNICATIONS INC			1	2.A FE	7,463,750	93.0660	6,979,950	7,500,000	7,477,239	0	4,973	0	0	3.000	3.077	MS	61,875	225,000	03/18/2020	03/22/2027
92343V-FV-1	VERIZON COMMUNICATIONS INC			1	2.A FE	19,824,800	60 . 1330	12,026,600	20,000,000	19,829,734	0	2,370	0	0	3.000	3.038	MN	68,333	600,000	11/10/2020	11/20/2060
92343V-GC-2	VERIZON COMMUNICATIONS INC			1	2.A FE	3, 182, 496	70.1770	2,256,191	3,215,000	3, 183, 146	0	370	0	0	3.700	3.749	MS	32,713	118,955	03/11/2021	03/22/2061
924172-E#-2	VERMONT ELECTRIC POWER INC				1.E PL	5,000,000	. 102.4250	5, 121, 250	5,000,000	5,000,000	0	0	0	0	5.720	5.720	JAJ0	71,500	286,000	04/21/2006	01/01/2036
925524-AV-2	PARAMOUNT GLOBAL			1	2.B FE	3,498,780	90.2340	3,609,360	4,000,000	3,704,914	0	19,306	0	0	5.500	6.485	MN	28,111	220,000	10/18/2007	05/15/2033
925550-AF-2	VIAVI SOLUTIONS INC Series 144A			1	3.B FE		83.3970	3,335,880	4,000,000	3,774,500	0	24,500	0	0	3.750	4.736	A0	37,500	150,833	02/16/2022	10/01/2029
92556V-AE-6	VIATRIS INC			1	2.C FE	4,990,081	67.3660	3,368,300	5,000,000	4,990,702	0	367	0	0	3.850	3.865	JD	4,813	192,500	10/29/2021	06/22/2040
927804-FB-5	VIRGINIA ELECTRIC AND POWER A			1	2.A FE	997 , 485	. 103.8980	1,038,980	1,000,000	998, 174	0	78	0	0	6.000	6.019	MN	7,667	60,000	07/29/2013	05/15/2037
927804-FE-9	VIRGINIA ELECTRIC AND POWER			1	2.A FE	1,087,239	. 106.4890	1,064,890	1,000,000	1,078,286	0	(3,299)	0	0	6.350	5.570	MN	5,468	63,500	02/12/2020	11/30/2037
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY VIRGINIA				1.F PL	8,354,107	93.6980	7,827,631			0	0	0	0	3.930	3.949	MJSD	912	328,316	01/01/2018	06/30/2030
92783#-AB-2	VIRGINIA INTERNATIONAL GATEWAY VIRGINIA				1.F PL	35,000,000	80.3320	28,116,200	35,000,000	35,000,000	0	0	0	0	3.720	3.737	MJSD	3,617		09/29/2017	11/03/2041
92826C-AF-9	VISA INC			1	1.D FE	2, 108, 450		1,838,900	2,000,000	2,097,207	0	(2,644)	0	0	4.300	3.971	JD	4,061	86,000	02/12/2020	12/14/2045
929089-AC-4	VOYA FINANCIAL INC			1	2.B FE	7,492,700	81.8140	6,136,050	7,500,000	7,493,689	0	143	0	0	4.800	4.806	JD	16,000	360,000	09/07/2018	06/15/2046
929160-AV-1	VULCAN MATERIALS COMPANY			1	2.B FE	3,040,950	83.8640		3,000,000	3,037,033	0	(857)	0	0	4.500	4.416	JD	6,000	135,000	10/18/2017	06/15/2047
929160-AY-5	VULCAN MATERIALS COMPANY			1	2.B FE	2,996,689	86.2670	2,588,010	3,000,000	2,997,115	0	59	0	0	4.700	4.707	MS	47,000	141,000	12/12/2018	03/01/2048
92928Q-AF-5	WEA FINANCE LLC Series 144A			1	2.B FE	4,966,550	81.5500	4,077,500	5,000,000	4,977,125	0	3,099	0	0	3.500	3.580	JD	7,778	175,000	06/05/2019	06/15/2029
92928Q-AH-1	WEA FINANCE LLC Series 144A			1	2.B FE	4,844,250	85.9170		5,000,000	4,900,459	0	22,625	0	0	2.875	3.407	JJ	66,285	143,750	06/11/2020	01/15/2027
92936U-A@-8	WP CAREY INC				2.B Z	9,729,000	89.1010	9,532,916	10,000,000	10,699,000	0	0	0	970,000	3.700	3.701	FA	102,265	0	09/28/2022	09/28/2032
92936U-AC-3	WP CAREY INC			1	2.B FE	2,928,150		2,924,040	3,000,000	2,974,180	0	11,579	0	0	4.000	4.437	FA	50,000	120,000	09/27/2018	02/01/2025
92936U-AF-6	WP CAREY INC			1	2.B FE	5,551,800		5,409,540	6,000,000	5,569,691	0	17,891	0	0	3.850	5. 156	JJ	106,517	0	09/01/2022	07/15/2029
92940P-AF-1	WESTROCK CO			1	2.B FE	4,998,450		4,517,550	5,000,000	4,998,854	0	97	0	0	4.200	4.203	JD	17,500	210,000	05/16/2019	06/01/2032
929771-AE-3	WACHOVIA CORP	<u>.</u>	l	l	2.B FE			11,992,241	11,555,000	11,688,537	0	(43,388)	0	0	6.605	6.141	-	190,802	763,208	10/17/2001	10/01/2025
931009-AF-1	WAKE FOREST UNIVERSITY WAKE FOREST UNIVE	<u>.</u>	l	1	1.D FE	3,778,462			3,840,000	3,790,830	0	2,377	0	0	3.701		JJ	65,532	142, 118	04/12/2017	01/15/2042
931142-CB-7	WAL-MART STORES INC				1.0 FE	2,321,950			2,230,000	2,287,546	0	(3,653)	0	0	5.250	4.954			117,075	07/29/2013	09/01/2035
931142-CS-0	WAL-MART STORES INC				1.0 FE	1,462,243			1,350,000	1.452.182		(3,677)			5.625		AO			02/12/2020	04/01/2040
931142-DP-5	WAL-MART STORES INC		l	l <sub>1</sub>	1.0 FE		98.0720	142.204	145.000	144.916		62			3.300	3.346		917	4.785	04/15/2014	04/22/2024
3011HE DI 0	v.viiLo 1110											02		0					,,100	10/ 2017	37/ EE/ EVE7

# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod		6	7		Fair Value	10	11			usted Carryin					nterest			tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
931142-DW-0	WAL-MART STORES INC			1	1.C FE	1,912,19		1,582,633	1,915,000	1,912,531	0	60	0	0	3.625	3.633	JD	3,085	69,419	02/12/2020	12/15/2047
938837-C#-6	WASHINGTON GAS LIGHT CO				1.G Z	11,000,00	093.6770	10,304,470	11,000,000	11,000,000	0	0	0	0	5.330	5.330	JD	3,257	0	12/29/2022	12/29/2052
93884P-CU-2	WASHINGTON GAS LIGHT CO MTN D			1	1.G FE	8,054,40		7,960,275	7,500,000	7,723,958	0	(35,615)	0	0	6.810		MS	150,388	510,750	12/15/2009	03/13/2028
93884P-DW-7	WASHINGTON GAS LIGHT CO WASHINGTON GAS L			1	1.G FE		1575. 1740	10,148,490	13,500,000	13,418,960	0	2,042	0	0	3.796	3.835	MS	150,891	512,460	09/13/2017	09/15/2046
94106L-BK-4	WASTE MANAGEMENT INC	.		1	2.A FE		1087.2370	6,106,590	7,000,000	6,992,145	0	160	0	0	4. 150	4 . 157	JJ		290,500	05/14/2019	07/15/2049
948741-AK-9	KIMCO REALTY CORP WEINGARTEN REALTY INVE			1	2.A FE		98.7960	4,939,800	5,000,000	4,997,543	0	2,263	0	0	4.450	4.499	JJ	102,597	222,500	10/03/2013	01/15/2024
948741-AL-7	KIMCO REALTY CORP WEINGARTEN REALTY INVE			1	2.A FE		9096.2520	2,887,560	3,000,000	2,993,637	0	2,465	0	0	3.850	3.943	JD	9,625	115,500	05/07/2015	06/01/2025
94973V-BB-2	ANTHEM INC	.		1	2.B FE		90.9670	5,339,763	5,870,000	5,783,489	0	2,536	0	0	4.650	4.765		125,863	272,955	09/10/2018	01/15/2043
94973V-BK-2	ANTHEM INC	.		1	2.B FE		89.7510	1,974,522	2,200,000	2,166,661	0	868	0	0	4.650	4.763			102,300	08/30/2018	08/15/2044
949746-JM-4	WELLS FARGO & COMPANY				2.A FE	2,633,09		2,862,242	2,900,000	2,732,280	0	9, 157	0	0	5.375	6.055		62,350	155,875	10/20/2006	02/07/2035
94974B-GK-0	WELLS FARGO & COMPANY				2.A FE	6,976,62		5,432,420	7,000,000	6,980,305	0	544	0	0	3.900	3.919		45,500	273,000	04/23/2015	05/01/2045
95040Q-AF-1	WELLTOWER INC			1	2.A FE		82.7420	6,386,855	7,719,000	7,516,302	0	3,748	0	0	4.950	5 . 135		127,364	382,091	10/29/2018	09/01/2048
960413-AU-6	WESTLAKE CHEMICAL CORP			1	2.B FE		75.7100	7,571,000	10,000,000	9,595,397	0	8,289	0	0	4.375	4.649		55,903	437,500	08/30/2018	11/15/2047
962166-AW-4	WEYERHAEUSER COMPANY				2.B FE		00 . 106.9620	11,765,820	11,000,000	11,074,860	0	(12,974)	0	0	6.950	6.780		191 , 125	764,500	01/07/1998	10/01/2027
969133-AK-3	WEYERHAEUSER CO				2.B FE	2,647,25		2,719,950	2,500,000	2,543,148	0	(10,471)	0	0	7.850		JJ	98 , 125	196,250	10/18/2007	07/01/2026
96926G-AD-5	WILLIAM MARSH RICE UNIVERSITY RICE UNIVE			1	1.A FE		0081.0150	5,671,050	7,000,000	7,000,000	0	0	0	0	3.774	3.774		33,756	264, 180	04/15/2015	05/15/2055
96949L-AE-5	WILLIAMS PRTNRS			1	2.B FE		85.3940	4,269,700	5,000,000	4,977,679	0	444	0	0	4.850		MS	80,833	242,500	02/26/2018	03/01/2048
96950F-AF-1	WILLIAMS PRTNRS				2.B FE		6 . 102.7510	10,805,295	10,516,000	10,436,293	0	2,251	0	0	6.300	6.371		139,863	662,508	02/12/2020	04/15/2040
970648-AH-4	WILLIS NORTH AMERICA INC	.		1	2.B FE		0084.3010	8,430,100	10,000,000	9,967,217	0	611	0	0	5.050	5.073		148,694	505,000	09/05/2018	09/15/2048
976656-BP-2	WISCONSIN ELECTRIC POWER CO				1.G FE		0 . 105.7610	3, 172,830	3,000,000	3,007,169	0	(1,075)	0	0	6.500	6.447		16,250	195,000	06/24/2002	06/01/2028
976656-BW-7	WISCONSIN ELECTRIC POWER CO			1	1.G FE		. 103.7640	2,594,100	2,500,000		0	(3,920)	0	0	5.625	5.343		17,969	140,625	07/01/2003	05/15/2033
976656-BZ-0	WISCONSIN ELECTRIC POWER CO			1	1.G FE	1,836,19		1,752,304	1,738,000	1,806,346	0	(3,254)	0	0	5.700	5.297	JD	8,256	99,066	12/07/2010	12/01/2036
976656-CK-2	WISCONSIN ELECTRIC POWER CO			1	1.F FE		0082.2870	8,228,700	10,000,000	9,916,852	0	1,722	0	0	4.300	4.354	AO	90,778	430,000	10/26/2018	10/15/2048
97670M-A@-5	WISCONSIN GAS CO				1.F YE		0072.8540	4,371,240	6,000,000	6,000,000	0	0	0	0	3.710	3.710		56,268	222,600	09/29/2016	09/30/2046
97786#-AP-7	WOLSELEY CAPITAL INC	-			2.A FE		0094.0380	3,761,520	4,000,000	4,000,000	0	0	0	0	3.510	3.510		12,090	140,400	11/30/2017	11/30/2026
981811-AF-9	WORTHINGTON IND INC WORTHINGTON INDUSTRI			1	2.B FE		084.4560	2,533,680	3,000,000	2,999,060	0	71	0	0	4.300	4.304		53,750	129,000	07/26/2017	08/01/2032
98258P-AA-5	WT HOLDINGS INC Series 144A			1	2.C FE	3,000,00		2,957,550	3,000,000	3,000,000	0	0	0	0	7.000		AO	35,583	210,000	04/12/2018	04/30/2023
983024-AL-4	WYETH LLC			1	1.E FE		12 . 107.4640	558,813	520,000	531,860	0	(592)	0	0	6.000	5.750		11,787	31,200	11/16/2006	02/15/2036
983024-AN-0	WYETH LLC			1	1.E FE		. 108.4640	7,484,016	6,900,000	6,915,266	0	(698)	0	0	5.950		AO	102,638	410,550	07/29/2013	04/01/2037
98385X-AJ-5	XTO ENERGY INC.	··  ··· ··		1	1.D FE		. 105.7900	1,824,878	1,725,000	1,952,261	0	(12,088)	0	0	6.100	4.749			105,225	02/12/2020	04/01/2036
98385X-AM-8	XTO ENERGY INC.			1	1.D FE	, ,	12 . 112.0810	18,773,568	16,750,000	18,068,755	0	(67,251)	0	0	6.750	5.875		471,094		01/26/2012	08/01/2037
98385X-AQ-9	XTO ENERGY INC.			1	1.D FE		. 106.2590	1,062,590	1,000,000	998,996	0	37	0	0	6.375		JD	2,833	63,750	11/16/2012	06/15/2038
98458P-AA-3	YALE UNIVERSITY MTN			2	1.A FE		8 . 109.5090	26,221,930	23,945,000	24,560,270	0	(146,715)	0	0	7.375	6.571	AO	372,810	1,765,944	01/26/2012	04/15/2096
98934K-AB-6	ZENECA WILMINGTON	-			1.G FE	6,328,74		5,572,325	5,500,000	5,559,897	0	(65,451)	0	0	7.000	5.697	MN	49, 194	385,000	10/18/2007	11/15/2023
98956P-AF-9	ZIMMER HOLDINGS INC			1	2.B FE		96.6000	966,000	1,000,000	999,402	0	251	0	0	3.550	3.578		8,875	35,500	03/10/2015	04/01/2025
98956P-AH-5	ZIMMER HOLDINGS INC			1	2.B FE		79.7090		2,000,000	1,986,176	0	347	0	0	4.450	4.499			89,000	03/10/2015	08/15/2045
98978V-AH-6	ZOETIS Inc	.		1	2.A FE		1191.2360	2,737,080	3,000,000	2,982,439	0	514	0	0	4.700	4.746		58,750	141,000	10/31/2013	02/01/2043
98978V-AK-9	ZUETTS INC	·		1	2.A FE		2599.3120	2,482,800	2,500,000	2,498,075	0	616	0	0	4.500	4.529		15,000		11/09/2015	11/13/2025
98978V-AM-5	ZOETIS INC	·		1	2.A FE		81.4970	2,444,910	3,000,000	2,984,066	0	374	0	0	3.950	0.00.	MS		118,500	09/05/2017	09/12/2047
98978V-AP-8	ZOETIS INC	·		1	2.A FE	12,747,82		11,352,380	13,000,000	12,766,644	0	4,672	0	0	4.450	4.569	FA	210,510	578,500	10/24/2018	08/20/2048
008474-B#-4	AGNICO EAGLE MINES LTD AGNICO EAGLE MINE	·	A		2.A FE		0099.3770	4,968,850	5,000,000	5,000,000	0	0	0	0	4.540		JD	631	227,000	06/30/2016	06/30/2023
008474-D*-6	AGNICO EAGLE MINES LTD				2.A FE		0096.9920	3,879,680	4,000,000	4,000,000	0	0	0	0	4.640	4.640	JD	1,031		06/29/2017	06/29/2027
008474-E*-5	AGNICO EAGLE MINES LTD				2.A FE		0094.5290	945,290	1,000,000	1,000,000	0	0	0	0	4.380	4.000	AO	10,463	43,800	04/05/2018	04/05/2028
008474-E@-3	AGNICO EAGLE MINES LTD				2.A FE		091.7900	1,835,800	2,000,000	2,000,000	0	0	0	0	4.480	4.480	AO	21,404	89,600	04/05/2018	04/05/2030
013716-AW-5	RIO TINTO ALCAN INC		A	1	1.F FE	4, 132, 38	. 102.5550	4, 102, 200	4,000,000	4, 107, 644	0	(7,091)	0	0	5.750	5.423	JD	19, 167	230,000	04/29/2015	06/01/2035

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			l)	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC			-													
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
01626P-AG-1	ALIMENTATION COUCHE-TARD INC Series 144A	1	- ''	1	2.B FE	4,997,550		3,964,850	5,000,000	4,997,789	(Decrease)	48	n n	value n	4.500		JJ	96,875	225,000	07/19/2017	07/26/2047
01626P-AN-6	ALIMENTATION COUCHE-TARD INC Series 144A		Λ	1	2.B FE			3,541,300	5,000,000	4,981,789			0		3.800		.l.l	82,333	190,000	01/19/2017	01/25/2050
03746A-AA-8	APACHE FINANCE CANADA		۸	1	3.A FE	1,759,495						(13.466)			7.750	6.302	••	5. 167	116,250	05/23/2007	12/15/2029
064159-HB-5	BANK OF NOVA SCOTIA SCOTIABAN		Α		3.A FE				5,000,000			(13,400)			4.500		JD	9.375		12/09/2015	12/15/2029
06849V-AA-1	BARRICK GOLD FINANCE CO		Δ	1	2.A FE				2,000,000			5.958		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	5.800	6.465	MN		116,000	05/23/2007	12/16/2025
0778FP-AB-5	BELL CANADA INC		۸	I,	2.A FE	9,980,200						3,938			4.300		JJ	14,822	430,000	05/23/2007	07/29/2049
11271L-AB-8	BROOKFIELD FINANCE INC		۸	I	2.A FE	9,980,200			8,500,000						4.300	4.311	NC			05/08/2019	09/20/2049
11271L-AF-9	BROOKFIELD FINANCE INC			1	1.6 FE	4,965,650		3,202,400	5,000,000	4,967,140					3.500		MS			09/23/2020	
11271R-AA-7	BROOKFIELD FINANCE LLC			1	1.6 FE				2,500,000			969			4.000		AO		175,000	03/07/2017	03/30/2051
11271R-AB-5	BROOKFIELD FINANCE INC			1	1.6 FE				2,000,000			386			3.450		AO		69,000	02/18/2020	04/15/2050
12201P-AB-2	BURLINGTON RESOURCES FIN		۸	1	1.6 FE			21,404,105	18,812,000	19,822,975		(86.867)			7.200	6.374		511.686	1,354,464	12/12/2014	08/15/2031
136375-BD-3	CANADIAN NTL BAIL CO		۸	1	1.F FE			2,359,340	2,136,000	2,433,451		(48,006)			6.900	4.033			1,334,404	04/29/2015	07/15/2028
136375-BE-1	CANADIAN NTL BAIL CO		Δ	1	1.F FE	11,094,100		11.069.700		10.728.579		(34.319)			6.712		JJ		671,200	02/02/2007	07/15/2036
136375-BG-6	CANADIAN NTL RAIL CO		Δ	1	1.F FE				5,705,000	7,136,466	0	(133,823)	0	0	7.375	3.965				04/29/2015	10/15/2031
136375-BL-5	CANADIAN NTI RAII CO	· · · · · ·	Δ	1	1.F FE		. 109.7650	329,295		317, 109	0	(1,028)	0	0	6.250	5.575		7,813		11/16/2006	08/01/2034
136375-CK-6	CANADIAN NTL RAIL CO CANADIAN NATIONAL R	· · · · · ·	۸	1	1.F FE	1,984,248		1,476,240	2,000,000		0		0	0	3.200	3.243			64,000	02/12/2020	08/02/2046
136385-AE-1	CANADIAN NATURAL RESOURCES LTD		Α	1	2.A FE	1,644,340			1,570,000	1.611.647	0	(2,763)	0	0	6.450		.ID	281	101,265	04/14/2003	06/30/2033
13645R-AD-6	CANADIAN PACIFIC BB		Α	1	2.B FE				8,000,000	8.010.117	0	(806)	0	0	7.125	7.105	AO		570,000	12/15/2009	10/15/2031
13645R-AE-4	CANADIAN PACIFIC RR		Α	1	2.B FE	2,923,140		3,006,000	3,000,000	2,958,207	0	2.910	0	0	5.750	5.934	MS	50.792	172,500	03/19/2003	03/15/2033
13805Q-A*-3	CANPOTEX				1.G	1,000,000		971,650	1,000,000	1,000,000	0	0	0	0	3.610	3.610	JJ	17,348	36,100	01/08/2015	01/08/2025
29250N-AF-2	ENBRIDGE INC	ļ		1	2.A FE	4,950,050	98.9730	4,948,650	5,000,000	4,995,529	0	5,784	0	0	4.000	4. 123	A0	50,000	200,000	09/25/2013	10/01/2023
303901-BB-7	FAIRFAX FINANCIAL HOLDINGS LTD	.	Α	1	2.B FE	9,940,234	94.8460	9,484,600	10,000,000	9,962,925	0	5,983	0	0	4.850	4.930	A0	99,694	485,000	01/24/2019	04/17/2028
349553-E@-2	FORTIS INC				2.A Z	5,000,000	85.8730	4,293,650	5,000,000	5,000,000	0	0	0	0	4.880	4.880	JD	678	244,000	06/30/2014	06/30/2044
559222-AQ-7	MAGNA INTL INC MAGNA INTERNATIONAL INC			1	1.G FE	3,010,620	97.8230	2,934,690	3,000,000	3,001,760	0	(1,311)	0	0	3.625	3.578	JD	4,833	108,750	05/05/2015	06/15/2024
56501R-AD-8	MANULIFE FINANCIAL CORP			1	1.G FE	6,975,150	96.7900	6,775,300	7,000,000	6,977,915	0	470	0	0	5.375	5.399	MS	122,281	376,250	03/01/2016	03/04/2046
56501R-AE-6	MANULIFE FINANCIAL CORP	ļ		2	2.A FE	15,000,000	91.1680	13,675,200	15,000,000	15,000,000	0	0	0	0	4.061	3.930	FA	214,895	609, 150	02/21/2017	02/24/2032
59151K-AK-4	METHANEX CORP METHANEX CORPORATION			1	3.A FE	4,053,930	96.2980	3,851,920	4,000,000	4,014,505	0	(8,665)	0	0	4.250	4.012	JD	14, 167	170,000	01/23/2018	12/01/2024
59151K-AL-2	METHANEX CORP METHANEX CORPORATION	.	Α	1	3.A FE	3,011,070		2,663,850	3,000,000	3,007,837	0	(1,037)	0	0	5.250	5.201		7,000	157,500	10/15/2019	12/15/2029
629280-AE-7	NHL CANADA FUNDING LP				2.B PL	714,286		531,965	714,286	714,286	0	0	0	0	2.940	2.951		1,108	21,000	10/19/2021	10/19/2033
66977W-AR-0	NOVA CHEMICALS CORP Series 144A	.	Α	1	3.C FE	3,941,600		3,594,040	4,000,000	3,967,971	0	6,204	0	0	5.250	5.455		17,500	210,000	04/24/2018	06/01/2027
67077M-AF-5	NUTRIEN LTD		Α	1	2.B FE	9, 178, 751		9,293,362	9,095,000	9, 165, 134	0	(3,347)	0	0	5.875	5.792		44,528	534,331	03/22/2018	12/01/2036
67077M-AG-3	NUTRIEN LTD		Α	1	2.B FE	9,987,278		9,725,000	10,000,000	9,989,495	0	333	0	0	5.625	5.634		46,875	562,500	03/22/2018	12/01/2040
67077M-AQ-1	NUTRIEN LTD		Α	1	2.B FE	14,435,083		14,677,073	14,250,000	14,413,376	0	(5,457)	0	0	6. 125		JJ		872,813	03/22/2018	01/15/2041
698900-AG-2	OVINTIV INC		Α	1	2.C FE	9,976,500		9,505,710	9,000,000	9,526,581	0	(43,372)	0	0	7.200	6.325	MN	108,000	648,000	02/13/2007	11/01/2031
70137W-AL-2	PARKLAND FUEL CORP Series 144A			1	3.B FE	1,880,000	83.3070	1,666,140	2,000,000	1,890,328	0	10,328	0	0	4.625	5.546	MN	15,417	86,847	02/17/2022	05/01/2030
71644E-AF-9	SUNCOR ENERGY INC		Α	1	2.A FE	3,273,270		3, 196, 440	3,000,000		0	(14,327)	0	0	7.000	6.281		26,833	210,000	02/03/2003	11/15/2028
71644E-AJ-1	SUNCOR ENERGY INC CORP BND		Α	1	2.A FE	1,308,014			1,000,000	1,238,658	0	(10,475)	0	0	6.800	4.615		8,689	68,000	04/29/2015	05/15/2038
775109-AZ-4	ROGERS COMMUNICATIONS INC			[]	2.A FE	14,949,250		13,460,700	15,000,000	14,957,569	0		0	0	5.450	5.473		204,375	817,500	11/14/2013	10/01/2043
775109-BB-6	ROGERS COMMUNICATIONS INC		A	L'	2.A FE	5, 136, 650		4,268,200	5,000,000		0	(3, 165)	0	0	5.000		MS	73,611	250,000	07/02/2014	03/15/2044
775109-BG-5	ROGERS COMMUNICATIONS INC		A	I!	2.A FE	11,742,540		9,104,280	12,000,000	11,763,208	0	5,021	0	0	4.300	4.431			516,000	09/10/2018	02/15/2048
775109-BN-0	TECK RESOURCES LTD		Α	I	2.A FE	996,670			1,000,000	996,887	0	62	0	0	4.350	4.370		7,250		04/23/2019	05/01/2049
878742-AS-4 87971M-BH-5	TELUS CORP TELUS CORPORATION		۸	ļ'	2.C FE	1,034,609		964,900	1,000,000	1,028,114	0	(946) 2.140	0	0	6.000	4.632	ra			06/19/2014	08/15/2040
884903-AY-1	THOMSON CORPORATION		۸	I'	2.B FE				7,500,000			5,751			5.500	5.662	MIN			12/15/2009	08/15/2035
884903-BH-7	THOMSON REUTERS CORPORATION		A	ļ'	2.B FE	2.948.640						1.277	0 n	o	5.850	5.002				03/24/2010	04/15/2040
00-1000 DIT /				1	I E I L							1,411				0.010				00/ 27/ 20 10	07/ 10/2070

# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		air Value	10	11			usted Carryin	g Value			l l	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			О		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
884903-BQ-7	THOMSON REUTERS CORPORATION			1	2.B FE	4,969,05	099.1400	4,957,000	5,000,000	4,996,669	0	3,588	0	0	4.300	4.377	/N	22,694	215,000	11/14/2013	11/23/2023
89346D-AE-7	TRANSALTA CORP TRANSALTA CORP		A	1	3.A FE	7,452,70	091.8430	6,888,225	7,500,000	7,463,227	0	1,116	0	0	6.500	6.548	MS	143,542	487,500	12/09/2010	03/15/2040
893526-DF-7	TRANSCANADA PIPELINES LIMITED		A	1	2.A FE	6,844,27	399.0420	6,932,940	7,000,000	6,903,988	0	5,886	0	0	5.600	5.767	MS	99,089	392,000	12/15/2009	03/31/2034
89352H-AD-1	TRANSCANADA PIPELINES LIMITED SENIOR COR		A	1	2.A FE	1,039,49	1 . 102.4400	1,024,400	1,000,000	1,028,581	0	(1,184)	0	0	6.200	5.907	AO	13,089	62,000	04/26/2010	10/15/2037
89352H-AE-9	TRANSCANADA PIPELINES LIMITED CORP BND		A	1	2.A FE	5,949,65	5 . 111.2730	5,563,650	5,000,000	5,698,370	0	(26,723)	0	0	7.250	5.872	-A	136,944		12/15/2009	08/15/2038
92660F-AG-9	VIDEOTRON LTEE	.		1	3.A FE	2,000,00	099.2470	1,984,940	2,000,000	2,000,000	0	0	0	0	5.375	5.375	JD	4,778	107,500	03/26/2014	06/15/2024
C4861*-AM-9	IRVING OIL LTD	.			2.C PL	2,000,00	96.9510	1,939,020	2,000,000	2,000,000	0	0	0	0	4.960	4.960	AO	16,809	99,200	10/31/2018	10/31/2026
C4861*-AQ-0	IRVING OIL LTD	.			2.C PL	5,000,00	090.2680	4,513,400	5,000,000	5,000,000	0	0	0	0	5.310	5.310	۸0	44,988	265,500	10/31/2018	10/31/2033
C4862#-AB-8	ISLAND TIMBERLANDS FINANCE COR		A		2.A PL	10,000,00	0 . 102.5960	10,259,600	10,000,000	10,000,000	0	0	0	0	6.160	6.160	MS	205,333	616,000	08/30/2005	08/30/2025
BGW48Y-6L-6	TELENET FINANCE LUXEMBOURG NOT TELENET F		C	1	3.C FE	4,831,25	89.9680	4,498,400	5,000,000	4,900,041	0	16, 170	0	0	5.500	5.956	JJ	126,806	275,000	04/18/2018	03/01/2028
00080Q-AF-2	ABN AMRO BANK NV		C		2.B FE	4,986,60	097.0940	4,854,700	5,000,000	4,995,927	0	1,454	0	0	4.750	4.784	JJ	100,938	237,500	07/21/2015	07/28/2025
00131L-2B-0	AIA GROUP LTD 144A		C		1.E FE	1,251,19	090.7850	1,044,028	1,150,000	1,241,199	0	(2,596)	0	0	4.875	4.301	MS	17, 130	56,063	02/12/2020	03/11/2044
00131L-AE-5	AIA GROUP LTD		C	2	1.E FE	3,455,69	85.5050	2,992,675	3,500,000	3,461,217	0	924	0	0	4.500	4.578	MS	45,938	157,500	03/09/2016	03/16/2046
00131L-AK-1	AIA GROUP LTD Series 144A	.	C	1	1.F FE		372.0320	4,898,176	6,800,000	7,065,957	0	(12,043)	0	0	3.200	2.906	MS	63,467	217,600	12/15/2020	09/16/2040
00205G-AB-3	APT PIPELINES APT PIPELINES LTD	.	C	1	2.B FE	8,990,55		8,684,820	9,000,000	8,997,547	0	1,032	0	0	4.200	4.213		102,900	378,000	03/16/2015	03/23/2025
00388W-AG-6	ABU DHABI NATIONAL ENERGY CO Series 144A		D		1.D FE	8,004,90	0 . 102.9400	8,235,232	8,000,000	8,003,695	0	(412)	0	0	4.875	4.867	٨٥	73,667	390,000	12/12/2018	04/23/2030
00401M-AB-2	ABU DHABI CRUDE OIL PIPELINE L Series 14		C	1	1.C FE		591.7500	11,927,500	13,000,000	13,025,893	0	(766)	0	0	4.600	4.585	JD	1,661	598,000	02/15/2018	11/02/2047
00653M-AA-9	ADCB FINANCE CAYMAN LTD Series 144A		C		1.F FE		099.5680	1,991,360	2,000,000	1,999,790	0	857	0	0	4.000	4.045	MS	20,444	80,000	03/23/2018	03/29/2023
00774M-AX-3	AERCAP IRELAND CAPITAL LTD / A AERCAP IR		C	1	2.C FE		78.1060	7,810,600	10,000,000	9,965,782	0	3,073	0	0	3.300	3.344	JJ	138,417	248,417	10/21/2021	01/30/2032
00913R-AE-6	AIR LIQUIDE FINANCE SA		C	1	1.F FE		076.9590	3,847,950	5,000,000	4,991,194	0	235	0	0		3.511		45,694	175,000	09/22/2016	09/27/2046
00973R-AF-0	AKER BP ASA Series 144A		D	1	2.B FE		088.2130	4,410,650	5,000,000	4,992,658	0	895	0	0	3.750	3.774		86,458	187,500	01/08/2020	01/15/2030
015398-AB-6	ALFA S.A. Series 144A	.	D	1	2.C FE		499.2500	3,970,000	4,000,000	4,000,658	0	(506)	0	0	5.250	5.236		56,000	210,000	03/21/2014	03/25/2024
01609W-AV-4	ALIBABA GROUP HOLDING LTD	.	D	1	1.E FE		077.0850	1,927,125	2,500,000	2,344,814	0	3,264	0	0	4.200		JD	7,292	105,000	09/06/2018	12/06/2047
01609W-AW-2	ALIBABA GROUP HOLDING LTD		D	1	1.E FE		977.2290	6,039,308	7,820,000	7,627,093	0	2, 120	0	0	4.400	4.540		23,894	344,080	09/07/2018	12/06/2057
01609W-AX-0	ALIBABA GROUP HOLDING LTD	.	C	1	1.E FE		079.7220	5,580,540	7,000,000	6,995,800	0	431	0	0	2. 125	2. 133		58,674	148,750	02/08/2021	02/09/2031
01959E-AC-2	ALIED WRLD ASURN ALLIED WORLD ASSURANCE		D	1	2.B FE		095.4520		4,500,000	4,499,293	0	230	0	0	4.350	4.356		33,713		10/27/2015	10/29/2025
02364W-AP-0	AMERICA MOVIL SAB DE CV		D	1	2.A FE	1,500,25		1,417,082		1,457,268	0	(4,629)	0	0		5.344		10,566	82,688	08/24/2010	11/15/2037
02364W-AW-5	AMERICA MOVIL SAB DE CV		D	1	2.A FE	3,288,33		3,461,568	3,330,000	3,297,691	0	1,024	0	0	6. 125	6.218		51,557		08/31/2010	03/30/2040
02364W-BE-4	AMERICA MOVIL SAB DE CV AMERICA MOVIL SA	.	D	1	2.A FE		786.2810	3,339,075	3,870,000	3,934,156	0	(2, 131)	0	0	4.375	4.248				04/11/2017	07/16/2042
034863-AU-4	ANGLO AMERICAN CAPITAL PLC Series 144A	·		1	2.B FE		094.8230		5,000,000	4,986,928	0		0	0	4.500	4.557			225,000	03/13/2018	03/15/2028
04530D-AD-4	ASPEN INS HLDG ASPEN INSURANCE HOLDINGS	.		1	2.B FE		099.2400		8,000,000	8,001,612	0	(1,779)	0	0 0		4.626			372,000	01/13/2014	11/15/2023
046353-AD-0 046353-AG-3	ASTRAZENECA PLC			1	1.G FE		7 . 113.4590 787.0120		5,250,000 7,320,000	5,577,222 6,958,166	0	(14,311)	0	0 n	6.450	5.805				07/29/2013	09/15/2037
046353-AL-2	ASTRAZENECA PLC ASTRAZENECA PLC ASTRAZENECA PLC	·	D	1	1.G FE		096.7480					(12,572)		0	3.375	4.372	MS			02/25/2016	09/18/2042
		.		4					., ,	., . ,						1 1	MN				
046353-AM-0 046353-AU-2	ASTRAZENECA PLC ASTRAZENECA PLC			1	1.G FE		590.7280 889.7560		15,276,000	15,532,815	0	(6,929)	0	0	4.375	4.257 I	۱N			03/29/2016	11/16/2045
		.			1.G FE						0	10,80/	0	0		· ·	-A JJ			10/24/2018	08/1//2048
04965D-A*-7 04965D-A@-5	ATRESMEDIA CORPORACION DE MEDI ATRESMEDI				2.C		099.1780				0	0			4.480	4.480	JU			07/11/2018	07/11/2023
052528-AM-8	AUST & NZ BANK GROUP Series 144A			2	2.4 FE		073.5240	2,940,960	4,000,000	4,068,567		(7,825)		0		2.259	/N			12/15/2020	11/25/2035
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA		n	1	1.G FE				7.000,000	4,068,567		(7,825)			4.950	5.093	III	146.300	346,500	09/24/2015	07/29/2035
05401A-AF-8	AVOLON HOLDINGS FUNDING LTD Series 144A		n	1	1.G FE		095.8360		5,000,000		n		n	0	3.950	4.064	 Ll			09/24/2015	07/29/2035
05401A-AG-6	AVOLON HOLDINGS FUNDING LTD Series 144A		n	1	2.0 FE		091.2960	9,129,600		9,975,807	n	6.598	n		4.375	4.454				04/11/2019	05/01/2026
05464H-AB-6	AXIS SPECIALTY FINANCE PLC		n	1	2.4 FE		085.7560		2,700,000		n	(4,352)	n		5. 150	4.683				07/25/2017	04/01/2045
05533U-AD-0	BBVA BANCOMER SA DE CV		c	'	2.8 FE		098.6010	6,902,070	7,000,000	6,989,222	n	(4,332)	n	n	4.375	4.501	40			04/03/2014	04/10/2024
05565Q-DH-8	BP CAPITAL MARKETS PLC		c.	1	1.F FE		094.8430	6.639.010	7,000,000	7.000.000	n	0,003	n	n	3.723	3.723	/N		260,610	11/21/2016	11/28/2028
					,	, , , 555, 66			, 000 , 000	, 555, 566						5=0				,,	

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			l	nterest		Da	tes
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC			-													
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
05565Q-DM-7	BP CAPITAL MARKETS PLC	·	٠	1	1.F FE	9,999,300		9,530,199	10,000,000	9,999,998	(Decircuse)	0	rtccogriizca	value	3.588		A0	76,743	358,800	02/08/2017	04/14/2027
05581K-AB-7	BNP PARIBAS SA		٥	1	1.G FE	5,004,700			5,000,000	5,000,788		(740)	0		3.800		.LI		190,000	01/27/2017	01/10/2024
05583J-AF-9			٥			2,960,730			3,000,000	2.994.006						-	JU				
05583J-AF-9	BPCE SA Series 144A		٥	2	2.A FE				5,000,000						4.000	4.296	MS		120,000	09/27/2018	09/12/2023
05890M-AB-9	BCO CREDITO INVS Sereis 144A		r	1	2.A FE				2,000,000			3.078			2.277		AO			10/06/2021	10/14/2031
05964H-AB-1	BANCO SANTANDER SA		C	'	1.G FE	7.928.640			8.000,000	7.965,516		7.151			4.250	-	AO		340,000	04/04/2017	04/11/2027
064255-BJ-0	BANK OF TOKYO-MITSUBISHI UFJ L		C		1.6 FE										4.250	-	MS			04/04/201/	04/11/202/
064255-BJ-0 067316-AG-4	BACARDI LTD Series 144A	··· ···	٥	1	1.E FE				5,000,000						5. 150	5. 179				04/24/2018	
067316-AG-4	BACARDI LTD Series 144A		n	ļ'	2.0 FE				4,000,000			1.623			5. 150		MN		257,500	04/24/2018	05/15/2038
06738E-BM-6	BARCLAYS PLC		٥	1	2.6 FE	2,592,625			2,500,000			(9,045)			2.645		JD	1,286		12/14/2020	06/24/2031
08861J-AB-5	BHARTI AIRTEL INTERNATIONAL NE BHARTI AI		C	1	2.0 FE	5,050,280			5,000,000	5.008.515		(5,805)			5.350	5.221	MNI			05/15/2014	05/20/2024
09659T-2B-6	BNP PARIBAS SA Series 144A		r	2	2.4 FE	9,752,750			10,000,000	9,852,600		(3,803)			2.588	2.721	MIN		258,800	10/21/2020	08/12/2035
09659T-2C-4	BNP PARIBAS SA Series 144A		٥	2	2.A FE			3.109.650	5.000,000	4.877.951		5.025	0	n	2.824		JJ	60.794	141,200	02/12/2021	01/26/2041
111021-AN-1	BRITISH TELECOMMUNICATIONS PLC Series 14		D	1	2.B FE			1,450,260	2,000,000	2,000,000	0	0	0	0	4.250	4.250		12.514	85,000	11/06/2019	11/08/2049
11778E-AA-4	B3 SA BRASIL BOLSA BALCAO Series 144A		С.	1	3.B FE		84.2500		2,000,000	2,000,000	0	0	0	0	4. 125	4. 125				09/15/2021	09/20/2031
12563D-AB-1	CK HUTCHISON INTERNATIONAL (19 Series 14		D	2	1.F FE	4,942,250		3,532,900	5,000,000	4,946,142	0	1.218	0	0	3.375	3.437		53.906		09/03/2019	09/06/2049
191241-AF-5	COCA-COLA FEMSA SAB DE CV		С	1	1.G FE			6,745,970	7,000,000	6.901.328	0	2.515	0	0	5.250	5.363	MN	35.729		11/19/2013	11/26/2043
192714-AE-3	COLBUN SA Series 144A		C	1	2.B FE	998,260		847,722	1,000,000	998.518	0	256	0	0	3. 150	3. 169	JJ	14, 175		10/14/2021	01/19/2032
200447-AH-3	COM FED ELCTRICI COMISION Series 144A		C	1	2.B FE			1,561,061	2,000,000	2,000,000	0	0	0	0	3.348	3.346	FA			02/02/2021	02/09/2031
2027A0-HR-3	COMMONWEALTH BANK AUSTRALIA		D		2.A FE	4.989.650		4.900.550	5,000,000	4.996.468	0	1. 101	0	0	4.500	4.526			225,000	12/02/2015	12/09/2025
21684A-AF-3	COOPERATIEVE RABOBANK UA		C		2.A FE	1,990,920	94.3050	1,886,100	2,000,000	1,996,375	0	935	0	0	3.750	3.805	JJ	33,333	75,000	07/14/2016	07/21/2026
21685W-CJ-4	COOPERATIEVE RABOBANK UA		D		1.D FE			14,242,340	14,000,000	13,827,701	0	5,396	0	0	5.250	5.356	MN	75,542	735,000	05/17/2011	05/24/2041
21987B-AR-9	CODELCO INC CORPORACION NACIONAL DEL COB		D		1.G FE	9,843,800	82.9710		10,000,000	9,877,368	0	3,906	0	0	4.250	4.344	JJ	193,611	425,000	07/11/2012	07/17/2042
21987B-AS-7	CODELCO INC CODELCO INC		D		1.G FE	10, 152, 313	99.4050	9,940,500	10,000,000	10,011,582	0	(18, 173)	0	0	4.500	4.307	FA	172,500	450,000	10/17/2013	08/13/2023
21987B-BD-9	CODELCO INC Series 144A		C	1	1.G FE	9,955,400	70 . 1220	7,012,197	10,000,000	9,957,518	0	929	0	0	3. 150	3. 173	JJ	145,250	315,000	12/07/2020	01/15/2051
21987D-AD-6	CORPORACION FINANCIERA DE DESA CORPORACI		C	1	2.C FE	3,465,980	96.1510	3,365,285	3,500,000	3,489,761	0	3,704	0	0	4.750	4.874	JJ	76,660	166,250	07/07/2015	07/15/2025
225313-AF-2	CREDIT AGRICOLE SA SERIES 144A		C		2.A FE	4,972,800	96.5800	4,829,000	5,000,000	4,992,934	0	2,985	0	0	4.375	4.443	MS	63, 194	218,750	03/09/2015	03/17/2025
225313-AK-1	CREDIT AGRICOLE SA Series 144A		C	2	2.A FE	4,819,650	87 . 1240	4,356,200	5,000,000	4,904,720	0	85,070	0	0	4.000	4.335	JJ	95,000	200,000	02/22/2018	01/10/2033
23330J-AA-9	DP WORLD LTD 144A		D		2.C FE	9,991,100		10,590,900	10,000,000	9,993,601	0	252		0	6.850	6.857	JJ	340,597	685,000	06/21/2007	07/02/2037
24820R-AG-3	EQUINOR ASA		D	1	1.D FE	1,089,770		1,071,210	1,000,000	1,033,567	0	(4,633)		0	6.500	5.821	JD	5,417	65,000	04/03/2003	12/01/2028
25156P-AC-7	DEUTSCHE TELEKOM INTERNATIONAL SENIOR CO		D		2.B FE		. 118.3490	1, 183, 490	1,000,000	1,110,301	0	(11,027)	0	0	8.750	6.836	JD	3,889	87,500	11/16/2012	06/15/2030
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL Series 14		D	1	2.B FE	2,474,750		2,242,750	2,500,000	2,477,562	0	689	0	0	4.875	4.948	MS		121,875	10/04/2018	03/06/2042
25243Y-AV-1	DIAGEO CAPITAL PLC DIAGEO CAPITAL PLC		D	1	1.G FE	7,376,614		5,975,147	7,225,000	7,348,433	0	(4, 136)	0	0	3.875		A0	48,217	279,969	04/09/2015	04/29/2043
268317-AC-8	ELECTRICITE DE FRANCE SA CORP BND 144A		D		2.A FE	7,447,720		7,264,320	7,000,000	7,336,950	0	(11,673)		0	6.950		JJ	209,465	486,500	02/10/2009	01/26/2039
268317-AQ-7	ELECTRICITE DE FRANCE SA		C	1	2.B FE	15,283,150		12,110,700	15,000,000	15,251,538	0	(6,458)	0	0	4.950	4.825		160,875	742,500	06/06/2017	10/13/2045
268317-AS-3	ELECTRICITE DE FRANCE SA		C	1	2.A FE	4,912,150		4,807,900	5,000,000	4,971,796	0	9,441	0	0	3.625		AO	39,271	181,250	12/14/2015	10/13/2025
26835P-AF-7	EDP FINANCE BV Series 144A		C	1	2.B FE	4,979,000		4,823,900	5,000,000	4,994,965	0	3, 125	0	0	3.625		JJ	83,576	181,300	06/22/2017	07/15/2024
279158-AC-3	ECOPETROL SA ECOPETROL SA		C	1	3.A FE	5,343,750		4,962,571	5,000,000	5,030,742	0	(41,610)	0	0	5.875		MS	84,045	293,750	11/14/2013	09/18/2023
279158-AE-9	ECOPETROL SA		C	[1	3.A FE	4,973,700		4,269,800	5,000,000	4,976,924	0	461	0	0	7.375	7.419		105,503	368,750	09/11/2013	09/18/2043
279158-AJ-8	ECOPETROL SA		C	[1	3.A FE	2,400,450			2,400,000	2,400,383	0	(9)		0	5.875	5.874		12,925	141,000	05/21/2014	05/28/2045
29081P-AE-5	EMBOTELLADORA ANDINA SA	··· ···	C	<u>[</u> 1	2.B FE	5,988,300		5,971,980	6,000,000	5,998,913	0	1,395		0	5.000	5.025		75,000	300,000	09/26/2013	10/01/2023
29081P-AF-2	EMBOTELLADORA ANDINA SA Series 144A		υ	[]	2.B FE				2,500,000	2,479,856	0	408	0	0	3.950	3.999				01/15/2020	01/21/2050
29245J-AM-4	EMPRESA NACIONAL DE PETROLEO E Series 14		G	L	2.0 FE	2,989,440			3,000,000	2,990,612	0	908	0	0	3.450	3.492		30,188		09/09/2021	09/16/2031
29245V-AA-3	EMPRESA NACIONAL DE TELECOMUNI EMPRESA N		Ü	I!	2.0 FE	11,258,287		11,183,733	11,333,333	11,320,583	0	10,589 4 397	0	0	4.875	4.960 4.846	AO	93,618	552,500	11/14/2013	10/30/2024
29246Q-AA-3	EMPRESA DE TRANSPORTE DE PASAJ EMPRESA D		Ü	II	I.UiFE	4,962,300	99.1310	4,956,545	5,000,000	4,994,955	10	14,39/	10	<b></b> 0	4.750	4.846	ΓA	96,979	237,500	01/28/2014	02/04/2024

# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7		air Value	10	11		e in Book/Adju		g Value			I	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
29246Q-AB-1	EMPRESA DE TRANSPORTE DE PASAJ Series 14		. C	1	1.G FE	5, 161, 63	87.0430	4,352,149	5,000,000	5,147,011	0	(3,314)	0	0	5.000	4.790	JJ	108,333	250,000	02/14/2018	01/25/2047
29246Q-AF-2	EMPRESA DE TRANSPORTE DE PASAJ Series 14		. C	1	1.G FE	15,000,000	68.4800	10,271,942	15,000,000	15,000,000	0	0	0	0	3.693	3.693	MS	166 , 185	553,950	09/08/2021	09/13/2061
29247Q-AA-2	EMPRESA DE TRANSMISION ELECTRI Series 14		. D		2.C PL	11, 167, 500		8,836,685	11,000,000	11, 162,418	0	(5,082)	0	0	5. 125	5.000	MN	92,392	563,750	01/18/2022	05/02/2049
292487-AA-3	EMPRESA DE LOS FERROCARRILES D Series 14	.	. D	1	1.G FE		62.4560	9,056,159	14,500,000	14,500,000	0	0	0	0		3.068	FA	164,351	444,860	08/11/2020	08/18/2050
292487-AB-1	EMPRESA DE LOS FERROCARRILES D Series 14	.	. C	1	1.G FE	10,012,188		6,996,993	10,000,000	10,012,009	0	(138)	0	0	3.830	3.824	MS	113,836	383,000	09/08/2021	09/14/2061
29249B-AA-3	ENA MASTER TRUST Series 144A	.	. C	1	2.B FE	5,000,000		3,499,930	5,000,000	5,000,000	0	0	0	0	4.000	4.000	MN	23,333	200,000	11/12/2020	05/19/2048
29278G-AC-2	ENEL FINANCE INTERNATIONAL NV Series 144		. C	1	2.A FE	4,992,050		3,942,350	5,000,000	4,992,823	0	153	0	0	4.750	4.760	MN	23,750	237,500	05/22/2017	05/25/2047
29359U-AC-3	Enstar Group ENSTAR GROUP LTD	.	. C	1	2.C FE		73.0950	8,771,400	12,000,000	11,984,554	0	1,559	0	0		3.117	MS	124,000	379,233	08/19/2021	09/01/2031
33938E-AU-1	FLEXTRONICS INTL LTD		. C	1	2.C FE		98.0230	2,579,965	2,632,000	2,616,511	0	5,795	0	0	4.750	5.008	JD	5,556	125,020	01/12/2016	06/15/2025
344419-AC-0	FOMENTO ECONOMICO MEXICANO SAB FOMENTO E		. C	1	2.A FE		70.3350	7,033,500	10,000,000	10,303,548	0	(7,040)	0	0	3.500	3.327	JJ	160,417	350,000	06/22/2020	01/16/2050
358070-AB-6	FRESNILLO PLC Series 144A		. C	1	2.B FE		78.7230	1,574,455	2,000,000	1,961,635	0	700	0	0	4.250	4.370	A0	21,014	85,000	09/29/2020	10/02/2050
36190C-AA-5	GNL Quintero GNL QUINTERO SA	.	. C	1	2.B FE		96.5820	7,954,483	8,236,000	8,250,538	0	(2,035)	0	0		4.572	JJ	160,084	381,656	07/25/2014	07/31/2029
36321P-AB-6	GALAXY PIPELINE ASSETS BID CO Series 144		. C	1	1.C FE		80.4800	2,414,412	3,000,000	3,000,000	0	0	0	0	2.625	2.020	MS	19,906	78,750	10/27/2020	03/31/2036
36321P-AC-4	GALAXY PIPELINE ASSETS BID CO Series 144		. C	1	1.C FE		77.3190	7,731,880	10,000,000	10,000,000	0	0	0	0	3.250	3.250	MS	82, 153	325,000	10/27/2020	09/30/2040
36728K-AA-8	GAS NATURAL DE LIMA GAS NATURAL DE LIMA		. D	1	2.B FE		99.3750	4,968,750	5,000,000	4,997,800	0	8,703	0	0	4.375		A0	54,688	218,750	12/18/2014	04/01/2023
36830B-AC-9	GC TREASURY CENTER CO LTD Series 144A		. C	1	2.B FE	9,348,85	69.4030	6,593,327	9,500,000	9,353,414	0	2,589	0	0	4.300	4.396	MS	116,876	408,500	03/11/2021	03/18/2051
40049J-AZ-0	GRUPO TELEVISA SA	.	. D	1	2.B FE		. 103.5740	538,585	520,000	522,216	0	(69)	0	0	6.625	6.583	JJ	15,885	34,450	06/10/2010	01/15/2040
40049J-BB-2	GRUPO TELEVISA SA	.	. C	1	2.A FE	993,850	97.9810	979,810	1,000,000	997,872	0	628	0	0	4.625	4.700	JJ	19,399	46,250	11/19/2015	01/30/2026
40052V-AE-4	GRUPO BIMBO SA DE CV Series 144A	.	. C	1	2.B FE		85.0390	4,251,966	5,000,000	4,989,796	0	213	0	0	4.700	4.714		33,292	235,000	11/07/2017	11/10/2047
4041A2-AF-1	HBOS PLC 144A		. D		2.A FE		94.4170	34,462,205	36,500,000	36,249,661	0	15,934	0	0		6.087		365,000	2, 190,000	11/04/2003	11/01/2033
404280-DK-2	HSBC HOLDINGS PLC		. C		2.A FE		. 102.3000	920,702	900,000	1,011,672	0	(2,512)	0	0	7.625	5.884		8,388	34,313	09/16/2022	05/17/2032
423012-AE-3	HEINEKEN NV Series 144A		. D	1	2.A FE	1,965,020		1,581,900	2,000,000	1,972,581	0	887	0	0	4.000	4. 102	A0	20,000	80,000	10/02/2012	10/01/2042
423012-AG-8	HEINEKEN NV Series 144A		. D	1	2.A FE	5,061,536		4, 103, 497	5,055,000	5,060,807	0	(140)	0	0	4.350	4.342	MS	56, 195	219,893	03/21/2017	03/29/2047
448414-AE-2	HUTCHISON WHAMPOA FIN CI LTD 144A		. D		1.F FE		. 109.4170	2,735,425	2,500,000	2,698,555	0	(37, 126)	0	0	7.500	5.515		78, 125	187,500	07/01/2010	08/01/2027
448414-AG-7	HUTCHISON WHAMPOA FIN D 144A	.	. D		1.F FE		. 114.6800	3,440,408	3,000,000	3,891,816	0	(43,441)	0	0	6.988		FA	87,350	209,640	04/29/2015	08/01/2037
449786-AY-8	ING BANK NV		. C		2.A FE		99.8660	6,990,618	7,000,000	6,997,000	0	3,924	0	0	5.800	5.861	MS	108,267	406,000	09/16/2013	09/25/2023
45326Y-A@-6	INCITEC PIVOT LTD	.	. C		2.B	4,500,000		4,015,125	4,500,000	4,500,000	0	0	0	0		4 . 130	A0	31,491	185,850	10/30/2019	10/30/2030
45434L-2C-7	INDIAN RAILWAY FINANCE CORP LT Series 14		. C		2.C FE		81.7750	1,635,499	2,000,000	2,000,000	0	0	0	0	2.800	2.800		21,933	56,000	02/03/2021	02/10/2031
45662N-A*-4	INFINEON TECHNOLOGIES AG	.	. D		2.B		97.9080	6,853,560	7,000,000	7,000,000	0	0	0	0	3.940	0.040	A0	66,677	275,800	04/05/2016	04/05/2024
45685N-AA-4	ING GROEP NV Series 144A	.	. D		1.G FE		97.8240	6,358,560	6,500,000	6,492,591	0	2,240	0	0	4.625	4.666	JJ	146, 137	300,625	11/08/2018	01/06/2026
456873-AC-2	TRANE TECHNOLOGIES LUX INGERSOLL-RAND LU	-	. D	1	2.B FE	9,904,834			9,900,000	9,908,706	0	(424)	0	0		4.642		76,725		09/06/2018	11/01/2044
45818Q-AD-1	INTER-AMERICAN DEV BANK		. D		1.A FE		. 109.2530	218,507	200,000	218, 180	0	(3,535)	0	0	6.750	4.512		6,225	13,500	10/20/2015	07/15/2027
459056-LD-7	INTERNATIONAL BANK OF INTL BANK FOR RECO		. D		1.A FE		. 100 . 1320	200,264	200,000	200,333	0	(6,720)	0	0	7.625	4. 153		6,863	15,250	10/20/2015	01/19/2023
45905U-BH-6	INTERNATIONAL BANK OF INTERNATIONAL BANK		. C		1.A FE		72.0550	12,461,826	17,295,000	13,668,328	0	431,671	0	0	0.000		N/A	0	0	02/28/2017	05/01/2030
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY Series 144		. D	1	3.B FE		99.1830	4,959,150	5,000,000	5,015,280	0	(3,763)	0	0	6.250	6 . 152	JJ	144,097	312,500	10/04/2018	01/15/2027
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY Series 144		. C	1	3.B FE		93.4690	1,402,035	1,500,000	1,500,000	0	0	0	0	4. 125	4.125			61,875	03/16/2021	04/15/2026
46128M-AF-8	INVERSIONES CMPC SA INVERSIONES CMPC SA	.	. D	1	2.C FE		99.4000	9,940,000	10,000,000	9,999,271	0	(1,714)	0	0		4.359	MN	55,903	437,500	05/10/2013	05/15/2023
478375-AH-1	JOHNSON CONTROLS INTL PL SERIES *	-	. D	1	2.B FE	4,944,68		5,201,000	5,000,000	4,956,074	0	2, 155	0	0	6.000	6.099	JJ		300,000	12/28/2016	01/15/2036
478375-AJ-7	JOHNSON CONTROLS INTL PL SERIES *	.	. D	1	2.B FE	10,474,847		9,598,829	10,500,000	10,478,921	0	646	0	0		5.718		199,500	598,500	12/28/2016	03/01/2041
478375-AK-4	JOHNSON CONTROLS INTL PL SERIES *	.	. D	1	2.B FE		84.7370	4,236,860	5,000,000	4,997,208	0	85	0	0	5.250	0.200	JD	21,875	262,500	12/28/2016	12/01/2041
478375-AL-2	JOHNSON CONTROLS INTERNATIONAL JOHNSON C	.	. D	1	2.B FE		86.3500	4,317,500	5,000,000	4,963,533	0	978	0	0	4.625	4.678		114,983	231,250	09/06/2018	07/02/2044
53944Y-AF-0	LLOYDS BANKING GROUP PLC		. C		1.G FE		98.0170	2,940,510	3,000,000	2,999,337	0	264	0	0	4.450	4.460		19,654		05/01/2018	05/08/2025
552081-AM-3	LYONDELLBASELL INDUSTRIES NV	.	. D	1	2.B FE		78.9730	1,579,460	2,000,000	1,998,668	0	18	0	0	4.625	4.629		32,118	92,500	07/15/2019	02/26/2055
600814-AR-8	MILLICOM INTL CELLULAR S.A. Series 144A		. C	1	3.B FE		83.9570	1,538,096	1,832,000	1,803,536	0	2,736	0	0	4.500	4.728		14,656	82,440	09/24/2021	04/27/2031
603051-AA-1	MINERAL RESOURCES LTD Series 144A	.	. D	1	3.C FE	5,000,000	. 101.8680	5,093,400	5,000,000	5,000,000	0	0	0	0	8.125	8 . 125	MN	67,708	406,250	04/12/2019	05/01/2027

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			l	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	ė		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		ď	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n 9	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP MITSUBISH	-	· · ·	Onai	1.G FE		95.6790	478,395	500,000	499,749	(Decirease)	73		value	3.850		MS	6,417	19,250	02/23/2016	03/01/2026
60687Y-CM-9	MIZUHO FINANCIAL GROUP INC			2	1.G FE	5,000,000		4,976,000	5,000,000	5,000,000		0			5.669		MS	85,035	19,230	09/07/2022	09/13/2033
62947Q-BC-1	NXP BV AND NXP FUNDING LLC NXP BV/NXP FU			4	2.B FE				6,000,000	6,007,937		(591)			5.550	5.522				05/19/2022	12/01/2028
636203-AA-9	NTL GAS CO TT 144A		D	4	2.B FE				2,585,000						6.050		JJ			02/07/2006	01/15/2036
637193-BA-0	POWER SECTOR ASSETS & LI	ļ	D	'	3.B FE		. 115.0780			521.943					9.625	8.587	MNI	6 140		02/07/2006	05/15/2036
639057-AB-4	NATWEST GROUP PLC		ν	2	2.8 FE	5,083,950		3.691.950	5.000,000	5.1,943		(7,990)			3.032	2.799	MM			01/20/2021	11/28/2035
656531-AC-4	EQUINOR ASA	· ···	n	٠٠٠٠٠٠٠	2.A FE		. 101.2110		5,000,000	5,068,723		(7,990)			7.750	7.405	ID			09/27/2021	06/15/2023
656531-AD-2	EQUINOR ASA		D	4	1.D FE	7,924,716			6,850,000	7,090,420		(791)			7. 150	-	MN			07/01/2010	
656531-AJ-9	EQUINOR ASA		D	1	1.D FE		. 105.2930	7,212,590	7,175,000	7,090,420		(75,012)			7. 150		JJ		513,013	05/23/2007	11/15/2025
67078A-AD-5	NVENT FINANCE SARL		D	4	2.0 FE	9,983,196		9,236,900							4.550	4.572	••			10/22/2018	04/15/2028
67091T-AA-3	OCP SA OFFICE CHERIFIEN DES PHO		0	1	3.A FE				15,000,000	14,976,627		16.689			5.625	5.750	AO			04/16/2014	04/15/2024
685218-AB-5	ORANGE SA		0	1	2.A FE	4,290,894		4,257,774	4,300,000	4,292,219					5.500	5.730	Λ0			02/03/2014	02/06/2044
68620Y-A#-9	ORIGIN ENERGY		· · · · · · · ·	1	2.B	10,000,000		9,489,000				104	0	n	5. 160		JJ		516,000	01/15/2019	01/15/2029
69370P-AE-1	PERTAMINA Series 144A		n		2.B FE			1,627,575	2,000,000	2,000,000	0	0	0	0	4.700	4.700			94,000	07/23/2019	07/30/2049
69370P-AJ-0	PERTAMINA Series 144A		n	2	2.B FE			715,099	1,000,000	1,000,000	0	0	0	0	4. 150	4. 150			41,500	02/13/2020	02/25/2060
698299-BS-2	COMISION FEDERAL DE ELECTRICID REPUBLIC		D	1	2.B FE	4,968,750		3,536,150	5,000,000	4,969,008	0	258	0	0	4.500	4.534			112,500	01/11/2022	01/19/2063
71645W-AQ-4	PETROBRAS INTERNATIONAL FINANC		D	1	3.0 FE		95. 1710	494,889	520,000	523.117	0	(95)	0	0	6.875	6.815		15 988		06/10/2010	01/20/2040
71645W-AS-0	PETROBRAS INTERNATIONAL FINANC CO		D	1	3.C FE	3,379,434		3,183,998	3,400,000	3,383,331	0	459		0	6.750	6.798			229,500	01/20/2011	01/27/2041
716564-AB-5	PETROLEOS DEL PERU - PETROPERU Series 14		C	1	3.B FE	2,294,360		1,306,900	2,000,000		0	(6.119)		0	5.625	4.650	JD	3,750	115,500	02/04/2021	06/19/2047
74348D-AA-5	PROMIGAS SA ESP GASES DEL PACI Series 14		D	1	2.0 FE	2,977,020		2,443,079	3,000,000	2,983,473	0	2,094	0	0	3.750	3.843	AO		112,500	10/08/2019	10/16/2029
74733L-AE-2	OOREDOO INTERNATIONAL FINANCE 144A		D		1.G FE	745,050	. 100.2870	777,224	775,000	767,286	0	2,475	0	0	5.000	5.387	A0	7,750		12/16/2010	10/19/2025
74735K-2B-7	OOREDOO INTERNATIONAL FINANCE 144A		D		1.G FE	9,906,300	96.6350	9,663,500	10,000,000	9,961,914	0	6,640	0	0	3.875	3.958	JJ		387,500	01/24/2013	01/31/2028
759470-BD-8	Reliance Industries LTD Series 144A		. C	1	2.B FE	7,395,900	66.1120	4,958,370	7,500,000	7,397,781	0	1,881	0	0	3.625	3.702	JJ	127,630	135,938	01/05/2022	01/12/2052
767201-AL-0	RIO TINTO FINANCE USA LTD		D	1	1.F FE	2,942,730	. 100.3160	3,009,480	3,000,000	2,955,816	0	1,456	0	0	5.200	5.329	MN	25,567	156,000	05/17/2011	11/02/2040
780097-AZ-4	NATWEST MARKETS PLC		. C		2.A FE	6,936,860		7,016,311	7,000,000	6,992,128	0		0	0	6.000	6.122	JD	14,000	420,000	12/16/2013	12/19/2023
780097-BL-4	NATWEST GROUP PLC		D	2	2.A FE	10,000,000	91.0380	9, 103, 800	10,000,000	10,000,000	0	0	0	0	4.445	4.445	MN	65,440	444,500	05/02/2019	05/08/2030
780097-BM-2	NATWEST GROUP PLC	.	D	2	2.A FE	2,000,000	92.8070	1,856,140	2,000,000	2,000,000	0	0	0	0	3.754		MN	12,513	75,080	10/29/2019	11/01/2029
780099-CH-8	NATWEST GROUP PLC	.	. C		2.A FE	4,960,650		4,968,350	5,000,000	4,993,173	0	4,566	0	0	5. 125	5.227		23,490	256,250	05/21/2014	05/28/2024
78081B-AM-5	ROYALTY PHARMA PLC	ļ	. C	1	2.C FE	4,841,968		3,236,850	5,000,000	4,846,325	0	3,038	0	0	3.550		MS	58,674	177,500	08/05/2021	09/02/2050
78440P-AC-2	SK TELECOM CO LTD 144A		D		1.G FE		. 105.4490	1,054,490	1,000,000	996,502	0	638	0	0	6.625	6.715		29,628	66,250	07/13/2007	07/20/2027
7846EL-AE-7	SPCM SA Series 144A		. C	1	3.A FE	18,027,500		14,660,280	18,000,000	18,020,823	0	(5, 197)	0	0	3.375		MS	178,875	599,063	09/27/2021	03/15/2030
80281L-AA-3	SANTANDER UK GROUP HOLDINGS PL		D		2.A FE	2,493,100		2,401,675	2,500,000	2,497,805	0	744	0	0	4.750	4.785		34,965	118,750	09/08/2015	09/15/2025
80281L-AG-0	SANTANDER UK GROUP HOLDINGS PL		C	2	2.A FE	5,000,000		4,465,950	5,000,000	5,000,000	0	0	0	0	3.823		MN	30,796	191, 150	10/27/2017	11/03/2028
81180W-BE-0	SEAGATE HDD CAYMAN		. C	1	3.A FE	4,951,774		3,784,109	5,000,000	4,956,344	0	4,330	0	0	3.375	3.494		77,813	168,750	12/14/2021	07/15/2031
81725W-AK-9	SENSATA TECHNOLOGIES BV Series 144A		C	1	3.C FE			1,724,960	2,000,000	2,000,000	0	0	0	0	4.000		A0	16,889	80,000	03/15/2021	04/15/2029
822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP BND		D	1	1.D FE			1,106,800	1,000,000	1, 138, 738	0	(5,529)	0	0	6.375	5.094		2,833	63,750	07/30/2010	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FINANCE BY	·   · · · · ·	D	[]	1.E FE	6,957,530	. 102.5240	7,176,680	7,000,000 600.000	6,967,862	0		0	0	5.500	5.542				03/23/2010	03/25/2040
822582-CE-0 826200-AD-9	SHELL INTERNATIONAL FINANCE BV	·	ν	ļ	1.D FE	, .				591,422	0	1,445	0		6. 125	3.205		2,813		02/12/2020	11/07/2049
826200-AD-9 82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAP 144A	··· ···	υ	ļ'	1.E FE										4.400	6.315	MN			02/04/2016	08/17/2026
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAP SERIES 14	· · · · · ·	ر	ļ'	1.E FE										4.400	4.298	MC		210,000	03/07/2017	03/16/2047
82929R-AC-0	SINGAPORE TELECOMMUNICATIONS L 144A	·   · · · · ·	n	1	1.E FE	5,881,483			5,000,000			(38,312)			7.375	6.016			368,750	05/23/2007	12/01/2031
833636-AE-3	SOCIEDAD QUIMICA Y MINERA DE CHILE	ļ	D	I,	1.F FE				8,000,000			(38,312)			3.625	3.716				03/23/2007	04/03/2023
833636-AJ-2	SOCIEDAD QUIMICA Y MINERA DE Series 144A	·   · · · · ·	n	1	2.A FE	2,492,850			2,500,000		n	131	n	n	4.250	_	JJ			01/16/2020	01/22/2050
833636-AL-7	SOCIEDAD QUIMICA Y MINERA DE Series 144A	I	C	1	2.A FE	4.958.700		3,677,873	5.000.000	4.959.683	0	784	0	0	3.500	3.545		53.958		09/13/2021	09/10/2051

# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			I	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
			_		Desig-									Foreign							
			F		nation Modifier								Current Year's	Exchange							
			0		and		Rate					Current	Other-	Change in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
853254-BP-4	STANDARD CHARTERED PLC Series 144A		D	2	1.G FE	5,000,00	_	4,457,550	5,000,000	5,000,000	0	0	0	0		4.305	MN	23,917	215,250	05/16/2019	05/21/2030
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD	`   	C	1	2.B FE	5,000,00			5,000,000	5,000,000	0	0	0	0		3. 175	JJ	75,847	158,750	06/29/2020	07/09/2050
874060-BD-7	TAKEDA PHARMACEUTICAL CO LTD	.	c	1	2.B FE	10,000,00	67.5090	6,750,900	10,000,000	10,000,000	0	0	0	0	3.375	3.375	JJ	161,250		06/29/2020	07/09/2060
87656X-A#-8	TATE & LYLE INTL FIN PLC TATE & LYLE INT		D		2.C	6,000,00	96.9270	5,815,620	6,000,000	6,000,000	0	0	0	0	4.060	4.060	AO	41,953	243,600	10/29/2015	10/29/2025
879385-AD-4	TELEFONICA EUROPE BV		D	1	2.C FE	1,337,35	2 . 111.5950	1,227,545	1,100,000	1,219,702	0	(11,688)	0	0	8.250	6.436	MS	26,721	90,750	10/18/2007	09/15/2030
87938W-AC-7	TELEFONICA EMISIONES SAU	.	D	1	2.C FE	6,686,54		5, 167, 650	5,000,000	6,248,854	0	(65,995)	0	0	7.045	4.040	JD	10,763	352,250	04/29/2015	06/20/2036
87938W-AT-0	TLEFONICA EMISNS		C	1	2.C FE	1,000,00		948,610	1,000,000	1,000,000	0	0	0	0	4. 103	4 . 103	MS	12,879	41,030	03/02/2017	03/08/2027
87938W-AW-3	TLEFONICA EMISNS		D	1	2.C FE		77.3960	3,095,840	4,000,000	4,000,000	0	0	0	0		4.895		62,547	195,800	02/27/2018	03/06/2048
87973P-AB-0	TEMASEK FINANCIAL I LTD	.	D		1.A FE		. 107.0370	5,351,850	5,000,000	4,818,437	0	6,256	0	0	5.375	5.713			268,750	02/18/2010	11/23/2039
88032W-AH-9	TENCENT HOLDINGS LIMITED Series 144A		C	1	1.E FE		80.1040	5,607,261	7,000,000	6,997,648	0	113	0	0	3.925	0.320	JJ		274,750	01/11/2018	01/19/2038
89153V-AL-3	TOTAL CAPITAL INTERNATIONAL SA		C	1	1.E FE		598.7520	898,643		909,023	0	736	0	0	3.750	3.837	AO			02/12/2020	04/10/2024
89153V-AW-9	TOTAL CAPITAL INTERNATIONAL SA			1	1.E FE		070.6410	10,596,150	15,000,000	15,000,000	0	0	0	0	3.386	3.386		2,822	507,900	06/24/2020	06/29/2060
89387Y-AC-5 89641U-AC-5	Trinity Acquistn TRINITY ACQUISITION PLC	.	D	1	2.0 FE		297.0280				0	(2,439)		0	4.400	3.968				06/21/2016	11/01/2028
90352J-AC-7	UBS GROUP FUNDING SWITZERLAND			2	1.G FE		093.7740		3,000,000	3,000,000		(10,113)	0	0	4.253	4.253				03/16/2017	03/13/2020
92857W-AB-6	VODAFONE GROUP PLC		n	1	2.B FE			11.534.710		11,171,924	0	(12.431)	0	0		6.038		59,201		02/12/2020	11/30/2032
92857W-AQ-3	VODAFONE GROUP PLC		D	1	2.B FE		. 101.6690		1,500,000	1,490,483	0	410	0	0	6. 150	6.218				11/16/2012	02/27/2037
92857W-BD-1	VODAFONE GROUP PLC		C	1	2.B FE		80.2690	4.013.450	5.000.000	4,990,024	0	303	0	0	4.375	4.390		80.208	218,750	02/12/2015	02/19/2043
92857W-BM-1	VODAFONE GROUP PLC	.	D	1	2.B FE		89.0820	8,908,200	10,000,000	10,032,242	0	(621)	0	0	5.250	5.227	MN	45,208	525,000	09/06/2018	05/30/2048
961214-EP-4	WESTPAC BANKING CORP		C	2	2.A FE	5,000,00	74.4430	3,722,150	5,000,000	5,000,000	0	0	0	0		2.519	MN	17,046	133,400	11/09/2020	11/15/2035
961214-EQ-2	WESTPAC BANKING CORP		C		2.A FE		66.5470	1,330,940	2,000,000	2,000,000	0	0	0	0	2.963	2.963	MN	7,572	59,260	11/09/2020	11/16/2040
980236-AM-5	WOODSIDE FIN LTD WOODSIDE FINANCE LTD		C	1	2.A FE	999, 42	96.1050	961,050	1,000,000	999,856	0	63	0	0	3.650	3.657	MS	11,761		02/26/2015	03/05/2025
98420E-AB-1	XLIT LTD		C	1	1.F FE	4,988,50		4,905,000	5,000,000	4,990,559	0	243	0	0	5.250		JD	11,667	262,500	11/18/2013	12/15/2043
984851-AF-2	YARA INTERNATIONAL ASA Series 144A	.	D	1	2.B FE		92.5950	4,629,750	5,000,000	4,992,447	0	1,196	0	0	4.750	4.782		19,792	237,500	05/24/2018	06/01/2028
984851-AG-0	YARA INTERNATIONAL ASA Series 144A	.	C	1	2.B FE		80.5020	3,185,464	3,957,000	4,232,310	0	(35, 194)	0	0	3. 148		JD	9,342	124,566	12/18/2020	06/04/2030
A2002*-AM-5	BOREALIS AG		C		2.A YE		85.0130	4,250,650	5,000,000	5,000,000	0	0	0	0	4.000	4.000		11,111	200,000	12/11/2019	12/11/2034
G2003*-AA-4	CAMPO PALOMAS FINANCE LTD	.	C		2.C FE	5,832,77		5,463,037	5,832,777	5,832,777	0	0	0	0		5.330			314,341	08/03/2017	11/15/2036
G2242#-AB-9 G2616#-AU-5	COATS GROUP FINANCE CO LTD		C		2.C		92.9280	2,787,840	3,000,000	3,000,000	0	0	0	0	4.070	4.070		8,479		12/06/2017	12/06/2027
G2978#-AE-3	ELECTRICITY SUPPLY BOARD E	·			1.G		092.9850				0	0			4.770	4.770	AU		907.500	04/04/2019	04/04/2031
G2978#-AE-3 G31526-AZ-2	CREDIT SUISSE (LONDON BRANCH)		D		3.A FE				3,000,000	2.806.100				0			JD DEC			07/20/2003	12/15/2023
G31980-AG-2	ESSENTED DIC	.			2.C Z		084.7720		9,000,000	9,000,000		12,337			3.900	1	JJ		351,000	07/20/2012	07/27/2031
G31980-AH-0	ESSENTRA PLC		o		2.0 YE		80.6120	4,030,600	5,000,000	5,000,000	0	0	0	0	4.000	4.000	••		200,000	07/27/2021	07/27/2033
G4162#-AD-7	SOUTHERN WATER MIDCO		C		2.0 Z		098.9310	14,839,650	15.000.000	15.000.000	0	0	0	0	5.040	5.040	MN	67,200	756,000	11/29/2018	11/29/2023
G5791#-AA-9	Manchester United Football		C		1.G PL		94.9240	14,238,600	15,000,000	15,000,000	0	0	0	0		3.788	FA	236,875		08/15/2018	06/26/2027
G6515#-AB-0	JOHN WOOD GROUP PLC		C		2.C	1,838,25		1,779,004	1,838,251	1,838,251	0	0	0	0	3.770	3.770	FA		71,140	08/13/2014	08/13/2024
G6515#-AL-8	JOHN WOOD GROUP PLC	.	C		2.C		494.5180	5,429,619	5,744,534	5,744,534	0	0	0	0		5.380	JJ	153,669	314,800	07/02/2019	07/02/2031
G7304*-AK-7	QUADGAS FINANCE PLC	.	c		2.B FE	5,000,00		4,207,850	5,000,000	5,000,000	0	0	0	0	3.260	3.259	JD	4,981	163,000	03/10/2021	03/10/2031
G7898#-AB-5	SCOTLAND GAS NET SCOTLAND GN	.			2.B		78.1410	14, 154, 461	15,000,000	18,114,000	0	0	0	(2, 181,000)		2.870		135,744	513, 124	09/27/2018	09/27/2033
G8401*-AG-6	SSP GROUP SSP GROUP PLC	.	C		3.C PL		91.0200	2,567,856	2,821,200	2,821,200	0	0	0	0	7.100	7.100		42,287	211, 158	10/15/2018	10/15/2030
G87810-AC-3	THAMES WTR UTILS THAMES WATER UTILITIES	-	C		2.A YE		96.6630	2,899,890	3,000,000	3,000,000	0	0	0	0	3.570	3.570		29,453	107, 100	03/22/2018	03/22/2025
J7596P-AP-4	SOFTBANK CORP		C	1	3.A FE		86.2500	2,587,500	3,000,000	2,893,937	0	18,960	0	0	5. 125	5.998		43,563	153,750	06/25/2018	09/19/2027
L8038*-AA-4	SBM BALEIA AZUL S.A.R.L.	-	D		3.C	2,032,25			2,032,250	2,032,250	0	0	0	0	5.500	5.538		4,968	111,774	10/31/2012	09/15/2027
L9031*-AB-7	TERMINAL INVESTMENT LTD		C		2.B PL		95.6670	7,653,360	8,000,000	8,000,000	0	0	0	0	5.100	5.100		81,600	408,000	04/19/2018	04/19/2028
L9031*-AC-5	TERMINAL INVESTMENT LTD		C		2.B PL	2,000,00	93.8590		2,000,000	2,000,000	0	0	0	J0	5.200	5.200	AU	20,800	104,000	04/19/2018	04/19/2030

# **SCHEDULE D - PART 1**

					1	T		Showing All Lor													
1	2		Code		6	7		Fair Value	10	11			justed Carryin					nterest			ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC							1									
					Desig-							1									
					nation,							1									
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		О	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description		n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
L9031*-AJ-0	TERMINAL INVESTMENT LTD	0	)		2.B PL	2,000,000		1,705,580	2,000,000	2,000,000	0	0	0	0	4.730	4.730	MN		94,600	10/31/2019	05/02/2034
N42810-BW-4	KONINKLIJKE VOPAK VN	o	)		2.B			5,796,769	6,100,000	6,100,000	0	0	0	0	4. 140	4. 140	.ID	8,418		12/19/2012	06/19/2027
N4282*-AF-3	ROYAL FRIESLANDCAMPINA NV		)		2.B			9,785,300	10,000,000	10,022,156	0	(13,550)	0	0	4. 170	4.021	FA	140 , 158	417,000	03/07/2013	08/30/2024
P4001*-AB-0	ENVASES UNIVERSALES DE MEXICO ENVASES UN		······		2.C PL	5,000,000			5,000,000	5,000,000	n	n (10,000)	n	n	3.200	3.200	.i	73,778	160,000	07/15/2021	07/15/2028
P4001*-AC-8	ENVASES UNIVERSALES DE MEXICO ENVASES UN		······		2.0 PL		83.4940	2,504,820	3,000,000	3,000,000	n	0	n	n	3.610	3.610	FA	42,718	104,877	02/09/2021	02/09/2031
P7808B-AB-3	PETROLEOS DEL PERU – PETROPERU		,	1	2.0 FL		65.3180		5,000,000	5,336,582	^	(6.769)	^		5.625	5. 138		9,375		12/06/2017	06/19/2047
Q0697#-AC-0	AUSGRID FINANCE PTY LTD		,		3.B FE		86.3020		15,000,000			(0,769)			3.750	3.750		140,625		09/06/2017	10/01/2032
01629#-AP-2	BRISBANE AIRPORT CORPORATION BRISBANE AI		,		2.A FE				3,000,000	3,000,000					3.750	3.750		5,227			06/15/2029
Q1629#-AP-2 Q1629#-AQ-0	DDIODANE AIRCUNI CODDODATION BRIODANE AL	[	,		2.B		91.1620		3,000,000	3,000,000	0	J			4.070	4.070		5,227		06/15/2017	
	CONNECTED T FINANCE DIV LTD	c	,							., ,	0	J		J		l l			122,100		06/15/2032
Q2762#-AD-4	CONNECTEAST FINANCE PTY LTD	C	······		2.B FE	5,000,000		4,251,400	5,000,000	5,000,000	0	J	0	J	3.770	3.770		49,219		09/27/2017	09/27/2032
Q3189*-AG-4	DEXUS FUNDS MANAGEMENT LTD	D	)		1.G	10,000,000			10,000,000	10,000,000	0	0	0	0	3.710	3.710		21,642	371,000	12/10/2014	12/10/2024
Q3189*-AK-5	DEXUS FUNDS MANAGEMENT LTD	C	·····		1.G	10,000,000		8,804,400	10,000,000	10,000,000	0	0	0	0	3.640	3.640		31,344	364,000	11/30/2017	11/30/2029
Q3189*-AL-3	DEXUS FUNDS MANAGEMENT LTD	C	;		1.G	8,000,000		6,766,800	8,000,000	8,000,000	0	0	0	0	3.790	3.790		26, 109	303,200	11/30/2017	11/30/2032
Q3393*-AH-4	ELECTRANET ELECTRANET PTY LTD	D	)		2.B		96.4240	3,856,960	4,000,000	4,000,000	0	0	0	0	3.710				148,400	05/15/2013	05/15/2025
Q3629#-AN-3	ETSA UTILITIES FINANCE PTY LTD	C	)		1.G	8,500,000		7, 178, 165	8,500,000	8,500,000	0	0	0	0	3.310			110 , 195	281,350	08/10/2016	08/10/2031
Q3647#-AB-7	EVOLUTION MINING FINANCE PTY L	C	)		2.C PL	11,000,000		8,748,190	11,000,000	11,000,000	0	0	0	0	3.170	3. 170		51,336	348,700	11/08/2021	11/08/2031
Q3793#-AB-9	FIRST GAS LTD	C	)		2.B FE	3,000,000	75.0660	2,251,980	3,000,000	3,000,000	0	0	0	0	2.420	2.420		19,763	72,600	03/23/2021	03/23/2033
Q3974*-AA-6	GIP CAPRICORN FINCO PTY LTD	C	)		2.B PL		83.0870	8,290,210	9,977,746	9,977,746	0	0	0	0	3.110	3. 122	MJSD	862	310,308	07/21/2021	12/31/2034
Q5426#-AB-9	L&K FINANCE PTY LTD	C	)		2.A FE	5,000,000	97.2500	4,862,500	5,000,000	5,000,000	0	0	0	0	4.720	4.720	JD	12,456	243,789	06/02/2022	06/12/2028
Q5426#-AD-5	L&K FINANCE PTY LTD	C	)		2.A FE	10,000,000	94.2240	9,422,400	10,000,000	10,000,000	0	0	0	0	4.970	4.970	JD	26,231	248,500	06/02/2022	06/12/2033
Q6235#-AN-2	MIRVAC GROUP FINANCE LTD	C	)		1.G PL	4,000,000	89.6330	3,585,320	4,000,000	4,000,000	0	0	0	0	3.630	3.630	MS	41,543	145,200	09/20/2016	09/18/2028
Q6518#-AG-5	NSW PORTS FINANCE CO PTY LTD	C	)		2.B FE		84.4250	2,110,625	2,500,000	2,500,000	0	0	0	0	4.160	4. 160	A0	23, 111	104,000	04/11/2018	04/11/2033
Q6518@-AB-8	NSW ELECTRICITY NETWORKS FINAN NSW ELECT	C	)		2.B FE	10,000,000	87.5890	8,758,900	10,000,000	10,000,000	0	0	0	0	3. 180	3. 180	MS	92,750	318,000	09/16/2016	03/16/2029
Q7397#-AP-9	VISY PACKAGING PROPERTIES PTY	D	)		2.B PL		. 101.3860	5,857,858	5,777,778	5,777,778	0	0	0	0	6.250	6.299	FMAN	57 , 176	361, 111	05/05/2014	11/04/2026
Q7724#-AF-5	POWERCO LTD	C	)		2.B FE	4,000,000		3,919,120	4,000,000	4,000,000	0	0	0	0	4.860	4.860	JD	12,960	194,400	06/07/2011	06/07/2026
Q7724#-AH-1	POWERCO LTD POWERCO LTD	l n	)		2.B FE		91.3060	4.565.300	5,000,000	5.000.000	0		0	0	3.600	3.600	JJ	79.000	180,000	01/23/2013	01/23/2028
Q8718#-AE-4	Star Entertainment Finance Ltd		)		2.C PL		90.8780	3,635,120	4,000,000	3,961,214		13.379			5.290	5.694		9.404	200,044	08/22/2017	08/22/2025
Q8718#-AF-1	Star Entertainment Finance Ltd		,		2.0 PL		85.7510	5,145,060	6,000,000	5,931,214	0	12.720	n	n	5.410	5.696			307,267	08/22/2017	08/22/2027
Q9194*-AG-4	TRANSURBAN QUEENSLAND FINANCE TRANSURBAN		2		2.B FE			5,117,760	6,000,000	6,000,000	n	n	n	n	3.700	3.700		6,783	222,000	12/20/2016	12/20/2031
Q9469*-AA-5	VISY KRAFT HOLDINGS PTY LTD		2		2.0 YE	5,000,000			5.000.000	5.000.000	n	n	n	n	3.540	3.540			177,000	04/15/2021	04/15/2036
Q9749#-AH-8	WESTRAC PTY LTD		,		2.B PL		99.7430	4.987.150	5.000.000	5.000.000	n	n	n	n	5.440	5.440			272,000	06/07/2011	06/07/2026
Q9749#-AJ-4	WESTRAC PTY LTD		······		2.B PL			9,977,700			n	n	n	n	5.440	5.440			544,000	07/07/2011	07/07/2026
R6236@-AA-0	NORSPAN LNG III AS		,		2.0 PL		94.5090		4.409.016	4.409.016					4.870	4.870		73.362	214,719	09/04/2018	07/27/2029
X4771#-AE-9	LANDSNET HF	[	,		2.B										4.870	4.870		1,153		12/28/2016	12/28/2026
	LANDSNET HF		······								0					I					
X4771#-AF-6	LANDSNET HE		······		2.B	3,000,000		2,916,390	3,000,000	3,000,000	0				4.610	4.610				03/07/2017	03/07/2027
X4771#-AG-4		C	······		2.B		96.7330	2,901,990	3,000,000	3,000,000	0	J	0	J	4.710	4.710			141,300	12/28/2016	12/28/2028
X4771#-AH-2	LANDSNET HF	C	,		2.B	3,000,000		2,900,160	3,000,000	3,000,000	0	J	0	J0	4.710	4.710		44,745	141,300	03/07/2017	03/07/2029
X5151*-AJ-9	Landsvirkjun LANDSVIRKJUN	C	;		2.A	2,000,000		1,709,680	2,000,000	2,000,000	0	J0	0	J0	2.790	2.790	MN	6,665	55,800	11/18/2020	11/18/2029
X5151*-AK-6	Landsvirkjun LANDSVIRKJUN	C	;		2.A	5,000,000		4, 179, 850	5,000,000	5,000,000	0	0	0	0	2.840	2.840	FA	56,406	142,000	02/08/2021	02/08/2030
Y23874-GR-8	EXIM BANK IN	C	)		2.C FE	5, 119, 050		4,998,150	5,000,000	5,000,603	0	(16,897)	0	0	4.000	3.652		92,778	200,000	01/26/2015	01/14/2023
Y6421X-BM-9	NTPC NTPC LTD	C	)		2.C FE	3,092,250		2,925,180	3,000,000	3,020,770	0	(10,322)	0	0	4.375	3.993		12,760	131,250	01/26/2015	11/26/2024
Y7028N-FG-5	POWER GRID CORP OF INDIA LTD POWER GRID	C	)		2.C FE	5,048,050	99.9450	4,997,260	5,000,000	5,000,304	0	(6,912)	0	0	3.875	3.733	JJ		193,750	02/25/2015	01/17/2023
	Subtotal - Bonds - Industrial and Miscella	neous	(Una	affiliated	) - Issuer							1									
Obligations						7,249,548,885	XXX	6,484,092,705	7,195,737,888	7,215,142,471	0	(2,787,660)	0	(1,211,000)	XXX	XXX	XXX	85,439,513	333,008,594	XXX	XXX
12554C-CB-2	CIM TRUST CIM_18-J1 Series 144A		2	2	1.A	4,090.976	86.7180	3,669,920	4,232,014	4, 108, 520	0	(39,015)	0	0	3.666	3.965	MON	12,930	155,774	04/27/2018	03/25/2048
						,,		, , 520	,,			. (55,510)						,500	,		

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

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11			usted Carrvin	α Value			I	nterest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		_	1	_	NAIC		-														
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to	1		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
17323E-AM-5	CMLTI_14-J2 CITIGROUP MORTGAGE LOAN TRUS			4	1.A	980,273		909, 146	972,674	975,479	0	2,429	0	0	3.796	3.680	MON	3,077	37,074	02/18/2015	11/25/2044
33767C-AU-1	FIRSTKEY MORTGAGE TRUST SERIES 15-1 CLAS			4	1.A	4, 102, 163		3,725,605	4,041,229	4,078,559	0	2,648	0	0	3.842	3.685	MON	12,938	155,398	04/01/2015	03/25/2045
33849N-AN-5	FLAGSTAR MORTGAGE TRUST FSMT_1 Series 14			2	1.A	2,803,560		2,310,716	2,734,538	2,794,049	0	25,019	0	0	4.468	4.259	MON	10, 181	122,524	09/07/2018	09/25/2048
46592E-AK-2	JP MORGAN MORTGAGE TRUST JPMMT Series 14			2	1.A	5,051,797		3,408,287	5,000,000	5,047,719	0	1,297	0	0	2.000	1.943		8,333	100,000	01/19/2021	06/25/2051
46592K-AK-8	JP MORGAN MORTGAGE TRUST JPMMT Series 14			2	1.A	4,926,616		3,318,216	5,000,000	4,930,877	0	(478)	0	0	2.000	2.082		8,333	100,000	02/19/2021	07/25/2051
46592W-BY-1	JP MORGAN MORTGAGE TRUST JPMMT Series 14			2	1.D FE			1,120,096	1,461,200	1,514,772	0	244	0	0	3.167		MON	3,856		09/28/2021	02/25/2052
46645G-AG-3	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_15			4	1.A	5,226,819		4,690,387	5,347,984	5,255,838	0	(46,609)	0	0	3.500	3.701	-	15,598	186,972	03/10/2017	10/25/2045
46647S-CS-7	JP MORGAN MORTGAGE TRUST JPMMT Series 14			2	1.A			6,543,836	7,620,690	7,678,243	0	17,572	0	0	3.754	3.678			286,508	11/07/2017	08/25/2047
46648C-AW-4	JP MORGAN MORIGAGE IRUSI JPMMI JP MORGAN			4	1.A	4,060,899		3,476,937	4, 167,028	4,079,158	0	(26,609)	0	0	3.449		MON	11,978	144,007	02/17/2017	01/25/2047
46648H-AZ-6	JP MORGAN MORIGAGE IRUSI JPMMI Series 14			2	1.A	1,506,365			1,499,339	1,504,726	0	2,437	0	0	3.654	3.619	MON	4,565	54,823	11/07/2017	05/25/2047
46649C-BE-2	JP MORGAN MORIGAGE TRUST JPMMI Series 14			2	1.A	4,752,850		4,042,220	4,930,023	4,773,951	0	(34,750)	0	0	3.716					04/26/2018	10/25/2048
46649T-AZ-9	JP MORGAN MORTGAGE TRUST JPMMT Series 14			4	1.A	4,343,379		3,707,714	4,464,870	4,357,890	0	(22,495)	0		3.711		MON			04/06/2018	09/25/2048
585498-BG-2 61771Q-BQ-3	MELLO MORTGAGE CAPITAL ACCEPTA Series 14 MORGAN STANLEY RESIDENTIAL MOR Series 14			2	1.A	1,919,453			1,948,909		0	(9, 154)	0		3.742	2.199			73,119	12/11/2020	03/25/2048
81744Y-AG-1	SEMT 13-4 SEQUOIA MORTGAGE TRUST SEMT 13			4	1.A		92.6270		67,968	67.749		(31)			3.442	3.482				05/12/2017	04/25/2043
81745M-AA-9	SEQUOTA MORTGAGE TRUST SEMT 13-2			4	1.A	253,253		211,321	253,260	253, 144		45			1.874	1.873			4,746	01/24/2013	02/25/2043
81745Q-CA-8	SEQUOIA MORTGAGE TRUST SEMT 15			4	1.A		92.5480	292.351	315.892	319.907		2.355			3.913		MON	1.030	12.370	01/29/2015	01/25/2045
81746N-AN-8	SEQUOIA WORTGAGE TRUST SEMT 16			4	1.A	5,829,100		4,851,116	5,575,170	5,758,133			0	n	3.500	3.172			195,081	10/12/2016	11/25/2046
81746X-AG-1	SEQUOIA MORTGAGE TRUST SEMT 17 SEMT 17-3			4	1.A	14,305,736	86.9230	13,001,576	14,957,577	14,448,955	0	(324.850)	0	0	3.500	3.860	MON		523,515	03/13/2017	04/25/2047
82280Q-AC-5	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOIN			4	1.A			876.071	996.550	998,863	0	1.044	0	0	3.500	3.471	MON	2.907	34,879	12/11/2015	08/25/2045
82280R-AG-4	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOIN			4	1.A	4,533,759		4, 131, 759	4,735,834	4.580.146	0	(94,640)	0	0	3.500	3.855	-	13.813	165,754	03/16/2017	04/25/2047
82280R-CB-3	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOIN			4	1.A			3,575,967	4,199,927	4.096.614	0	(28,402)	0	0	3.603	3.864		12.609	151,594	03/16/2017	04/25/2047
82280R-CC-1	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOIN			4	1.A	3,570,058		3,170,496	3,733,823	3,596,321	0	(39, 131)	0	0	3.603	3.997	MON	11,209	134,770	03/16/2017	04/25/2047
88632A-CB-2	TIAA BANK MORTGAGE LOAN TRUST Series 144			2	1.A	4, 102, 195	85.2870	3,568,040	4, 183, 561	4,110,651	0	(31,422)	0	0	4. 155	4.344	MON	14,486	174,621	10/26/2018	11/25/2048
94989U-BH-3	WELLS FARGO MORTGAGE BACKED SE Series 14			2	1.A	3,409,800	84.9330	3,053,701	3,595,445	3,436,511	0	(51, 163)	0	0	3.664	4.209	MON	10,979		10/18/2018	07/25/2047
1029999999.	Subtotal - Bonds - Industrial and Miscella	neou	ıs (Un	affiliated	) -																
Residential	Mortgage-Backed Securities				•	97,609,057	XXX	82,770,155	99,035,505	97,841,147	0	(557, 315)	0	0	XXX	XXX	XXX	284,543	3,418,506	XXX	XXX
04624U-AJ-0	ASSURANT COMMERCIAL MORTGAGE T ASSURANT			4	1.A	4,997,615	90.1590	4,507,960	5,000,000	4,994,492	0	(635)	0	0	4.254	4.276	MON	17,722	211,697	05/13/2016	05/15/2049
05490T-AE-2	BBCCRE TRUST BBCCR_15-GTP			4	1.A	4, 118, 964	89.5520	3,582,079	4,000,000	4,034,624	0	(13,028)	0	0	4.548	4.213	MON	12,632	184,439	08/07/2015	08/10/2033
05490T-AG-7	BBCCRE TRUST BBCCR_15-GTP Series 144A			4	1.E	6,551,227	85.8410	5,862,908	6,830,000	6,704,253	0	42,241	0	0	4.563	5.352	MON	21,641	315,954	02/01/2019	08/10/2033
05492J-AY-8	BARCLAYS COMMERCIAL MORTGAGE S BARCLAYS			4	1.A	4,119,928	81.7770	3,271,070	4,000,000	4,086,470	0	(11, 165)	0	0	3.517	3. 185	MON	6,252	140,680	11/05/2019	11/15/2052
05550M-AY-0	BARCLAYS COMMERCIAL MORTGAGE S BARCLAYS			4	1.B	5,149,645		4,310,375	5,000,000	5,099,729	0	(14,708)	0	0	4.096	3.745		17,067	204,800	05/17/2019	05/15/2052
06427D-AW-3	BANK OF AMERICA COMMERCIAL MOR BANK OF A			4	1.A	3,347,456		2,858,655	3,250,000	3,291,112	0	(10,425)	0	0	3.879	3.528	-	10,506	126,068	02/02/2017	02/15/2050
06540J-BU-5	BANK_20-BN26			4	1.E			2,292,581	3,000,000	3,066,034	0	(8,665)	0	0	2.909	2.571	-	7,273	87,270	03/02/2020	03/15/2063
06540J-BV-3	BANK_20-BN26			4	2.C	5, 149, 657	72.8940	3,644,721	5,000,000	5,110,568	0	(14,327)	0	0	3.414		MON	14,225	170,700	03/02/2020	03/15/2063
06650A-AJ-6	BANK BANK_17-BNK8 BANK_17-BNK8			4	1.A	5,664,549		4,738,701	5,500,000	5,583,538	0	(16,950)	0	0	3.952	3.604	-	18, 115	219,294	10/27/2017	11/15/2050
12532B-AF-4	CFCRE COMMERCIAL MORTGAGE TRUS CFCRE COM			4	1.A				10,000,000	10,126,748	0	(31,677)	0	0	4.306		MON			12/09/2016	12/10/2054
12591R-BD-1	COMM MORTGAGE TRUST COMM_14-CR			4	1.A			9,617,868	10,000,000	10,027,001	0	(36,067)	0	0	4.623	4.275				02/10/2014	02/10/2047
12591U-AJ-2	COMM MURIGAGE TRUST COMM_14-UB			4	1.A	5,149,782			5,000,000	5,015,028	0	(18,030)	0	0	4.701		MON	19,588		03/03/2014	03/10/2047
12592T-AL-9	COMM MURIGAGE TRUST COMM_15-3B	··· ···		4	1.A	4,793,264	86.3930	4,319,634	5,000,000	4,946,629	0	22,074	0	0	3.238	3.755	-			02/06/2015	02/10/2035
12625X-AJ-6 12626G-AM-5	COMM MORTGAGE TRUST COMM_13-30 COMM MORT			4	1.C	5,649,101 8,198,175			5,800,000	5,782,718 7.970.450	0		0	0	4.394	4.754		21,235		08/15/2013	08/10/2030
12626G-AM-5 12630B-BC-1	COMM MORTGAGE TRUST COMM_13-LC 144A			4	1.A				7,960,000			(29,029)	0		4.557	4.210				12/13/2013	08/10/2046
12630B-BC-1	COMM MORTGAGE TRUST COMM_13-CR			4	1.A							(19,063)			4.449		MON		362,080	01/09/2014	02/10/2046
	COMM MORTGAGE TRUST COMM_14-CR			4	1 A	2.023.742			2.000,000	2.000.939		(28,721)			4.526		MON	7.650		01/09/2014	02/10/2047
120000-00-3	Outim morrianal Inost Commi_14=on		1	▼	I.A		30.0330	1,317,973	2,000,000			(0,010)			4.030	4.409	mUN		30, 122	01/03/2014	02/ 10/204/

# **SCHEDULE D - PART 1**

							Showing All Lor	ig-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Codes	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			Ir	nterest		Da	ites
		3	4 5			8	9			12	13	14	15	16	17	18	19	20	21	22
				NAIC																
				Desig-																
				nation.																
				NAIC									Total							
				Desig-									Foreign							
			F	nation								Current	Exchange							
			0	Modifier								Year's	Change							
			r	and		Rate					Current	Other-	in							
		С	ė	SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	-	Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g Bond n Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued		Assuired	Date
		е	n Char							(Decrease)		Recognized	value					During Year	Acquired	
12630D-BD-5	COMM MORTGAGE TRUST COMM_14-CR		4	1.A	3,499,788	95.4200		3,425,000	3,431,275	0	(9,538)	0	0	4.590	4.331	MON	13, 100	159,471	08/14/2014	02/10/2047
12636F-BN-2	COMM MORTGAGE TRUST COMM_15-LC		4	1.A	4,634,672	91.6360	4,123,602	4,500,000	4,539,974	0	(15,009)	0	0	4.459	4. 112	MON	16,721	200,655	11/06/2015	10/10/2048
	CHC COMMERCIAL MORTGAGE TRUST Series 144		4	1.A	4,962,527	91.8830	4,559,734	4,962,528	4,962,527	0	0	0	0	6.368	6 . 453	MON	14,923	187,884	06/26/2019	06/15/2034
17291C-BU-8	CITIGROUP COMMERCIAL MORTGAGE CGCMT_16-C		4	1.A	6, 179, 885	85.6270	5, 137, 611	6,000,000	6,068,285	0	(18,964)	0	0	3.176	2.837	MON	15,880	190,560	08/11/2016	08/10/2049
17321R-AH-9	CITIGROUP COMMERCIAL MORTGAGE CITIGROUP		4	1.A	6,719,820	97.7500	6,255,993	6,400,000	6,427,019	0	(38,537)	0	0	4.544	3.940	MON	24,235	290,816	03/07/2014	11/10/2046
17324T-AJ-8	CITIGROUP COMMERCIAL MORTGAGE CITIGROUP		4	1.A	5, 149, 845	91.7650	4,588,236	5,000,000	5,047,575	0	(16,440)	0	0	3.849	3.503	MON	16,038	192,450	02/03/2016	02/10/2049
17325G-AG-1	CITIGROUP COMMERCIAL MORTGAGE CITIGROUP		4	1.A	6, 179, 762	86.7130	5,202,754	6,000,000	6,071,136	0	(19,271)	0	0	3.669	3.321	MON	18,345	220 , 140	11/03/2016	11/15/2049
17328C-AH-5	CITIGROUP COMMERCIAL MORTGAGE CITIGROUP		4	1.A	8, 156, 425	77 . 4200	6,193,635	8,000,000	8, 111, 145	0	(15,488)	0	0	3.951	3.725	MON	26,339		12/12/2019	12/15/2072
17328C-BK-7	CITIGROUP COMMERCIAL MORTGAGE Series 144		4	1.A	4,935,957	69.8340	3,491,721	5,000,000	4,950,593	0	5,021	0	0	3.790	3.958	MON	15,793	192, 145	12/10/2019	12/15/2072
200474-BF-0	COMM MORTGAGE TRUST COMM_15-LC		4	1.A	5,445,527	92.4080	4,885,590	5,287,000	5,319,996	0	(17,836)	0	0	3.829	3.485	MON	16,870	202,439	01/26/2015	02/10/2048
23305M-AE-5	DBCCR_14-ARCP DBCCRE MORTGAGE TRUST DBCC		4	1.A	5, 149, 968	95.3840	4,769,197	5,000,000	5,013,472	0	(17,967)	0	0	4.590	4.243	MON	19, 123	229,475	01/24/2014	01/10/2034
29429M-AJ-2	CITIGROUP COMMERCIAL MORTGAGE Series 144		4	1.A		96.5310	12,549,085	13,000,000	13,015,687	0	(29,014)	0	0	4.744	4.547	MON	51,393	625,368	01/10/2019	01/10/2036
36251F-BB-1	GS MORTGAGE SECURITIES TRUST G		4	1.A	2,059,906	92.4780	1,849,553	2,000,000	2,012,561	0	(6,805)	0	0	3.980	3.634	MON	6,633	79,600	02/13/2015	02/10/2048
36252H-AJ-0	GS MORTGAGE SECURITIES TRUST G GS MORTGA		4	1.D	7,724,691	89.5960	6,719,690	7,500,000	7,599,875	0	(23,538)	0	0	4.047		MON	25,294	303,525	03/07/2017	03/10/2050
36257U-AR-8	GS MORTGAGE SECURITIES TRUST G GS MORTGA		4	1.A	7,209,993	80.4190	5.629.297	7.000.000	7.146.224	0	(20,220)	0	0	3.363	3.023	MON	19.617		09/16/2019	09/01/2052
36260J-AK-3	GS MORTGAGE SECURITIES TRUST G GS MORTGA		4	1.G	5,999,832	79.9360	4,796,163	6,000,000	5,997,980	0	(541)	0	0	4.005	4.026	MON	20,025	240,300	05/09/2019	05/10/2052
45256H-AF-5	IF 01-A		4	6 *	127,705	88.8850	128.820	144,929	128,820	(4,597)	1.105	0	0	4.996	7.085	MON	603	2,065	05/16/2003	07/25/2033
46640U-AJ-1	JPMBB 13-C17 JPMBB COMMERCIAL MORTGAGE S		4	1.A	8,145,584	96.9330	7,754,646	8,000,000	8,003,624	0	(18.835)	0	0	4.883	4.676	MON			12/18/2013	01/15/2047
	JPMBB 14-C24 JPMBB COMMERCIAL MORTGAGE S			1 A	1,024,727	92.7810	927 .808	1,000,000	1,003,886	0	(2.909)	0	0	4.116	3.828	MON	3.430	41,157	10/23/2014	11/15/2047
	JPMBB COMMERCIAL MORTGAGE SECU JPMBB COM		4	1.A	5, 149, 990	92.3780	4.618.922	5.000.000	5.030.131		(17.169)		0	3.898	3.548	MON			02/05/2015	02/15/2048
61690G-AJ-0	MORGAN STANLEY BAML TRUST MSBA MORGAN ST			1.A	10,535,726	97.1290	9.921.702	10,215,000	10.237.637		(39.809)			4.869	4.493	MON	41.448	503,609	04/02/2014	02/15/2047
61691A-BN-2	MODOAN CTANETY CARLEY L TRUCT MODOAN CT			1.A	2,059,950	90 . 1090		2,000,000	2.017.970		(39,609)		0	4. 114	3.764	MON	6,857		12/02/2015	12/15/2048
61691A-BP-7	MORGAN STANLEY CAPITAL I TRUST MORGAN ST			1.A		84.6490			8,071,849		(6,473)			4.114	3.764	MON			12/02/2015	
61691N-AK-1	MUNUAN STANLEY CAPITAL I THUST MORGAN ST			1.6		85.1320	1.702.649	2.000,000	2.006.009		(20,087)			4.335	4.267	MON	7.225		12/02/2015	12/15/2048
	MURGAN STANLEY CAPITAL I TRUST MURGAN ST			1.F	2,013,721						(1,6/6)	0				MON	9.660			
	MORGAN STANLEY BAML TRUST MSBAM_12		4		2,403,585	99.7280	2,507,489		2,506,574	0	, .	0	0	4.611	5. 190		- /	129,535	07/13/2012	08/15/2045
61762X-AW-7	MORGAN STANLEY BAML TRUST MSBA MORGAN ST		4	1.A		97.9560	11,410,438	11,648,500	11,659,735	0	(43, 197)	0	0	4.482	4. 127	MON	43,507	522,086	10/10/2013	10/15/2046
61763B-AW-4	MSBAM_13-C13 MORGAN STANLEY BAML TRUST M			1.A	3,913,740		3,709,340	3,800,000	3,806,204	0	(13,835)	0	0	4.266		MON	13,509	162, 108	11/27/2013	11/15/2046
61763K-BD-5	MORGAN STANLEY BAML TRUST MSBA MORGAN ST		4	1.A	8,239,699	96.4900	7,719,222	8,000,000	8,021,415	0	(29,263)	0	0	4.565	4.209	MON	30,433	365,200	03/26/2014	04/15/2047
61767F-BE-0	MORGAN STANLEY CAPITAL I TRUST MORGAN ST		4	1.A	6, 179, 808	84.8350	5,090,082	6,000,000	6,066,139	0	(19,254)	0	0	3. 136	2.792	MON	15,680		08/12/2016	08/15/2049
90117P-AJ-4	1211 AVENUE OF THE AMERICAS TR 1211 AVEN		4	1.A		90 . 1200	9,011,976	10,000,000	10,082,443	0	(33,220)	0	0	4.092	3.747	MON	34,096	414,903	08/07/2015	08/10/2035
92890N-AW-9	WF-RBS COMMERCIAL MORTGAGE TRUST		4	1.A	2,967,268	97.8560	2,917,549	2,981,476	2,981,476	0	5,336	0	0	3.241	3.320	MON	8,052	96,630	12/16/2015	12/15/2045
92938G-AF-5	WF-RBS COMMERCIAL MORTGAGE TRU WF-RBS CO		4	1.A		97.6780	14,651,670	15,000,000	15,024,250	0	(54,284)	0	0	4.255	3.904	MON	53, 188	638,250	11/01/2013	12/15/2046
92938J-AG-7	WF-RBS COMMERCIAL MORTGAGE TRU WF-RBS CO		4	1.A	3,089,802	97.3840	2,921,513	3,000,000	3,004,857	0	(10,925)	0	0	4.306	3.953	MON	10,765	129, 180	11/22/2013	03/15/2046
92938J-AK-8	WF-RBS COMMERCIAL MORTGAGE TRU WF-RBS CO		4	1.A	12,374,832	97.4510	11,694,119	12,000,000	12,019,250	0	(46,909)	0	0	5.024	4.651	MON	50,241	611,871	11/22/2013	03/15/2046
95001F-AZ-8	WELLS FARGO COMMERCIAL MORTGAG WELLS FAR		4	1.A	4,390,553	92.0880	3,925,706	4,263,000	4,317,907	0	(13,594)	0	0	3.844	3.494	MON	13,656	163,870	02/28/2017	01/15/2060
	WF-RBS COMMERCIAL MORTGAGE TRU WF-RBS CO		4	1.A	8,239,528	97.2390	7,779,132	8,000,000	8,016,320	0	(28,886)	0	0	4.387	4.037	MON	29,247	350,960	12/18/2013	12/15/2046
	WF-RBS COMMERCIAL MORTGAGE TRU WF-RBS CO		4	1.A	9,015,521	96.2080	8,494,218	8,829,000	8,837,900	0	(23,439)	0	0	4.838	4.596	MON	35,594	435,050	12/18/2013	12/15/2046
	Subtotal - Bonds - Industrial and Miscella	neou	s (Unaffiliated	d) -																
Commercial	Mortgage-Backed Securities				335,289,416	XXX	300, 192, 830	328, 110, 758	329,732,346	(4,597)	(837,968)	0	0	XXX	XXX	XXX	1,146,941	14,009,220	XXX	XXX
00139P-AA-6	AIG SUNAMER GLOB FIN X 144A			1.E FE	4,514,622	. 107.0300	4, 190, 215	3,915,000	4,230,008	0	(25,345)	0	0	6.900	5.761	MS	79,540	270,130	11/29/2005	03/15/2032
00191@-AA-5	AMAZON CTL AMAZON CTL - OKLAHOMA CITY	L,		1.E		89.9530	1, 185, 822	1,318,268	1,318,268	0	0	0	0	4.233	4.271	MON	155	55,802	11/01/2018	09/30/2039
00193*-AA-5	AMAZON CTL AMAZON CTL - TULSA	L		1.E	1,378,400	89.9520		1,378,400	1,378,400	0	0	0		4.233	4.270	MON	162	58,348	11/01/2018	09/30/2039
02377L-AA-2	AMERICAN AIRLINES 2019-1 CLASS AMERICAN			2.A FE	6,915,433	83.4790		6,915,433		n	Λ		n	3. 150	3. 149	FA	82,294	217,836	08/01/2019	02/15/2032
	AVIS BUDGET RENTAL CAR FUNDING Series 14		4	2.B FE	2,999,108	99.6660	2,989,994	3,000,000	2,999,857	n	145	n	n	4. 170	4.212	MON	3.823	125,100	12/06/2017	03/20/2024
	AVIS BUDGET RENTAL CAR FUNDING Series 14		4	2.B FE	6.997.604		6.819.306	7.000.000	6.999.220		423		n	4.170	5.008	MON			10/17/2018	03/20/2024
UJJIIN-DE-I	ATTO DODGET RENTAL OAR LONDING SELLES 14		4	4.D FE	0,997,004	31.4180	0,019,3U0		0, ୭୭୭, 220	U	423	U	U	4.500	3.008	mUN	10,008		10/ 11/2010	02/20/20/20

# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		air Value	10	11			usted Carrying	g Value				nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	ė		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
Identification	Description	e e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
		-	- "	Ullai			_				(Decrease)		rrecognized		_		10N			_	
05377R-DM-3 05377R-FR-0	AVIS BUDGET RENTAL CAR FUNDING Series 14			4	1.E FE	4,998,91		4,765,459	5,000,000	4,999,432		149	0	0	3.550		//ON	5,424		04/16/2019	09/22/2025
1	AVIS BUDGET RENTAL CAR FUNDING Series 14			2		4,999,48		4,760,678	5,000,000	4,999,504	0	15	0	0	6.680			10,206	140,094	07/12/2022	02/20/2029
05606X-AA-2	BXG RECEIVABLES NOTE TRUST BXG Series 14			4	1.F FE			323,679	336,333	336,315	0	2	0	0	2.880	2.898			9,686	01/22/2015	05/02/2030
05607U-AA-7	BXG RECEIVABLES NOTE TRUST BXG Series 14			2	1.A FE		495.9180	1,602,288	1,670,483	1,670,215	0	41	0	0	3.770	3.804		5,073	62,977	10/16/2018	02/02/2034
05607U-AB-5	BAG RECEIVABLES NOTE TRUST BAG Series 14			2			493.9340	1,506,295	1,603,575		0	23	0	0	3.950		MON	5, 102	63,341	10/16/2018	02/02/2034
05607U-AC-3	BAG HEUETVABLES NOTE THUST BAG Series 14			2	2.0 FE		092.7050		1,503,003	1,502,798	J0	J 27	0	0	4.440	4.484		5,376		10/16/2018	02/02/2034
08879*-AA-9	BFC HON FEDERAL RECEIVABLES TR BFC HON F				1.D Z		6 . 100.0820		2,047,716	2,047,716	0	J	0	0	6.139	1 1		10,476	125,709	06/10/2010	11/01/2025
08880#-AA-2	ESPC - HONEYWELL - HOUSING & U ESPC - HO				1.D Z		7 . 100.0020	3,397,385	3,397,317	3,397,317	0	0	0	0		5.236		179,896	180,398	09/08/2010	01/02/2030
12509D-AE-2	CCG RECEIVABLES TRUST CCG_20-1 Series 14			2	1.F FE	1, 199, 75		1,139,291	1,200,000	1, 199,872	0	49	0	0	2.680	2.700		1,519	32, 160	08/04/2020	12/14/2027
126650-AY-6	CVS PASS-THROUGH TRUST	.			2.B		399.7520	2,905,480	2,912,703	2,912,703	0	0	0	0	5.361	5.421		9, 109	162,754	09/23/2005	10/10/2027
12702*-AA-4	CVS HEALTH CORP	.			2.B		685.9580	4,915,264	5,718,216	5,718,216	0	0	0	0	3.901		MON	13,012	223,067	09/27/2017	10/10/2039
233046-AS-0	DB MASTER FINANCE LLC DNKN_21- Series 14			2	2.B FE		076.9910	3,811,045	4,950,000	4,950,000	0	0	0	0		2.797 F		14,967	149,284	10/15/2021	11/20/2051
25755T-AE-0	DPABS_15-1A DOMINOS PIZZA MASTER ISSUER	.		4	2.A FE		095.2770	2,686,823	2,820,000	2,820,000	0	0	0	0	4.474		JA <b>J</b> 0	23, 131	126, 167	10/14/2015	10/25/2045
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER LL Series 14			1	2.A FE		891.5960	6,805,132	7,429,500	7,428,009	0	85	0	0	4.118			56,090	305,947	07/12/2017	07/25/2047
25755T-AK-6	DOMINOS PIZZA MASTER ISSUER LL Series 14			2	2.A FE	3,840,00		3,548,640	3,840,000	3,840,000	0	0	0	0	4.328		JA <b>J</b> O	30,469	166, 195	04/19/2018	07/25/2048
26208L-AC-2	DRIVEN BRANDS FUNDING LLC HONK Series 14	.		4	2.C FE		092.8640	2,660,545	2,865,000	2,865,000	0	0	0	0	4.739	4.764		26,777	135,772	04/17/2018	04/20/2048
29374J-AB-1	ENTERPRISE FLEET FINANCING LLC Series 14			2	1.A FE		1498.6190	9,861,857	10,000,000	9,999,208	0	274	0	0	4.650	4.701		14,208	229,917	06/15/2022	05/21/2029
30281@-AB-1	FEDEX CORP FEDEX CORP				2.B Z	659,96	192.4500	610,134	659,961	659,961	0	0	0	0	4.060	4.095	MON	74	26,824	10/01/2012	12/31/2032
31953*-AL-6	BURLINGTON NORTHERN SANTA FE SECURED COR				1.C	1,677,23	7 . 102.8740	1,725,441	1,677,237	1,677,237	0	0	0	0	5.960	5.959	/N	12,773	99,963	10/16/2007	10/15/2027
31953*-AM-4	BURLINGTON NORTHERN SANTA FE SECURED COR				1.C		0 . 102.8750	173, 190	168,350	168,350	0	0	0	0	5.960	5.958	/N	1,282	10,034	10/16/2007	10/15/2027
31953*-AN-2	BURLINGTON NORTHERN SANTA FE SECURED COR	.			1.C		6 . 102.8750	1,077,796	1,047,676	1,047,676	0	0	0	0	5.960	5.959	/N	7,979	62,441	10/16/2007	10/15/2027
31953*-AP-7	BURLINGTON NORTHERN SANTA FE SECURED COR				1.C	427,39	4 . 102.8750	439,682	427,394	427,394	0	0	0	0	5.960	5.959	MN	3,255	25,473	10/16/2007	10/15/2027
31953*-AQ-5	BURLINGTON NORTHERN SANTA FE SECURED COR				1.C		7 . 102.8740	585,083	568,737	568,737	0	0	0	0	5.960	5.959	/N	4,331	33,897	10/16/2007	10/15/2027
31953*-AR-3	BURLINGTON NORTHERN SANTA FE SECURED COR				1.C	497,00	7 . 102.9000	511,420	497,007	497,007	0	0	0	0	5.960	5.961	MN	3,785	29,622	12/13/2007	12/13/2027
33632*-UQ-8	WELLS FARGO BK NORTHWEST	.		1	2.B	2,552,48	3 . 101. 1670	2,582,271	2,552,483	2,552,483	0	0	0	0	7.280	7.391	MON	10,840	185,372	04/12/2001	01/10/2024
34534L-AD-9	FORD CREDIT AUTO OWNER TRUST F FORD CRED			2	1.A FE	9,999,45	997.9000	9,789,962	10,000,000	9,999,552	0	93	0	0	3.740	3.772	MON	16,622	174,533	06/22/2022	09/15/2026
374593-A*-2	GIANTS STADIUM LLC	.			2.B PL	8,946,25		9,275,830	8,946,250	8,946,250	0	0	0	0	7 . 100		٠ ٥٨	158,796	635, 184	06/30/2010	04/01/2040
380130-AB-0	GM FINANCIAL AUTOMOBILE LEASIN GM FINANC			2	1.A FE	4,999,62	999.2000	4,959,976	5,000,000	4,999,772	0	143	0	0	4.010	4.052	/ON	6, 126	68,504	08/09/2022	10/21/2024
380130-AD-6	GM FINANCIAL AUTOMOBILE LEASIN GM FINANC			2	1.A FE		898.3890	3,640,404	3,700,000	3,699,722	0	64	0	0	4.010	4.049	/ON	4,534	50,693	08/09/2022	09/22/2025
43284B-AB-8	HILTON GRAND VACATIONS TRUST H Series 14			2	1.F FE		696.1440	1,074,095	1, 117, 178	1,117,007	0	18	0	0	3.700			689	41,336	09/11/2018	02/25/2032
43284B-AC-6	HILTON GRAND VACATIONS TRUST H Series 14			2	2.B FE	1,047,25		997,991	1,047,354	1,047,266	0	(1)	0	0	4.000		MON	698	41,894	09/11/2018	02/25/2032
43284H-AC-3	HGVT_19-AA Series 144A			2	2.B FE		292.4170	2,019,607			0	(17)	0	0	2.840	2.856	MON	1,034	62,063	08/06/2019	07/25/2033
466365-AC-7	JACK IN THE BOX FUNDING LLC JA Series 14			2	2.B FE		088.2850	12,143,657	13,755,000	13,755,000	0		0	0	4.970	4.998 F			683,624	06/28/2019	08/25/2049
466365-AE-3	JACK IN THE BOX FUNDING LLC JA Series 14	`		2	2.B FE		078.3730	2,315,910	2.955.000	2.955.000	0	0	0	0	4. 136		MAN	12.222	96,417	02/02/2022	02/26/2052
47760Q-AB-9	JIMMY JOHNS FUNDING LLC JIMMY Series 14			2	2.B FE		091.7500	2,786,909	3,037,500	3,037,500	0	0	0	0	4.846		JA <b>J</b> O	24,942	147 , 197	06/27/2017	07/30/2047
52204*-AA-3	WALGREEN CO	. [			2.B Z		098.9160	14.657.047	14.817.670	14.817.670	0	0	0	0	5.540			36.484	820,933	08/12/2011	04/15/2036
52465#-BQ-7	LOWES CTL				2.A		799.8220	3,737,473			n	n	n	0	5. 182			11,318		08/03/2005	03/10/2026
543190-AB-8	LTRAN 15-1A LONG TRAIN LEASING III IIC I			4	1.F FE		292.6270	4.502.719	4.861.135	4.867.229	n	(2.878)	n	n	4.060	3.970		8.772		02/04/2015	01/15/2045
55389P-AC-3	MVW OWNER TRUST MVWOT 19-1A Series 144A			2	2.B FE	1,785,93			1,786,168	1,786,002	n	14	n	0	3.330	3.355		1,817	59,479	05/14/2019	11/20/2036
55400D-AC-5	MVW OWNER TRUST MVWOT 19-24 Series 1444			2	2.B FE			1,691,065	1,861,988	1.861.569	n	60	n	n	2.680	2.701		1.525	49,901	10/01/2019	10/20/2038
55400U-AC-7	MVW OWNER TRUST MVWOT 22-1 Series 144A			2	2.B FE		595.2340	4,025,891	4,227,380		n	47	n	0	5.230			6,756		05/12/2022	11/21/2039
62848B-AC-5	MVW OWNER TRUST MVWOT 18-1A Series 144A			2	2.B FE		796.1830			1.547.623	n	(5)	n		3.900	3.931		1.844		06/19/2018	01/21/2036
653240-AA-9	NEWTOWN CREDIT LEASE				1.D	119, 16		1,466,567	1,547,666	1,347,023	n	(5)		0	6.082				7,248	08/08/2002	05/15/2023
65480J-AC-4	NISSAN AUTO RECEIVABLES OWNER NISSAN AUT			2	1.A FE		598.9460		8,000,000	7,998,481		136			4.460	4.511				09/20/2022	05/17/2027
68504L-AB-7	ORANGE LAKE TIMESHARE TRUST ON Series 14	.		4	1.A FE		295.7830					(1)			2.910					10/18/2016	03/17/2027
00004L-MD-/	UNANUL LANE TIMESHARE INUST UN SETTES 14			4	4.D FE	J	L  50.1630		1	1	JU	J ( I )	U	U	2.910	1 2.92/	non	J / IZ	J 11, 148	10/ 10/2010	03/00/2029

# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	L	Cod	es	6	7		air Value	10	11			usted Carrying	g Value				nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			О		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	<b>During Year</b>	Acquired	Date
68504U-AC-5	ORANGE LAKE TIMESHARE TRUST ON Series 14			2	2.B FE	1,757,58	094.1280	1,654,417	1,757,618	1,757,562	0	(1)	0	0	3.610	3.637	/ON	3,878	63,450	05/21/2019	04/09/2038
68504U-AD-3	ORANGE LAKE TIMESHARE TRUST ON Series 14			2	3.C FE	2,530,48	092.1680	2,332,784	2,531,004	2,530,616	0	48	0	0	4.930	4.985	/ON	7,625	124,778	05/21/2019	04/09/2038
68504W-AC-1	ORANGE LAKE TIMESHARE TRUST ON Series 14			2	2.C FE	1,450,33	596.3330	1,400,544	1,453,863	1,452,210	0		0	0	3.740	3.830	MON	3,474	54,374	05/09/2018	11/08/2030
71839#-AA-2	PHILLIES FUNDING LP		.		2.A PL	4,832,57	9 . 103.7360	5,013,124	4,832,579	4,832,579	0	0	0	0	6.210	6.258		67,523	300, 103	04/15/2005	07/10/2030
73020@-AA-9	PACIFIC NORTHWEST NATIONAL LAB SECURED C		.		1.D FE	6,697,20	6 . 107 . 4320	7,194,943	6,697,206	6,697,206	0	0	0	0	6.500	6.589	MON	19,347	435,318	05/22/2008	11/15/2034
7425A0-BC-3	PRINCIPAL LIFE GLOBAL 144A				1.E FE	3,055,27	5 . 104.9130	3,147,390	3,000,000	3,032,936	0	(2, 126)	0	0	6. 125	5.985	٠ ٥٨		183,750	05/23/2007	10/15/2033
750731-AA-9	AUTUMN WIND HQ LLC				2.A	2,444,77	5 76. 1610	1,861,965	2,444,775	2,444,775	0	0	0	0	3.744	3.773	MON	5,339	91,532	02/20/2020	02/10/2049
826525-AC-1	SIERRA RECEIVABLES FUNDING COM Series 14			2	2.B FE	1,326,65	994.3250		1,323,437	1,325,617	0	(430)	0	0	3.510	3.473	/ON	1,419	46,453	08/07/2020	07/20/2037
826525-AD-9	SIERRA RECEIVABLES FUNDING COM Series 14			2	3.B FE	389, 15	295.6500	372,313	389,246	389, 171	0	6	0	0	6.590	6.685	MON	784	25,651	08/03/2020	07/20/2037
82652M-AC-4	SIERRA RECEIVABLES FUNDING COM Series 14			2	2.B FE	968,82	993.2010	903,027	968,904	968,842	0	5	0	0	3. 120	3.141	MON	924	30,230	07/16/2019	05/20/2036
82652M-AD-2	SIERRA RECEIVABLES FUNDING COM Series 14			2	3.B FE		493.7440	908,285	968,904	968,716	0	24	0	0	4.540	4.589	MON	1,344	43,988	07/16/2019	05/20/2036
82652N-AB-4	SIERRA RECEIVABLES FUNDING COM Series 14			2	1.F FE	1,059,57	794.3090	999,462	1,059,774	1,059,642	0	24	0	0	2.750	2.769	MON	891	29, 144	10/17/2019	08/20/2036
82652N-AD-0	SIERRA RECEIVABLES FUNDING COM SIERRA RE			4	3.B FE	423,84	393.5130	396,410	423,910	423,860	0	6	0	0	4.180	4.219	MON	541	17,719	10/17/2019	08/20/2036
82653D-AC-3	SIERRA RECEIVABLES FUNDING COM Series 14			2	2.B FE	1,292,97	395.8250	1,239,330	1,293,332		0	43	0	0	3.940	3.978	MON	1,557	50,957	07/11/2018	06/20/2035
82653E-AC-1	SIERRA RECEIVABLES FUNDING COM Series 14			2	2.B FE	1, 161, 99	294.0280	1,092,668	1,162,068	1,162,004	0	4	0	0	3.770	3.800	MON	1,339	43,810	03/12/2019	01/20/2036
82653E-AD-9	SIERRA RECEIVABLES FUNDING COM Series 14			2	3.B FE	1,659,87	694.2060	1,563,910	1,660,097	1,659,926	0	16	0	0	4.750	4.799	MON	2,409	78,855	03/12/2019	01/20/2036
82653G-AB-8	SIERRA RECEIVABLES FUNDING COM Series 14			4	1.F FE		198.0220	539,734	550,623	550,564	0	9	0	0	3.870	3.904		651	21,309	10/10/2018	09/20/2035
82653G-AC-6	SIERRA RECEIVABLES FUNDING COM Series 14			2	2.B FE	629,07	596.9040	609,609	629,087	629,065	0	(1)	0	0	4.170	4.205	MON	802	26,233	10/10/2018	09/20/2035
83546D-AQ-1	SONIC CAPITAL LLC SONIC_21-1A Series 144			2	2.B FE		072.3000	2,141,879	2,962,500	2,962,500	0	0	0	0	2.636		MON	2,386	78,092	07/29/2021	08/20/2051
872480-AB-4	TIF FUNDING II LLC TIF_20-1A Series 144A			4	2.B FE		787.6420	1,793,010	2,045,833	2,046,830	0	(201)	0	0	3.820	3.828		2,388	78, 151	08/19/2020	08/20/2045
87342R-AE-4	TACO BELL FUNDING LLC BELL_18- Series 14			4	2.B FE		093.4730	4,486,718	4,800,000	4,800,000	0	0	0	0	4.940	4.969 F		23,712	237 , 120	11/14/2018	11/25/2048
88315L-AF-5	TEXTAINER MARINE CONTAINERS LT Series 14			4	2.B FE		593.8960	3, 118, 169	3,320,870	3,320,082	0	121	0	0	4.940	4.999		5,013	164,051	08/04/2020	08/21/2045
89231C-AD-9	TOYOTA AUTO RECEIVABLES OWNER TOYOTA AUT			2	1.A FE	5,998,99		5,837,353	6,000,000	5,999,184	0	187	0	0	3.760		MON	10,027	74,573	08/08/2022	04/15/2027
89657A-AB-2	TRINITY RAIL LEASING LP TRL_18 Series 14			4	1.F FE		094.3150	5,658,920	6,000,000	5,997,024	0	228	0	0	4.620	4.671		10,780	277,200	06/13/2018	06/17/2048
90345W-AD-6	US AIRWAYS 2012-2A PASS THRU TRUST ETC			1	3.B FE		890.9830	3,906,469	4,293,625	4,308,430	0	(4,862)	0	0	4.625		JD	15,445	198,580	11/30/2012	06/03/2025
91274#-AM-6	ESPC-JCI BLM BACKED CERT			2	1.D Z		0 . 101.5120	19,110,061	18,825,420	18,825,420	0	0	0	0	5.794	5.714	\PR	790,790	1,090,745	04/10/2009	04/10/2028
91802R-AW-9	UTILITY DEBT SECURITIZATION AU UTILITY D			4	1.A FE	1,699,89			1,700,000	1,700,014	0	(24)	0	0	3.435	3.432	JD	2,595	58,395	12/12/2013	12/15/2025
92348K-AV-5	VERIZON MASTER TRUST VZMT_22-5 VERIZON M	.	-	2	1.A FE		798.4830	6,549,145	6,650,000	6,649,765	0	57	0	0	3.720	3.751		7,559		08/02/2022	07/20/2027
92348K-AZ-6	VERIZON MASTER TRUST VZMT_22- VERIZON MA	·   ·-		2	1.A FE		596.9080	4,021,667	4,150,000	4, 149, 809	0	24	0	0	3.670	3.700	//	4,654	54,576	08/02/2022	01/22/2029
94978#-FR-3	DUKE ENERGY INTERNATIONAL LLC DPC TR 200	.	1		2.A	140 , 11		142,390	140,116		0	J	0	0	5.750		JJ	3,715	8,057	09/28/2006	07/15/2026
94978#-FS-1	WACHOVIA BANK NA CHARLOTTE N DPC TR 200	.	-		2.A			3/5,133	369,117	369, 117	0	J	0	0 0	5.750	5.745	JJ	9,787	21,224	09/28/2006	07/15/2026
94978#-FX-0 94978#-FY-8	DUKE POWER CO LLC 2006-1 D	.			2.A		8 . 101.6720 9 . 101.7470	2/1,340			0		0	0 n	5.750	5.747	JU	7,076		10/31/2006	07/15/2026
94978#-FY-8 94978#-GA-9	DUKE POWER CO LLC 2006-1 D				2.A	179,87			179,879	179,879		0	0	0	5.750	5.748	JJ	4,769	6,029	12/15/2006	07/15/2026
	DUKE POWER CO LLC 2006-1 F				l l				, ,	556.641							JJ	'			
94978#-GT-8 95058X-AE-8	WENDYS EINDING LLC WEN 19 14 Corios 1444	····			2.A 2.B FE		1 . 101.3510	564, 161	556,641		0		0	0	5.750	5.751	JU	14,759	32,007	02/27/2007	01/15/2027
95058X-AE-8 95058X-AH-1	WENDYS FUNDING LLC WEN 10 14 SETTES 1444	.		2	2.B FE		090.0190				0			0	4.080	4.100				12/06/201/	03/15/2048
95058X-AH-1 97181#-KV-4	INITION PACIFIC CODDODATION AND T FO			٠٠٠٠٠٠٠	2.B FE						0				5.360	5.361	II	15,6/6		06/13/2019	11/30/2028
97181#-KY-8	INION PACIFIC CORPORATION				1.D			320,419	314,402	314,402				0	5.360	5.360	 I⊓	94		06/29/2005	12/29/2028
97181#-KZ-5	INION DACIETO CODDODATION		.1	l	1.D										5.360	5.360	 II	6.740	13,555	06/29/2005	07/02/2028
97181#-KZ-5 97181#-LA-9	UNION PACIFIC CORPORATION		1		1.D		8 . 101.7120				u	n	n	0	5.380	5.381	 LI	4.399		08/25/2005	07/02/2028
98163T-AB-9	WORLD OMNI AUTO RECEIVABLE TRU WORLD OMN			2	1.A FE		498.7270		8,000,000	7,999,423	o	259			3.730	3.768			103,611	08/02/2022	03/16/2026
98163T-AD-5	WORLD OWNI AUTO RECEIVABLE TRU WORLD OWN		1	2	1.A FE		297.1980	6,317,869	6.500,000		n	66			3.660	3.691			82,604	08/02/2022	10/15/2027
009090-AA-9	AIR CANADA 2015-1 CLASS A PASS SERIES 14		1	1	1.F FE	,,	589.4120	3,598,382	4,024,495	4,024,495	n	n	n	n	3.600	3.600			144,882	03/12/2015	03/15/2027
03767N-AJ-5	APIDOS CLO APID 18-18A Series 144A	· [	. D	4	1.F FE		094.7920	4.739.600	5.000.000	5.000.000	0		0	0	6.478			64.776		09/21/2018	10/22/2030

### **SCHEDULE D - PART 1**

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

								Showing All Lon	ig-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Code	es	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			lı lı	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation.																
					NAIC									Total							
					Desig-									Foreian							
			F		nation								Current	Exchange							
			0		Modifie	r							Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		ď	q	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	6	n	Char	Symbo		Value		Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL Series 20	U	D.	4	2.A FE .		793.3840		7,199,017	7,199,017	(Decirease)	7.001011011	n n	Value	4.080	4. 100	JAJO	68,535	293,720	02/22/2017	04/07/2027
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL BIB MERCH		C	4	2.A FE .	4.315.92			4.315.925	4.315.925					4.180	4. 100	JAJO		180,406	03/19/2018	04/07/2027
14987V-AC-3	CBAM CLO MANAGEMENT CBAM 19-9A Series 14		D	4	1.B FE .		-			9,993,547		2.518			5.979	6.042	JAJO	128.677		08/15/2019	02/12/2030
17182X-AQ-4	CIFC FUNDING LTD CIFC_19-4A Series 144A		٥	2	1.0 FE .				11,200,000	9,993,547		2,318			5.661	5.696	JAJO	137,370	301,609	08/15/2019	10/15/2034
26251L-AG-9	DRYDEN SENIOR LOAN FUND DRSLF_ DRYDEN SE		٥	4	1.6 FE .		094.1690		2,500,000	2,500,000					5.944	5.956	JAJO			03/20/2021	04/18/2031
36321L-AC-3	_		n	4	1.C FE .				5,250,000	5,250,000					6.365		FMAN			10/23/2018	11/22/2031
	GALAXY CLO LTD GALXY_18-26A Series 144A		٥	4	1.6 FE .												JAJO				
38 138B-AL-4 45605P-AM-0	GOLDENTREE LOAN MANAGEMENT US Series 144		٥	4		3,250,000			3,250,000	3,250,000	0				6. 143	6.187	JAJO		97,001	04/26/2018	04/20/2030
45605P-AM-0 46062N-AB-3	INDUSTRIAL DPR FUNDING LTD BIN INDUSTRIA		٥	4	2.B FE .		998.1250 781.6510		2,726,919	2,726,919	0	4.989	0	0	5.235		APR	30, 137	143,944	05/13/2016	11/30/2025
	INTEROCEANICA IV FINANCE LTD 144A		D	4	1.F FE .			· ·				4,989			6.229			40.000	440.075		
50181G-BJ-8	LCM LTD PARTNERSHIP LCM_16A Series 144A		D	4			092.7360		3,500,000	3,500,000	0	0				6.277	JAJ0		112,075	11/21/2018	10/15/2031
50188W-AG-3	LCM LTD PARTNERSHIP LCM_20A Series 144A		υ	4	1.0 FE .		097.1780		5,000,000	5,000,000	0	0			6. 193		JAJ0	62,786	151,767	09/18/2018	10/20/2027
67590G-BL-2	OCTAGON INVESTMENT PARTNERS XV Series 14		C	4	1.0 FE .			· ·			0	0	0	0	5.758	5.797	JAJ0	3,263	7,578	02/07/2018	01/25/2031
67591Y-AJ-8	OCTAGON INVESTMENT PARTNERS 38 Series 14		C	4	1.F FE .			, , , , , ,	1,100,000	1,065,702	0	2,110	0	0	6. 193	6.922	JAJ0	13,813		12/13/2018	07/20/2030
82666T-AG-4	SIGNAL PEAK CLO LLC SPEAK_14-1 Series 14		0	2	1.F FE .				12,750,000	12,750,000	0	0			6.477	6.523	JAJ0	169,740	423,711	04/08/2021	04/17/2034
92328X-BF-5	VENTR_13-15A Series 144A		C		1.0 FE .				5,000,000	5,000,000	0	0	0	0	5.881		JAJ0	63,709	145,861	10/04/2021	07/15/2032
92917R-AE-9	VOYA CLO LTD VOYA_19-2A Series 144A		D	4	1.0 FE .	4,000,00	097.0240	3,880,960	4,000,000	4,000,000	0	0	0	0	5.993	6.033	JAJ0	48,606	113,302	06/20/2019	07/20/2032
	Subtotal - Bonds - Industrial and Miscella	neou	s (Una	affiliated	d) - Other											2001	1001				1001
	d and Structured Securities					399, 104, 22		380,506,520	398,589,256	398,879,441	0	(22,982)		0	XXX	XXX	XXX	3, 193, 119	15,308,584	XXX	XXX
	Total - Industrial and Miscellaneous (Una	ffiliate	ed) Bo	onds	,	8,081,551,58	_	7,247,562,210	8,021,473,407	8,041,595,405	(4,597)	(4,205,925)	_	(1,211,000)	XXX	XXX	XXX	90,064,116	365,744,904	XXX	XXX
06423A-AJ-2	JPMORGAN CHASE & CO			1	2.A FE .		2 . 115.8240		2,500,000	2,863,518	0	(35,914)	0	0	8.750	6.325	MS	72,917	218,750	09/11/2018	09/01/2030
693475-AM-7	PNC FINANCIAL SERVICES GROUP PNC FINANCI			2	2.B FE .	2,000,00			2,000,000	2,000,000	0	0	0	0	4.850	4.850	JD	8,083	97,000	05/02/2013	01/01/9999
949746-TB-7	WELLS FARGO & COMPANY			1	2.B FE .				1,050,000	1, 126, 541	0	(8,557)	0	0	7.950	6.612	MN	10,666	83,475	03/30/2020	11/15/2029
054536-AA-5	AXA		D		1.F FE .				8,500,000	10,143,731	0	(163,491)	0	0	8.600	5.532	JD		731,000	04/29/2015	12/15/2030
06738C-82-8	BARCLAYS BANK PLC		D	2	3.B FE .				22,000,000	22,038,272	0	(2, 131)	0	0	6.278	6.264	JD	61,385	1,381,160	06/02/2005	01/01/9999
654579-AE-1	NIPPON LIFE INS NIPPON LIFE INSURANCE CO		C	1	1.G FE .				5,000,000	5,000,000	0	0	0	0	4.700	4.699	JJ	105,097	235,000	01/13/2016	01/20/2046
87089N-AA-8	SWISS RE FINANCE (LUXEMBOURG) Series 144		C	2	1.F FE .	5,000,00			5,000,000	5,000,000	0	0	0	0	5.000	5.000	A0	61,806	250,000	03/26/2019	04/02/2049
1219999999.	Subtotal - Bonds - Hybrid Securities - Issu	uer O	bligat	ions		49,452,73		46,019,932	46,050,000	48,172,062	0	(210,093)	0	0	XXX	XXX	XXX	352,443	2,996,385	XXX	XXX
13099999999	Total - Hybrid Securities					49,452,73	9 XXX	46,019,932	46,050,000	48,172,062	0	(210,093)	0	0	XXX	XXX	XXX	352,443	2,996,385	XXX	XXX
1509999999.	Total - Parent, Subsidiaries and Affiliates	Bono	ds			(	0 XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
19099999999.	Subtotal - Bonds - Unaffiliated Bank Loan	าร				(	0 XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
	Total - Issuer Obligations		8,363,379,23		7,625,094,817	8,747,401,594	8,422,703,145	0	8,925,884	0	(1,211,000)	XXX	XXX	XXX	96,240,752	375,058,918	XXX	XXX			
	Total - Residential Mortgage-Backed Sec		375 . 184 . 12	_	358,928,867	389.828.645	381,101,697	0	(1.596.700)		0	XXX	XXX	XXX	1,269,595	15,228,960	XXX	XXX			
	Total - Commercial Mortgage-Backed Sec				587.687.01	_	508,633,852	605.762.660	585, 136, 473	(4.597)	(757,042)	_	0	XXX	XXX	XXX	1,851,114	22.321.867	XXX	XXX	
	Total - Other Loan-Backed and Structure			9		399, 104, 22	_	380,506,520	398,589,256	398,879,441	(4,397)	(22,982)		0	XXX	XXX	XXX	3, 193, 119	15,308,584	XXX	XXX
	Total - SVO Identified Funds	u Jel	Juliue	3			0 XXX	380,300,320	380,308,230	398,879,441		(22,982)		0	XXX	XXX	XXX	3, 193, 119	15,308,384	XXX	XXX
								Ů	0		v			0					Ů		
	Total - Affiliated Bank Loans						0 XXX	0	0	0		0	1	0	XXX	XXX	XXX	0	0	XXX	XXX
	Total - Unaffiliated Bank Loans					1	0 XXX	0	0	0	0	0		0	XXX	XXX	XXX	0	0	XXX	XXX
	Total - Unaffiliated Certificates of Deposit	i				(	0 XXX	0	0	0	0	0	, ,	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999	- Total Bonds					9,725,354,59	1 XXX	8,873,164,056	10, 141, 582, 155	9,787,820,756	(4,597)	6,549,160	0	(1,211,000)	XXX	XXX	XXX	102,554,580	427,918,329	XXX	XXX

1.
Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Number

1A 1A ...\$ ..... 1,661,944,033 1B ..\$ ....... 158,542,139 1C ..\$ ....... 196,852,824 1D ..\$ ....... 435,052,304 1E ..\$ ...... 510,649,068 1F ..\$ ...... 1,056,630,435 1G ..\$ ...... 956,692,295 1B 2A ...\$ ...... 1,544,617,621 2B ..\$ ..... 1,970,876,498 2C ..\$ ....... 907,870,988

Line	Book/Adjusted Carrying	Value by NAIC Designati	on Category Footnote:				
Number							
1A	1A\$ 1,661,944,033	1B\$ 158,542,139	1C\$ 196,852,824	1D\$ 435,052,304	1E\$510,649,068	1F \$ 1,056,630,435	1G\$ 956,692,295
1B	2A\$ 1,544,617,621	2B\$ 1,970,876,498	2C\$ 907,870,988				
1C	3A\$ 148,293,016	3B\$ 108,009,049	3C\$ 112,269,561				
1D	4A\$	4B\$7, 144,957	4C\$				
1E	5A\$0	5B\$0	5C\$0				
1F	6\$						

### **SCHEDULE D - PART 2 - SECTION 1**

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes	5	6	7	8		air Value	11		Dividends			Change in B	ook/Adiusted	I Carrving Value		20	21
	_	3 4	_	_	•	-	9	10		12	13	14	15	16	17	18	19	NAIC	
																		Desig-	
																		nation,	
																		NAIC	
																	Total	Desig-	
							Rate										Foreign	nation	
							Per								Current		Exchange	Modifier	
							Share							Current	Year's	Total Change	Change in	and	
				Par	_	Book/	Used to						Unrealized	Year's	Other-Than-		Book/	SVO	
CUSIP			Number	Value	Rate	Adjusted	Obtain				Amount	Nonadmitted	Valuation	(Amor-		Book/Adjusted		Admini-	5.
Identi-	5	For-	of	Per	Per	Carrying	Fair			Declared	Received	Declared But	Increase/	tization)		Carrying Value		strative	Date
fication	Description	Code eign		Share	Share	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Accretion	Recognized	(15 + 16 - 17)	Value	Symbol	Acquired
207597-77-4	CONNECTICUT LIGHT & PWR CO		9,425.000	50.00		492,312	52.235	492,312	354,896	0	30,914	0		0	0	(47,691)	0	2.A FE	08/24/1991
	LAND OLAKES, INC.			1.00			0.855	8,550,000	8,800,000	32,222		0	(2,225,000).	0	0	(2,225,000)	0	3.B FE	03/28/2017
	MIDDLESEX WTR CO		10,000.000	100.00		759,298		759,298	346,852	0	23,750	0	(362,695).	0	0	(362,695)	0	2.A Z	09/14/1984
	WELLS FARGO & COMPANY WELLS FARGO & CO		3,000,000.000	1.00			0.891	2,674,440	3,000,000	7,867	177,000	0	(490,980).	0	0	(490,980)	0	2.B FE	04/14/2014
	WELLS FARGO & COMPANY	etrial and Miss	2,000,000.000	1.00			0.968	1,935,100	2,000,000	5,222	117,500	0	(249,900).	0	0	(249,900)	0	2.B FE	01/15/2015
Preferred	9. Subtotal - Preferred Stock - Indu	striai and iviist	celianeous (Unaillilate	a) Perpetua	11	44 444 450	XXX	14.411.150	14.501.748	45.311	1.074.164		(3.376.266)	0		(3.376.266)	•	XXX	XXX
	T-t-l Dt	-1 I M: II	(I Iff:I:-+I)			14,411,150	XXX	14,411,150	14,501,748	45,311	1,074,164	0	(3,376,266)	0	0	(3,376,266)	0	XXX	XXX
	9. Total - Preferred Stock - Industria Genworth Financial Agency			100.00		14,411,150	100.000	500.000	500.000	45,311	1,074,164	U	(3,3/6,266)	U	U	(3,3/6,266)	U	5.B GI	12/31/1986
	9. Subtotal - Preferred Stock - Pare					500,000	XXX	500.000	500.000	0		0	0					XXX	XXX
	9. Total - Preferred Stock - Parent.			etuai Freieri	ieu	500,000		500,000	500,000	0	0	0	0	0	0	0	0	XXX	XXX
440999999	7. Total - Fleterieu Stock - Farent,	Subsidiaries	anu Annates			500,000	^^^	500,000	500,000	U	U	U	U	U	U	U	U	^^^	
										•••••									
									• • • • • • • • • • • • • • • • • • • •										
									• • • • • • • • • • • • • • • • • • • •										
									•										
									•										
4509999999	9 - Total Preferred Stocks					14.911.150	XXX	14.911.150	15.001.748	45.311	1.074.164	0	(3.376.266)	0	0	(3.376.266)	0	XXX	XXX

1.							
Line	Book/Adjusted Carrying	Value by NAIC Designation	on Category Footnote:				
Number							
1A	1A\$0	1B\$0	1C\$0	1D\$0	1E\$0	1F\$0	1G\$0
1B	2A\$	2B\$ 4,609,540	2C\$0				
1C	3A\$0	3B\$ 8,550,000	3C\$0				
1D	4A\$0	4B\$0	4C\$0				
1E	5A\$0	5B\$0	5C\$0				
1F	6\$0						

### **SCHEDULE D - PART 2 - SECTION 2**

Showing All COMMON STOCKS Owned December 31 of Current Year

				T				OCKS Owned D	ecellibel 31 of								
1	2	Cod	les	5	6	Fa	ir Value	9		Dividends				ljusted Carrying Va		17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC
																	Desig-
																	nation,
																	NAIC
																	Desig-
						Rate											nation
						Per									Total Foreign		Modifier
						Share							Current Year's		Exchange		and
					Book/	Used to						Unrealized	Other-Than-	Total Change in			SVO
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted			Admini-
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Date	strative
fication	Description	Code		Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value		Symbol
31336#-10-6	FEDERAL HOME LOAN BANK OF ATLA			162,969.000	16,296,900	100.000		16,296,900	0	664,864	0	0	0	0	0	. 12/05/2022	
	POWERSHARES S&P 500 LOW VOLATI INVESCO S			444,317.000		63.900	28,391,856	25,598,341	0	593,903	0	(2,048,366)	00	(2,048,366)	0	. 10/04/2022	
5019999999	9. Subtotal - Common Stock - Industrial a	nd Misce	ellaned	ous (Unaffiliated)													
Publicly Tra				44,688,756	XXX	44,688,756	41,895,241	0	1,258,767	0	(2,048,366)	) 0	(2,048,366)	0	XXX	XXX	
	9. Total - Common Stock - Industrial and I		neous	(Unaffiliated)	44,688,756	XXX	44,688,756	41,895,241	0	1,258,767	0	(2,048,366)	0	(2,048,366)	0	XXX	XXX
	9. Total - Common Stocks - Mutual Funds				0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
	9. Total - Common Stocks - Unit Investme		ts		0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
	9. Total - Common Stocks - Closed-End F				0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
	River Lake Insurance Company VI			5,000.000	0	0.000	0	(71,695,320)				87,473,964		87,473,964		12/31/2009	
	Jamestown Assignment Company, Inc			100,000.000	4,576,035	45.760	4,576,035	24,000,000				2,239,319		2,239,319		02/23/2009	
	Genworth Life Insurance Company of New York			1,056.000	73,042,484	69, 169.019	73,042,484	139,691,877				(4,308,253)	)	(4,308,253)		09/24/2009	
	Assigned Settlement, Inc.			1,000.000	5,000	5.000	5,000	5,000						0		. 02/12/1988	
76829@-10-7	River Lake Insurance Company X			250,000.000		0.000	0	(99,638,046)				79,901,978		79,901,978		09/27/2012	
	Newco Properties, Inc.			500.000	45,651,873	91,303.744	45,651,873					1, 145, 372		1,145,372		08/28/2012	
	9. Subtotal - Common Stock - Parent, Sub				123,275,392	XXX	123,275,392	26,482,670	0	0	0	166,452,380	0	166,452,380	0	XXX	XXX
5979999999	9. Total - Common Stocks - Parent, Subsi	diaries a	and Af	filiates	123,275,392	XXX	123,275,392	26,482,670	0	0	0	166,452,380	0	166,452,380	0	XXX	XXX
	9 - Total Common Stocks				167, 964, 148	XXX	167,964,148	68,377,911	0	1,258,767	0	164,404,014	0	164,404,014	0	XXX	XXX
5999999999	9 - Total Preferred and Common Stocks				182,875,298	XXX	182,875,298	83,379,659	45,311	2,332,931	0	161,027,748	0	161,027,748	0	XXX	XXX

1.	
Line	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
Number	
1A	1A\$0 1B\$0 1C\$0 1D\$0 1E\$0 1F\$0 1G\$0
1B	2A\$
1C	3A\$
1D	4A\$
1E	5A\$0 5B\$0 5C\$0
1F	6\$0

### **SCHEDULE D - PART 3**

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

		Sho	owing All Lor	g-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
			•	•		·		Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
38376G-W5-5 GOVERNMENT NATIONAL MORTG		roroigii	12/01/2022	Interest Capitalization	or otook	190.277	190.281	Dividende
38376G-XX-3 GOVERNMENT NATIONAL MORTO			12/01/2022	Interest Capitalization		156,518	156.518	٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠
38378B-3Z-0 GOVERNMENT NATIONAL MORTO			12/01/2022	Interest Capitalization			183.798	
38378B-EQ-8 GOVERNMENT NATIONAL MORTO			04/01/2022	Interest Capitalization		67,270		ا
38378K-2Q-1 GOVERNMENT NATIONAL MORTO			12/01/2022	Interest Capitalization			350.600	ا
				Interest Capitalization				ا
38378K-3G-2 GOVERNMENT NATIONAL MORTO 38378K-5Z-8 GOVERNMENT NATIONAL MORTO	GAGE A GOVERNMEN		12/01/2022	Interest Capitalization		144, 193		ا
			12/01/2022					ا
38378K-JN-0 GNMA_13-50 2.166% 03/			12/01/2022	Interest Capitalization				اا
	ATIONAL MORTGAGE		12/01/2022	Interest Capitalization		220,832	220,832	
	ATIONAL MORTGAGE		12/01/2022	Interest Capitalization		541,693	541,693 .	
	ATIONAL MORTGAGE		12/01/2022	Interest Capitalization		104,728	104,728	
	FIONAL MORTGAGE		12/01/2022	Interest Capitalization		91,027	91,027	
	GAGE A GOVERNMEN		12/01/2022	Various		51,094	51,094	
	16/55		12/01/2022	Interest Capitalization		319,488	319,488	0
38379K-PB-8 GOVERNMENT NATIONAL MORTO			12/01/2022	Interest Capitalization		319,990	319,990	0
	SAGE A GNNA_17-1		12/01/2022	Interest Capitalization			136,482	
	SAGE A GNNA_17-1		12/01/2022	Interest Capitalization		92,840	92,840	
38379R-DE-0 GOVERNMENT NATIONAL MORTG			12/01/2022	Various			83,685	
38379R-NT-6 GOVERNMENT NATIONAL MORTO			12/01/2022	Interest Capitalization		645,095	645,095	0
38379R-PJ-6 GOVERNMENT NATIONAL MORTO	GAGE A GNMA_17-4		12/01/2022	Interest Capitalization			666,292	
38379R-ZW-6 GOVERNMENT NATIONAL MORTO	GAGE A GNMA_17-9		12/01/2022	Interest Capitalization		180,862	180,862	
38379U-2X-3 GOVERNMENT NATIONAL MORTO	GAGE A GNMA_16-1		12/01/2022	Interest Capitalization			155,627	
38379U-FU-5 GOVERNMENT NATIONAL MORTO	GAGE A GNMA_16-2		12/01/2022	Interest Capitalization				
	GAGE A GNMA_16-1		12/01/2022	Interest Capitalization		251.227	251.227	
	SAGE A GNMA_16-1		12/01/2022	Interest Capitalization			753.106	
38379U-MY-9 GOVERNMENT NATIONAL MORTO			12/01/2022	Interest Capitalization .		217.364	217.364	
38380J-6M-5 GOVERNMENT NATIONAL MORTO	SAGE A GOVERNMEN		12/01/2022	Interest Capitalization .		183,452		
38380J-8Q-4 GOVERNMENT NATIONAL MORTO			12/01/2022	Interest Capitalization		103.279	103.279	
	AGE A GNMA_17-1		12/01/2022	Interest Capitalization		120.665	120.665	(
	SAGE A GNMA_17-1		12/01/2022	Interest Capitalization		471.424	471.424	
	SAGE A GNMA_18-2		12/01/2022	Interest Capitalization		188.478		
	SAGE A GNMA_18-1		12/01/2022	Interest Capitalization		183, 118		
	SAGE A GNMA_19-1		12/01/2022	Interest Capitalization		45.594	45.594	
38380N-NB-1 GOVERNMENT NATIONAL MORTO			12/01/2022	Interest Capitalization		21,419		
	BAGE A GNMA 19-1		12/01/2022	Interest Capitalization				
	BAGE A GOVERNMEN		12/01/2022	Interest Capitalization				
0109999999. Subtotal - Bonds - U.S			12/01/2022	THEFEST CAPITATIZATION		7.697.564	7.697.568	
77586R-AK-6 ROMANIA (REPUBLIC OF) Ser		I.c.	01/19/2022	HSBC SECURITIES INC		7,697,564 4,969,550	-,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
03099999999. Subtotal - Bonds - All		·	01/19/2022	NOU OCCUNITIES TING	····	4,969,550	5,000,000	
		1	10 (01 (0005			.,,	-7 /	
	WNIE MAE FNMA_12		12/01/2022	Interest Capitalization		40,170		
	WNIE MAE FNMA_12		03/01/2022	Interest Capitalization		7,172		
	RIES 201517 CLAS		12/01/2022	Interest Capitalization		225, 149	225,149	
	5 FREDDIE MAC FH		12/01/2022	Interest Capitalization				
	REDDIE MAC FHLMC		12/01/2022	Interest Capitalization				
	S FREDDIE MAC FH		12/01/2022	Interest Capitalization			84,543	
95101V-AB-5 WESLEYAN UNIVERSITY 3.			09/08/2022	Suntrust Banks Inc		3,009,360	4,000,000	26,57
09099999999999999999999999999999999999						3,435,224	4,425,864	26,57
015271-AZ-2 ALEXANDRIA REAL EST EQ IN	VC ALEXANDRIA RE		02/02/2022	GOLDMAN SACHS & CO		4,978,750	5,000,000	
05348E-AZ-2 AVALONBAY COMMUNITIES INC	<u> </u>		09/08/2022	WELLS FARGO BANK		840,330	1,000,000	15,92
	NDING Series 14		07/12/2022	J.P. MORGAN SECURITIES INC		4,999,489	5,000,000	
	es 144A			BANC OF AMERICA SECURITIES LLC		1,959,915		
	50% 03/17/52		03/14/2022	J.P. MORGAN SECURITIES INC		4.931.550	5.000.000	
	Series 144A		02/02/2022	Tax Free Exchange		4,993,784		
12527G-AD-5 CF INDUSTRIES INC CF INDU	•••••			Suntrust Banks Inc		1.347.225	1.500.000	
12527G-AE-3 CF INDUSTRIES INC G INDU				GOLDMAN SACHS & CO		1.093.173	1,175,000	

				ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
	COTERRA ENERGY INC 3.900% 05/15/27		12/23/2022	Tax Free Exchange			2,000,000	8,233
	CARGO AIRCRAFT MANAGEMENT INC Series 144		06/28/2022	Suntrust Banks Inc		915,000	1,000,000	19,660
	CENTRAL HUDSON GAS & ELEC CENTRAL HUDSON		09/28/2022	KEYBANC CAPITAL MARKET		5,000,000	5,000,000	0
	CHENIERE ENERGY PARTNERS LP		07/07/2022	Tax Free Exchange			1,000,000	
	CHENIERE CORPUS CHRISTI HOLDIN CHENIERE		04/27/2022	Tax Free Exchange			7,500,000	66,836
	COMERICA BANK 5.332% 08/25/33		08/18/2022	Various			5,000,000	٥
	CONOCOPHILLIPS 2.400% 02/15/31		05/09/2022	Tax Free Exchange			5,000,000 3.000.000	
	CONOCOPHILLIPS		05/09/2022	Tax Free Exchange Tax Free Exchange				
	SUNAMERICA INC Series 1444		05/09/2022	Various			5.000,000	
	MICHIGAN CONS GAS DTE GAS COMPANY		09/29/2022	KEYBANC CAPITAL MARKET			8.000,000	
	DOLLAR GENERAL CORP DOLLAR GENERAL CORPO		09/06/2022	Various		4.000,910	4.000,000	٥٠
	ERP OPER LP ERP OPERATING LIMITED PARTNE		08/29/2022	WELLS FARGO BANK			1.025.000	
	ENTERGY LOUISIANA LLC 4.750% 09/15/52		08/18/2022	BARCLAYS CAPITAL INC		4.972.850	5.000.000	
	ENTERPRISE FLEET FINANCING LLC Series 14		06/15/2022	ROYAL BANK OF CANADA		9.998.934	10.000,000	n
	ESSEX PORTFOLIO LP 4.500% 03/15/48		09/01/2022	WELLS FARGO BANK		3,038,261	3,466,000	
	FEDERAL PLTY INVEST TR FEDERAL REALTY IN		12/06/2022	ROBERT BAIRD & COMPANY				1.190
	FORD CREDIT AUTO OWNER TRUST F FORD CRED		06/22/2022	ROYAL BANK OF CANADA		9,999,459	10.000.000	0
380130-AB-0	GM FINANCIAL AUTONOBILE LEASIN GM FINANC		08/09/2022	WELLS FARGO BANK		4,999,629	5.000.000	0
	GM FINANCIAL AUTOMOBILE LEASIN GM FINANC		08/09/2022	WELLS FARGO BANK		3,699,658	3.700.000	0
	HF SINCLAIR CORP 4.500% 10/01/30		10/21/2022	Tax Free Exchange			11,250,000	
	HEALTHCARE TRUST OF AMERICA IN		07/22/2022	Tax Free Exchange			6,300,000	45,561
450636-E#-8	ITR CONCESSION CO LLC 4.010% 03/15/52		03/15/2022	Soc Gen		4.000.000	4.000.000	0
45866F-AX-2	INTERCONT INENTALEXCHANGE INC		06/23/2022	GOLDMAN SACHS & CO			5,000,000	
459200-KV-2	INTERNATIONAL BUSINESS MACHINE INTERNATI		07/20/2022	J.P. MORGAN SECURITIES INC			14,000,000	0
466365-AE-3	JACK IN THE BOX FUNDING LLC JA Series 14		02/02/2022	Guggenheim Capital			2,955,000	0
49446R-AT-6	KIMCO REALTY CORP KIMCO REALTY CORPORATI		08/15/2022	WELLS FARGO BANK		9,058,800	10,000,000	
513075-BZ-3	LAMAR MEDIA CORP. 3.625% 01/15/31		02/16/2022	WELLS FARGO BANK		4,677,500	5,000,000	57,698
513272-AE-4	LAMB WESTON HOLDINGS INC Series 144A		02/16/2022	Various		4,964,519	5,215,000	64,011
- · · · · · · · · · · · · · · · · · · ·	LOWES COMPANIES INC 5.625% 04/15/53		09/06/2022	GOLDMAN SACHS & CO		2,491,075	2,500,000	0
	LOWES COMPANIES INC 5.800% 09/15/62		09/06/2022	GOLDMAN SACHS & CO		2,481,100	2,500,000	0
	MVW OWNER TRUST MVWOT_22-1 Series 144A		05/12/2022	CREDIT SUISSE FIRST BOSTON COR		4,226,495	4,227,380	0
	MAGALLANES INC Series 144A		03/09/2022	GOLDMAN SACHS & CO		2,500,000	2,500,000	0
	MAPLE GROVE FUNDING TRUST   Series 144A		02/10/2022	Various			9,668,000	125,304
	MID-AMERICA APARTMENTS LP		09/08/2022	WELLS FARGO BANK			5,000,000	70,677
	NISSAN AUTO RECEIVABLES OWNER NISSAN AUT		09/20/2022	WELLS FARGO BANK		7,998,345	8,000,000	0
	NUCOR CORP 3.850% 04/01/52		03/02/2022	J.P. MORGAN SECURITIES INC		4,953,250	5,000,000	0
	PACIFIC LIFECORP Series 1444		09/08/2022	GOLDMAN SACHS & CO		4,992,600	5,000,000	0
	PHILLIPS 66 CO Series 144A		06/10/2022	Taxable Exchange		5,003,962	5,000,000	
	PHILLIPS 66 Series 144A		05/09/2022	Taxable Exchange			3,030,000	33,088
	PHILLIPS 66 CO Series 1444		05/09/2022	Taxable Exchange			2,000,000 733.000	
	PHILLIPS 66 PARTNERS LP		05/25/2022	BANC OF AMERICA SECURITIES LLC		733,271		
	PROLOGIS LP 3.050% 03/01/50		10/06/2022	Tax Free Exchange		3,899,627	4,000,000	
	S&P GLOBAL INC Series 1444		03/02/2022	Taxable Exchange		4,980,600	5,000,000	
	S&P GLOBAL INC Series 144A		03/02/2022	Taxable Exchange		4,992,341	5,000,000	
	I-MOBILE USA INC 3.400% 10/15/52		07/05/2022	Tax Free Exchange			4,000,000	30,222
	TOYOTA AUTO RECEIVABLES OWNER TOYOTA AUT UNION PACIFIC CORPORATION		08/08/2022	Various		5,998,997 4.964.150		0
	UNION PACIFIC COMPONATION		09/06/2022	VARIOUS				0
	VERIZON MASTER TRUST VZMT 22- VERIZON MA		08/02/2022	BANC OF AMERICA SECURITIES LLC		6,649,707	6,650,000	٥٠٠٠
	VERIZON MASIER IROSI VZMI_22- VERIZON MA		08/02/2022	Various			4,150,000	57.917
	WP CAREY INC  3.700% 09/28/32		02/16/2022	.IP MORGAN SECIRITIES INC		9,729,000	9,729,000	
	WP CAREY INC 3.850% 07/15/29		09/20/2022	Various		5.551.800		
	WASHINGTON GAS LIGHT CO		12/29/2022	BANC OF AMERICA SECURITIES LLC			11.000.000	
	WORLD OWN! AUTO RECEIVABLE TRU WORLD OWN		08/02/2022	WELLS FARGO BANK		7 999 164	8.000.000	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
פֿ־פא־ונטו טכּ	HUNEU VINNI AUTO NECETYADLE INC HUNEU CHIN		00/02/2022	HILLEO I ATIOU DANK			8,000,000	

### **SCHEDULE D - PART 3**

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

4	0	2	JWING All LO	T FEITH BOIRDS AND STOCKS ACQUIRED During Current Year	6	7	0	0
i i	2	3	4	٥	6	/	8	Paid for Accrued
OLIOID			Б.					
CUSIP	5		Date		Number of Shares		5 1/1	Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	WORLD OWNI AUTO RECEIVABLE TRU WORLD OWN		08/02/2022	WELLS FARGO BANK		6,499,512	6,500,000	0
	PARKLAND FUEL CORP Series 144A		02/17/2022	J.P. MORGAN SECURITIES INC		1,880,000	2,000,000	22,868
	EMPRESA DE TRANSMISION ELECTRI Series 14	D	01/18/2022	JEFFRIES & COMPANY INC			2,000,000	22,208
404280-DK-2	HSBC HOLDINGS PLC 7.625% 05/17/32	C	09/16/2022	Tax Free Exchange		1,014,184	900,000	22,684
	MIZUHO FINANCIAL GROUP INC	C	09/07/2022	MIZUHO SECURITIES Tax Free Exchange		5,000,000	5,000,000	
	COMISION FEDERAL DE ELECTRICID REPUBLIC	Ü	05/19/2022	CITIGROUP GLOBAL MARKETS		6,008,528		155,400
	Reliance Industries LTD Series 144A	D	01/05/2022	HSBC SECURITIES INC				
	L&K FINANCE PTY LTD 4.720% 06/12/28	٥	06/02/2022	Taxable Exchange				
	L&K FINANCE PTY LTD 4.970% 06/12/33	C	06/02/2022	Taxable Exchange		10.000.000	10.000.000	234 694
	ubtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)			TANALIS ENGINEIRO		354,496,703	361.064.380	1.904.573
	otal - Bonds - Part 3					370.599.041	378, 187, 812	1.931.151
	otal - Bonds - Part 5					22.574.280	22.572.667	169.218
2509999999. To	otal - Bonds					393, 173, 321	400,760,479	2,100,369
4509999997. To	otal - Preferred Stocks - Part 3					0	XXX	0
4509999998. To	otal - Preferred Stocks - Part 5						XXX	
4509999999. To	otal - Preferred Stocks					0	XXX	0
46138E-35-4	POWERSHARES S&P 500 LOW VOLATI INVESCO S		10/04/2022	J.P. MORGAN SECURITIES INC	9,480.000	597,359		0
5019999999. St	<u>ubtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Trad</u>	ed				597,359	XXX	0
	FEDERAL HOME LOAN BANK OF ATLA		12/05/2022	CORPORATE ACTION	7,500.000	750,000		0
	ubtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					750,000	XXX	0
76828#-10-6	River Lake Insurance Company VI			Tax Agreement Settlement		22,650,341		
768290-10-7	River Lake Insurance Company X		04/01/2022	Tax Agreement Settlement		18,425,572		
76828#-10-6	River Lake Insurance Company VI		07/01/2022	Tax Agreement Settlement		34,513,466		
76829@-10-7	River Lake Insurance Company X		07/01/2022	Tax Agreement Settlement		26,759,698		
76828#-10-6	River Lake Insurance Company VI		10/01/2022	Tax Agreement Settlement		61,546,581		
768290-10-7	River Lake Insurance Company X		10/01/2022	Tax Agreement Settlement		45,414,722		
5929999999. St	ubtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other					209,310,380	XXX	0
5989999997. To	otal - Common Stocks - Part 3					210,657,739	XXX	0
5989999998. To	otal - Common Stocks - Part 5						XXX	_
***************************************	otal - Common Stocks					210,657,739	XXX	0
59999999999999999999999999999999999999	otal - Preferred and Common Stocks	•	•			210,657,739	XXX	0
6009999999 - T	otals	•				603,831,060	XXX	2,100,369

				;	Showing All I	Long-Term B	onds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign	5 17				Bond	
									D=i			Year's	Change in	Exchange	Book/	:_			Interest/	04-4-4
									Prior Year Book/		Current	Other-	Book/	Change in	Adjusted	Foreign Exchange			Stock Dividends	Stated Con-
CUSIP					Number of				Adjusted	Unrealized Valuation	Year's (Amor-	Than- Temporary	Adjusted Carrying	Book/ Adjusted	Carrying Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian	Disposal	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
36225B-ZA-9 .	GINNIE MAE I POOL #781637	o.g	12/01/2022 .	Pavdown	0100.1	79,300				0	4,088	0	4.088	0	79,300	0	02.000000.	0	2,417	07/15/2033 .
38373M-8G-8 .	. GNMA 09-63 GNMA_09-63 5.500% 03/16/51		12/01/2022 .	Paydown		14,664	14,664	14, 159	14,264	0	400	0	400	0	14,664	0	0	0	441	03/16/2051 .
38376G-AZ-3 .	. GOVERNMENT NATIONAL MORTGAGE A GNMA_09-9		12/01/2022 .	Paydown		212,968	212,968	207,914	208,734	0	4,234	0	4,234	0	212,968	0	0	0	6,884	04/16/2051 .
38376K-FA-4 .	. GOVERNMENT NATIONAL MORTGAGE A GNMA_09-9		12/01/2022 .	Paydown		284, 199	284, 199	285,265	284,317	0	(118)	00	(118)	0	284, 199	0	0	0	7,410	10/16/2039 .
38376P-TX-8 .	. GOVERNMENT NATIONAL MORTGAGE A GNMA_09-1		12/01/2022 .	Paydown		913,266	913,266	894,897	902,792	0	10,475		10,475	0	913,266	0	0	0	20,609	
38376T-HN-5 .	. GOVERNMENT NATIONAL MORTGAGE A GNMA_10-3		12/01/2022 .	Paydown		1 , 136 , 723	1, 136, 723	1,044,211	1,090,054	0	46,669	0	46,669	0	1 , 136 , 723	0	0	0	21,782	
38377T-2Y-6 .	. GOVERNMENT NATIONAL MORTGAGE A GINNIE MA		12/01/2022 .	Paydown		261, 185	261, 185	222, 190	246, 199	0	14,986	0	14,986	0	261,185	0	0	0	4,651	01/20/2041 .
38378B-EQ-8 .	. GOVERNMENT NATIONAL MORTGAGE A GOVERNMEN		12/01/2022 .	Paydown		138,856				0	5, 195	0	5, 195	0	138,856	0	0	0	3,203	
38378X-P6-2 .	. GOVERNMENT NATIONAL MORTGAGE A GOVERNMEN		12/01/2022 .	Paydown		181,766	181,766	181,482	181,526	0	241	0	241	0	181,766	0	0	0	1,961	
38380J-6M-5 .	. GOVERNMENT NATIONAL MORTGAGE A GOVERNMEN		10/01/2022 .	Paydown DEUTSCHE BANK		39, 100			33,684	0	5,416	0	5,416	0	39, 100	0	0	0	9/8	06/16/2060 .
912828-VB-3 .	. US TREASURY TREASURY NOTE		04/13/2022 .	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 .
01099999	999. Subtotal - Bonds - U.S. Governme	ents				6,371,186	6,377,027	5,957,445	6,246,942	0	99,465	0	99,465	0	6,346,406	0	24,780	24,780	92,924	
68323A-BK-9 .	. ONTARIO PROVINCE OF ONTARIO PROVINCE OF	Α	03/23/2022 .	WELLS FARGO BANK		1,476,321	1,470,000	1,468,518	1,469,691	0	149	0	149	0	1,469,839	0	6,482	6,482	8,904	
085209-AC-8 .	. BERMUDA BERMUDA (GOVERNMENT)	C	09/22/2022 .	Call 100.5754		3,017,262	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	181,489	
168863-BN-7 .	. CHILE CHILE (REPUBLIC OF)	υ	10/30/2022 .	Maturity Redemption		560,000	560,000	558,113	559,415	0	585	0	585	0	560,000	0	0	0	12,600	10/30/2022 .
718286-BC-0 .	. PHILIPPINE REPUBLIC OF	D	09/26/2022 .	100.0000			154,293	149,295	153,421	0	872	0	872	0	154.293	0	0	0	11.604	09/25/2024 .
				Redemption											, , , , ,					
917288-BC-5 .	. URUGUAY 8.000% 11/18/22	D	11/18/2022 .	100.0000		633,333	633,333	667,083		0	(2,996)		(2,996)	0	633,333	0	0	0	50,667	
Y7276L-DD-7 .	.   KAZAKHSTAN (REPUBLIC 0F)	C	04/12/2022 .	GOLDMAN SACHS & CO		4,987,500 10.828.709	5,000,000 10.817.626	5,018,750	5,017,556	0	(120)	·	(120)	0	5,017,436	0	(29,936)	(29,936)		10/14/2044 .
880541-QU-4 .	TENNESSEE ST 3.728% 08/01/24	mmer		Suntrust Banks Inc		10,828,709	1,000,000	10,861,759	10,836,412	0	(1,510)		(1,510)	v	10,834,901	0	(23,454)	(23,454)	387,139	
	999. Subtotal - Bonds - U.S. States. Te	rritori				1.000,000	1,000,000	1,000,000	1,000,000	Λ	0	0	0	0	1,000,000			0		XXX
04248N-AA-1 .	ARMY HAWAII FAMILY HOUSING TRU		12/15/2022 .	Various		54,394	54,391		50.464	0	3.927	0	3.927	0	54.391	0	0	0	2,264	
04248P-AA-6 .	ARMY HAWAII FAMILY HOUSING TRU 144A		12/15/2022 .	Various						0		0	3,281	0	68,500	0	0	0	2,902	06/15/2050 .
048677-AC-2 .	. ATLANTIC MARINE CORPS COMMUNIT		12/01/2022 .	Various		183.300				0	19.898	0	19.898	0	183.300	0	0	0		
				Redemption		.,,					.,				- , -					
14069B-AA-2 .	. CAPMARK MILITARY HOUSING TRUST 2007-AETC		12/10/2022 .	100.0000		11,974	11,974	12,010	12,002	0	(29)	0	(29)	0	11,974	0	0	0	376	
249182-GH-3 .	DENVER COLO CITY & CNTY ARPT		11/15/2022 .	Call 100.0000		885,000			872, 139	0	469	0	469	0	872,607	0	12,393	12,393	44,250	
312908-4J-2 .	FHLMC 1226 1226 Z 7.750% 03/15/22		02/01/2022 .	Paydown		23	23	23	41	0	0	0	0	0	23	0	0	0	0	03/15/2022 .
312910-DY-5 . 312911-GX-2 .	. FHLMC 1286 1286 A 6.000% 05/15/22 FHLMC 1343 1343 LB 7.500% 08/15/22		05/01/2022 .	Paydown		42	42	40	489		0	0	0		42				10	05/15/2022 .
312911-GA-2 . 312911-SG-6 .	FHLMC 1343 1343 LB 7.500% 08/15/22		07/01/2022 .	Paydown		2.085	2.085	1.936	2.074	n	11	n	11	n	2.085	n	n	٥	39	08/15/2022 .
312911-30-0 . 312913-X5-0 .	FHLMC 1443 1443 I 7.500% 067 15722	l	12/01/2022 .	Pavdown		5.116	5.116	5.090	5.100		16				5. 116	n	n	0	160	12/15/2022 .
31292G-PX-8 .	FREDDIE MAC GOLD POOL #C00438		12/01/2022 .	Paydown		7,798	7,798	8,384	8,028	0	(230)	)	(230)	0	7,798	0	0	0	247	12/01/2025 .
31335G-PJ-8 .	FREDDIE MAC GOLD POOL #C80425		12/01/2022 .	Paydown		3,675	3,675	3,692	3,676	0	(1)	0	(1)	0		0	0	0	191	08/01/2026 .
3133T5-QF-3 .	FHLMC 1735 1735 I 6.500% 06/15/24		12/01/2022 .	Paydown		29,301	29,301	23,425	28,586	0	715	0	715	0	29,301	0	0	0	876	06/15/2024 .
3133T6-YS-4 .	. FHLMC G51 51 KB 6.750% 05/17/26		12/01/2022 .	Paydown		7, 160	7, 160	6,712	7,077	0	83	0	83	0	7,160	0	0	0	244	05/17/2026 .
3133T8-3C-9 .	FHLMC 1885 1885 E 7.500% 09/15/26		12/01/2022 .	Paydown		13,529	13,529	13,250	13,436	0	94	0	94	0	13,529	0	0	0	335	09/15/2026 .
31358N-F6-4 .	. FNMA G92-36 G92-36 Z 7.000% 07/25/22		06/01/2022 .	Paydown		97	97	96	97	0	0	0	0	0	97	0	0	0	2	07/25/2022 .
31358P-GJ-0 .	. FNMA 92-133 1992-133 J		04/01/2022 .	Paydown			3,503	3, 168	3,477	0	26	0	26	0	3,503	0	0	0	61	08/25/2022 .
31358Q-BR-5 .	FNMA G92-53 G92-53 J 7.000% 09/25/22		07/01/2022 .	Paydown		1,593	1,593		1,590	0	3	0	3	0		0	0	0	27	09/25/2022 .
31358R-KL-6 .	FNMA 92-201 1992-201 D	·····	11/01/2022 .	raydown		12,677	12,677	11,211		J	124	ļ0	124	ļ0	12,677	ļ0	0	0	318	11/25/2022 .
31359B-QP-5 . 3136A1-WA-9 .	FINNA 93-113 1993-113 PK		12/01/2022 .	Paydown						0	95	0	350				0			, _0, _1_0
3136A1-WA-9 . 3136A2-5P-4 .	FANNIE MAE FNMA 11-141 FANNIE MAE FNMA 1		12/01/2022 .	Paydown		950.424		974.158		n	(8.747)	)	(8.747)	n	950,424	n	n	۰		
3136A3-5D-9 .	FANNIE MAE FNMA 12-28 FANNIE MAE FNMA 12		12/01/2022 .	Pavdown			44,251			n	(6,747)	, o	924	n	44.251	n	n	٥	855	
3136A4-GW-3 .		l	12/01/2022 .	Paydown		2, 195, 281	2, 195, 281	2,094,646	2,146,629		48,652	0	48,652	0	2,195,281	0	0	0		03/25/2042 .
3136A4-JE-0 .		l	12/01/2022 .	Paydown		110,984	110,984			l	(1,130)		(1,130)	0	110,984	0	0	0		02/25/2032 .

					Showing All L	∟ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED											
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP		l_			Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-	5	For-		Name	Shares of	Con-	5		Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
3136A4-SC-4	FANNIE MAE FNMA_12-16 FANNIE MAE FNMA_12		12/01/2022 .	Paydown		402,669				0	(119	*	(119)	0	402,669	C	0	0	7, 109	
3136A5-TC-0	FANNIE MAE FNMA_12-33 FANNIE MAE FNMA_12		12/01/2022 .	Paydown		1,041,382	1,041,382	978,004	1,009,337	0	32,045		32,045	0	1,041,382		0	0	11,812	
3136A5-YT-7	FANNIE MAE FNMA_12-43 FANNIE MAE FNMA_12		12/01/2022 .	Paydown		178,472	178,472	173, 105	175,897	0			2,574		178,472		0	0	3,550	
3136A6-UZ-5 3136A7-VU-3	FANNIE MAE FNMA_12-63 FANNIE MAE FNMA_12		12/01/2022 .	Paydown		615,069		583,016	599,625	0	7.778				615,069			0		
3136A7-VU-3	FANNIE MAE FNMA_12-80 FANNIE MAE FNMA_12 FANNIE MAE FNMA 12-134 FANNIE MAE FNMA 1		12/01/2022 .	Paydown		416,931				0					416.931					
3136AF-JS-4	FNMA 13-68 FANNIE MAE FNMA 13-68		12/01/2022 .	Paydown			16,492			0			(389)		16.492			0		
3136AH-UP-3	FANNIE MAE FNMA 13-138		12/01/2022 .	Paydown						n	(389)	,	(893)		481.440		n	n		
3136AL-H3-8	FNR 14-79 FANNIE MAE FNR 14-79		12/01/2022 .	Pavdown		71.971	71.971			n	516	,	516		71.971		n	n	1.662	
3137A3-C5-6	FREDDIE MAC FHLMC 3758		12/01/2022 .	Pavdown		1,765,145	1,765,145	1,588,630			69,021		69.021		1.765.145		n			
3137A5-EH-3	FREDDIE MAC FHLMC 3739		12/01/2022 .	Paydown		173,331				0	7,376		7,376		173,331		0	0	1,841	
3137A7-Z3-7	FREDDIE MAC FHLMC 3827		12/01/2022 .	Paydown		263,531	263,531	216,798		0	20,059		20,059		263,531	l	0	0	4,934	
3137A8-QC-5	FREDDIE MAC FHLMC 3841		12/01/2022 .	Paydown		602,537	602,537	545,978	575,641	0	26,896	0	26,896	c	602,537	c	0	0	10,026	
3137A9-QP-4	FREDDIE MAC FHLMC 3842		12/01/2022 .	Paydown		340,952	340,952	353,738		0	(7,615	) 0	(7,615)	c	340,952	c	0	0	6,339	04/15/2041 .
3137A9-ZN-9	FREDDIE MAC FHLMC 3838		12/01/2022 .	Paydown		277,596	277,596	257,915	264,565	0	13,030	0	13,030		277,596	C	0	0	5,033	04/15/2041 .
3137AC-6X-2	FREDDIE MAC FHLMC 3875		12/01/2022 .	Paydown		2,490,577	2,490,577	2,334,618	2,413,505	0	77,072	0	77,072	0	2,490,577	C	0	0	51,992	06/15/2041 .
3137AL-HU-6	FREDDIE MAC FHLMC_3998 FREDDIE MAC FHLMC		12/01/2022 .	Paydown		475,455	475,455		483, 159	0	(7,703		(7,703)		475,455	C	0	0	14,396	02/15/2042 .
3137AN-BF-1	FREDDIE MAC FHLMC_4016 FREDDIE MAC FHLMC		12/01/2022 .	Paydown		1,105,005	1, 105,005	1,032,488	1,072,395	0	32,609		32,609	0	1, 105, 005	C	0	0	12, 160	
3137AQ-PA-0	FREDDIE MAC FHLMC_12-4039 FREDDIE MAC FH		12/01/2022 .	Paydown		1,913,744	1,913,744	1,951,421	1,927,865	0	(14, 121)	,	(14, 121)	0	1,913,744	C	0	0	35, 115	
3137AR-H3-3	FREDDIE MAC FHLMC_4057 FREDDIE MAC FHLMC		12/01/2022 .	Paydown		71,363	71,363	71,898	71,491	0	(128)	,	(128)	0	71,363	C	0	0	834	
3137GA-JM-0	FREDDIE MAC FHLMC 3748		06/30/2022 .	Various		0	0	0	0	0	5,595		5,595	0	5,595	C	(5,595)	(5,595)	19,097	
31392B-6U-5	FNGT 02-T4 2002-T4 A2 7.000% 12/25/41		12/01/2022 .	Paydown		30,661	30,661			0	(295	*	(295)	0	30,661	C	0	0	1, 189	
31392G-FQ-3	FNGT 02-T18 2002-T18 A3		12/01/2022 .	Paydown			35, 141	37,502		0	(1,123)		(1, 123)	0	35, 141	C	0	0	1,239	
31392J-YQ-6 31393B-U5-2	FNW 03-W3 WHOLE CMO 03-3		12/01/2022 .	Paydown		63,519	63,519	67,022 118.987		0	(1,891)	,	(1,891)		63,519		0	0	1,556	
31393B-U5-2 31393C-FD-0			12/01/2022 .	Paydown						0					120,246				3,225	
31393C-FD-0 31393E-LF-4	FANNIE MAE FNMA_03-34		12/01/2022 .	Paydown				57, 118	57, 149	0	316				15.423					
31393N-TE-9	FHLMC T-55 T-55 1A1C 6.500% 03/25/43		12/01/2022 .	Pavdown				242.486	240.908	0	(5.484		(5.484)		235.424			0		
31393R-GG-9	FREDDIE MAC FHLMC 7 T-56 A5		12/01/2022 .	Paydown							2/	,	24		18.202		0		534	
31393W-K4-0	FREDDIE MAC 2643 0H 5.000% 07/15/33		12/01/2022 .	Pavdown		234.918		217.532		n		0	10.213	n	234.918		n	n	5.633	
31394A-YY-6	FNMA 04-68 2004-68 CB 4.500% 09/25/24		12/01/2022 .	Pavdown						n	1.468				132.349		n	n		
31394D-JJ-0	FANNIE MAE 2005 29 QE 5.000% 04/25/35		12/01/2022 .	Pavdown		248.207					10.776		10.776		248.207				5,726	
31394D-QL-7	FNMA 05-40 2005-40 ZM 5.000% 05/25/35	ļi	12/01/2022 .	Paydown			35,457			0	1,665			0	35,457		0	0	858	
31394J-MS-3	FHLMC 2676 2676 KY 5.000% 09/15/23		12/01/2022 .	Paydown		183,718	183,718	179,148		0	720		720		183,718		0	0	4,465	
31394N-UA-4	FHLMC 2733 FHLMC_2733 5.000% 01/15/34		12/01/2022 .	Paydown		74,017	74,017	74,989	74,381	0	(364)		(364)	o	74,017		0	0	1,852	01/15/2034 .
31394P-DZ-3	FHLMC 2738 FHLMC_2738 5.000% 01/15/34		12/01/2022 .	Paydown		23,067	23,067	23,587	23,290	0	(223		(223)		23,067		0	0	477	01/15/2034 .
31394U-M7-4	FANNIE MAE FNMA 05-106		12/01/2022 .	Paydown		120,305	120,305	117,583	118,674	0	1,631		1,631	0	120,305		0	0	4,828	
31394V-ZM-5	FANNIE MAE FNMA 06-4 6.000% 02/25/26		12/01/2022 .	Paydown		266,680	266,680	268,263	266,226	0	454		454	0	266,680		0	0	8,098	
31395H-ER-7	FHLMC 2875 5.000% 10/15/34		12/01/2022 .	Paydown		124,973	124,973	128,053	126,320	0	(1,347)		(1,347)		124,973	C	0	0	2,991	
31395H-WC-0	FHR 2893 2893 PE 5.000% 11/15/34		12/01/2022 .	Paydown		155,854	155,854	150,390	151,981	0	3,873		3,873	0	155,854	C	0	0	3,610	
31396F-G4-9	FHLMC 3068 4.500% 11/15/35		12/01/2022 .	Paydown		56,933	56,933	53,603	54,946	0	1,988	0	1,988	0	56,933		0	0	1, 146	11/15/2035 .
31396G-SP-7	FREDDIE MAC FHLMC 3098		12/01/2022 .	Paydown		171,044	171,044	166,020	167,747	0	3,297	0		0	171,044	J	0	0	4, 197	
31396K-RX-2	FANNIE MAE FNMA 06-75 5.000% 08/25/36		12/01/2022 .	Paydown		38,562	38,562		37,731	0	831	J 0	831	C	38,562	J	ļ0	0	895	
31396N-GS-9	FHLMC 3136		12/15/2022 .	Paydown		93,574	93,574	93,721		0	(97)	, •	(97)	0	93,574	J	0	0	528	
31396Q-NB-1	FANNIE MAE FNMA 09-55 5.000% 07/25/39		12/01/2022 .	Paydown		73, 155	73, 155	71,509		J0	805		805	J0	73,155	J	0	J0		
31396Q-PZ-6 31396X-3J-1	FANNIE MAE FNMA 09-74 5.000% 09/25/39 FANNIE MAE FNMA 07-109		12/01/2022 .	Paydown			99,965	101,246	100,406	0	(441)	,	(441)	0	99,965	J	0	0	2,579	
	FHLMC 3245		12/01/2022 .				26,242	27,275		J	(588	,	(588)	0	39,407	l	0	J	***************************************	
31397C-NS-4 31397Q-3D-8			12/15/2022 .	Paydown						0		,		ļ0	39,407	J	0	0	169	011/15/2036 . 001/25/2041 .
31397U-3D-8	FANNIE MAE FNMA 10-149		12/01/2022 .	raydown		/96,366	/96,366			0		J 0		J 0	J/96,366	J C	0	0	13, 106	01/25/2041 .

					Showing All L	_ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	e	16	17	18	19	20	21
1										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
											_	Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP		_			Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-	<b>6</b> :	For-		Name	Shares of	Con-	5 1/ 1		Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	,	Value	Date	Disposal	on Disposal	Disposal	Year	Date
31397Q-6Z-6	FANNIE MAE FNMA_11-23 FANNIE MAE FNMA_11		12/01/2022 .	Paydown		857,372	857,372	829,977	844,364	0	13,009		13,009	0	857,372		0	0	17,047	
31397Q-DT-2	FANNIE MAE FNMA 10-150		12/01/2022 .	Paydown		734,756		614,938		0	51,250		51,250	0	734,756		0	0	15,075	
31397Q-JX-7	FANNIE MAE FNMA 11-8 4.000% 02/25/41		12/01/2022 .	Paydown		902,614 779.464		784,710	854,502	0	48,112		48,112	0	902,614		0	0	16,539	
31397Q-PL-6 31397Q-TJ-7	FANNIE MAE FNMA 11-12 4.000% 02/25/41 FANNIE MAE FNMA 11-1 4.000% 02/25/41		12/01/2022 .	Paydown					729,867	0	49,596		49,596		779,464		0	0	11,907	
31397Q-TJ-7 31397Q-TU-2	FANNIE MAE FNMA 11-1 4.000% 02/25/41 FANNIE MAE FNMA 11-1 4.000% 02/25/41		12/01/2022 .	Paydown					1,746,373		76.323		76,323		1,822,695		0		4,609 15,205	
31397Q-10-2	FANNIE MAE FNMA 11-1 4.500% 02/23/41		07/01/2022 .	Pavdown		1,622,093	1,622,093	1,656,556	1,740,373	n	67.942		67.942		1,622,693		n	n		
31397Q-VN-0	FANNIE MAE FNMA 10-147		12/01/2022 .	Pavdown						n	25.387		25,387	n	309.797		n	n	20,909 4,370	
31397S-5C-4	FANNIE MAE FNMA 11-43 4.000% 05/25/41		12/01/2022 .	Pavdown		841,614		728.409		n	48.692		48.692		841.614					
31397S-CP-7	FANNIE MAE FNMA 11-22 4.500% 03/25/41		12/01/2022 .	Paydown		400,001				0	19,867		19,867	0	400,001		0	0		
31397T-2F-8	FREDDIE MAC FHLMC 3438 AGENCY CMO		12/01/2022 .	Paydown		13,967				0	111	0	111	0	13,967		0	0		
31397U-HJ-1	. FANNIE MAE FNMA 11-49 4.000% 10/25/40		12/01/2022 .	Paydown		1,508,661	1,508,661	1,388,854	1,454,608	0	54,053	0	54,053	0	1,508,661		0	0	28,831	10/25/2040 .
31397U-K6-5	FANNIE MAE FNMA 11-65 4.000% 07/25/41		12/01/2022 .	Paydown		307,497		287,594		0	10,255	0	10,255	0	307,497		0	0		07/25/2041 .
31397U-PZ-6	FANNIE MAE FNMA 11-56 5.000% 09/25/40		12/01/2022 .	Paydown		1,019,582	1,019,582	1,010,174	1,012,723	0	6,859	0	6,859	0	1,019,582		0	0	23,097	09/25/2040 .
31398E-QH-0	FREDDIE MAC FHLMC 3552 FHLMC_3552		12/01/2022 .	Paydown		100,838	100,838	101,689	101,170	0	(332)	) 0	(332)	0	100,838		0	0	2,446	07/15/2039 .
31398G-GP-8	FANNIE MAE FNMA 09-98 4.500% 12/25/39		12/01/2022 .	Paydown		461,645	461,645	426,756		0	14,721		14,721	0	461,645		0	0	9,504	12/25/2039 .
31398G-PX-1	FANNIE MAE FNMA 09-108		12/01/2022 .	Paydown		247,889	247,889	238,597	242,596	0	5,293		5,293	0	247,889		0	0	8,238	
31398G-UA-5	FANNIE MAE FNMA 09-109		12/01/2022 .	Paydown		2,118,684	2,118,684	1,913,516	2,018,803	0	99,881		99,881	0	2, 118, 684		0	0	42,826	
31398K-T3-4	FREDDIE MAC FHLMC 3593		12/01/2022 .	Paydown		99,656	99,656	99,095	99,326	0	329		329	0	99,656		0	0	4,712	
31398K-YD-6	FREDDIE MAC FHLMC 3598		12/01/2022 .	Paydown		133,033	133,033	133,932		0	(334		(334)	0	133,033		0	0		
31398L-PM-4	FREDDIE MAC FHLMC 3606		12/01/2022 .	Paydown		66,338	66,338	65,492	65,799	0	539		539	0	66,338		0	0		04/15/2036 .
31398M-F4-3	FANNIE MAE FNMA 10-28 5.000% 04/25/40		12/01/2022 .	Paydown		649,201	649,201	647,983	647,398	0	1,803		1,803	0	649, 201		0	0	19,701	
31398M-JX-5	FANNIE MAE FNMA 10-18 4.500% 03/25/40		12/01/2022 .	Paydown		2,241,667	2,241,667	2,083,125	2, 164, 986	0	76,681		76,681	0	2,241,667		0	0	46,915	
31398M-LM-6	FANNIE MAE FNMA 10-24 5.000% 03/25/40		12/01/2022 .	Paydown		866,145				0	1,296		1,296	0			0	0	20,274	
31398M-U3-8 31398M-UA-2	FANNIEMAE FNMA 10-29 4.500% 04/25/40 FANNIE MAE FNMA 10-21 4.500% 03/25/40		12/01/2022 .	Paydown		1,313,862	1,313,862	1,262,950	1,290,001	0	23,862		23,862					0	28,687	
31398N-UA-2 31398P-CF-4	FANNIE MAE FNMA 10-21 4.500% 03/25/40 FANNIE MAE FNMA 10-33 4.500% 04/25/40		12/01/2022 .	Paydown							5. 189							0	5.499	
31398P-G2-9	FANNIE MAE FNMA 10-33 4.500% 04/23/40		12/01/2022 .	Paydown				371.860			5, 169				384 103					
31398P-HA-0	FANNIE MAE FNMA 10-46 4.500% 03/23/40		12/01/2022 .	Pavdown			1,221,826	1, 121, 159	1, 171,704	n	50,122		50,122	n	1,221,826		n	n	26,545	
31398P-JB-6	FANNIE MAE FNMA 10-35 4.500% 04/25/40		12/01/2022 .	Pavdown						n	21.825		21.825	n	545.962		n	n	11.299	
31398P-V4-8	FANNIE MAE FNMA 10-39 4.500% 05/25/40		12/01/2022 .	Paydown		227,341		215,264		0	6.206			0	227,341		0	0	5, 122	
31398P-W9-6	FANNIE MAE FNMA 10-39 4.500% 05/25/40		12/01/2022 .	Paydown		21,643	21,643		21,075	0	568		568	0	21,643		0	0		
31398P-WT-2	FNMA 10-44 4.500% 05/25/40		12/01/2022 .	Paydown		245, 165	245, 165	234,324		0	6,113	0	6, 113	0	245, 165		0	0	4,975	
31398R-TQ-8	FANNIE MAE FNMA 10-54 4.500% 06/25/40		12/01/2022 .	Paydown		201,218	201,218	194,679	198,661	0	2,557	0	2,557	0	201,218		0	0	3,501	06/25/2040 .
31398S-4M-2	. FANNIE MAE FNMA 10-156		12/01/2022 .	Paydown		884,422	884,422	733,985	811,623	0	72,798		72,798	0	884,422		0	0	9, 186	
31398S-5H-2	. FANNIE MAE FNMA 10-148 FNMA_10-148		12/01/2022 .	Paydown		25,210	25,210	24,509	24,851	0	359		359	0	25,210		0	0	456	
31398S-7A-5	FANNIE MAE FNMA 11-7 4.500% 02/25/41		12/01/2022 .	Paydown		266,654	266,654	251 , 154	261,058	0	5,596		5,596	0	266,654		0	0	6,206	
31398S-LT-8	FANNIE MAE FNMA 10-134		12/01/2022 .	Paydown		540,330	540,330	531,911	536,914	0	3,416		3,416	0	540,330		0	0	9,952	
31398S-SD-6	FANNIE MAE FNMA 10-136		12/01/2022 .	Paydown		320, 135	320 , 135	312,623	316,583	0				0	320, 135		0	0		
31398S-XH-1	FANNIE MAE FNMA 10-141		12/01/2022 .	Paydown		489,654				0	19,206		19,206	0	489,654	J	0	0		
31398W-5J-9	FREDDIE MAC FHLMC 3626		12/01/2022 .	. Paydown		1,591,277	1,591,277	1,601,223	1,594,438	0	(3, 161)	,	(3, 161)	0	1,591,277	J	0	0	41,348	
31398W-HU-1	FREDDIE MAC FILMO 3635		12/01/2022 .	Paydown		828,116		831,444	828,880	0		,	(764)	·0	828 , 116	J	0	J0	17,974	
31398W-PF-5 469466-ER-3	JACKSONVILLE PORT AU FLA JACKSONVILLE FL		12/01/2022 .	Paydown						0	2 083		17,891	0		ļ	64 187	0	10,017	
469466-EH-3 48503T-AA-5	KANSAS CITY MO INDL DEV AUTH G		11/01/2022 .	Various		2,000,000				0	2,083	0	2,083		1,935,813					
485031-AA-5 590545-TJ-8	MESA ARIZ UTIL SYS REV MESA ARIZ UTIL SY		07/01/2022 .	.   Various								0							20, 119	
390343-13-8	. MEON ANIZ UIIL SIS NEV MESA ANIZ UIIL SY		01/01/2022 .	Redemotion		20,000	20,000	20,000	20,000	l		0	l	0	20,000	J		l	1,010	07/01/2030 .
649081-AA-4	NEW VALLEY GENERATION IV		01/15/2022 .	100.0000		39,354	39,354	39,272	39,350	0	4	0	4	0	39,354		0	0	922	01/15/2022 .
677071-AD-4	OHANA MILITARY COMM LLC Ser A 0411	1	10/03/2022	CORPORATE ACTION		100.000	100.000	80.541	81.896	0	141	0	141	0	82.037	1 (	17.963	17.963	6 543	04/01/2049 .

### **SCHEDULE D - PART 4**

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

					Snowing All	Long-Term E	Bonds and Sto	OCKS SOLD, I	KEDEEMED	or Otherwis	se DISPOS	ED OF Dui	ing Current	rear						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ook/Adjusted	Carrying Value	е	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
677071-AD-4	OHANA MILITARY COMM LLC Ser A 0411		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 .
875301-FG-3	TAMPA-HILLSBOROUGH CNTY FLA EX		07/20/2022 .	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	37,795	
875301-FJ-7	TAMPA-HILLSBOROUGH CNTY FLA EX		07/20/2022 .	. Call 100.0000		3,200,000	3,200,000	3,200,000	3,200,000	0	0	0	0	0	3,200,000	0	0	0	129,365	07/01/2026 .
880591-EN-8	TN VLY AUTHORITY TENNESSEE VALLEY AUTHOR		05/04/2022 .	MARKETAXESS		500,675	500,000	498,819		0	163	0	163	0	499,865	0	810	810	6,771	
977100-CV-6	WISCONSIN ST GEN FD ANNUAL APP		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 .
090999999	99. Subtotal - Bonds - U.S. Special R	evenu	ies			63,356,748	63,356,070	60,224,395	61,818,843	0	1,430,083	0	1,430,083	0	63,248,928	0	107,817	107,817	1,417,236	XXX
				Redemption			İ													
00191@-AA-5	AMAZON CTL AMAZON CTL - OKLAHOMA CITY		12/31/2022 .	100.0000			38,259	38,256		0	0	0	0	0	38,259	0	0	0	889	09/30/2039 .
004004 44 5	AMAZON OTI AMAZON OTI TURO	1	40 /04 /0000	Redemption		40.000	40.000	40.000	40.000	_	_				40.000	_			200	00 (00 (0000
00193*-AA-5	AMAZON CTL AMAZON CTL - TULSA		12/31/2022 .	100.0000						0	0	J	(4.050.704)	J	40,003	J0	J	0	929	
00209T-AB-1	COMCAST CABLE COMMUNICAT			Maturity			23,585,000	34,323,276	24,937,782	0	(1,352,784)	) 0	(1,352,784)	0	. , ,	0	0	0	2,229,962	
00440E-AS-6	CHUBB INA HOLDINGS INC		03/23/2022 .	MORGAN STANLEY		1,933,665		1,909,821	1,909,907	0	6 910	0	6	0	1,909,914	0	23,750	23,750		
00751Y-AC-0 010392-EB-0	ADVANCE AUTO PARTS INC. ADVANCE AUTO PAR		12/01/2022 .	Maturity		5.500.000		9,969,000	9,992,934	0	910		910	0	9,993,844	0	6, 156	6, 156	515,650	12/01/2023 .
010392-EB-0 015271-AN-9	ALABAMA POWER COMPANY 5.875% 12/01/22		04/13/2022 .	WELLS FARGO BANK		1.048.400	.,,	5,366,625	5,488,681	0	18		18	0	5,500,000		49.010	49.010		07/01/2030 .
015271-AN-9 017175-AC-4	ALEXANDRIA REAL EST EQ INC ALEXANDRIA RE ALLEGHANY CORP ALLEGHANY CORP		06/27/2022 .	Maturity			2,300,000	2,297,654		0	142		142	0	2.300.000		49,010	49,010		06/27/2022 .
U1/1/5-AU-4	ALLEGRANY CORP ALLEGRANY CORP		06/2//2022 .	Redemption		2,300,000	2,300,000	2,297,004	2,299,838	0	142	0	142	0	2,300,000				30,923	06/2//2022 .
02377L-AA-2	AMERICAN AIRLINES 2019-1 CLASS AMERICAN		08/15/2022	100.0000		434.297				0	0	0	0	0	434.297	l0	0	0	10.260	02/15/2032 .
025816-BR-9	AMERICAN EXPRESS COMPANY		04/13/2022 .	WELLS FARGO BANK		3.000.480	3.000.000	2.998.110	2.999.189	0	81	0	81	0	2.999.270	l0	1.210	1.210	42.000	10/30/2024 .
025932-AK-0	AMERICAN FIN GRP INC AMERICAN FINANCIAL		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	lo	9.106	9, 106	227,850	08/15/2026 .
03237J-AB-3	AXIS EQUIPMENT FINANCE RECEIVA Series 14	l	04/20/2022	Pavdown		784.771	784,771	784.766	784.710	0	61	0	61	0		0	0	0	6,229	
03237J-AC-1	AXIS EQUIPMENT FINANCE RECEIVA Series 14		05/20/2022	Pavdown		4.808.000	4.808.000	4.806.822	4.807.845	0	155	0	155	0	4.808.000	lo	0	0	82.375	
037833-AK-6	APPLE INC 2.400% 05/03/23		05/04/2022 .	Various		1,906,878	1,900,000	1,872,946	1,888,497	0	2,511	0	2,511	0	1,891,008	0	15,870	15,870	20,383	05/03/2023 .
04621X-AH-1	ASSURANT INC 4.200% 09/27/23		06/30/2022 .	Call 101.2711						0	192	0	192	0	875,498	0	502	502	39,035	
04685A-2E-0	ATHENE GLOBAL FUNDING Series 144A		07/01/2022 .	Maturity		5,000,000	5,000,000	4,986,200	4,998,533	0	1,467	0		0	5,000,000	0	0	0	149, 167	07/01/2022 .
05348E-AX-7	AVALONBAY COMMUNITIES INC		03/23/2022 .	MORGAN STANLEY		4,977,552	5,000,000	4,998,300	4,999,208	0	42	0	42	0	4,999,250	0	(21,698)	(21,698)	53,264	05/11/2026 .
05377R-CS-1	AVIS BUDGET RENTAL CAR FUNDING AVIS BUDG		09/20/2022 .	Paydown		10,000,000	10,000,000	9,996,739	9,999,296	0	704	0	704	0	10,000,000	0	0	0	224,792	09/20/2023 .
05377R-CW-2	AVIS BUDGET RENTAL CAR FUNDING Series 14		12/20/2022 .	Paydown		3,000,000	3,000,000	2,999,108	2,999,713	0	287	0	287	0	3,000,000	0	0	0	114,675	03/20/2024 .
05606X-AA-2	BXG RECEIVABLES NOTE TRUST BXG Series 14		12/02/2022 .	Paydown		264,730	264,730	264,709	264,715	0	15	0	15	0	264,730	0	0	0	4,037	
05607U-AA-7	BXG RECEIVABLES NOTE TRUST BXG Series 14		12/02/2022 .	Paydown		619,867	619,867	619,712	619,753	0	114	0	114	0	619,867	0	0	0	12,716	02/02/2034 .
05607U-AB-5	BXG RECEIVABLES NOTE TRUST BXG Series 14		12/02/2022 .	Paydown		595,040	595,040	594,943	594,965	0	75	0	75	0	595,040	0	0	0	12,789	02/02/2034 .
05607U-AC-3	BXG RECEIVABLES NOTE TRUST BXG Series 14		12/02/2022 .	Paydown		557,720	557,720	557,608	557,634	0	86	0	86	0	557,720	0	0	0		02/02/2034 .
08161C-AL-5	BENCHMARK MORTGAGE TRUST BMARK BENCHMARK		01/31/2022 .	Various		0	0	0	0	0	147	0	147	0	147	0	(147)	(147)	23,434	02/15/2051 .
000704 44 0	DEC HON EEDEDAL DECENTABLES TO DESCRIPTION		40 /04 /0000	Redemption		500 500	500 500	500 500	500 500	_	_				F00 F00	_			40.004	44 (04 (0005
08879*-AA-9	BFC HON FEDERAL RECEIVABLES TR BFC HON F		12/01/2022 .	100.0000		592,502	592,502	592,502	592,502	0	0	0	0	0	592,502	J0	0	0	19,961	11/01/2025 .
08880#-AA-2	ESPC - HONEYWELL - HOUSING & U ESPC - HO	l	01/02/2022 .	100.0000		206.739		206.739			n	n	n	n	206.739	n	n	0	10,978	01/02/2030 .
101137-AR-8	BOSTON SCIENTIFIC CORP	l	03/31/2022	Call 102.8920		1.570.132	1.526.000	1.523.864	1.525.189	n	56	n	56	n	1.525.245	n	755	755		
110122-DC-9	BRISTOL-MYERS SQUIBB CO	l	05/04/2022 .	MARKETAXESS		694.877					237	0	237	0	683.567		11,310	11,310	, .	08/15/2025 .
110122-DC-9	BRISTOL-MYERS SQUIBB CO	l	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			08/15/2025 .
116794-A#-5	BRUKER CORP BRUKER CORPORATION	l	01/18/2022	Maturity		6.000.000	6.000.000	6.000.000	6,000,000	0	0	0	0	0	6.000.000	0	0	0		01/18/2022 .
12508E-AF-8	CDK GLOBAL INC 4.875% 06/01/27	l	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		130 . 193	130 . 193		06/01/2027 .
.2002 /11 0				STIFEL NICOLAUS AND CO							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,207							
12508E-AJ-0	CDK GLOBAL INC Series 144A		04/26/2022 .	INC		2,020,000	' '	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	20,000	20,000		05/15/2029 .
12510G-AD-4	CCG RECEIVABLES TRUST CCG_19-1 Series 14		11/14/2022 .	Paydown		2,716,000	2,716,000	2,715,882	2,715,891	0	109		109	0	2,716,000	0	0	0	88,881	
12554C-CB-2	CIM TRUST CIM_18-J1 Series 144A		12/01/2022 .	Paydown		117,510	117,510	113,594	115, 165	0	2,346		2,346	0	117,510	0	0	0		03/25/2048 .
125581-GQ-5	CIT GROUP INC 5.000% 08/15/22		02/24/2022 .	Call 101.8150		5,090,750	5,000,000	4,997,500	4,999,388	0	142	0	142	0	4,999,530	0	470	470		08/15/2022 .
12572Q-AG-0	CME GROUP INC 3.000% 03/15/25		04/18/2022 .	Various		1,863,325	1,850,000	1,848,097	1,848,790	0	95	0	95	0	1,848,886	0	14,439	14,439	31,233	
12591K-AG-0	COMM MORTGAGE TRUST COMM_13-CR		04/11/2022 .	GOLDMAN SACHS & CO		5,016,406	5,000,000	5, 149,654	5,027,565	0	(4,982)		(4,982)	0	5,022,583	0	(6, 177)	(6, 177)		10/10/2046 .
12624B-AF-3	COMMERCIAL MORTGAGE PASS-THROU COMMERCIA		04/01/2022 .	Pavdown		6.000.000	6.000.000	6. 119. 698	5.995.953	0	4.047	l 0	4,047	0	6,000,000	l0	0	0	60.856	05/15/2045 .

### **SCHEDULE D - PART 4**

					Showing All L	₋ong-Term B	onds and Sto	ocks SOLD, F	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted	Carrying Valu	е	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
	COMMERCIAL MORTGAGE PASS-THROU COMMERCIA			Pavdown		2.000.000	2.000.000	2.049.872	2.000.319	0	(319)		(319	_	2.000.000	0	0	0		
ILOZ-IK NO I II	Comment of the most of the comment o			CREDIT SUISSE FIRST					2,000,010		(010)			,						1.00/ 10/ 2010
126307-AS-6	CSC HLDGS LLC Series 144A		02/25/2022 .	BOSTON COR		485,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(15,000)	(15,000)	15,677	02/01/2028
				CITIGROUP GLOBAL																
	CSX CORPORATION 4.250% 03/15/29		04/13/2022 .	MARKETS		1,030,650	1,000,000	996,410	997,301	0	95	0	95	0	997,395	0	33,255	33,255		
126650-AY-6	CVS PASS-THROUGH TRUST		12/10/2022 .	Various		772,505	772,505	772,505	772,505	0	0	0	0	0	772,505	0	0	0	22,656	10/10/2027
40700÷ 44 4	01/0 LETTU 00DD 0 004% 40 /40 /00		12/10/2022 .	Redemption 100.0000		235.802	005 000		005 000						235.802	0			5.040	40 /40 /0000
	CVS HEALTH CORP 3.901% 10/10/39									0	0	0	0	0		0	0	0	5,012	10/10/2039
	COTERRA ENERGY INC Series 144A		07/14/2022 .	BARCLAYS CAPITAL INC			1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000		(6,720)	(6,720)	27,587	06/01/2024
127097-AE-3	COTERRA ENERGY INC Series 144A		12/23/2022 .	Tax Free Exchange Redemption		1,997,655	2,000,000	1,997,012	1,997,186	0	468	J 0	468	0	1,997,655	J	0	0	86,233	05/15/2027
130789-T*-1	CALIF WATER SERVICE CO	l	12/01/2022 .			181.818	181.818	181.818	181.818		o			0	181.818	n	n	n	9.618	12/01/2022
100700 1 1 11	S.E			U.S. Bancorp Piper																,,
133131-AT-9	CAMDEN PROPERTY TRUST CAMDEN PROPERTY TR		05/04/2022 .	Jaffray		6,015,120	6,000,000	5,936,700	5,993,118	0	2,459	0		0	5,995,578	0	19,542	19,542	69,325	12/15/2022
144285-AK-9	CARPENTER TECH CORP CARPENTER TECHNOLOGY		04/15/2022 .	Call 102.0063				6,989,290	6,998,508	0	359	0	359	0	6,998,867	0	1, 133	1, 133		03/01/2023
15089Q-AD-6	CELANESE US HOLDINGS LLC CELANESE US HOL		11/15/2022 .	Various		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	323,750	11/15/2022
162665-AL-7	CHC COMMERCIAL MORTGAGE TRUST Series 144		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
16411Q-AL-5	CHENIERE ENERGY PARTNERS LP Series 144A		07/07/2022 .	Tax Free Exchange		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	25,368	01/31/2032
16412X-AK-1	CHENIERE CORPUS CHRISTI HOLDIN Series 14		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
166764-AH-3	CHEVRON CORP CHEVRON CORP		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
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
17323E-AM-5	CMLTI 14-J2 CITIGROUP MORTGAGE LOAN TRUS		12/01/2022 .	Pavdown		337,213		339.848		0	(130)	0	(130	00	337,213	0	0	0	5,083	11/25/2044
	CITY NTL BK CITY NATIONAL BANK		07/15/2022 .	Maturity		1.000.000	1.000.000	1.085.660	1.006.625	0	(6.625)	0	(6,625	0	1.000.000	0	0	0	53,750	
	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		4,999,870	0	130	130	60,694	06/29/2022
	CONNECTICUT LIGHT & PWR CO CONNECTICUT L		04/13/2022 .	Various		441.362				0	288	0	288	0	439.057	0	2.304	2.304		
20825C-AZ-7	CONOCOPHILLIPS Series 144A		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	
	CONOCOPHILLIPS Series 144A		05/09/2022 .	Tax Free Exchange		3,066,950	3,000,000	3,068,502	3,067,445	0	(495)	0	(495		3,066,950	0	0	0	88,563	
20825C-BD-5	CONOCOPHILLIPS Series 144A		05/09/2022 .	Tax Free Exchange		1.945.293		1,944,052	1,944,941	0	352	0	352	0	1,945,293	0	0	0	71, 133	
	CONSTELLATION BRANDS INC		04/13/2022 .	SUSQUEHANNA FINANCIAL		1.037.610	1,000,000	997,200		0	75	0			998,042	0	39.568	39.568	19,763	
				Redemption				,												
212168-AA-6	CONTINENTAL WIND LLC SERIES 144A		08/31/2022 .	100.0000		297, 131	297 , 131	321,581	313,078	0	(15,948)	0	(15,948	)0	297, 131	0	0	0	12,988	02/28/2033
224044-CH-8	COX COMMUNICATIONS INC Series 144A		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
233046-AS-0	DB MASTER FINANCE LLC DNKN_21- Series 14		11/22/2022 .	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	985	11/20/2051
	DEED DISTRICT II S	l	00/04/	Redemption							_	1	_							00 (0 : :== : :
	DEER DISTRICT LLC 5.040% 06/01/44		06/01/2022 .	100.0000		167,647	167,647	167,647	167,647	0	0	0	0	J0	167,647	J0	0	0	4,225	06/01/2044
	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		5,005,161	0	33,739	33,739	103,292	10/15/2025
	TWDC ENTERPRISES 18 CORP WALT DISNEY COM		12/01/2022 .	Maturity		100,000	100,000	99,212	99,737	0	263	0	263	0	100,000	0	0	0	2,350	12/01/2022
	DPABS_15-1A DOMINOS PIZZA MASTER ISSUER		10/25/2022 .	Paydown		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	J0	0	0	839	10/25/2045
	DOMINOS PIZZA MASTER ISSUER LL Series 14		10/25/2022 .	Paydown		78,000	78,000	77,976		0	17	0	17	0	78,000	0	0	0	2,008	
25755T-AK-6	DOMINOS PIZZA MASTER ISSUER LL Series 14		10/25/2022 .	Paydown		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	J0	0	0	1,082	07/25/2048
26078J-AD-2	DOWDUPONT INC 4.725% 11/15/28		05/04/2022 .	J.P. MORGAN SECURITIES		1.029.180	1.000.000	1.000.000	1.000.000	^	_	_	_	_	1.000.000	_	29, 180	29.180	22,444	11/15/2028
-			10/20/2022 .	Douglaum								0			30.000		29, 180	29, 180		04/20/2048
	DRIVEN BRANDS FUNDING LLC HONK Series 14 DRUG ROYALTY III LP 1 DRUGC 18 Series 14		03/31/2022 .	Paydown			30,000	30,000	30,000	0					30,000					10/15/2031
				Various		2 000 007	4 000 000	2 000 000	2 007 000	0		0	0	0	2 000 007	J	0	0		
	DUKE REALTY LP 3.050% 03/01/50		10/06/2022 .	Various		3,899,627	4,000,000	3,893,800	3,897,899	0	1,727	0	1,727	0	3,899,627	J	0	0	137,861	03/01/2050
	EOG RESOURCES INC EOG RESOURCES INC		05/04/2022 .	Various		820,929		810,119		0	9/4	J 0	974	0	817,028	J	3,902	3,902		
26885B-AA-8	EQT MIDSTREAM PARTNERS LP		06/14/2022 .	TENDER		2,503,000	2,503,000	2,488,533	2,498,687	0		J 0	722	0	2,499,410	J0	3,591	3,591	87,049	08/01/2024
27326#-AC-0	EAST KENTUCKY PWR COOPERATIVE		04/18/2022 .	100 0000		166,667		166,667	166,667	n	n	n	n	n	166,667	n	n	n	3,708	04/19/2049
	EMERSON ELECTRIC CO EMERSON ELECTRIC CO		03/23/2022 .	MORGAN STANLEY		782,378	775,000	771,697	773,736	n	253	n	253	n	773,989	n				02/15/2023
29266M-AF-6	IBERDROLA INTL BV 6.750% 07/15/36		10/04/2022 .	JANE STREET		698,722		695.630	687,828	۰	(753)	n			687,075		11.647	11,647		07/15/2025
	ENTERPRISE PRODUCTS OPERATING		02/15/2022 .			4.000.000	4.000.000	3.992.359	3.999.881		119		119		4.000.000		11,04/	11,04/		02/15/2022
∠93/9V-AU-/	ENTENENTINE PHUDULIS UPEKATING		02/13/2022 .	various		4,000,000	4,000,000	3,992,359	ა, ყყყ, გგე	0	119	J 0	119	J0	4,000,000	J0	0	0	81,000	02/ 13/2022

4	2	1 2	1			-011g-1 e1111 L	Bonds and Sto	a	10						16	17	10	10	20	21
1	2	3	4	5	6	/	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13 Current Year's	14 Total Change in	Total Foreign Exchange	Book/				Bond Interest/	
CUSIP					Number of				Prior Year Book/ Adjusted	Unrealized Valuation	Current Year's (Amor-	Other- Than- Temporary	Book/ Adjusted	Change in Book/ Adjusted	Adjusted Carrying Value at	Foreign Exchange Gain	Realized	Total Gain	Stock Dividends Received	Stated Con- tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
30261Q-AJ-2 .	. FREMF MORTGAGE TRUST FREMF 13- FREMF MOR		11/01/2022	. Paydown		3.000.000	3.000.000	2.970.000	2,990,039	0	9.961		9,961	0	3.000.000	0	0	0		
30281@-AB-1 .	FEDEX CORP FEDEX CORP 4.060% 12/31/32		12/31/2022	Various			52.452	52.452	52.452	0	0,001	0	0,001	0		0	0	0	1. 161	
30288*-AA-8 .	. FLNG LIQUEFACTION 2 LLC		09/30/2022	Redemption . 100.0000		397,000		397,000	397,000	0	0	0	0	0	397,000	0	0	0	.,,	203/31/2038
				Redemption																
30288*-AB-6 .	FREEPORT LNG INVESTMENTSLLP		09/30/2022	. 100.0000		516, 100	,	516,100		0	0	0	0	0	516, 100	0	0	0		003/31/2038
30288*-AD-2 . 30290T-AN-2 .	. FLNG LIQUEFACTION 2 LLC		12/31/2022	. 100.0000		10.500.000	153,300	153,300	153,300	0		0			10.500.000			0	4,913	
302901-AN-2 302920-AA-4	. FREME MORTGAGE TRUST FREME_12- FREME MOR FREME MORTGAGE TRUST FREME 15- SERIES 20		06/01/2022	Paydown		4.500,000	4.500,000	10,669,281	10,484,102	0	10,898	0	13,898		4.500,000					002/25/2022
30306V-A#-6 .	. FLNG LIQUEFACTION 3 LLC		12/31/2022	Various						0	0	0								606/30/2039
JUJUUV-A#-0 .	. I LING LIQUETACTION 3 LLC		12/31/2022	Redemption											334, 400				0,000	00/30/2039
30306V-A@-8 .	. FLNG LIQUEFACTION 3 LLC		12/31/2022	. 100.0000		274,400	274,400	274,400	274,400	0	0	0	0	0	274,400	0	0	0	9,019	06/30/2039
319383-AB-1 .	. FIRST BUSEY CORPORATION		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
31953*-AL-6 .	. BURLINGTON NORTHERN SANTA FE SECURED COR		11/15/2022	. 100.0000		335,448				0	0	0	0	0	335,448	0	0	0	14,995	
31953*-AM-4	. BURLINGTON NORTHERN SANTA FE SECURED COR		11/15/2022	. Various		33,484	33,484	33,484	33,484	0	0	0	0	0	33,484	0	0	0	1,505	10/15/2027
31953*-AN-2	BURLINGTON NORTHERN SANTA FE SECURED COR		11/15/2022	Redemption . 100.0000		209,535	.,	209,535	209,535	0	0	0	0	0	209,535	0	0	0		
31953*-AP-7 .	BURLINGTON NORTHERN SANTA FE SECURED COR		11/15/2022	. Various		85,479	85,479	85,479	85,479	0	0	0	0	0	85,479	0	0	0	3,821	
31953*-AQ-5 31953*-AR-3	BURLINGTON NORTHERN SANTA FE SECURED COR  BURLINGTON NORTHERN SANTA FE SECURED COR		11/15/2022	Redemption 100.0000		113,747				0	0	0	0	0	113,747	0	0	0	5,085	5 10/15/2027 3 12/13/2027
01000 7111 0	Boile motor normalist offens the decorate out			Redemption			, 401												, , , , ,	1. 12/ 10/ 202/
33632*-UQ-8	WELLS FARGO BK NORTHWEST		12/10/2022	. 100.0000		540,294	540,294	540,294	540,294	0	0	0	0	0	540,294	0	0	0	21,689	01/10/2024
33767C-AU-1 .	. FIRSTKEY MORTGAGE TRUST SERIES 15-1 CLAS		12/01/2022	. Paydown		764,537		776,065	771,098	0	(6,561	) 0	(6,561)	0	764,537	0	0	0	10,357	703/25/2045
33849N-AN-5	FLAGSTAR MORTGAGE TRUST FSMT_1 Series 14		12/01/2022	Paydown		66,713	,	68,396	67,554	0	(841)	) 0	(841)	0	66,713	0	0	0		
34107@-AA-7 .	. FLORIDA PIPELINE HOLDINGS LLC		08/15/2022	. 100.0000		666 , 153		666 , 153	666 , 153	0	0	0	0	0	666, 153	0	0	0	16,240	
341081-FJ-1 .	. FLORIDA POWER AND LIGHT CO FLORIDA POWER		03/23/2022	. MORGAN STANLEY		321,734		319,559	319,809	0	30	0	30	0	319,840	0		1,895	2,787	
360271-AK-6 .	. FULTON FINL CORP FULTON FINANCIAL CORPOR		03/16/2022	. Maturity		3,000,000	3,000,000	2,988,450	2,999,488	0	512		512	0	3,000,000	0	0	0	54,000	
36192K-AV-9 .	. GS MORTGAGE SECURITIES CORPORA GS MORTGA		03/01/2022	. Paydown		9,000,000	9,000,000	9, 182,669	8,995,691	0			4,309	0	9,000,000	J	ļ0	0		05/10/2045
36192P-AD-8 36258V-AF-1 .	. GS MORTGAGE SECURITIES TRUST G GS MORTGA  GM FINANCIAL CONSUMER AUTOMOBI GM FINANC		04/13/2022	. PaydownBANC OF AMERICA		2,000,000	2,000,000	2,049,904	2,003,322	0 n	(3,322)	,0	(3,322)	0	2,000,000	n	(22.978)	(22,978)	68,695	511/10/2045 308/18/2025
369550-BC-1 .	GENERAL DYNAMICS CORP GENERAL DYNAMICS C	l	04/13/2022	. MESIROW & COMPANY		2,032,180	2.000,000	1,988,760	1,992,372		315	0	315		1.992.686		39.494	39.494		
37045X-AW-6 .	GENERAL MOTORS FINANCIAL CO IN	l	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		
374593-A*-2	GIANTS STADIUM LLC 7.100% 04/01/40	l	04/01/2022	. Various		246.389				0	0	0	0	0	246.389	0	0	0		704/01/2040
375558-AZ-6 .	GILEAD SCIENCES INC 3.500% 02/01/25		05/04/2022	. BNP PARISBAS		1,496,565		1.498.590	1,499,564	0	46	0	46	0	1,499,611	0	(3.046)	(3,046)		102/01/2025
377372-AN-7 .	. GLAXOSK CAP INC GLAXOSMITHKLINE CAPITAL		04/13/2022	. JANE STREET			2,000,000	1,999,840	1,999,891	0	4	0	4	0	1,999,896	0	54,804	54,804		
38141G-GS-7 .	. GOLDMAN SACHS GROUP INC/THE GOLDMAN SACH		01/24/2022	. Maturity		4.000.000	4.000.000	3.994.600	3,999,956	0	44	0	44	0	4.000.000	0	0	0	115,000	
386088-AF-5 .	DIAGEO INVESTMENT CORP		09/15/2022	. Various		10,748,000	10,748,000	13,002,270	10,896,559	0	(148,559	) 0	(148,559)	0	10,748,000	0	0	0		
40438D-AE-9	. HPEFS EQUIPMENT TRUST HPEFS_19 Series 14		08/20/2022	. Paydown		4,000,000	4,000,000	3,999,378	3,999,796	0	204	0	204	0	4,000,000	0	0	0		6 09/20/2029
40438D-AF-6 .	. HPEFS EQUIPMENT TRUST HPEFS_19 Series 14	ļi	09/20/2022	. Paydown		3,250,000		3,249,499	3,249,781	0	219	0	219	0	3,250,000	0	0	0	65,884	
40480*-AA-3 .	. HS WILDCAT LLC 3.830% 12/31/50		10/26/2022	Redemption				3,624	3,624	0	0	0	0	0		0	0	0	125	
		1		Redemption						_										
40480*-AB-1 .	. HS WILDCAT LLC 4.390% 12/31/60		10/26/2022	. 100.0000		638	638	638	638	0	0	0	0	0	638	0	0	0		
406216-BD-2 .	. HALLIBURTON COMPANY HALLIBURTON COMPANY		09/26/2022	. Call 100.0000		500,000	500,000			0	97		97	0	499,885	0	115	115		08/01/2023
421946-AM-6 .	. HEALTHCARE REALTY TRUST INC		07/22/2022	Redemption		6,244,437	6,300,000	6,234,417	6,241,229	0	3,208	0	3,208	0	6,244,437	0	0	0		303/15/2031

### **SCHEDULE D - PART 4**

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

543190-AA-0 LTRAN_15-1A 2.980% 01/15/45						Showing All L	.ong-renn b	orius ariu Sic	ocks SOLD, F	KEDEEMED	or Otherwis	se DISPUS	ED OF Dui	ing Current	i eai						
Case   Part	1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
Cumulation   Cum											11	12	13	14	15						
Cutton   C															Total						
Part													Current	Total	Foreign					Bond	
Control   Cont													Year's	Change in	Exchange	Book/				Interest/	
Part										Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
Charles										Book/	Unrealized		Than-			Carrying	Exchange			Dividends	Con-
Indication   Description   D	CUSIP					Number of											Gain	Realized	Total Gain		tractual
Part			For-	Disposal	Name		Con-														
Company   Comp		Description						Par Value	Actual Cost												
Company   Comp		2 coc.ip.ic.i	0.9	Date		O LO GIA	o.uo.uu.o		710144. 0001	7 41.43	Boordage	71001011011	rtocognizou	(1111210)	Value	24.0	D.opeca.	on Biopodai	Diopood.		
March   1969	42280#-AE-9	HEICO 6.500% 12/21/22		12/21/2022			291,667	291,667	291,667	291,667	0	0	0	0	0	291,667	0	0	0	18,958	12/21/2022 .
Case   March   Case	427866-AT-5	HERSHEY COMPANY THE HERSHEY COMPANY THE		05/04/2022 .	. MARKETAXESS		772,227	770,000	764,968	767,872	0	425	0	425	0	768,297	0	3,930	3,930	8,886	05/01/2023 .
Case   March   Case	427866-AU-2	HERSHEY COMPANY THE HERSHEY CO		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 .
Section   Sect	43284B-AB-8	HILTON GRAND VACATIONS TRUST H Series 14			Paydown		512,812	512,812	512,691	512,725	0	87	0	87	0	512,812	0	0	0	9,837	02/25/2032 .
201-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-	43284B-AC-6	HILTON GRAND VACATIONS TRUST H Series 14			Pavdown		480.761	480.761	480.714	480.721	0	40	0	40	0	480.761	0	0	0	9.970	02/25/2032 .
Selection   Company   Co			l		Paydown						0	17	0	17	0		0	0	0		
March   Marc		_	l		Various		, ,	, , ,	, , .	, , ,	0	(767)	0	(767)	0	, , ,	0	0			
## 4500 First   100 First   10			I	05/04/2022	. JANE STREET						0		0		0		0	(47,762)	(47,762)		
Section   March			l						, ,		0		0		0		0		. , ,	. ,	
### ### ### ### ### ### ### ### ### ##								,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,													
## Settle	46266T-AA-6	IQVIA INC Series 144A 5.000% 05/15/27		04/11/2022 .	. 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 .
Section   Sect	46592W-BY-1	JP MORGAN MORTGAGE TRUST JPMMT Series 14		12/01/2022	Paydown		31,212	31,212		32,351	0	(1,139)	0	(1,139)	0	31,212	0	0	0	540	02/25/2052 .
##   ##   ##   ##   ##   ##   ##   #	466313-AG-8	JABIL CIRCUIT INC JABIL CIRCUIT INC		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 .
## 1500 SECTION   1.00	466365-AC-7	JACK IN THE BOX FUNDING LLC JA Series 14		11/25/2022	Paydown		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	4,349	08/25/2049 .
### ### ### ### ### ### ### ### ### ##	46637W-AD-5	JP MORGAN CHASE COMMERCIAL MOR JP MORGAN		04/01/2022			202,961	202,961	204,901	202,828	0	133	0	133	0	202,961	0	0	0	2,034	06/15/2045 .
###SERS-6-1 PINTER PINTER ##SERS-6-2 PINTER PI																					
##SEMPLACE   PUREN MOTINGE REST JAME PAIR FOR 15   1,106,277   1,1											0				0		0				
### ### ### ### ### ### ### ### ### ##		JP MORGAN CHASE COMMERCIAL MOR JP MORGAN					., .,	' '			0	(==,+==)	0 0		0		0	(173,670)	(173,670)		
### ### ### ### ### ### ### ### ### ##		JP MORGAN MORTGAGE TRUST JPMMT JPMMT_15			,		, ,				0		0		0		0	0	0		
## 66694-2-2   PURRAN HITMORE TRAIT PARTS series 14   1/201/12/22   Pyrophom   58,527   58,879   58,87		JP MORGAN MORTGAGE TRUST JPMMT Series 14			. Paydown			. ,	. , .		0		0	. , . ,	0		0	0	0		
9890-98-22 - P. WORN WRITCHE TRIST PARTS For is 14 1.207/2022 - Proform 1.18,574 131,508 1.18,574 131,508 1.18,574 131,508 1.18,574 1.207/2022 - Proform 1.1		JP MORGAN MORTGAGE TRUST JPMMT JP MORGAN			. Paydown						0		0		0		0	0	0		
## ## ## ## ## ## ## ## ## ## ## ## ##	46648H-AZ-6	JP MORGAN MORTGAGE TRUST JPMMT Series 14			. Paydown						0	,	0	, , ,	0		0	0	0	1,389	05/25/2047 .
## ## ## ## ## ## ## ## ## ## ## ## ##		JP MORGAN MORTGAGE TRUST JPMMT Series 14			. Paydown						0		0		0		0	0	0		
## 48814—## 4. UNDES DEM GEP IIC. JUGES DEM GEP IIC	46649T-AZ-9	JP MORGAN MORTGAGE TRUST JPMMT Series 14					.,		.,	, ,	0	2,334	0	2,334	0		0	0	0	, .	
### 1.775 00	469814-A#-4	JACOBS ENGR GRP INC. JACOBS ENGINEERING			. TENDER						0	0	0	0	0		0	0	0		
48200-44-5 UPES LNG LASALLE INC JNES LNG LASALLE IN		JACOBS ENGR GRP INC. JACOBS ENGINEERING			. TENDER			3,000,000			0	8,794	0	8,794	0		0	75,352	75,352		
## ## ## ## ## ## ## ## ## ## ## ## ##	47760Q-AB-9	JIMMY JOHNS FUNDING LLC JIMMY_ Series 14			. Paydown		1,787,500	1,787,500	1,787,500	1,787,500	0	0	0	0	0	1,787,500	0	0	0	22,564	07/30/2047 .
48289-44-3	48020Q-AA-5	JONES LANG LASALLE INC JONES LANG LASALL		09/30/2022			5,000,000	5,000,000	5,044,650	5,003,229	0	(3,364)	0	(3,364)	0	4,999,864	0	136	136	192,500	11/15/2022 .
BANG OF AMERICA    SUPPLY-NF-7   KELRIG OF FEPREN INC   4.597's (6/25/28   0.5/04/2022   Various   0.50027N-A-8   KOLS CORP   5.902s 12/15/23   0.3/09/2022   Various   0.568,618   0.50027N-A-8   KOLS CORP   5.902s 12/15/23   0.2/15/2022   Various   0.569,810   0.0   0	1																1				
## ## ## ## ## ## ## ## ## ## ## ## ##	482480-AH-3	KLA-IENCOR CORP KLA-TENCOR CORPORATION		06/23/2022			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
\$0027\$\(\alpha\) - 8. \(\chi\) CM\$- \$0.00P\$ \(\frac{5}{9.002}\) \(\frac{1}{2}\) CM\$- \$0.00P\$ \(\frac{5}{9.002}\) \(\frac{1}{2}\) CM\$- \$0.00\$ \(\frac{5}{9.002}\) \(\frac{5}{9.002}\) \(\frac{5}{9.002}\) \(\frac{1}{2}\) CM\$- \$0.00\$ \(\frac{5}{9.002}\) \(\fr	/Q271V_AE_7	KEIRIG OR PEPPER INC 4 507% 05/05/00		05/04/2022			1 007 000	1 000 000	1 000 000	1 000 000	^	_	^	^	_	1 000 000	_	27 000	27 000	OU EEU	05/25/2020
50027#-AA-8 (KHLS CXPR 5 902% 12/15/232 Various 8.500,000 8,850,00					Various						٥	n	0	0 n			n		ا 300		
51466-AJ-5. LAND OLAKES, INC.	-				Various			,	,	,	۰۰										
522084**AA-3 WALGPEEN CO 5.540% 04/15/36	1											(20, 062)		(20,062)						·····	
527288-BM-4 LEVEL 3 FINANCING INC 5.250% 03/15/26  527288-BM-4 LEVEL 3 FINANCING INC Series 144A  527288-BM-5 LEVEL 3 FINANCING INC Series 144A  527288-BM-6 LIBERTY MINULA GROUP INC Series 144A  527288-BM-6 LIBERTY MINULA GROUP INC Series 144A  527288-BM-7 LIBERTY MINULA GROUP INC Series 144A  527288-BM-7 LIBERTY MINULA GROUP INC Series 144A  527288-BM-8 LIBERTY MINULA GROUP INC Series 144A  527288-BM-9 LIBERTY MINULA GROUP INC Series 144A  527288-BM-8 LIBERTY MINULA GROUP INC Series 144A  527288-BM-9 LIBERTY MINULA GROUP INC SERIES MARKETS  527288-BM-9 LIBERTY MINULA GROUP INC SERIES MARKETS  527288-BM-9 LIBERTY MINUT INC SERIES			l									(28,902)	,	(28,902)							
527298-BM-4 LEVEL 3 FINANCING INC 5.250% 03/15/2608/01/2022 MARKETS			l				,						0								
527298-BIN-4 LEVEL 3 FINANCING INC 5.250% 03/15/26 LEVEL 3 FINANCING INC 5.250% 03/15/26 LEVEL 3 FINANCING INC Series 144A	J∠403#-BU-/	LUNES VIL 3. 182% U3/ 1U/ 20		12/ 10/ 2022 .			205,278	205,2/8	205,278	203,2/8	0	ļ	0			205,278	J		u		03/10/2026
527298-B0-5 LEVEL 3 FINANCING INC Series 144A	527298-BM-4	LEVEL 3 FINANCING INC 5.250% 03/15/26	l	08/01/2022			2.970.000	3.000 000	3.030.000	3.017.326		(17, 241)	0	(17, 241)		3.000.085	o	(30,085)	(30.085)	125 563	03/15/2026
53079E-AW-4 LIBERTY MUTUAL GROUP INC Series 144A	52.200 Dm 4	3 3						3,000,000				(17,271)		(17,241)				(00,000)			
543190-AA-0 LTRAN_15-1A 2.980% 01/15/45	527298-BQ-5	LEVEL 3 FINANCING INC Series 144A			. SECURITIES LLC		3,946,250	5,000,000	4,999,250	4,999,331	0	59	0	59	0	4,999,389	0	(1,053,139)	(1,053,139)	178,788	11/15/2029
543190-AA-0 LTRAN_15-1A 2.980% 01/15/4504/15/2022 Paydown31,18431,18431,18431,18431,18431,1840010100	53079E-AW-4	LIBERTY MUTUAL GROUP INC Series 144A			. Maturity		1,050,000	1,050,000		1,053,726	0	(3,726)	0	(3,726)	0	1,050,000	0	0	0	25,988	05/01/2022
543190-AB-8 LTRAN_15-1A LONG TRAIN LEASING III LLC L	543190-AA-0	LTRAN_15-1A 2.980% 01/15/45			. 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
548661-CW-5 LOWES COMPANIES INC LOWES COMPANIES INC	543190-AA-0	LTRAN_15-1A 2.980% 01/15/45		04/15/2022	Paydown		31, 184	31, 184	31, 182	31, 184	0	1	0	1	0	31, 184	0	0	0	213	01/15/2045
548661-CW-5 LOWES COMPANIES INC LOWES COMPANIES COMPANIE	543190-AB-8	_			Paydown		39,816		40 , 134		0	(73)	0	(73)	0	39,816	0	0	0	808	
55294#-AF-2 MDU ENERGY CAPITAL LLC MDU ENERGY CAPITAL LLC MDU ENERGY CAPITA		_	ļ		. Maturity	[			, .		0		0		0		0	0	0	4,992	
55389P-AC-3 MWW 0INNER TRUST MVW0T_19-1A Series 144A			ļ								0	0	0	0	0		0	0	0		
554000-AC-5 MVW 0/INSER TRUST MVW0T_19-2A Series 144A			l		Paydown						0	85	0	85	0		0	0	0		
		_	l		Pavdown			.,	. ,		0	234	0	234	0		0	0			
	57629W-BR-0		l								0		0		0		0	5.444	5.444		

					Showing All L															
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ook/Adjusted	Carrying Value	e	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
585498-BG-2	MELLO MORTGAGE CAPITAL ACCEPTA Series 14		12/01/2022 .	. Paydown		73,405			72,777	0	628	0	628	0	73.405		. 0	. 0	1 513	303/25/2048
000.00 50 2	matter montaine on the nooth of the thin		, 0 1, 2022	Redemption																11 00/ 20/ 20 10
59748T-AA-7	Midland Cogener Series 144A		09/15/2022	. 100.0000		707,200	707,200	720,665	719, 135	0	(11,935	) 0	(11,935)	0	707,200	C	0	0	31,824	403/15/2025
61754J-AH-1	MORGAN STANLEY CAPITAL I MSC 0 2007-T27		01/01/2022	Paydown		3,810,279	3,810,279	3,711,977	3,802,720	0	7,560	0	7,560	0	3,810,279	C	0	0	19,097	706/11/2042
61760V-AQ-6	MORGAN STANLEY CAPITAL I MSC_1 MORGAN ST		02/01/2022	Paydown		2,352,563	2,352,563	2,425,093	2,350,936	0	1,627	0	1,627	0	2,352,563	C	0	0	10,862	203/15/2045
61761A-BB-3	MORGAN STANLEY BAML TRUST MSBAM 12		07/01/2022	Paydown		4,410,000	4,410,000	4,498,105	4,408,633	0	1,367	0	1,367	0	4,410,000		0	0	106,219	908/15/2045
61761A-BD-9	MORGAN STANLEY BAML TRUST MSBAM_12	l	12/01/2022	Paydown		2,485,675	2,485,675	2,376,196	2,474,020	0	11,655	0	11,655	0	2,485,675	c	0	0	87,578	808/15/2045
61980A-AD-5	MOTIVA ENTERPRISES LLC		09/14/2022	. TENDER		1,012,560	1,000,000	1,050,850	1,040,757	0	(13,429	) 0	(13,429)	0	1,027,327	c	(27,327)	(27,327)	92,286	
626717-AJ-1	MURPHY OIL CORP MURPHY OIL CORPORATION	l	11/30/2022	. Call 101.4380			2,210,000	2,215,530	2,211,950	0	(1,077	)	(1,077)	0	2,210,873	l	(873)	(873)	195,918	
62848B-AC-5	MVW OWNER TRUST MVWOT 18-1A Series 144A	l	12/20/2022	Paydown		759,329				0	18	*		0	759,329	l	0	0	14,446	
636180-BL-4	NATIONAL FUEL GAS COMPANY NATIONAL FUEL	1	11/25/2022	. Call 100.0000		570.000			572,793		(2.741	)	(2.741)		570.052		(52)	(52)		
651587-AF-4	NEWMARKET NEWMARKET CORP	l	03/15/2022	. Call 102.0284		3,857,692	3,781,000	3,746,933	3,776,702	0	894	*	894	0	3,777,596		3,404	3,404	115,447	
651639-AT-3	NEWMONT MINING CORP 3.700% 03/15/23	l	01/18/2022	. Call 103.3276		5 . 166 . 379	5.000.000	4.988.592	4.996.072	0	150		150	0	4.996.222		3.778	3.778		303/15/2023
301000 AT 0	0.700% 00/10/20			Redemption			3,000,000			I	130		130		7,000,222				223,070	00/ 10/ 2020
653240-AA-9	NEWTOWN CREDIT LEASE 6.082% 05/15/23		12/15/2022	. 100.0000		470,242	470,242	470,225	470 , 199	0	43	0	43	0	470,242		0	0	14, 117	705/15/2023
654106-AC-7	NIKE INC NIKE INC 2.250% 05/01/23		03/23/2022	. MARKETAXESS		846 . 470				0	1.035	0	1.035	0	839.931	lc	6.539	6.539	7.605	
666807-AW-2	NORTHROP GRUMMAN CORP 7.750% 02/15/31		04/13/2022	. MARKETAXESS		1.077.367	850,000	921.953		0	(909	) 0	(909)	0	888.044	lc	189.323	189.323	44 . 466	
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		5 379	5.379	9 350	005/06/2024
68245J-AB-6	INTACT US HOLDINGS INC ONEBEACON US HOLD		11/09/2022	Various		6.000.000	6.000.000	5.992.860	5.999.257	0	743	0	743	0	6.000.000	C	0	0	276.000	
68504L-AB-7	ORANGE LAKE TIMESHARE TRUST ON Series 14		12/08/2022	. Paydown		260,579	260,579	260,577		0	8	0	8	0	260.579	C	0	0	3,873	
68504U-AC-5	ORANGE LAKE TIMESHARE TRUST ON Series 14		12/09/2022	Pavdown		876.414				0	27	0	27	0	876.414	0	0	0		
68504U-AD-3	ORANGE LAKE TIMESHARE TRUST ON Series 14		12/09/2022	Paydown			1,262,053	1,261,792	1,261,835	0	218	0	218	0	1,262,053		0	0	31,918	
68504W-AC-1	ODANCE LAKE TIMECHARE TRICT ON Corres 14		12/03/2022	Pavdown		774.519		772.639		0	1.074		1.074		774.519		0	0	14.620	
70109H-AL-9	PARKER HANNIFIN CORP 3.300% 11/21/24		05/04/2022	MARKETAXESS		993,030	1,000,000	998.860			79		79		999.390		(6.360)	(6.360)	14,020	
713448-CG-1	PEPSICO INC PEPSICO INC		05/04/2022	JANE STREET		702.793		692.000			911		911		697.778		5.015	5.015		
713448-CM-8	PEPSICO INC 3.600% 03/01/24		05/04/2022	MARKETAXESS		131,327		129,898							129.953		1.374	1.374		503/01/2024
71839#-AA-2			10/10/2022	. MARKLIAALOO		471.781	471.781	471.781	471,781	0		0			471.781		1,0/4	1,0/4		207/10/2030
			04/01/2022	. Various		500.000		542.815		0	(1.322)	,0	(1.322)		500.000					
718546-AC-8	PHILLIPS 66 PHILLIPS 66		04/01/2022 .	. Maturity BANC OF AMERICA			500,000	542,815	501,322	J	(1,322	/ 0	(1,322)		500,000	J	0	0	10,750	004/01/2022
718549-AB-4	PHILLIPS 66 PARTNERS LP	l	05/04/2022	. SECURITIES LLC		984.650	1,000,000	999.670		n	19	n	19		999.894		(15.244)	(15.244)	27 , 136	602/15/2025
718549-AB-4	PHILLIPS 66 PARTNERS LP		05/09/2022	. Taxable Exchange		3.999.577	4.000,000	3.998.680	3.999.526	n	51	n	51	n	3.999.577		0,244)	n (10,244)		702/15/2025
718549-AC-2	PHILLIPS 66 CO 4.680% 02/15/45	l	05/09/2022	. Taxable Exchange		3.079.247	3,030,000	3,990,000	3.079.695	n	(448)	) 0	(448)	n	3.079.247		n	n		002/15/2045
718549-AC-2	PHILLIPS 66 PARTNERS LP	l	05/09/2022	. Taxable Exchange		1.987.336	2.000.000	1.986.060	1.987.242	n	νΩ	, o	04	0	1.987.336			n	61,344	
718349-AE-8 723787-AK-3	PIONEER NAT RES CO PIONEER NATURAL RESOU		05/09/2022 .	. Maturity		1,987,336	3,100,000	1,986,060			1 110	0	1 110		3.100.000					007/15/2022
120101-MN-0	TIONEEN NAT HES OU FIUNEEN NATURAL NESUU		01/ 13/2022	Redemotion			3, 100,000	5,002,040	3,080,090	l	1,110		1,110			l			122,400	01/10/2022
73020@-AA-9	PACIFIC NORTHWEST NATIONAL LAB SECURED C	l	12/15/2022	100.0000		362,569				0	0	0	0	0	362.569	l	0	0	12 .892	2 11/15/2034
	The second of th			Redemption				, i												
73557*-AA-2	PORT WASHINGTON GENERATING STA		12/15/2022	. 100.0000		466,948	466,948	466,948	466,948	0	0	0	0	0	466,948	C	0	0	12,512	207/15/2030
740189-AM-7	PRECISION CASTPARTS CORP		05/04/2022	. GOLDMAN SACHS & CO		310,065	310,000	309,638		0	22	0	22	0	309,787		278	278	3,946	606/15/2025
742718-BJ-7	PROCTER & GAMBLE COMPANY	<b> </b>	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	c	0	0		506/01/2022
742718-DY-2	PROCTER & GAMBLE COMPANY PROCTER & GAMBL	<b> </b>	02/06/2022	. Maturity	l		2,250,000	2,237,608	2,249,377	0	623	0	623	0	2,250,000	lc	0	0	25.875	502/06/2022
74340X-BH-3	PROLOGIS LP 3.875% 09/15/28	l	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	l	699	699		909/15/2028
				Redemption		, , .	, ,	, ,	, , , ,											
743753-D#-9	NARRAGANSETT ELECTRIC COMPANY		09/30/2022 .	. 100.0000		625,000	625,000	625,000	625,000	0	0	0	0	0	625,000	C	0	0	50,563	309/30/2022
74955E-AB-5	RGS FUNDING CORP I & M F		06/07/2022	. Various		60,569	60,569	67,793	60,844	0	(275	) 0	(275)	0	60,569	C	0	0		406/07/2022
749860-AP-6	RREEF AMERICA REIT II INC		07/01/2022	. Maturity		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000		0	0	233,378	807/01/2022
				Redemption	1											1				
750731-AA-9	AUTUMN WIND HQ LLC 3.744% 02/10/49		12/10/2022 .	. 100.0000		22,711	22,711	22,711	22,711	0	0	0	0	0	22,711	C	0	0	463	
754907-AA-1	RAYONIER INC RAYONIER INC.		01/04/2022 .	. Call 100.0000		10,000,000	10,000,000	9,962,122	9,998,640	0	45	0	45	0	9,998,686	C	1,314	1,314	96,875	
75951A-AP-3	RELIANCE STANDARD LIFE GLOBAL Series 144		03/23/2022 .	. JANE STREET		2,463,475			2,492,551	0	488	0	488	0	2,493,039	C	(29,564)	(29,564)		405/07/2025
76169#-AG-8	BEYES HOLDINGS LLC REYES HOLDINGS LLC	1	07/31/2022	Various	1	3 000 000	3 000 000	3 000 000	3 000 000	١	١	0		1	3 000 000		1	۸	152 000	07/31/2022

## SCHEDULE D - PART 4 n Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

				5	Showing All I	_ong-Term B	onds and Sto	ocks SOLD, F	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal		Year	Date
81744X-AA-6	SEQUOIA MORTGAGE TRUST SEMT 12-5	0.9	01/01/2022	Pavdown	0.001.	330.285		318.880		Doctodoo	8.122		8, 122	0	330.285	0	0.1.2.000000.	0	688	
81744X-AC-2	SEQUOTA MORTGAGE TRUST SERIES 12-5 CLASS		01/01/2022	Pavdown			2, 167, 663	2,221,854	2, 179, 725	0	(12,062)		(12,062)	0	2,167,663	0	0	0	7,027	11/25/2042 .
81744Y-AG-1	SEMT 13-4 SEQUOIA MORTGAGE TRUST SEMT 13		12/01/2022	Pavdown		21,452	21,452			0	59	0	59	0	21,452	0	0	0		
81745M-AA-9	SEQUOTA MORTGAGE TRUST SEMT_13-2		12/01/2022	Paydown		90.030				0	57	0	57	0	90.030	0	0	0	646	
81745Q-CA-8	SEQUOTA MORTGAGE TRUST SEMT_15		12/01/2022	Paydown						0	(553)		(553)			0	0	0	1.576	01/25/2045 .
81746N-AN-8	SEQUOTA MORTGAGE TRUST SEMT 16		12/01/2022	Paydown		1.424.830	1,424,830	1,489,726	1,437,406	0	(12.577)		(12,577)	0	1.424.830	0	0	0		
81746X-AG-1	SEQUOIA MORTGAGE TRUST SEMT 17 SEMT 17-3		12/01/2022	Pavdown		4.734.117	4,734,117	4.527.807	4.675.953	0	58 . 164	0	58.164	0	4.734.117	0	0	0	68,315	
82280Q-AC-5	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOIN		12/01/2022	Paydown		312.761				0	(398)	0	(398)	0	312.761	0	0	0	5. 172	
82280R-AG-4	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOIN		12/01/2022	Paydown		1.469.798	1,469,798	1,407,083	1, 450, 852	0	18.947	0	18.947	0	1.469.798	0	0	0	17,995	
82280R-CB-3	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOIN		12/01/2022	Pavdown				276,777		n	5.085	n	5,085	n		n	n	n	5.415	
82280R-CC-1	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOIN		12/01/2022	Paydown		253, 100	253,467	242,350	246,789	n	6,678	n	6,678	n	253, 467	n	n	n	4,814	
826525-AC-1	SIERRA RECEIVABLES FUNDING COM Series 14		12/20/2022	Pavdown		822.665				n	(1.622)	n	(1.622)	n		n	n	n	14,344	
826525-AD-9	SIERRA RECEIVABLES FUNDING COM Series 14		12/20/2022	Pavdown		241,960	241,960	241,902	241,909	0	51	0	51	0	241,960	0	0	0		07/20/2037 .
82652M-AC-4	SIERRA RECEIVABLES FUNDING COM Series 14		12/20/2022	Paydown		559.588	559,588	559,544	559,549	0	39	0	30	0	559.588	0	0	0	8.702	
82652M-AD-2	SIERRA RECEIVABLES FUNDING COM Series 14		12/20/2022	Pavdown		559.588	559,588	559,432	559,465	0	123	0	123	0	559,588	0	0	0		
82652N-AB-4	SIERRA RECEIVABLES FUNDING COM Series 14		12/20/2022	Pavdown		690 . 454				0	102	0	102	0	690 . 454	0	0	0		
82652N-AD-0	SIERRA RECEIVABLES FUNDING COM SIERRA RE		12/20/2022	Paydown		276 . 182	276, 182	276, 138	276,145	0	37	0	37	0	276 . 182	0	0	0	5,873	
82653D-AC-3	SIERRA RECEIVABLES FUNDING COM Series 14		12/20/2022	Paydown		734.592		734.387		0	136	0	136	0	734.592	0	0	0		
82653E-AC-1	SIERRA RECEIVABLES FUNDING COM Series 14		12/20/2022	Paydown		711.427	711,427	711,381	711,386	0	/11	0	//1		711,427	0	0	0	13,583	
82653E-AD-9	SIERRA RECEIVABLES FUNDING COM Series 14		12/20/2022	Pavdown		1.016.325	1,016,325	1.016.189	1,016,210		11/		11/		1.016.325		0		24.448	
82653G-AB-8	SIERRA RECEIVABLES FUNDING COM Series 14		12/20/2022	Paydown						0	/11	0	A1		332,777	0	0	0	6.483	
82653G-AC-6	SIERRA RECEIVABLES FUNDING COM Series 14		12/20/2022	Paydown		380 . 198					10		10		380 . 198				7.981	09/20/2035 .
828807-CR-6	SIMON PROPERTY GROUP LP		05/04/2022	MARKETAXESS		100.757					12		12		99,875		882	882		
832696-AK-4	JM Smucker Company, The		04/13/2022	Various		5.040.700	5.000.000	4.998.790	4.999.582		26		26		4.999.618		41.082	41.082	103,542	
83546D-AQ-1	SONIC CAPITAL LLC SONIC 21-1A Series 144		12/20/2022	Pavdown		30.000					0		0				41,002		428	
00040D AQ 1	SOUTH ON TITLE LEG SOUTHO_ZT IN GETTES 144		12/20/2022	Redemption															420	00/20/2001 .
84334#-AA-5	SOUTHERN MARYLAND ELECTRIC COO SOUTHERN		10/16/2022	100.0000		40,689	40,689	40,689	40,689	0	0	0	0	0	40,689	0	0	0	1,225	04/16/2048 .
				Redemption				•												
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL SPIRITS N		12/31/2022	100.0000		303,842	303,842	303,842	303,842	0	0	0	0	0	303,842	0	0	0	11,749	06/30/2036 .
0.4000+ 4.4.0	ODOWED FINANCE O LLO ODOWED FINANCE LL L		40 (04 (0000	Redemption 100.0000		155,640		155,640	155,640						155,640				F 070	40 (04 (0044
84929*-AA-0 85234#-AB-1	SPOWER FINANCE 2 LLC SPOWER FINANCE II L STADIUM FUNDING TRUST STADIUM FUNDING TR		12/31/202204/01/2022	Various						0	19.294		19.294						9,837	12/31/2041 .
03234#-AD-1	STADIONI FONDING TROST STADIONI FUNDING IR		04/01/2022	BANC OF AMERICA							19,294	0	19,294						9,001	04/01/2039 .
857477-AT-0	STATE STREET CORPORATION		05/04/2022	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 .
				Redemption		,,	_,,	,,,,,,,,							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					,,
86192*-AA-5	STONEHENGE CAPITAL FUND CONNEC		12/15/2022	100.0000		176,248	176,248	176,248	176,248	0	0	0	0	0	176,248	0	0	0	8,235	12/15/2023 .
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 .
863667-AN-1	STRYKER CORP STRYKER CORPORATION		04/13/2022	MARKETAXESS		1,003,830	1,000,000	1,069,460	1,031,257	0	(2,212)	0 0	(2,212)	0	1,029,045	0	(25,215)	(25,215)	20,708	03/15/2026 .
872480-AB-4	TIF FUNDING II LLC TIF_20-1A Series 144A		12/20/2022 .	Paydown		200,000	200,000	200, 145	200, 117	0	(117)	0	(117)	0	200,000	0	0	0	4, 138	
87264A-CM-5	T-MOBILE USA INC Series 144A		07/05/2022	Tax Free Exchange		3,996,244	4,000,000	3,995,920	3,996,052	0	192	0	192	0	3,996,244	0	0	0	121,644	10/15/2052 .
87342R-AE-4	TACO BELL FUNDING LLC BELL_18- Series 14		11/25/2022 .	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,544	11/25/2048 .
87612E-AZ-9	TARGET CORPORATION 2.900% 01/15/22		01/15/2022	Maturity		500,000	500,000	499,508		0	10	0	10	0	500,000	0	0	0		
88315L-AF-5	TEXTAINER MARINE CONTAINERS LT Series 14		12/20/2022	Paydown		733,584	733,584	733,351	733,383	0	201	0	201	0	733,584	0	0	0	20,209	08/21/2045 .
88632A-CB-2	TIAA BANK MORTGAGE LOAN TRUST Series 144		12/01/2022	Paydown		116, 115	116, 115	113,857	114,963	0	1, 152	0	1, 152	0	116,115	0	0	0	2,677	11/25/2048 .
007000 4 1 0	TIMES 00 0 075% 00 (04 (04		00 (00 (0000	STIFEL NICOLAUS AND CO		4 000 000	4 000 000	4 007 004	4 000 101	_	(222)		(222)		4 004 004		4 170	4 470	00.004	00 (04 (000)
887389-AJ-3	TIMKEN CO 3.875% 09/01/24		03/29/2022 .	INC	•••••	1,006,360		1,007,334	1,002,101	0	(220)		(220)	0	1,001,881	0	4,479	4,479	22,604	
89407#-AD-0	TRANSWESTERN PIPELINE CO LLC		05/24/2022 .	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0		0	J0	5,000,000	J	0	0	147,250	05/24/2022 .
89566E-AD-0	TRI-STATE GENERATION & TRANSMI 144A		04/20/2022	SEAPORT GROUP	•••••			1,608,960	1,586,255	0	(823)		(823)		1,585,431	0	86,719	86,719		
89566E-AH-1	TRISTATE GEN&TRANS ASSN		04/05/2022 .	Various		5,088,200	5,000,000	5, 153,600	5, 137,747	0	(959)	٥٥	(959)	0	5, 136, 788	J0	(48,588)	(48,588)	101,833	
90276U-BD-2	UBS COMMERCIAL MORTGAGE TRUST UBS COMMER		06/29/2022	Various		0	0	0	0	0	0	0	0	0	0	0	J 0	0	12,116	12/15/2050 .

				;	Showing All I	Long-Term B	Sonds and Sto	ocks SOLD, F	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted (	Carrying Value	е	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	_ '
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
GUIGID									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange	D !! !	T	Dividends	Con-
CUSIP			D:	NI	Number of	0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-	Description	For-		Name	Shares of	Con-	Dor Value	A atrual Coat	Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description Section 1997 Sectio	eign	_	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
90345W-AD-6	US AIRWAYS 2012-2A PASS THRU TRUST ETC		12/03/2022	. Various		444,311	444,311	449,309	446,346	0	(2,035	) 0	(2,035)	0	444,311	0	0	0	15,252	06/03/2025 .
90363@-AA-8	USTA NATIONAL TENNIS CENTER IN		07/08/2022	. 100.0000		1,059,499	1,059,499	1,059,499	1,059,499	0	0	0	0	0	1,059,499	0	0	0	24,776	09/08/2024 .
904764-AS-6	UNILEVER CAPITAL CORP 3.100% 07/30/25		05/04/2022	. MARKETAXESS		496,290	500,000		497,707	0	209	0	209	0	497,917	0	(1,627)	(1,627)	11,883	307/30/2025 .
907818-EY-0	UNION PACIFIC CORPORATION		03/23/2022	. BNP PARISBAS		1,046,650	1,000,000	997,510		0	49	0	49	0	998,416	0	48,234	48,234	21,396	09/10/2028 .
910637-N#-0	UNITED ILLUMINATING CO CORP BND		09/05/2022	. Various		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	125,548	
910637-P*-2	UNITED ILLUMINATING CO CORP BND		12/06/2022	. Various		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	93,900	
91274#-AM-6	ESPC-JCI BLM BACKED CERT		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	
91324P-BR-2	UNITED HEALTH GROUP INC		11/15/2022	. Maturity CITIGROUP GLOBAL		9,000,000	9,000,000	5,755,502	8,684,883	0	315, 117	0	315, 117	0	9,000,000	0	0	0	0	11/15/2022 .
91324P-DK-5	UNITEDHEALTH GROUP INC	l	04/13/2022	MARKETS		2,051,240	2,000,000	1.996.560	1.997.625	n	ge.	0	96	0	1.997.721	n	53.519	53.519	26,308	06/15/2028 .
	UTILITY DEBT SECURITIZATION AU UTILITY D		12/15/2022	Pavdown		800.000			800,018	0	(18	) 0	(18)	0	800,000	0	0	0	20,610	
	VERIZON COMMUNICATIONS INC		04/13/2022	. MORGAN STANLEY		3,911,360		4,021,200	4,016,065	0	(871	) 0	(871)	0	4,015,194	0	(103,834)	(103,834)		
				Redemption																
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY VIRGINIA		12/31/2022	. 100.0000		329,532		329,532	329,532	0	0	0	0	0	329,532	0	0	0	8 , 138	
92890N-AW-9	WF-RBS COMMERCIAL MORTGAGE TRUST		12/01/2022	. Paydown		7,018,524	7,018,524	6,985,076	7,005,962	0	12,561	0	12,561	0	7,018,524	0	0	0	223,994	
92930R-AD-4	WF-RBS COMMERCIAL MORTGAGE TRUST		10/01/2022	. Paydown		5,000,000	5,000,000	5, 124,610	5,004,761	0	(4,761	*	(4,761)	0	5,000,000	0	0	0	157,944	
92930R-AE-2	WF-RBS COMMERCIAL MORTGAGE WF-RBS COMMER		10/01/2022	. Paydown		5,515,000	5,515,000	5,770,715	5,535,798	0	(20,798	'	(20,798)	0	5,515,000	0	0	0	208,789	
94988H-AE-1 94988H-AF-8	WELLS FARGO COMMERCIAL MORTGAGE TRUST WELLS FARGO COMMERCIAL MORTGAGE TRUST		07/01/2022	Paydown		4,190,000	4, 190,000	4,353,836	4, 198,097	0	(8,097		(8,097)		4, 190, 000		0	0		
949880-AF-8 949880-AN-1	WFCM 13-LC12 WELLS FARGO COMMERCIAL MORT		05/03/2022	GOLDMAN SACHS & CO		4.975.000	5,000,000	5,232,476	6, 103, 797		(3,797	,	(3,797)		4.997.915		(22.915)	(22.915)		
94989U-BH-3	WELLS FARGO MORTGAGE BACKED SE Series 14		12/01/2022	Pavdown				5,037,891		0				0		0	(22,913)	(22,913)	92,710	
95058X-AE-8	WENDYS FUNDING LLC WEN_18-1A Series 144A		12/15/2022	Pavdown		50.000		50,000	50,000	0	0,032	0	0,002	0	50.000	0	0	0		
95058X-AH-1	WENDYS FUNDING LLC WEN 19-1A Series 144A		12/15/2022	. Paydown		95.000		95.000	95.000	0	0	0	0	0	95.000	0	0	0	2.423	
958102-AM-7	WESTERN DIGITAL CORP WESTERN DIGITAL COR		05/23/2022	. Various		5,348,550	5,430,000	5,362,500	5,390,914	0	3,415	0		0	5,394,328	0	(45,778)	(45,778)	200,608	
960386-AN-0	WESTINGHOUSE AIR BRAKE WABTEC CORPORATIO		07/12/2022	. BARCLAYS CAPITAL INC		3,980,520	4,000,000	3,975,240	3,989,317	0	2,480	0	2,480	0	3,991,797	0	(11,277)	(11,277)	146, 178	03/15/2024 .
960413-AF-9	WESTLAKE CHEMICAL CORP		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 .
				Redemption						_	_		_			_	_	_		
97181#-KV-4	UNION PACIFIC CORPORATION MW T 50		01/02/2022	. 100.0000		225,408	225,408	225,408	225,408	0	0	0	0	0	225,408	0	0	0	6,041	11/30/2028 .
97181#-KY-8	UNION PACIFIC CORPORATION		01/02/2022	. 100.0000		174.945	174.945		174.945	0	0	0	0	0	174.945	0	0	0	0	12/29/2028 .
				Redemption		,,,,,	, , ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,						, ,					
97181#-KZ-5	UNION PACIFIC CORPORATION		01/02/2022	. 100.0000		148,445	148,445	148,445	148,445	0	0	0	0	0	148,445	0	0	0	3,978	07/02/2028 .
97181#-LA-9	UNION PACIFIC CORPORATION		01/02/2022	Redemption 100.0000			89.624		89,624	0	0	0	0	0		0	0	0	2,411	07/02/2028 .
976656-CH-9	WISCONSIN ELECTRIC POWER CO		05/04/2022	MARKETAXESS		758 .435				0	27	0	27	0	769.746	0	(11.311)	(11.311)		
070000 017 0	WIGONOM ELECTRIC FOREIT CO			Redemption													(11,011)	(11,011)		
C4335*-AB-1	HEICO HEICO CDA HLDG CO		12/21/2022	. 100.0000		958,333	958,333	958,333	958,333	0	0	0	0	0	958,333	0	0	0	62,292	. 12/21/2022 .
009090-AA-9	ALD CAMADA DOJE 1 CLASS A DASS SERVES 14		09/15/2022	Redemption		289.494	000 404	289,494	000 404		0	0	0	0	289.494			0	7.040	303/15/2027 .
13645#-AA-8	AIR CANADA 2015-1 CLASS A PASS SERIES 14		03/12/2022	. 100.0000		5.823.529		5.823.529			0	0	0	0	5.823.529			0		
13645#-AB-6	CANADIAN PACIFIC BAILWAY		03/12/2022	Various			58.824		58.824	n	0				5, 623, 329	n			2.05,332	
559222-AR-5	MAGNA INTL INC MAGNA INTERNATIONAL INC	Α	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	
71644E-AG-7	SUNCOR ENERGY INC 5.950% 05/15/35	Α	10/07/2022	. TENDER		10,007,209	9,895,000	9,673,352	9,745,577	0	(106,522	) 0	(106,522)	0	9,639,055	0	255,945	255,945	638,815	05/15/2035 .
87425E-AK-9	REPSOL OIL & GAS CANADA	Α	06/28/2022	. Various		6,494,300	5,000,000	5, 199,817	5, 174,516	0	(3,288	,	(3,288)	00	5, 171, 228	0	(171,228)	(171,228)		02/01/2038 .
878742-AV-7 001201-A*-3	TECK RESOURCES LTD 4.750% 01/15/22		01/15/2022	. Maturity		4,803,000	4,803,000	4,795,459	4,802,966	0	34	0	34	0	4,803,000	0	0	0		
001201-A*-3 020564-AA-8	AGL ENERGY LTD AGL ENERGY LTD	D	09/08/2022	. Maturity . Maturity						0		0	7.377	0	1.000.000	l	0 n	0		
05401A-AE-1	AVOLON HOLDINGS FUNDING LTD Series 144A	D	03/30/2022	. Call 100.0048		246,012	246,000	245,820	245,980	0	15	0	15	0	245,995	0	5	5	3,703	05/01/2022 .
05965M-AA-1	BANCO DEL ESTADO DE CHILE	C	02/08/2022	. Maturity		1,740,000	1,740,000	1,733,910	1,739,909	0	91	0	91	0	1,740,000	0	0	0		02/08/2022 .
000007 44 0	DID MEDICIANT VOLCHED PERSONARI O 1 00	_	10 /07 /0000	Redemption 100.0000		4 400 040	4 400 040	4 400 040	4 400 040	_	_		_	_	4 400 040	_	_		00.000	04/07/0007
UBBBBI-AA-U	BIB MERCHANT VOUCHER RECEIVABL Series 20	υ	10/07/2022	. 100.0000		1,428,913	1,428,913	1,428,913	1,428,913	J 0	J 0	0	0	0	1,428,913	J0	J 0	0	36,622	204/07/2027 .

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

					Showing All	Long-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrving Value		16	17	18	19	20	21
-	_	_	-			•	_			11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
															Dools!					
											_	Year's	Change in	Exchange	Book/	l			Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
noation	Becomption	oigii	Buto	Redemption	Otook	oldoration	T di Valdo	7 totaar ooot	Value	Dedicase	71001011011	rtcoogriizco	(111.12-10)	Value	Duto	Biopodai	on Biopoodi	Вюроса	roui	Buto
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL BIB MERCH	C	10/07/2022	100.0000		684.075		684.075		0	٥	0	١ ،	0	684.075	0	0	0	17,964	404/07/2028 .
000001 AD 0	DID MEHOLINIT VOCCHETT NECETVADE DID MEHOT	0	10/01/2022 .	BANC OF AMERICA															17,304	04/01/2020 .
09228Y-AA-0	BLACKBIRD CAPITAL AIRCRAFT BBI Series 14	D	05/04/2022 .	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	12/16/2041 .
09228Y-AA-0	BLACKBIRD CAPITAL AIRCRAFT BBI Series 14	D	04/15/2022	Pavdown						0	2.048		2.048	0		0	0	0		
09952A-AA-4	BORAL FINANCE PTY LTD Series 144A	C	03/23/2022 .	MARKETAXESS		2.520.353	2,520,000	2,511,079	2.518.422	0	431	0	431	0	2.518.853	0	1.500	1.500		11/01/2022 .
				DEUTSCHE BANK		, , , , , , , , , , , , , , , , , , , ,	, ,		, ,									, ,		
111013-AK-4	SKY LTD BRITISH SKY BROADCASTING GROUP	D	04/13/2022 .	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	2 11/26/2022 .
204483-AA-9	NEXA RESOURCES PERU SAA COMPANIA MINERA	D	03/28/2022 .	. Call 102.5512		5, 127, 559	5,000,000	5,065,000	5,009,712	0	(1,815		(1,815)	)0	5,007,897	0	(7,897)	(7,897)		103/28/2023 .
21987B-AQ-1	CODELCO INC CORPORACION NACIONAL DEL COB	D	07/17/2022 .	Maturity		670,000	670,000	667,560	669,441	0	559	0	559	0	670,000	0	0	0	20 , 100	007/17/2022 .
				BANC OF AMERICA													1			
279158-AC-3	ECOPETROL SA ECOPETROL SA	C	04/04/2022 .	SECURITIES LLC		5,112,500	5,000,000	5,343,750	5,072,352	0	(10,649		(10,649)	)0	5,061,703	0	50,797	50,797		309/18/2023 .
29245V-AA-3	EMPRESA NACIONAL DE TELECOMUNI EMPRESA N	C	10/31/2022 .	Various		5,666,667	5,666,667	5,629,143	5,654,997	0	11,670		11,670	0	5,666,667	0	0	0	276,250	
29359U-AA-7	Enstar Group ENSTAR GROUP LTD	C	03/10/2022 .	Various		6,900,000	6,900,000	6,970,186	6,901,793	0	(1,793		(1,793)	)0	6,900,000	0	0	0		003/10/2022 .
294829-AA-4	ERICSSON LM TELEFONAKTIEBOLAGET LM ERICS	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	505/15/2022 .
				Redemption																
36190C-AA-5	GNL Quintero GNL QUINTERO SA	C	07/31/2022 .	100.0000		1, 176,000	1,176,000	1, 182, 136	1, 178, 366	0	(2,366	) 0	(2,366)	)0	1,176,000	0	0	0	40,872	207/31/2029 .
		l_		J.P. MORGAN SECURITIES						_	_	_				_				
368266-AF-9	GAZ CAPITAL SA 144A 6.510% 03/07/22	D	01/21/2022 .	INC		602,250		600,000	600,000	0	0	0	0	0	600,000	0	2,250	2,250		303/07/2022 .
368266-AH-5	GAZ CAPITAL SA 144A 7.288% 08/16/37	D	01/26/2022 .	GOLDMAN SACHS & CO		1,620,000	1,350,000			0	0	0	0	0	1,350,000	0	270,000	270,000		508/16/2037 .
37254B-AB-6 404280-AF-6	GENPACT LUXEMBOURG SARL	D	04/01/2022 .	Various		15,300,000	15,300,000	15,334,552	15,301,650	0	(1,650		(1,650)		15,300,000	0	0	0		0.04/01/2022 .
404280-AF-6 44962L-AF-4	HSBC HOLDING PLC 7.625% 05/17/32	υ	03/02/2022 .	Tax Free Exchange				1, 105, 425	1,020,290	0	(6, 105 847		(6, 105)	)   0	1,014,184	0	0	0		705/17/2032 . 208/01/2028 .
44962L-AF-4 44962L-AJ-6	THS MARKIT LTD 4.750% 08/01/28	υ	03/02/2022 .	Taxable Exchange			5,000,000	4,989,600		0	151		151		4.992.341	0	0	0		105/01/2029 .
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD BIN INDUSTRIA	D	10/15/2022 .	Pavdown						0		0								704/15/2026 .
43003F-AM-0	INDOSINIAL DEN FONDING EID BIN INDOSINIA	0	10/ 13/ 2022 .	Redemption							0								20,091	04/ 13/ 2020 .
46062N-AB-3	INTEROCEANICA IV FINANCE LTD 144A	C	11/30/2022 .	100.0000			175,396		157,707	0	17.689	0	17.689	0	175.396	0	0	0	0	11/30/2025 .
46131N-AD-6	INVERSIONES CMPC SA INVERSIONES CMPC SA	D	04/25/2022	Various		4.000.000	4.000.000	3.953.000	3.998.185	0	1 815		1 815	0	4.000.000	0		0	90.000	
46132F-AA-8	INVESCO FINANCE PLC INVESCO FINANCE PLC	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	
62947Q-AY-4	NXP BV AND NXP FUNDING LLC Series 144A	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		
63861V-AD-9	NATIONWIDE BUILDING SOCIETY Series 144A	D	04/26/2022	Call 100.0000		2.000.000		2.000.000	2.000.000	0	0	0	0	0	2.000.000	0	0	0		004/26/2023 .
65557F-AD-8	NORDEA BANK AB 4.250% 09/21/22	D	09/21/2022 .	Various		7,000,000		6,955,480	6,996,136	0	3,864	0	3,864	0	7,000,000	0	0	0		009/21/2022 .
67573A-BW-2	OCTAGON INVESTMENT PARTNERS XX Series 14	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		104/21/2031 .
67576W-AG-7	OCTAGON INVESTMENT PARTNERS XX Series 14	D	01/20/2022 .	. Call 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	5,364	
716743-AB-5	PETRONAS CAPITAL LTD. 144A	D	05/22/2022 .	Various		2,800,000	2,800,000	3,269,543	2,816,501	0	(16,501		(16,501)	00	2,800,000	0	0	0	110,250	
80007R-AR-6	SANDS CHINA LTD Series 144A	C	08/15/2022 .	Tax Free Exchange		1,498,957	1,500,000	1,498,905	1,498,905	0	52		52	0	1,498,957	0	0	0	43,604	
822582-CB-6	SHELL INTERNATIONAL FINANCE BV	D	05/04/2022 .	WELLS FARGO BANK		2,983,590	3,000,000	2,976,900	2,983,194	0	740		740	0	2,983,934	0	(344)	(344)		511/13/2028 .
865622-AZ-7	SUMITOMO MITSUI BANKING CORP	D	05/04/2022 .	MARKETAXESS		1,402,086	1,400,000	1,402,858	1,401,053	0	(344	) 0	(344)	00	1,400,709	0	1,377	1,377	33,600	01/18/2023 .
001011 07 -	WESTER O DANKING CORD		00 (00 (00==	CITIGROUP GLOBAL		4 000		4 000	4 000	_		_		_	4 000 -:-	_	(0	/		05/40/0055
961214-CX-9	WESTPAC BANKING CORP 2.850% 05/13/26	υ	03/23/2022 .	MARKETS		1,990,000	2,000,000	1,992,240	1,996,338	0	181		181		1,996,519	J0	(6,519)	(6,519)		0.05/13/2026 .
98420E-AC-9	XLIT LTD 4.450% 03/31/25	Ü	06/29/2022 .	Various		5,935,509	5,800,000	5,858,226	5,829,038	0	(4, 147		(4, 147)	,  0	5,824,890	J0	(24,890)	(24,890)		703/31/2025 .
G1257*-AE-1	BOREALIS FUNDING COMPANY LTD BOREALIS FU	υ	07/10/2022 .	Maturity		4,200,000	4,200,000	4, 167, 980	4, 197,873	0	2, 127	0		0	4,200,000	J0	0	J 0	187,840	007/10/2022 .
G2003*-AA-4	CAMBO DALOMAS EINANGE LTD	0	11/15/2022 .	Redemption 100.0000		239.775		239.775	239.775	_	_	_	_	_	239.775	_	_		9.630	11/15/2036 .
G2003^-AA-4 G2613#-AL-8	CAMPO PALOMAS FINANCE LTD	Ü	08/06/2022 .	Maturity		9.000.000	9,000,000	9.000.000	9.000.000	0	0	0	0	0	9.000.000	0	0	0		
G2613#-AL-8 G2765*-AB-0	DIONVERS AVIATION DESIGNATED A DIONVERS	٥	12/28/2022 .	Call 100.0000			4,000,000	9,000,000	9,000,000	0	0	0			4,000,000					008/06/2022 . 707/19/2025 .
G2765*-AB-U	DIONYSUS AVIATION DESIGNATED A DIONYSUS DIONYSUS AVIATION DESIGNATED A DIONYSUS	٥	12/28/2022 .	Call 100.0000			4,000,000	4,000,000	4,000,000	0	0	0		0	4,000,000	0				
G2765*-AG-9	DIONYSUS AVIATION DESIGNATED A DIONYSUS	٥	12/28/2022 .	Call 102.9609		5.148.046	5,000,000	5,000,000	5,000,000	0		0			5.000,000					1 10/23/2027 .
G2765*-AG-9	DIONYSUS AVIATION DAC 4.970% 10/23/27	C	12/28/2022 .	Call 102.9609		5,148,046	5,000,000	5,000,000	5,000,000	U	0 n		n		5,000,000	0				
G6515#-AB-0	JOHN WOOD GROUP PLC 3.770% 08/13/24	C	11/02/2022 .	TENDER		2,161,749	2,161,749	2,161,749	2, 161,749	n	n	n	n	n	2,161,749	n	n	n		308/13/2024 .
G6515#-AH-7	JOHN WOOD GROUP PLC 4.870% 07/02/22	C	07/02/2022 .	Maturity		1,500,000	1,500,000	1.500.000	1,500,000	n	n	n	n	n	1.500.000	n	n	n		007/02/2022 .
G6515#-AL-8	JOHN WOOD GROUP PLC 5.380% 07/02/22	C	11/02/2022 .	TENDER		6.755.466	6.755.466	6.755.466	6,755,466	n	n	n	n		6.755.466	n	n	n		307/02/2022 .
G8401*-AG-6	SSP GROUP SSP GROUP PLC	C	11/08/2022	TENDER		178.800				0	0	0	0		178 .800	0				1 10/15/2030 .
G87602-AC-5	TENGIZCHEVROIL FINANCE INTERNA TENGIZCHE	C	01/11/2022	Various		1.965.550	2.000.000	2.095.000	2.085.089	0	(280	) 0	(280)	)	2.084.809	0	(119.259)	(119.259)		208/15/2030 .
				Redemption		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,, 000		(200	1	(200)		,,		(, 200 )	( , 200 /		2 2.30
L8038*-AA-4	SBM BALEIA AZUL S.A.R.L.	D	12/15/2022 .	100.0000		376,250	376,250	376,250		0	0	0	0	0	376,250	0	0	0	13. 111	109/15/2027 .
	BOSKALIS FINANCE BV BOSKALIS FINANCE BV	C	04/22/2022 .	Various		5.000.000		5.000.000		0	0	0	l0	0	5.000.000	l0	0	l		007/22/2023 .

					Showing All L	_ong-Term E	sonds and Sto	ocks SOLD, I	KEDEEMED	or Otherwis	se DISPOS	ED OF Dur	ring Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
NEEDAO AD O	LUKOIL INTERNATIONAL FINANCE B CORP BND	_	01/21/2022	J.P. MORGAN SECURITIES		4 400 050	4 000 000	970.100	4 004 047	0	915		915		1.084.932		21.418	04 440	0.070	00 (07 (0000
N55218-AB-2 Q3393*-AK-7	ELECTRANET 3.110% 08/18/22	D	01/21/2022	. INC		1,106,350	1,090,000	10,000,000	1,084,017	0	915	0	915	0	1,084,932	0	21,418	21,418		
Q3974*-AA-6	GIP CAPRICORN FINCO PTY LTD	C	04/29/2022	TENDER			22.254		22.254	0	0	0	0	0		0	0	0		
Q7397#-AP-9	VISY PACKAGING PROPERTIES PTY	D	11/04/2022	. Various		1,444,444	1,444,444	1,444,444	1,444,444	0	0	0	0	0	1,444,444	0	0	0	90,278	
Q8277*-AJ-0	SANTOS FINANCE LTD. 144A	D	10/03/2022	. Various		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	68 , 100	
Q8277*-AM-3 Q8806#-AB-3	SANTOS FINANCE LTD. 6.450% 08/02/22	C	08/02/2022	. Maturity			1,250,000	1,323,725	1,263,729	0	(13,729	0	(13,729)	0	1,250,000	0	0	0		
Q8806#-AB-3	TABCORP FINANCE PTY LTD	٥	06/02/2022	. Taxable Exchange Taxable Exchange		5,000,000	5,000,000	5,000,000	10.000,000			0			5,000,000				111,444	
0Z5593-73-1	FOXCONN FAR EAST LTD 3.000% 09/23/26	C	09/01/2022	. ANZ Nominees Limited		9,444,950	10,000,000	9.415.853	9.687.035	0	40.283	0	40.283	0	9.727.318	0	(282.368)	(282,368)		09/23/2026 .
				Redemption				., .,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						(,000)	(222, 300)		
R6236@-AA-0	NORSPAN LNG III AS 4.870% 07/27/29	C	08/31/2022	. 100.0000		437,705		437,705		0	0	0	0	0	437,705	0	0	0		07/27/2029 .
Y3R559-AW-2	. ICBCIL FINANCE CO LTD 3.625% 11/15/27	D	03/22/2022	. ANZ Nominees Limited		4,941,000	5,000,000	4,590,600	4,711,867	0	9,710	0	9,710	0	4,721,577	0	219,423	219,423	64,948	
600814-AP-2 126683-AA-9	MILLICOM INTL CELLULAR S.A. Series 144A	. D	12/31/2022	. Various		0	0	0	0	0	0	0	0	0	0	0	0	0	19,643	
362341-4B-2	COUNTRYWIDE ASSET BACKED CERTI 2006-S5 A GSR MORTGAGE LOAN TRUST GSR 06 2006-AR1		12/31/2022	. Various		0	0	0	0	0		0	0		0	0		0	6,0/3 109	06/25/2035 .
542514-JD-7	LBMLT 04-4 2004-4 M11		12/31/2022	. Various		0	0	0	0	0		0	0		0	0		0	109 14,576	
81441P-CR-0	SECURITY NATIONAL MORTGAGE LOA 2005 2A M		12/31/2022	. Various		0	0	0		0	0	0	0	0	0	0		0	14,5/6	
	99. Subtotal - Bonds - Industrial and N	Miccol				836.706.065	834.186.203	846.387.833	834.962.293	0	(1.233.753	0	(1,233,753)		833,728,535	0	(383, 102)	(383, 102)	29,027,826	
	BNP PARIBAS 144A 7.195% Perpet					20.000.000	20,000,000	20,000,000	20,000,000	0	(1,255,755	,	(1,233,733)	0		0		(303, 102)		01/01/9999 .
	99. Subtotal - Bonds - Hybrid Securiti		0 17 007 2022	. TOO II OI INTE NOTTON		20.000.000	20.000.000	20.000.000	20.000.000	0	0	-	0		20.000.000	0		0	31.978	
	97. Total - Bonds - Part 4					938.262.708	935.736.926	944,431,432	934.864.490	0	294.285	0	294.285	0	935, 158, 770	0	(070.050)	(070,050)	30.998.007	
	97. Total - Bolius - Part 4					938,202,708	935,736,926	344,401,402	934,864,490	U				0	935, 158, 770	0	(273,959)	(273,959)	30,990,007	
	97. Total - Bonds - Part 4 98. Total - Bonds - Part 5					22,199,468	22,572,667	22,574,280	934,864,490	0	1,552		1,552	0	22,575,830	0	, .,,	(273,959)	557,767	
250999999						,	, . ,.	. , . , .	934,864,490	0		0		0	, . ,		(376,362)	, .,,	. , ,	XXX
250999999 250999999	98. Total - Bonds - Part 5	 	06/21/2022	. CORPORATE ACTION	339.000	22, 199, 468	22,572,667	22,574,280	0	0 0(16,519)	1,552	0	1,552	0 0	22,575,830	0	(376,362) (650,321)	(376,362)	557,767	XXX
250999999 250999999 010392-40-5	98. Total - Bonds - Part 5 99. Total - Bonds					22, 199, 468 960, 462, 176	22,572,667 958,309,593	22,574,280 967,005,712	0 934,864,490	0 0 0(16,519)	1,552 295,837	0	1,552 295,837	0 0	22,575,830 957,734,600	0	(376,362) (650,321)	(376,362) (650,321)	557,767 31,555,774	XXX
250999999 250999999 010392-40-5	98. Total - Bonds - Part 5 99. Total - Bonds . ALABAMA POWER COMPANY					22, 199, 468 960, 462, 176	22,572,667 958,309,593	22,574,280 967,005,712	0 934,864,490	0 0 0(16,519)	1,552 295,837	0 0	1,552 295,837		22,575,830 957,734,600	0	(376,362) (650,321)	(376,362) (650,321)	557,767 31,555,774	XXX
250999999 250999999 010392-40-5 401999999 Preferred	98. Total - Bonds - Part 5 99. Total - Bonds . ALABAMA POWER COMPANY					22,199,468 960,462,176 35,324	22,572,667 958,309,593 0.00	22,574,280 967,005,712 18,483	934,864,490 35,002	, ,,,,,	1,552 295,837 )0	0 0 0 0	1,552 295,837 (16,519)	0	22,575,830 957,734,600 18,483	0 0	(376,362) (650,321) 16,841	(376,362) (650,321) 16,841	557,767 31,555,774 1,515	XXX
250999999 2509999999 010392-40-5 401999999 Preferred 4509999999	98. Total - Bonds - Part 5 99. Total - Bonds . ALABAMA POWER COMPANY999. Subtotal - Preferred Stocks - Indu					22,199,468 960,462,176 35,324	22,572,667 958,309,593 0.00	22,574,280 967,005,712 18,483	934,864,490 35,002	(16,519)	1,552 295,837 )0	0 0 0 0	1,552 295,837 (16,519) (16,519)	0	22,575,830 957,734,600 18,483	0 00	(376,362) (650,321) 16,841	(376,362) (650,321) 16,841	557,767 31,555,774 1,515	XXX XXX 
250999999 250999999 010392-40-5 401999999 Preferred 450999999 450999999	98. Total - Bonds - Part 5 99. Total - Bonds    ALABAMA POWER COMPANY 99. Subtotal - Preferred Stocks - Indu 1 97. Total - Preferred Stocks - Part 4					22,199,468 960,462,176 35,324	22,572,667 958,309,593 0.00 XXX XXX	22,574,280 967,005,712 18,483	934,864,490 35,002	(16,519)	1,552 295,837 )0	0 0 0	1,552 295,837 (16,519) (16,519)	0	22,575,830 957,734,600 18,483	0 00	(376,362) (650,321) 16,841 16,841	(376,362) (650,321) 16,841	557,767 31,555,774 1,515	XXX XXX XXX XXX XXX
250999999 250999999 010392-40-5 401999999 Preferred 450999999 450999999	98. Total - Bonds - Part 5 99. Total - Bonds  ALABAMA POWER COMPANY  Subtotal - Preferred Stocks - Indu  1 97. Total - Preferred Stocks - Part 4 98. Total - Preferred Stocks - Part 5	strial	and Miscell	aneous (Unaffiliated)	) Perpetual	22, 199, 468 960, 462, 176 	22,572,667 958,309,593 0.00 XXX XXX XXX	22,574,280 967,005,712 18,483 18,483 18,483	35,002 35,002 0	(16,519) (16,519)	1,552 295,837 0 0 0	0 0 0 0 0 0	1,552 295,837 (16,519) (16,519) (16,519)	0 0	22,575,830 957,734,600 18,483 18,483 18,483	0 0 0	(376,362) (650,321) 16,841 16,841 16,841	(376,362) (650,321) 16,841 16,841	557,767 31,555,774 	XXX XXX XXX XXX XXX XXX
250999999 250999999 010392-40-5 401999999 Preferred 450999999 450999999 31336#-10-6	98. Total - Bonds - Part 5 99. Total - Bonds  ALBAMA POWER COMPANY 99. Subtotal - Preferred Stocks - Indu 1 97. Total - Preferred Stocks - Part 4 98. Total - Preferred Stocks - Part 5 99. Total - Preferred Stocks	strial	and Miscell	aneous (Unaffiliated)	) Perpetual	22, 199, 468 960, 462, 176 	22,572,667 958,309,593 0.00 XXX XXX XXX	22,574,280 967,005,712 18,483 18,483 18,483	0 934,864,490 35,002 35,002 35,002 0 35,002	(16,519) (16,519)	1,552 295,837 0 0 0 0 0	0 0 0 0 0 0	1,552 295,837 (16,519) (16,519) (16,519) (16,519)	0 0	22,575,830 957,734,600 18,483 18,483 18,483	0 0 0 0 0	(376,362) (650,321) 16,841 16,841 16,841	(376,362) (650,321) 16,841 16,841 16,841	557,767 31,555,774 1,515 1,515 1,515	XXX XXX XXX XXX XXX XXX
250999999 250999999 010392-40-5 401999999 Preferred 450999999 450999999 31336#-10-6	98. Total - Bonds - Part 5 99. Total - Bonds ALABAMA POWER COMPANY 99. Subtotal - Preferred Stocks - Indu 1 97. Total - Preferred Stocks - Part 4 98. Total - Preferred Stocks - Part 5 99. Total - Preferred Stocks - Part 5	strial	and Miscell	aneous (Unaffiliated)	) Perpetual	22, 199, 468 960, 462, 176 	22,572,667 958,309,593 0.00 XXX XXX XXX	22,574,280 967,005,712 18,483 18,483 18,483	0 934,864,490 35,002 35,002 35,002 0 35,002	(16,519) (16,519)	1,552 295,837 0 0 0 0 0	0 0 0 0 0 0	1,552 295,837 (16,519) (16,519) (16,519) (16,519)	0 0	22,575,830 957,734,600 18,483 18,483 18,483	0 0 0 0 0	(376,362) (650,321) 16,841 16,841 16,841	(376,362) (650,321) 16,841 16,841 16,841	557,767 31,555,774 1,515 1,515 1,515	XXX XXX XXX XXX XXX
250999999 250999999 010392-40-5 401999999 450999999 450999999 450999999 31336#-10-6 501999999 Traded	98. Total - Bonds - Part 5 99. Total - Bonds  ALABAMA POWER COMPANY 97. Total - Preferred Stocks - Indu 1 97. Total - Preferred Stocks - Part 4 98. Total - Preferred Stocks - Part 5 99. Total - Preferred Stocks PEDERAL HOME LOAN BANK OF ATLA 99. Subtotal - Common Stocks - Indu	strial	11/21/2022 and Miscell	aneous (Unaffiliated)  Various	) Perpetual	22, 199, 468 960, 462, 176 	22,572,667 958,309,593 0.00 XXX XXX XXX XXX XXX	22,574,280 967,005,712 	0 934,864,490 35,002 35,002 35,002 0 35,002 646,400	(16,519) (16,519)	1,552 295,837 0 0 0 0 0	0 0 0 0 0 0	1,552 295,837 (16,519) (16,519) (16,519) (16,519)	0 0	22,575,830 957,734,600 18,483 18,483 18,483 18,483 646,400	0 0 0 0 0	(376,362) (650,321) 16,841 16,841 16,841	(376,362) (650,321) 16,841 16,841 16,841	557,767 31,555,774 1,515 1,515 1,515 1,515 6,214	XXX XXX XXX XXX XXX XXX
250999999 250999999 010392-40-5 401999999 450999999 450999999 450999999 31336#-10-6 501999999 Traded	98. Total - Bonds - Part 5 99. Total - Bonds ALABAMA POWER COMPANY 99. Subtotal - Preferred Stocks - Indu 1 97. Total - Preferred Stocks - Part 4 98. Total - Preferred Stocks - Part 5 99. Total - Preferred Stocks FEDERAL HOME LOAN BANK OF ATLA	strial	and Miscell	aneous (Unaffiliated)  Various	) Perpetual	22, 199, 468 960, 462, 176 	22,572,667 958,309,593 0.00 XXX XXX XXX XXX XXX	22,574,280 967,005,712 18,483 18,483 18,483 646,400	0 934,864,490 35,002 35,002 35,002 0 35,002 646,400	(16,519) (16,519)	1,552 295,837 0 0 0 0 0	0 0 0 0 0 0	1,552 295,837 (16,519) (16,519) (16,519) (16,519)	0 0	22,575,830 957,734,600 18,483 18,483 18,483 18,483 646,400	0 0 0 0 0	(376,362) (650,321) 16,841 16,841 16,841	(376,362) (650,321) 16,841 16,841 16,841	557,767 31,555,774 1,515 1,515 1,515 1,515 6,214	XXX XXX XXX XXX XXX XXX
250999999 250999999 010392-40-5 401999999 Preferred 450999999 450999999 31336#-10-6 501999999 Traded	98. Total - Bonds - Part 5 99. Total - Bonds  ALABMIA POWER COMPANY 99. Subtotal - Preferred Stocks - Indu 1 97. Total - Preferred Stocks - Part 4 98. Total - Preferred Stocks - Part 5 99. Total - Preferred Stocks 99. Subtotal - Common Stocks - Indu River Lake Insurance Company VIII	strial	11/21/2022 and Miscell	aneous (Unaffiliated)  Various  aneous (Unaffiliated)  Tax Agreement  Tax Agreement	) Perpetual	22, 199, 468 960, 462, 176 	22,572,667 958,309,593 0.00 XXX XXX XXX XXX XXX	22,574,280 967,005,712 	0 934,864,490 35,002 35,002 35,002 0 35,002 646,400	(16,519) (16,519)	1,552 295,837 0 0 0 0 0	0 0 0 0 0 0	1,552 295,837 (16,519) (16,519) (16,519) (16,519)	0 0	22,575,830 957,734,600 18,483 18,483 18,483 18,483 646,400	0 0 0 0 0	(376,362) (650,321) 16,841 16,841 16,841	(376,362) (650,321) 16,841 16,841 16,841	557,767 31,555,774 1,515 1,515 1,515 1,515 6,214	XXX XXX XXX XXX XXX XXX
250999999 250999999 010392-40-5 401999999 Preferred 450999999 450999999 31336#-10-6 501999999 Traded	98. Total - Bonds - Part 5 99. Total - Bonds  ALABAMA POWER COMPANY 97. Total - Preferred Stocks - Indu 1 97. Total - Preferred Stocks - Part 4 98. Total - Preferred Stocks - Part 5 99. Total - Preferred Stocks PEDERAL HOME LOAN BANK OF ATLA 99. Subtotal - Common Stocks - Indu	strial	11/21/2022 and Miscell	aneous (Unaffiliated)  Various	) Perpetual	22, 199, 468 960, 462, 176 	22,572,667 958,309,593 0.00 XXX XXX XXX XXX XXX	22,574,280 967,005,712 	0 934,864,490 35,002 35,002 35,002 0 35,002 646,400	(16,519) (16,519)	1,552 295,837 0 0 0 0 0	0 0 0 0 0 0	1,552 295,837 (16,519) (16,519) (16,519) (16,519)	0 0	22,575,830 957,734,600 18,483 18,483 18,483 18,483 646,400	0 0 0 0 0	(376,362) (650,321) 16,841 16,841 16,841	(376,362) (650,321) 16,841 16,841 16,841	557,767 31,555,774 1,515 1,515 1,515 1,515 6,214	XXX XXX XXX XXX XXX XXX
250999999 250999999 010392-40-5 401999999 Preferred 450999999 450999999 31336#-10-6 501999999 Traded 76828*-10-0	98. Total - Bonds - Part 5 99. Total - Bonds  ALABMIA POWER COMPANY 99. Subtotal - Preferred Stocks - Indu 1 97. Total - Preferred Stocks - Part 4 98. Total - Preferred Stocks - Part 5 99. Total - Preferred Stocks 99. Subtotal - Common Stocks - Indu River Lake Insurance Company VIII	strial	11/21/2022 and Miscell	aneous (Unaffiliated)  Various  aneous (Unaffiliated)  Tax Agreement  Tax Agreement	) Perpetual	22, 199, 468 960, 462, 176 	22,572,667 958,309,593 0.00 XXX XXX XXX XXX XXX	22,574,280 967,005,712 	0 934,864,490 35,002 35,002 35,002 0 35,002 646,400	(16,519) (16,519)	1,552 295,837 0 0 0 0 0	0 0 0 0 0 0	1,552 295,837 (16,519) (16,519) (16,519) (16,519)	0 0	22,575,830 957,734,600 18,483 18,483 18,483 18,483 646,400	0 0 0 0 0	(376,362) (650,321) 16,841 16,841 16,841	(376,362) (650,321) 16,841 16,841 16,841	557,767 31,555,774 1,515 1,515 1,515 1,515 6,214	XXX XXX XXX XXX XXX XXX
250999999 250999999 010392-40-5 401999999 Preferred 450999999 450999999 31336#-10-6 501999999 Traded 76828*-10-0	98. Total - Bonds - Part 5 99. Total - Bonds  ALABAMA POWER COMPANY 99. Subtotal - Preferred Stocks - Indu 1 97. Total - Preferred Stocks - Part 4 98. Total - Preferred Stocks - Part 5 99. Total - Preferred Stocks  FECERAL HOME LOAN BANK OF ATLA  River Lake Insurance Company VIII	strial	11/21/2022 and Miscell 03/31/2022 03/31/2022	aneous (Unaffiliated)  Various	) Perpetual	22, 199, 468 960, 462, 176 	22,572,667 958,309,593 0.00 XXX XXX XXX XXX XXX	22,574,280 967,005,712 	0 934,864,490 35,002 35,002 35,002 0 35,002 646,400	(16,519) (16,519)	1,552 295,837 0 0 0 0 0	0 0 0 0 0 0	1,552 295,837 (16,519) (16,519) (16,519) (16,519)	0 0	22,575,830 957,734,600 18,483 18,483 18,483 18,483 646,400	0 0 0 0 0	(376,362) (650,321) 16,841 16,841 16,841	(376,362) (650,321) 16,841 16,841 16,841	557,767 31,555,774 1,515 1,515 1,515 1,515 6,214	XXX XXX XXX XXX XXX XXX
250999999 250999999 010392-40-5 401999999 Preferred 450999999 450999999 31336#-10-6 501999999 Traded 76828*-10-0 76828*-10-6 76828*-10-6	98. Total - Bonds - Part 5 99. Total - Bonds  ALABAMA POWER COMPANY 97. Total - Preferred Stocks - Indu 97. Total - Preferred Stocks - Part 4 98. Total - Preferred Stocks - Part 5 99. Total - Preferred Stocks - Part 5 99. Total - Preferred Stocks FEDERAL HOME LOAN BANK OF ATLA 99. Subtotal - Common Stocks - Indu River Lake Insurance Company VIII River Lake Insurance Company VI River Lake Insurance Company VI River Lake Insurance Company VII River Lake Insurance Company VII	strial	11/21/2022 and Miscell 03/31/2022 03/31/2022 03/31/2022 03/31/2022	aneous (Unaffiliated)  Various  aneous (Unaffiliated)  Tax Agreement Settlement Tax Agreement Settlement Tax Agreement Settlement Tax Agreement Settlement Settlement Settlement Settlement	Perpetual 6,464.000 Publicly	22, 199, 468 960, 462, 176 	22,572,667 958,309,593 0.00 XXX XXX XXX XXX XXX	22,574,280 967,005,712 	0 934,864,490 35,002 35,002 35,002 0 35,002 646,400	(16,519) (16,519) (16,519) (16,519) 0	1,552 295,837 0 0 0 0 0	0 0 0 0 0 0	1,552 295,837 (16,519) (16,519) (16,519) 0 0 0	0 0	22,575,830 957,734,600 18,483 18,483 18,483 646,400 646,400	0 0 0 0 0	(376,362) (650,321) 16,841 16,841 16,841	(376,362) (650,321) 16,841 16,841 16,841	557,767 31,555,774 1,515 1,515 1,515 1,515 6,214	XXX XXX XXX XXX XXX XXX
250999999 250999999 010392-40-5 401999999 Preferred 450999999 450999999 450999999 Traded 76828*-10-0 768298-10-7 76828*-10-6 76827*-10-1	98. Total - Bonds - Part 5 99. Total - Bonds  ALABAMA POWER COMPANY 99. Subtotal - Preferred Stocks - Indu 1 97. Total - Preferred Stocks - Part 4 98. Total - Preferred Stocks - Part 5 99. Total - Preferred Stocks - Part 5 99. Total - Preferred Stocks - FEDERAL HOME LOAN BANK OF ATLA 99. Subtotal - Common Stocks - Indu - River Lake Insurance Company VIII - River Lake Insurance Company VI - River Lake Insurance Company VI - River Lake Insurance Company VII - River Lake Insurance Company VIII	strial	11/21/2022 and Miscell 03/31/2022 03/31/2022 03/31/2022 03/31/2022 03/31/2022 03/31/2022	aneous (Unaffiliated)  Various  aneous (Unaffiliated)  Tax Agreement Settlement Tax Agreement Settlement Settlement Settlement Settlement Settlement Dissolved	Perpetual	22, 199, 468 960, 462, 176 	22,572,667 958,309,593 0.00 XXX XXX XXX XXX XXX	22,574,280 967,005,712 	0 934,864,490 35,002 35,002 35,002 0 35,002 646,400	(16,519) (16,519) (16,519) 0	1,552 295,837 0 0 0 0 0	0 0 0 0 0 0	1,552 295,837 (16,519) (16,519) (16,519) 0 0 0 0	0 0	22,575,830 957,734,600 18,483 18,483 18,483 646,400 646,400	0 0 0 0 0	(376,362) (650,321) 16,841 16,841 16,841	(376,362) (650,321) 16,841 16,841 16,841	557,767 31,555,774 1,515 1,515 1,515 1,515 6,214	XXX XXX XXX XXX XXX XXX
250999999 250999999 010392-40-5 401999999 Preferred 450999999 450999999 450999999 Traded 76828*-10-0 768298-10-7 76828*-10-6 76827*-10-1	98. Total - Bonds - Part 5 99. Total - Bonds  ALABAMA POWER COMPANY 97. Total - Preferred Stocks - Indu 97. Total - Preferred Stocks - Part 4 98. Total - Preferred Stocks - Part 5 99. Total - Preferred Stocks - Part 5 99. Total - Preferred Stocks FEDERAL HOME LOAN BANK OF ATLA 99. Subtotal - Common Stocks - Indu River Lake Insurance Company VIII River Lake Insurance Company VI River Lake Insurance Company VI River Lake Insurance Company VII River Lake Insurance Company VII	strial	11/21/2022 and Miscell 03/31/2022 03/31/2022 03/31/2022 03/31/2022	aneous (Unaffiliated)  Various  aneous (Unaffiliated)  Tax Agreement Settlement Tax Entrement Tax Entrement Dissolved Dissolved	Perpetual 6,464.000 Publicly	22, 199, 468 960, 462, 176 	22,572,667 958,309,593 0.00 XXX XXX XXX XXX XXX	22,574,280 967,005,712 	0 934,864,490 35,002 35,002 35,002 0 35,002 646,400	(16,519) (16,519) (16,519) (16,519) 0	1,552 295,837 0 0 0 0 0	0 0 0 0 0 0	1,552 295,837 (16,519) (16,519) (16,519) 0 0 0	0 0	22,575,830 957,734,600 18,483 18,483 18,483 646,400 646,400	0 0 0 0 0	(376,362) (650,321) 16,841 16,841 16,841	(376,362) (650,321) 16,841 16,841 16,841	557,767 31,555,774 1,515 1,515 1,515 1,515 6,214	XXX XXX XXX XXX XXX XXX
250999999 250999999 010392-40-5 401999999 450999999 450999999 450999999 76828*-10-0 76828*-10-6 76827*-10-1 76827*-10-1 76828*-10-0	98. Total - Bonds - Part 5 99. Total - Bonds  ALBAMA POWER COWPANY 97. Total - Preferred Stocks - Indu 1 97. Total - Preferred Stocks - Part 4 98. Total - Preferred Stocks - Part 5 99. Total - Preferred Stocks - Part 5 99. Total - Preferred Stocks  FEDERAL HOWE LOAN BANK OF ATLA 99. Subtotal - Common Stocks - Indu  River Lake Insurance Company VIII  River Lake Insurance Company VI River Lake Insurance Company VII River Lake Insurance Company VII River Lake Insurance Company VIII	strial	11/21/2022 and Miscell 03/31/2022 03/31/2022 03/31/2022 03/17/2022 03/17/2022	aneous (Unaffiliated)  Various  aneous (Unaffiliated)  Tax Agreement Settlement Tax Agreement Settlement Tax Agreement Settlement	Perpetual	22, 199, 468 960, 462, 176 	22,572,667 958,309,593 0.00 XXX XXX XXX XXX XXX	22,574,280 967,005,712 	0 934,864,490 35,002 35,002 35,002 0 35,002 646,400	(16,519) (16,519) (16,519) 0	1,552 295,837 0 0 0 0 0	0 0 0 0 0 0	1,552 295,837 (16,519) (16,519) (16,519) 0 0 0 0	0 0	22,575,830 957,734,600 18,483 18,483 18,483 646,400 646,400	0 0 0 0 0	(376,362) (650,321) 16,841 16,841 16,841	(376,362) (650,321) 16,841 16,841 16,841	557,767 31,555,774 1,515 1,515 1,515 1,515 6,214	XXX XXX XXX XXX XXX XXX
250999999 250999999 010392-40-5 401999999 450999999 450999999 450999999 76828*-10-0 76828*-10-6 76827*-10-1 76827*-10-1 76828*-10-0	98. Total - Bonds - Part 5 99. Total - Bonds  ALABAMA POWER COMPANY 99. Subtotal - Preferred Stocks - Indu 1 97. Total - Preferred Stocks - Part 4 98. Total - Preferred Stocks - Part 5 99. Total - Preferred Stocks - Part 5 99. Total - Preferred Stocks - FEDERAL HOME LOAN BANK OF ATLA 99. Subtotal - Common Stocks - Indu - River Lake Insurance Company VIII - River Lake Insurance Company VI - River Lake Insurance Company VI - River Lake Insurance Company VII - River Lake Insurance Company VIII	strial	11/21/2022 and Miscell 03/31/2022 03/31/2022 03/31/2022 03/31/2022 03/31/2022 03/31/2022	aneous (Unaffiliated)  Various  aneous (Unaffiliated)  Tax Agreement Settlement Tax Agreement Settlement Tax Agreement Settlement Dissolved Tax Agreement Settlement Dissolved Tax Agreement Settlement Settlement Settlement	Perpetual	22, 199, 468 960, 462, 176 	22,572,667 958,309,593 0.00 XXX XXX XXX XXX XXX	22,574,280 967,005,712 	0 934,864,490 35,002 35,002 35,002 0 35,002 646,400	(16,519) (16,519) (16,519) 0	1,552 295,837 0 0 0 0 0	0 0 0 0 0 0	1,552 295,837 (16,519) (16,519) (16,519) 0 0 0 0	0 0	22,575,830 957,734,600 18,483 18,483 18,483 646,400 646,400	0 0 0 0 0	(376,362) (650,321) 16,841 16,841 16,841	(376,362) (650,321) 16,841 16,841 16,841	557,767 31,555,774 1,515 1,515 1,515 1,515 6,214	XXX XXX XXX XXX XXX XXX
250999999 250999999 1010392-40-5 401999999 450999999 450999999 450999999 501999999 76828*-10-0 76828*-10-6 76828*-10-1 76828*-10-1 76828*-10-1	98. Total - Bonds - Part 5 99. Total - Bonds  ALBAMA POWER COWPANY 97. Total - Preferred Stocks - Indu 1 97. Total - Preferred Stocks - Part 4 98. Total - Preferred Stocks - Part 5 99. Total - Preferred Stocks - Part 5 99. Total - Preferred Stocks  FEDERAL HOWE LOAN BANK OF ATLA 99. Subtotal - Common Stocks - Indu  River Lake Insurance Company VIII  River Lake Insurance Company VI River Lake Insurance Company VII River Lake Insurance Company VII River Lake Insurance Company VIII	strial	11/21/2022 and Miscell 03/31/2022 03/31/2022 03/31/2022 03/17/2022 03/17/2022	aneous (Unaffiliated)  Various  aneous (Unaffiliated)  Tax Agreement Settlement Tax Agreement Settlement Tax Agreement Settlement	Perpetual	22, 199, 468 960, 462, 176 	22,572,667 958,309,593 0.00 XXX XXX XXX XXX XXX	22,574,280 967,005,712 	0 934,864,490 35,002 35,002 35,002 0 35,002 646,400	(16,519) (16,519) (16,519) 0	1,552 295,837 0 0 0 0 0	0 0 0 0 0 0	1,552 295,837 (16,519) (16,519) (16,519) 0 0 0 0	0 0	22,575,830 957,734,600 18,483 18,483 18,483 646,400 646,400	0 0 0 0 0	(376,362) (650,321) 16,841 16,841 16,841	(376,362) (650,321) 16,841 16,841 16,841	557,767 31,555,774 1,515 1,515 1,515 1,515 6,214	XXX XXX XXX XXX XXX XXX
250999999 250999999 010392-40-5 401999999 450999999 450999999 450999999 76828*-10-0 76828*-10-6 76828*-10-1 76828*-10-1 76828*-10-1 76828*-10-1 76828*-10-1	98. Total - Bonds - Part 5 99. Total - Bonds  ALABAMA POWER COMPANY 99. Subtotal - Preferred Stocks - Indu 1 97. Total - Preferred Stocks - Part 4 98. Total - Preferred Stocks - Part 5 99. Total - Preferred Stocks - Part 5 99. Total - Preferred Stocks - FEDERAL HOME LOAN BANK OF ATLA 99. Subtotal - Common Stocks - Indu  River Lake Insurance Company VIII River Lake Insurance Company VII River Lake Insurance Company VII River Lake Insurance Company VIII River Lake Insurance Company VII	strial	11/21/2022 and Miscell 03/31/2022 03/31/2022 03/31/2022 03/17/2022 03/17/2022 06/30/2022	aneous (Unaffiliated)  Various  aneous (Unaffiliated)  Tax Agreement Settlement Tax Agreement Settlement Tax Agreement Settlement Tax Agreement Settlement Dissolved Tax Agreement Settlement Dissolved Tax Agreement Settlement	Perpetual	22, 199, 468 960, 462, 176	22,572,667 958,309,593 0.00 XXX XXX XXX XXX XXX	22,574,280 967,005,712	0 934,864,490 35,002 35,002 35,002 0 35,002 646,400	(16,519) (16,519) (16,519) 0	1,552 295,837 0 0 0 0 0	0 0 0 0 0 0	1,552 295,837 (16,519) (16,519) (16,519) 0 0 0 0	0 0	22,575,830 957,734,600 18,483 18,483 18,483 646,400 646,400	0 0 0 0 0	(376,362) (650,321) 16,841 16,841 16,841	(376,362) (650,321) 16,841 16,841 16,841	557,767 31,555,774 1,515 1,515 1,515 1,515 6,214	XXX XXX XXX XXX XXX XXX
250999999 250999999 010392-40-5 401999999 450999999 450999999 450999999 76828*-10-0 76828*-10-6 76828*-10-1 76828*-10-1 76828*-10-1 76828*-10-1 76828*-10-1	98. Total - Bonds - Part 5  99. Total - Bonds  ALABAMA POWER COMPANY  99. Subtotal - Preferred Stocks - Indu  1  97. Total - Preferred Stocks - Part 4  98. Total - Preferred Stocks - Part 5  99. Total - Preferred Stocks - Part 5  99. Total - Preferred Stocks - Part 5  99. Total - Preferred Stocks - Indu  River Lake Insurance Company VIII	strial		aneous (Unaffiliated)  Various  Aneous (Unaffiliated)  Tax Agreement Settlement Dissolved Dissolved Tax Agreement Settlement Tax Agreement Settlement Tax Agreement Settlement Settlement Tax Agreement Settlement Settlement Settlement Settlement	Perpetual	22, 199, 468 960, 462, 176	22,572,667 958,309,593 0.00 XXX XXX XXX XXX XXX	22,574,280 967,005,712	0 934,864,490 35,002 35,002 35,002 0 35,002 646,400	(16,519) (16,519) (16,519) 0	1,552 295,837 0 0 0 0 0	0 0 0 0 0 0	1,552 295,837 (16,519) (16,519) (16,519) 0 0 0 0	0 0	22,575,830 957,734,600 18,483 18,483 18,483 646,400 646,400	0 0 0 0 0	(376,362) (650,321) 16,841 16,841 16,841	(376,362) (650,321) 16,841 16,841 16,841	557,767 31,555,774 1,515 1,515 1,515 1,515 6,214	XXX XXX XXX XXX XXX XXX
250999999 250999999 10392-40-5 401999999 450999999 450999999 450999999 7raded 76828*-10-0 76828*-10-1 76828*-10-1 76828*-10-1 76828*-10-1 76828*-10-1 76828*-10-1 76828*-10-1	98. Total - Bonds - Part 5 99. Total - Bonds  ALABAMA POWER COMPANY 99. Subtotal - Preferred Stocks - Indu 1 97. Total - Preferred Stocks - Part 4 98. Total - Preferred Stocks - Part 5 99. Total - Preferred Stocks - Part 5 99. Total - Preferred Stocks - FEDERAL HOME LOAN BANK OF ATLA 99. Subtotal - Common Stocks - Indu  River Lake Insurance Company VIII River Lake Insurance Company VII River Lake Insurance Company VII River Lake Insurance Company VIII River Lake Insurance Company VII	strial	11/21/2022 and Miscell 03/31/2022 03/31/2022 03/31/2022 03/17/2022 03/17/2022 06/30/2022	aneous (Unaffiliated)  Various  aneous (Unaffiliated)  Tax Agreement Settlement Tax Agreement Settlement Tax Agreement Settlement Tax Agreement Settlement Dissolved Tax Agreement Settlement Dissolved Tax Agreement Settlement	Perpetual	22, 199, 468 960, 462, 176	22,572,667 958,309,593 0.00 XXX XXX XXX XXX XXX	22,574,280 967,005,712	0 934,864,490 35,002 35,002 35,002 0 35,002 646,400	(16,519) (16,519) (16,519) 0	1,552 295,837 0 0 0 0 0	0 0 0 0 0 0	1,552 295,837 (16,519) (16,519) (16,519) 0 0 0 0	0 0	22,575,830 957,734,600 18,483 18,483 18,483 646,400 646,400	0 0 0 0 0	(376,362) (650,321) 16,841 16,841 16,841	(376,362) (650,321) 16,841 16,841 16,841	557,767 31,555,774 1,515 1,515 1,515 1,515 6,214	XXX XXX XXX XXX XXX XXX

# E14.1;

#### ANNUAL STATEMENT FOR THE YEAR 2022 OF GENWORTH LIFE AND ANNUITY INSURANCE COMPANY

### **SCHEDULE D - PART 4**

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

													<u> </u>				_			,
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease		Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
	·			Tax Agreement								-								
768290-10-7	River Lake Insurance Company X		09/30/2022 .	Settlement		64,743,803		64,743,803					0					0		
				Tax Agreement														_		
	River Lake Insurance Company VI					84,038,654		84,038,654					0					0		
	River Lake Insurance Company X					13,000,000		13,000,000					0					0		
59299999	99. Subtotal - Common Stocks - Pare	nt, Su	ubsidiaries a	and Affiliates Other		378,088,392	XXX	753, 172, 010	0	1,402,070	0	0	1,402,070	0	1,402,070	0	0	0	0	XXX
59899999	97. Total - Common Stocks - Part 4					378,734,792	XXX	753,818,410	646,400	1,402,070	0	0	1,402,070	0	2,048,470	0	0	0	6,214	XXX
59899999	98. Total - Common Stocks - Part 5		-				XXX		0											XXX
59899999	99. Total - Common Stocks		•	•	·	378,734,792	XXX	753,818,410	646,400	1,402,070	0	0	1,402,070	0	2,048,470	0	0	0	6,214	XXX
5999999	99. Total - Preferred and Common St	ocks	•	•		378,770,116	XXX	753,836,893	681,402	1,385,551	0	0	1,385,551	0	2,066,953	0	16,841	16,841	7,729	XXX
60099999	99 - Totals					1,339,232,292	XXX	1,720,842,605	935,545,892	1,385,551	295,837	0	1,681,388	0	959,801,553	0	(633,480)	(633,480)	31,563,503	XXX

### **SCHEDULE D - PART 5**

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

				ა	nowing All I	Long-Term Bonds	s and Stocks	ACQUIREL	Duning rea	ar and Fully I	DISPUSED	OF During	Current re	ai						
1	2	3	4	5	6	7	8	9	10	11	C	hange in Bo	ok/Adjusted C	Carrying Value	9	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or ′			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eian	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
	GOVERNMENT NATIONAL MORTGAGE A GOVERNMEN						` ′				,		J	,		'		,		
38378B-EQ-8			04/01/2022 .	Interest Capitalization	12/01/2022 . F	aydown	1,361	1,361	1,361	1,361	0	0	0	0	0	0	0	0	23	0
	GOVERNMENT NATIONAL MORTGAGE A GOVERNMEN																			
38380J-6M-5				Interest Capitalization	10/01/2022 . P	aydown	889	889	889	889	0	0	0	0	0	0	0	0	11	0
010999999	99. Subtotal - Bonds - U.S. Govern		ts				2,249	2,250	2,250	2,250	0	0	0	0	0	0	0	0	34	0
	FANNIE MAE FNMA_12-80 FANNIE MAE FNMA_12																			
3136A7-VU-3				Interest Capitalization	12/01/2022 . F	aydown	2,798	2,798	2,798	2,798	0	0	0	0	0	0	0	0	45	0
090999999	99. Subtotal - Bonds - U.S. Specia	l Reve	enues				2,798	2,798	2,798	2,798	0	0	0	0	0	0	0	0	45	0
				BANC OF AMERICA SECURITIES LLC																
	BUILDERS FIRSTSOURCE INC Series 144A		01/25/2022 .			ax Free Exchange	5,000,000	4,993,750	4,993,784	, ,	0	34	0	34	0	0	0	0	111,563	108,611
403949-AH-3	HF SINCLAIR CORP Series 144A		04/27/2022 .	Taxable Exchange	10/21/2022 . T	ax Free Exchange	11,250,000	11,274,135	11,273,311	11,273,311	0	(824)	0	(824)	0	0	0	0	281,250	36,563
	JACK IN THE BOX FUNDING LLC JA Series 14																			
466365-AE-3			02/02/2022 .			aydown	45,000	45,000	45,000	45,000	0	0	0	0	0	0	0	0	1,003	0
	MVW OWNER TRUST MVWOT_22-1 Series 144A		05/12/2022 .	CREDIT SUISSE FIRST BOSTON COR		aydown	772,620	772,459	772,620	772,620	0	162	0	162	0	0	0	0	13,689	0
	PHILLIPS 66 PARTNERS LP		06/03/2022 .	Various		axable Exchange	1,000,000	1,004,416	1,004,385	1,004,385	0	(31)	0	(31)	0	0	0	0	11,516	10,825
	S&P GLOBAL INC Series 144A			Taxable Exchange	12/13/2022 . T	ORONTO DOMINION	3,000,000	2,980,515	3,017,820	2,982,697	0		0	2, 183	0	0	35, 123	35, 123		12,271
	SANDS CHINA LTD 3.750% 08/08/31	C	,,	Tax Free Exchange	11/08/2022 . L	BS WARBURG LLC	1,500,000	1,498,957	1,087,500	1,498,985	0	28	0	28	0	0	(411,485)	(411,485)	14,375	948
	99. Subtotal - Bonds - Industrial an	id Mis	cellaneous	(Unaffiliated)			22,567,620	22,569,232	22, 194, 420	22,570,782	0	1,552	0	1,552	0	0	(376,362)			169,218
	98. Total - Bonds						22,572,667	22,574,280	22,199,468	22,575,830	0	1,552	0	1,552	0	0	(376,362)	(376, 362)	557,767	169,218
	98. Total - Preferred Stocks							0	0	0	0	0	0	0	0	0	0	0	0	0
	98. Total - Common Stocks							0	0	0	0	0	0	0	0	0	0	0	0	0
599999999	99. Total - Preferred and Common	Stock	ks					0	0	0	0	0	0	0	0	0	0	0	0	0
					<b> </b>  .															
					<b></b> .															
					<b></b> .															
600999999	99 - Totals		•	•			•	22,574,280	22, 199, 468	22,575,830	0	1.552	0	1.552	0	0	(376,362)	(376, 362)	557,767	169,218
- 30000000								, 5, 200	, .00, 100	,0.0,000	Ū	.,002		.,002			(3.5,00L)	(0.0,50L)	30. , . 01	.00,210

### **SCHEDULE D - PART 6 - SECTION 1**

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

				y, controlled or						
1	2	3	4	5	6	7	8	9	Stock of	of Such
									Company	Owned by
									Insurer on Sta	atement Ďate
	Description,						Total Amount of		10	11
	Name of Subsidiary,		NAIC		NAIC		Goodwill Included in		-	
CUSIP	Controlled		Company	ID	Valuation	Book/Adjusted	Book/ Adjusted	Nonadmitted	Number	% of
Identification	or Affiliated Company	Foreign	Code	Number	Method	Carrying Value	Carrying Value	Amount	of Shares	Outstanding
37253#-12-8	Genworth Financial Agency, Inc.				8B111	500,000		500,000	5,000.000	100.0
0899999. Subtotal	- Preferred Stock - Other Affiliates	•	•			500,000	0	500,000	XXX	XXX
0999999. Total Pre	eferred Stocks					500,000	0	500,000	XXX	XXX
76828#-10-6	River Lake Insurance Company VI		13569		8B1	0		0	5,000.000	100.0
76829@-10-7	River Lake Insurance Company X		15139		8B1	0		0	250,000.000	100.0
32031*-10-6	Genworth Life Insurance Company of NY		72990		8B1	73,042,484		0	1,056.000	34.5
1299999. Subtotal	- Common Stock - U.S. Life Insurer					73,042,484	0	0	XXX	XXX
47044*-10-9	Jamestown Assignment Company, Inc.				8B11	4,576,035		4,576,035	100,000.000	100.0
	Assigned Settlement Inc.				8BII	5,000		5,000	1,000.000	100.0
65109@-10-1	Newco Properties, Inc.				8B11	45,651,873	0	0	500.000	100.0
	- Common Stock - Other Affiliates					50,232,908	0	4,581,035	XXX	XXX
1899999. Total Co	ommon Stocks					123,275,392	0	4,581,035	XXX	XXX
1999999 - Totals		·				123,775,392	0	5,081,035	XXX	XXX

<sup>1.</sup> Total amount of goodwill nonadmitted \$ ......751,808,357

	SCHEDULE D - PART 6 - SECTION 2									
1	2	3	4	Stock in Lower-Tiel Indirectly by Stateme	r Company Owned					
			Total	Indirectly by	Insurer on					
			Amount of Goodwill	Stateme	ent Date					
			Included in Amount	5	6					
CUSIP			Shown in		% of					
Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Column 8, Section 1	Number of Shares	Outstanding					
57833#-10-9	Mayflower Assignment Corp.	Genworth Life Insurance Company of NY		345.000	34.5					
0299999. Subtotal	- Common Stock		0	XXX	XXX					
0399999 - Total			0	XXX	XXX					

### **SCHEDULE DA - PART 1**

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

					SHOWING	All SHORT-					Current rear								
1	Co	des	4	5	6	7	Chang	e in Book/Adj	justed Carrying	y Value	12	13			Intere	est			20
	2	3					8	9	10	11			14	15	16	17	18	19	
										Total									
									Current	Foreign			Amount Due						
									Year's	Exchange			and Accrued						
								Current	Other-	Change in			Dec. 31 of						
						Book/	Unrealized	Year's	Than-	Book/			Current Year	Non-				Amount	
		_	_			Adjusted Carrying	Valuation	(Amor-	Temporary	Adjusted			on Bond	Admitted		Effective		Received	Paid for
		For-	Date		Maturity	Carrying	Increase/	tization)/	Impairment	Carrying			Not	Due and	Rate	Rate	When	During	Accrued
Description	Code	eign	Acquired	Name of Vendor	Date	Value	(Decrease)	Accretion	Recognized	Value	Par Value	Actual Cost	in Default	Accrued	of	of	Paid	Year	Interest
									\										
								A											
								<b></b>											
								• • • • • • • • • • • • • • • • • • • •											
								• • • • • • • • • • • • • • • • • • • •											
								• • • • • • • • • • • • • • • • • • • •											
770000000 T + I																			
7709999999 - Totals									1		XXX			İ	XXX	XXX	XXX		

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

Showing all Options, Caps. Floors, Collars, Swaps and Forwards Open as of Dec	ember 31 of Current Year
---	--------------------------

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year  1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16  Cumulative Prior Year(s) Current of Item(s)  Strike Initial Cost Year Initial	17 18	19	20 21	22	23
Description Prior Year(s) Current					
Description Prior Year(s) Current					1
Description Year(s) Current					1
					1
				Credit	Hedae
Hedged, Price, of Un- Cost of Un-	Total	Current	Adjustment		Effectiveness
	Unrealized Foreign		to Carrying	of	
					at Inception
	Valuation Exchange		Value of	Refer-	and at
	Increase/ Change in		Hedged Potential	ence	Year-end
	(Decrease) B./A.C.V.	. Accretion	Item Exposure		(b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 0 0 0 XXX 0	0	0 0		0 XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 0 0 0 XXX 0	0	0 0	0	0 XXX	XXX
Options—125150—129 -					1
NQ OTC Equity Option   UL Product Liability   Equity market				_	1
[Index UL]	(39,583)		14	2	003
Options125392129 - NQ OTC Equity Option   IUL Product Liability   Equity market					1
NA OTE EQUITY OFFICIAL SECTION	(34,223)		0 26	6	1003
Ortions—125/10—129 -	(04,220)		20		000
options—1207 ID—1207 ID—1207 ID IUL Product Liability Equity market		1			ı l
(Index U.S)	(21,622)		0	5	003
Options126085129 -	. , ,				ı · · · · · · · · · · · · · · · · · · ·
NQ OTC Equity Option   IUL Product Liability   Equity market		1			( l
(Index UL)	(18,057)		0	7	003
Options126291129 -					1
NQ OTC Equity Option   UL Product Liability   Equity market					1
(Index UL)	(17,705)		030	4	003
Options126613129 - NO OTC Equity Option   UL Product Liability   Equity market					1
	(04 570)		0 50		000
	(24,576)		050	ь	003
Options127095129 - NQ OTC Equity Option   IUL Product Liability   Equity market					1
NA OTE EQUITY OFFICIAL COST	(21,929)		0 54		1003
Ontions—127216—129 -	(21,929)				000
NO OTC Equity Option   IUL Product Liability   Equity market					1
(Index UL) Exh 5 CSI 08/13/202108/15/2023149,9914,468 / NA14,745	(19.494)		059	1	003
Options127426129 -	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				1
NQ OTC Equity Option   IUL Product Liability   Equity market					1
(Index UL)   Exh 5   BARC   09/15/2021   09/15/2023   100,009   4,480 / NA   10,650     1,658	(12,732)		0	0	003
Options127609129 -					1
NQ OTC Equity Option   IUL Product Liability   Equity market					1
[Index UL]   Exh 5   B0A   B0A	(12,774)			3	003
Options127739129 - NO OTC Faulty Option   UL Product Liability   Equity market		1			( l
Ind old Equity option	(20, 402)	1	0 93	_	1000
(Index UL) Exh 5 CSI 11/15/2021 11/15/2023 200,002 4,682 / NA 21,820 23,595 25,595	(20,492)		v  93	ا	003
Up Troils—12/399—129   UL Product Liability   Equity market		1			( l
(Index UL) Exh 5 B0A	(51,493)	[		9	003
Options128006137 -			2,00		
NQ FIA Barclays FIA Product Liability Equity market		1			į l
Options	(260,963)			3	003
Options128007137 -		1			1
NQ FIA Barclays FIA Product Liability Equity market					1
Options   Exh 5   BARC	(60,022)			6	003
Options128012135 - NO FIA Equity Options   FIA Product Liability   Equity market					1
	(400,000)		0 540		1000
- Cliquet	(123,200)		0 5, 12	0	003
NQ FIA Equity Options FIA Product Liability Equity market		1			į l
Nat   1/4 Equity options   1/4   1	(53, 119)	1		7	003
Ontions128021136 -	(50, 110)		2,73	′	
ND FIAE aguity Options   FIAP Product Liability   Equity market		1			í l
- Call Spreads Exh 5	(68,652)			9	003
Ontions 128020 135 -		1			í l
NQ FIA Equity Options FIA Product Liability Equity market		1			( l
- Cliquet	(74,000)			4	003

Showing all Ontions	Cans Floors	. Collars, Swaps and Forwards Open as of December 31 of (	Current Year

				Showing	all Options	, Caps, Floo	ors, Collars,	Swaps and	d Forwards	Open as of	f Decemb	er 31 of Cu	ırrent Y	ear							
1	2	3	4	5 6		8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
									Cumulative												
									Prior												
	Description							0. "	Year(s)	Current											
	of Item(s)							Strike	Initial Cost	Year Initial						T.4.1	0	A .II		Credit	Hedge
	Hedged, Used for		Tuno(a)		Date of			Price, Rate or	of Un- discounted	Cost of Un- discounted		Book/			Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		of	Effectiveness at Inception
	Income	Schedule/	Type(s)		Maturi			Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty Tra		of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse Da			Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Options128031129 -			` '					` <i>'</i>							1					1	. 7
NQ OTC Equity Option	IUL Product Liability		Equity market	l																	
(Index UL)		Exh 5		CSI	. 01/13/20	234,799,984	4,799,984	4,662 / (5,083)		225, 120 .		0		0	(225, 120)			0	4,529		003
Options128033129 - NQ OTC Equity Option	IUL Product Liability		Equity market																		
(Index UL)		Exh 5		CSI	2022 . 01/12/20	24 100,018	100.018	4,662 / (6,416)		11.000		1.888		1.888	(9, 112)			0	508		003
Options128038136 -							,	,,,,,,		,					,,,,,,,,,,,						
NQ FIA Equity Options			Equity market																		
- Call Spreads Options128039136 -		Exh 5		CSI	2022 . 01/12/20	23 7,068,000	7,068,000	4,712 / (4,859)		118,005 .		0		0	(118,005)			0	6,408		003
NQ FIA Equity Options	FIA Product Liability		Equity market																		
- Call Spreads		Exh 5		CSI	2022 . 01/13/20	236,514,200	6.514.200	4,653 / (4,755)				lo		0	(83.258)			0	6. 147		003
Options128044135 -							, , ,	, , ,		.,.					, , , ,				•		-
NQ FIA Equity Options	FIA Product Liability		Equity market	<u> </u>																	
- Cliquet Options128059136 -		Exh 5		BOA	2022 . 01/20/20	234,000,000	4,000,000	4,398 / NA		57,200 .		0		0	(57,200)			0	4,682		003
NQ FIA Equity Options	FIA Product Liability		Equity market																		
- Call Spreads	1	Exh 5		CSI	2022 . 01/19/20	237,248,000	7 . 248 . 000	4,530 / (4,617)		74.336					(74.333)			0	8.268		003
Ontions128060136 -								, , ,		, , ,					, , , , , , , , , , , , , , , , , , , ,				•		-
NQ FIA Equity Options	FIA Product Liability		Equity market	l																	
- Call Spreads Options128092135 -		Exh 5		CSI	. 01/20/20	23 13,760,900	13,760,900	4,439 / (4,515)		135,594 .		50		50	(135,544)			0	16, 106		003
NQ FIA Equity Options	FIA Product Liability		Equity market																		
- Cliquet		Exh 5		BOA	2022 . 01/27/20	234,000,000	4,000,000	4,432 / NA		60.000		lo		0	(60,000)			0	5.440		003
Options128154136 -																					
NQ FIA Equity Options	FIA Product Liability		Equity market																		
- Call Spreads Options128155136 -		Exh 5		BARC	. 01/25/20	236,098,400	6,098,400	4,356 / (4,427)		65,940		222		222	(65,718)		• • • • • • • • • • • • • • • • • • • •	0	7,980		003
NO FIA Equity Options	FIA Product Liability		Equity market																		
- Call Spreads		Exh 5		BARC	2022 . 01/26/20	236,929,600	6,929,600	4,331 / (4,466)		140,800 .		574		574	(140,226)			0	9,247		003
Options128156136 -																					
NQ FIA Equity Options	FIA Product Liability	F 1 F	Equity market	00/04	2000 04 (07 (00	40 500 000	40 500 000	4,389 / (4,477)		136,560		436		436	(400, 404)				44.005		000
- Call Spreads Options128157137 -		Exh 5		BARC	2022 . 01/27/20	10,533,600	10,533,600	4,389 / (4,477)		130,500 .		430		430	(136,124)				14,325		003
NQ FIA Barclays	FIA Product Liability		Equity market																		
Options		Exh 5		BARC	2022 . 01/05/20	245,885,300	5,885,300	2,570 / NA		154,804 .		50,048		50,048	(104,756)			0	29,627		003
Options128164135 -	FIA Product Liability		Equity market			1									1						
NQ FIA Equity Options - Cliquet	TIA FIOUUCE LIADIIILY	Exh 5	Equity market	BOA	2022 . 02/03/20	234,000,000	4,000,000	4,501 / NA		61.600		_		^	(61,600)			_	6 . 104		003
Ontions128169136 -		LAII J			. 02/03/20	+,000,000	4,000,000					ļ		0	(61,600)		• • • • • • • • • • • • • • • • • • • •		0, 104		000
NQ FIA Equity Options	FIA Product Liability		Equity market			1									1						
- Call Spreads		Exh 5		BOA	. 02/01/20	235,894,200	5,894,200	4,534 / (4,628)		73,047 .		77		77	(72,970)			0			003
Options128170136 -	FIA Product Liability		Equity market																		
NQ FIA Equity Options - Call Spreads		Exh 5	Lquity market	BOA	2022 . 02/03/20	23 12, 112, 200	12 112 200	4,486 / (4,602)		191, 106		177		477	(190,629)			٥	18.484		003
Options128180135 -		LAII O		307, 307	. 02/00/20	12, 112,200	12,112,200	1,400 / (4,002)		101, 100					(100,020)						000
NQ FIA Equity Options	FIA Product Liability		Equity market			1	1								1						
- Cliquet		Exh 5		CSI	. 02/10/20	234,000,000	4,000,000	4,419 / NA		70,800 .		0		0	(70,800)			0	6,703		003
Options128190136 - NQ FIA Equity Options	FIA Product Liability		Equity market			1									1						
- Call Spreads		Exh 5	qu ,	BOA	2022 . 02/09/20	23 10,547,800	10 547 800	4,586 / (4,648)		82,248		144	<b></b>	144	(82, 104)			n	17,459		003
Ontions128191136 -				. 02/10/	. 52, 53, 20	,,		.,250 / (1,040)		2,240					(52, 104)				, 100		
NQ FIA Equity Options	FIA Product Liability		Equity market																		
- Call Spreads		Exh 5		BOA	2022 . 02/10/20	234,901,600	4,901,600	4,456 / (4,527)		48,697 .		446		446	(48,251)			0	8,214		003
Options128205129 - NQ OTC Equity Option	IUL Product Liability		Equity market			1	1						1		1						
(Index UL)	,	Exh 5			2022 . 02/15/20	23 500.000	500 000	4.471 / (4.744)		15 . 700		1 0	1	0	(15.700)			I 0	888		003

Showing all Options, Caps. Floors, Collars, Swaps and Forwards Open as of Dec	ember 31 of Current Year
---	--------------------------

				Showi	ng all C	Options, (	Caps, Floor	s, Collars,	Swaps and	Forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior												
	Description								0	Year(s)	Current											
	of Item(s)								Strike	Initial Cost	Year Initial						T.4.1	0	A . II		Credit	Hedge
	Hedged, Used for		T (-)			D-46			Price, Rate or	of Un- discounted	Cost of Un- discounted		Dl/			I liana alima d	Total Foreign	Current Year's	Adjustment to Carrying		Quality	Effectiveness at Inception
	Income	Schedule/	Type(s)			Date of Maturity	Number		Index	Premium	Premium	Current	Book/ Adjusted			Unrealized Valuation	Exchange	(Amorti-	Value of		Refer-	at inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)			Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Options128206129 -			` ′						( /							(======						\-/
NQ OTC Equity Option	IUL Product Liability		Equity market																			
(Index UL)		Exh 5		BOA	2/15/2022	. 02/15/2023	2,699,990	2,699,990	4,471 / (4,869)		127,440 .		581		581	(126,859)			0	4,793		003
Options128207129 - NQ OTC Equity Option	IUL Product Liability		Equity market																			
(Index UL)	TOE TOUGHT ETUBITIES	Exh 5	Equity marries	ROA 02	2/15/2022	. 02/15/2024	100,018	100 018	4,471 / (6,617)		12.010		3.324		3.324	(8.686)			0	531		003
Ontions128234135 -					., 10, 2022	. 02, 10, 202 .			., , (0,0)													
NQ FIA Equity Options	FIA Product Liability		Equity market																			
- Cliquet		Exh 5		CSI	2/18/2022	. 02/17/2023	4,000,000	4,000,000	4,349 / NA		64,400 .		0			(64,400)			0	7,253		003
Options128264136 - NQ FIA Equity Options	FIA Product Liability		Equity market																			
- Call Spreads	TIN Troduct Erabitity	Exh 5	Lquity market	BARC 02	2/23/2022	. 02/16/2023	6,256,600	6 256 600	4,469 / (4,567)		71.260		979		979	(70.281)			0			003
Options128265136 -					, 20, 2022	. 02, 10, 2020	,200,000	0,200,000	1,100 / (1,001)							(,0,20,				,220		
NQ FIA Equity Options	FIA Product Liability		Equity market																			
- Call Spreads		Exh 5		BARC	2/23/2022	. 02/17/2023	10,872,500	10,872,500	4,349 / (4,426)		110,775 .		4,058		4,058	(106,717)			0	19,714		003
Options128286137 -	FIA Product Liability		Equity market																			
NQ FIA Barclays Options	TIA TIOUGE ETABITITY	Exh 5	Equity market	RARC 02	2/23/2022	. 02/16/2024	5,017,600	5,017,600	2,560 / NA		112.112		52.931		52.931	(59, 181)			٥	26.654		003
Options128295135 -		LXII 5		DATO	./ 20/ 2022	. 02/ 10/ 2024	5,017,000	3,017,000	2,500 / NA							(55, 101)				20,004		000
NQ FIA Equity Options	FIA Product Liability		Equity market																			
- Cliquet		Exh 5		CSI	2/25/2022	. 02/24/2023	4,000,000	4,000,000	4,385 / NA		63,600 .		0			(63,600)			0	7,764		003
Options128306136 -	FIA Product Liability		Equity market																			
NQ FIA Equity Options - Call Spreads	FIA FIOUUCE LIADITIES	Exh 5	Equity market	BOY US	3/01/2022	. 02/22/2023	6,880,000	6 990 000	4,300 / (4,380)		78 . 128 .		4.800		4.800	(73,328)			٥	13. 108		003
Options128307136 -		LXII 5			7 0 17 2022	. 02/22/2020	0,000,000	0,000,000	4,000 / (4,000)							(70,020)				10, 100		000
NQ FIA Equity Options	FIA Product Liability		Equity market																			
- Call Spreads		Exh 5		BOA	3/01/2022	. 02/24/2023	8,686,000	8,686,000	4,343 / (4,418)		89,700 .		4,621		4,621	(85,079)			0	16,859		003
Options128340135 -	FIA Product Liability		Equity market																			
- Cliquet	TIA TIOUGE ETABITITY	Exh 5	Equity market	ROA 03	3/04/2022	. 03/03/2023	4,000,000	4,000,000	4,329 / NA		57.600		0		0	(57,600)			٥	8 . 243		003
Ontions 128352 136 _				DOA	7 047 2022	. 00/00/2020	4,000,000	4,000,000	4,020 / NA							(37,000)						000
NQ FIA Equity Options	FIA Product Liability		Equity market																			
- Call Spreads		Exh 5		BOA	3/08/2022	. 03/01/2023	5,583,500	5,583,500	4,295 / (4,384)		65,520 .		5,679		5,679	(59,841)			0	11,319		003
Options128353136 - NQ FIA Equity Options	FIA Product Liability		Equity market																			
- Call Spreads		Exh 5	=quity market	BOA	3/08/2022	. 03/03/2023	9,977,400	9.977.400	4,338 / (4,415)		97,796 .					(90,458)			o	20,561		003
Options128360135 -							,,	, 5 , .50	, , , , , , , , , , , , , , , , , , , ,							(55, 156)						
NQ FIA Equity Options	FIA Product Liability		Equity market			l	l															
- Cliquet Options128383136 -		Exh 5		BOA	3/11/2022	. 03/10/2023	4,000,000	4,000,000	4,204 / NA		56,000 .		0		0	(56,000)			0			003
Up:10ns128383136 -	FIA Product Liability		Equity market																			
- Call Spreads		Exh 5	,=,	CSI	3/15/2022	. 03/09/2023	5,557,500	5.557.500	4,275 / (4,352)		57.967		7.285			(50,682)			0	11,994		003
Options128384136 -							,, ,	, 557, 550	, (1,002)				,200		,250	(55,552)						
NQ FIA Equity Options		L	Equity market	<u> </u>																		
- Call Spreads Options128386129 -		Exh 5		CSI	3/15/2022	. 03/10/2023	5,913,600	5,913,600	4,224 / (4,300)		62,538 .		10,503		10,503	(52,035)			0	12,856		003
NQ OTC Equity Option	IUL Product Liability		Equity market																			
(Index UL)		Exh 5		CSI	3/15/2022	. 03/15/2023	4,549,995	4,549.995	4,262 / (4,646)		217,945 .		18, 141		18 , 141	(199,804)			0	10,244		003
0ptions128387129 -			L					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, ,		,				,		]				•	[
NQ OTC Equity Option	IUL Product Liability	L	Equity market	l																_		
(Index UL)		Exh 5		CSI	3/15/2022	. 03/15/2024	99,997	99,997	4,262 / (6,210)		18,200 .		5,482		5,482	(12,718)			0	549		003
Options128400135 -	FIA Product Liability		Equity market				l															
- Cliquet		Exh 5	,=,	BOA	3/18/2022	. 03/17/2023	4,000,000	4,000,000	4,463 / NA		61,200 .		0		0	(61,200)			0	9, 126		003
Ontions128420136 -			L								, ,								]	-,	-	1
NQ FIA Equity Options	FIA Product Liability		Equity market			l							_									
- Call Spreads		Exh 5	1	BOA	3/22/2022	. 03/16/2023	6.531.000	6.531.000	4.354 / (4.422)				5.835	l	5.835	(62.805)			0	14.802		003

Showing all Options, Caps. Floors, Collars, Swaps and Forwards Open as of Dec	ember 31 of Current Year
---	--------------------------

				Showing	g all O	options, C	Caps, Floor	s, Collars,	Swaps and	l Forwards	Open as of	Decemb	er 31 of Cu	rrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												l
	Description									Prior Year(s)	Current											l
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedae
	Hedged,								Price,		Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)		ade ate	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Codo	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
Options128421136 -	. Or Replicated	identinei	` '	or Ceritial Clearinghouse D	ale	Ехрігаціон	Contracts	Amount	(Faiu)	Falu	Falu	IIICOIIIE	value	Code	raii value	(Decrease)	B./A.C.V.	Accietion	item	Exposure	Lility	(0)
NQ FIA Equity Options	FIA Product Liability		Equity market																			i
- Call Spreads		Exh 5		BOA	2/2022 .	. 03/17/2023	8,001,000 .	8,001,000	4,445 / (4,532)		100,116		4,884		4,884	(95,232)			0	18,255		003
Options128444135 - NQ FIA Equity Options	FIA Product Liability		Equity market																			i
- Cliquet		Exh 5		CSI	5/2022 .	. 03/24/2023	4,000,000	4,000,000	4,543 / NA		62,800		0		0	(62,800)			0	9,537		003
Options128466136 -	FIA Dandona I inhilian		Familian market																			1
- Call Spreads	FIA Product Liability	Exh 5	Equity market	02/2	9/2022	. 03/23/2023	8,904,000	0 004 000	4,452 / (4,544)		124 . 480		6.315		6.315	(118, 165)			١	21.102		003
Options128467136 -		LAII J		. 03/2	.0/ 2022	. 00/ 20/ 2023	0,504,000	0,504,000	7,702 / (4,044)		124,400				0,313	(110, 103)				21, 102		000
NQ FIA Equity Options	FIA Product Liability	L _	Equity market																			i
- Call Spreads Options128470137 -		Exh 5		CSI	9/2022 .	. 03/24/2023	9,483,600	9,483,600	4,516 / (4,623)		148,260		5, 197		5, 197	(143,063)			0	22,612		003
NQ FIA Barclays	FIA Product Liability		Equity market																			i
Options		Exh 5		BARC	0/2022 .	. 03/15/2024	4,716,000 .	4,716,000	2,620 / NA		105,840		28,736		28,736	(77, 104)			0	25,890		003
Options128500135 -	FIA Product Liability		Equity market																			1
NQ FIA Equity Options - Cliquet	TIA FIOULCE LIADITIES	Exh 5	Equity market	(%)	1/2022 .	. 03/31/2023	4,000,000	4,000,000	4,546 / NA		61.200		0		0	(61,200)			٥	9.931		1003
Ontions128505136 -		LAII 5		001	1/2022	. 00/01/2020	4,000,000	4,000,000	+,0+0 / NA							(01,200)						1
NQ FIA Equity Options	FIA Product Liability		Equity market																			i
- Call Spreads Options128506136 -		Exh 5		BARC 04/0	5/2022 .	. 03/29/2023	7,350,400	7,350,400	4,594 / (4,735)		135 , 184		3,466		3,466	(131,718)			0	18,046		003
NQ FIA Equity Options	FIA Product Liability		Equity market																			i
- Call Spreads		Exh 5		BARC	5/2022 .	. 03/31/2023	5,890,300 .	5,890,300	4,531 / (4,617)		71,994		3,015		3,015	(68,979)			0	14,625		003
Options128513135 - NQ FIA Equity Options	FIA Product Liability		Equity market																			i
- Cliquet		Exh 5	Equity market	BOA	8/2022	. 04/06/2023	4.000.000	4.000.000	4.488 / NA		60.000		0		0	(60,000)			0	10.257		003
Options128519136 -			L								,					, , ,						i
NQ FIA Equity Options - Call Spreads	FIA Product Liability		Equity market	BOA 04/4	2/2022 .	. 04/06/2023	7,629,600	7 000 000	4,488 / (4,566)		79,866		5,284		5,284	(74,582)				19,564		003
Ontions 128526 135 _		Exh 5		BUA	2/2022 .	. 04/06/2023	/,629,600	7,629,600	4,468 / (4,500)				5,284		3,284	(74,582)			0	19,504		003
NQ FIA Equity Options	FIA Product Liability		Equity market																			i
- Cliquet		Exh 5		BOA	4/2022 .	. 04/14/2023	4,000,000	4,000,000	4,393 / NA		57,200		0			(57,200)			0	10,676		003
Options128695129 - NQ OTC Equity Option	IUL Product Liability		Equity market																			
(Index UL)		Exh 5		BOA	4/2022 .	. 04/14/2023	2,800,013	2,800,013	1,798 / (2,014)		139, 104		10,188		10, 188	(128,916)			0	7,473		003
Options128696129 -	IUL Product Liability		Equity market																			,
NQ OTC Equity Option (Index UL)	TOE TROUBER ETABLITIES	Exh 5	Lyuity mainer	BOA	4/2022 .	. 04/15/2024	150,007	150 .007	1,798 / (2,014)		17 .873		6.578		6.578	(11,295)				852		003
Options128721136 -						, ,			.,.50 / (2,514)				,,,,,,			(11,200)						
NQ FIA Equity Options	FIA Product Liability		Equity market	DADO	0.0000	04 (40 (0000	7 040 000	7 010 0	4 440 / // 545		400 000		10 1		40.755	/100 1			_			1000
- Call Spreads Options128722136 -		Exh 5	l	BAHU 04/1	9/2022 .	. 04/13/2023	7,948,800	7,948,800	4,416 / (4,542)		139,266		13, 122		13 , 122	(126,144)			0	21, 113		UU3
NQ FIA Equity Options	FIA Product Liability		Equity market																			, l
- Call Spreads		Exh 5		BARC	9/2022 .	. 04/14/2023	6,109,600	6,109,600	4,364 / (4,472)		95,886		12,749		12,749	(83, 137)			0	16,306		003
Options128794135 -	FIA Product Liability		Equity market																			,
- Cliquet		Exh 5		CSI	2/2022 .	. 04/21/2023	4,000,000	4,000,000	4,272 / NA		57,200		0			(57,200)			0	11,029		003
Options128812136 -	EIA Draduat Liabiliti		Carrier manical																			, l
NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	ROA OA /O	6/2022 .	. 04/19/2023	5,731,700	5 721 700	4,409 / (4,554)		96,798		12,008		12,008	(84,790)				15,661		1003
Ontions 128813 136 _		-			.0/2022	. 04/ 13/2023	5,731,700	3,731,700	7,400 / (4,004)		90,798		12,008		12,008	(04,790)			V	13,001		000
NQ FIA Equity Options	FIA Product Liability	L	Equity market					<u>.</u>														<sub> </sub>
- Call Spreads Options128840135 -		Exh 5		BOA	6/2022 .	. 04/21/2023	9,460,000	9,460,000	4,300 / (4,398)		122, 166		28,762		28,762	(93,404)			0	26,084		003
NQ FIA Equity Options	FIA Product Liability		Equity market																			,
- Cliquet	ĺ	Exh 5	l	BARC	9/2022 .	. 04/28/2023	4.000.000	4,000,000	4.132 / NA		62.000		I 0	l	0	(62,000)	l		l 0	11.372		003

Showing all Options, Caps. Floors, Collars, Swaps and Forwards Open as of Dec	ember 31 of Current Year
---	--------------------------

				Sho	owing all (	Options, (	Caps, Flooi	rs, Collars,	Swaps and	l Forwards	Open as o	of Decemb	er 31 of Cu	rrent Year							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											1
	Danamintian									Prior	C										1
	Description of Item(s)								Strike	Year(s) Initial Cost	Current Year Initial									Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-					Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized		Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Options128853136 - NQ FIA Equity Options	FIA Product Liability		Equity market																		1
- Call Spreads		Exh 5		BOA	. 05/03/2022	. 04/28/2023	10,821,200	10,821,200	4,162 / (4,234)		113,724		50,883	50,883	3(62,841)	)		0 .	30,764		003
Options128856137 -																					1
NQ FIA Barclays	FIA Product Liability		Equity market	nune.	05 (04 (0000	05 (00 (0004		0 044 000	0.400.7.11		00 440		40.770	40.77	(50.000)				47.004		
Options		Exh 5		BAHC	. 05/04/2022	. 05/03/2024	2,941,000	2,941,000	3,460 / NA		99,110		46,778	46,778	(52,332)	)			17,021		003
	FIA Product Liability		Equity market																		1
- Cliquet		Exh 5		CSI	. 05/06/2022	. 05/05/2023	3,500,000	3,500,000	4,123 / NA		45, 150		0		(45, 150)	)		0 .	10,241		003
Options128874136 - NQ FIA Equity Options	FIA Product Liability		Equity market																		1
- Call Spreads	I TOUGOT ETABITITY	Exh 5	_quity market	BOA	. 05/10/2022	. 05/04/2023	5, 154,000	5. 154.000	4,295 / (4,361)		37.044		13. 123		3(23,921)	)		n	15,020		003
Ontions128875136 -						12, 2, 7, 2020	, .5.,,000	, 101,000	, , (1,001)				1								
NQ FIA Equity Options	FIA Product Liability		Equity market		05 (45 :	05 (05 :		,					1								1
- Call Spreads Options128907135 -		Exh 5		BOA	. 05/10/2022	. 05/05/2023	4,537,500	4,537,500	4,125 / (4,200)		44,869		26,096	26,096	(18,773)	)		0	13,277		003
NQ FIA Equity Options	FIA Product Liability		Equity market																		1
- Cliquet		Exh 5		BOA	. 05/13/2022	. 05/12/2023	3,500,000	3,500,000	4,024 / NA		44,800		0		(44,800)	)		0 .	10,524		003
Options128908129 -	IUL Product Liability		Emility market																		1
NQ OTC Equity Option (Index UL)	TOL PRODUCT LIABILITY	Exh 5	Equity market	ROA	. 05/13/2022	. 05/15/2023	2,099,988	2 000 088	1,798 / (2,014)		99.666		54.379	54,379	(45,287)	,		0	6.386		003
Options128909129 -		LXII 3		BOA	. 03/ 13/ 2022	. 03/ 13/ 2023	2,099,900	2,055,500	1,730 / (2,014)						(45,207	,					003
NQ OTC Equity Option	IUL Product Liability		Equity market																		1
(Index UL)		Exh 5		BOA	. 05/13/2022	. 05/15/2023	299,981	299,981	1,798 / (2,014)		9,066		593	593	(8,473)	)		0 .	912		003
Options128910129 - NQ OTC Equity Option	IUL Product Liability		Equity market																		1
(Index UL)		Exh 5		BOA	. 05/13/2022	. 05/15/2024	150,011	150,011	1,798 / (2,014)		19,746		13,738	13,738	(6,008)	)		0 .	879		003
Options128919136 -	FIA Decident Liebilian		Familian maniput																		1
NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	001	0E /17 /0000	. 05/12/2023	9, 165,500	0 165 500	3,985 / (4,047)				63,401	63,40	1(24,551)	,			27,559		003
Ontions128947135 -				051	. 05/1//2022	. 05/ 12/2023	9, 100,000	9, 100,000	3,965 / (4,047)		87,952		63,401	03,40	(24,001)	,		U .	21,559		003
NQ FIA Equity Options	FIA Product Liability		Equity market																		1
- Cliquet		Exh 5		BARC	. 05/20/2022	. 05/19/2023	3,500,000	3,500,000	3,901 / NA		43,050		0		(43,050)	)		0 .	10,799		003
Options128969136 - NQ FIA Equity Options	FIA Product Liability		Equity market																		1
- Call Spreads		Exh 5		BARC	. 05/24/2022	. 05/19/2023	8, 187, 900	8, 187,900	3,899 / (3,966)		79,632		72, 199	72,199	(7,433)	)		0 .	25,264		003
Options128993135 -	EIA Deadort II 1977		Feed & Co.						· · · · ·												1
NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	ROA	. 05/27/2022	. 05/26/2023	3,500,000	3,500,000	4.158 / NA		44.800				(44.800				11,068		003
Ontions129071136 -				DUM	. 03/2//2022	. 00/20/2023	3,500,000	3,500,000	4, 136 / NA	• • • • • • • • • • • • • • • • • • • •	44,800		<sup>0</sup>		(44,800)	,	• • • • • • • • • • • • • • • • • • • •	0  -	11,068		000
NQ FIA Equity Options	FIA Product Liability		Equity market																		1
- Call Spreads		Exh 5	ļ	CSI	. 06/01/2022	. 05/26/2023	7,432,200	7,432,200	4,129 / (4,200)		74,898		43,529	43,529	31,369	)		0	23,503		003
Options129090135 - NQ FIA Equity Options	FIA Product Liability		Equity market																		1
- Cliquet		Exh 5	_quity market	CSI	. 06/03/2022	. 06/02/2023	3,500,000	3,500,000	4,109 / NA		46,900		0		(46,900)	)			11,330		003
0ptions129099136 -							.,,	.,,	,,		,				1,11,500				,		
NQ FIA Equity Options			Equity market	   PO4	00 /07 /007	00 (00 (000	0.077.000	0 077 077	4 400 / // 105:		70 565		40.0:-						20 25-		000
- Call Spreads Options129109135 -				BUA	. 06/07/2022	. 06/02/2023	9,077,200	9,0//,200	4,126 / (4,186)		78,562		46,815	46,815	31,747	)		0  -	29,385		003
NQ FIA Equity Options	FIA Product Liability		Equity market																		1
- Cliquet		Exh 5		CSI	. 06/10/2022	. 06/09/2023	3,500,000	3,500,000	3,901 / NA		44,450		0		(44,450)	)		0 .	11,586		003
Options129122136 - NQ FIA Equity Options	FIA Product Liability		Equity market																		1
- Call Spreads	I IA PIOUUCE LIADIIILY	Exh 5	Equity market	CSI	06/14/2022	. 06/09/2023	11,385,400	11 385 400	3,926 / (3,978)		77.662		76,637	76,637	7(1,025)			n	37,691		003
Ontions129146129 -					. 50/ 14/ 2022	. 50/ 00/ 2020	11,000,400	11,000,400	0,020 / (0,070)		, , , 502				(1,025						
NQ OTC Equity Option	IUL Product Liability		Equity market			1															<sub>1</sub>
(Index UL)		Exh 5		BARC	. 06/15/2022	. 06/15/2023	2,699,989	2,699,989	1,798 / (2,014)		127 . 440	L	123 . 173	123, 173	3(4.267)	)[	l	I 0 l.	9. 104		003

Showing all Ontions	Cans Floors	. Collars, Swaps and Forwards Open as of December 31 of (	Current Year

				Showing	all Options	s, Caps, Flo	oors, Collars	Swaps and	l Forwards	Open as of	f Decemb	er 31 of Cu	ırrent Y	ear							
1	2	3	4	5 6		8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
									Cumulative												
									Prior												
	Description							0	Year(s)	Current											
	of Item(s)							Strike	Initial Cost	Year Initial						T.4.1	0	A . II		Credit	Hedge
	Hedged, Used for		T (-)		D-4-			Price, Rate or	of Un- discounted	Cost of Un- discounted		Daald.			l loons alies al	Total Foreign	Current Year's	Adjustment to Carrying		of	Effectiveness at Inception
	Income	Schedule/	Type(s)		Date Maturi			Index	Premium	Premium	Current	Book/ Adjusted			Unrealized Valuation	Exchange	(Amorti-	Value of		Refer-	at inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty Tra		of	Notional	Received	(Received)		Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse Da		· · ·		(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Options129147129 -			` '		-			` ′							,				•	-	. ,
NQ OTC Equity Option	IUL Product Liability		Equity market																		
(Index UL)		Exh 5		BARC	2022 . 06/14/20	24 100,0	18100,018	1,798 / (2,014)		12,430		12, 113		12,113	(317)			0	603		003
Options129164135 - NQ FIA Equity Options	FIA Product Liability		Equity market																		
- Cliquet	Tim Troduct Erabitity	Exh 5	Equity market	CSI	2022 . 06/16/20	233,500,0	3,500,000	3,675 / NA		45. 150		۱ ،		0	(45, 150)			0	11.837		003
Options129174136 -				1 33, 11,	1 00, 10, 2	200,000,0	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,														
	FIA Product Liability		Equity market																		
- Call Spreads		Exh 5		CSI	2022 . 06/16/2	23 11,737,6	00 11,737,600	3,668 / (3,746)		149,568		163,952		163,952	14,384			0	39,697		003
Options129189135 - NQ FIA Equity Options	FIA Product Liability		Equity market																		
- Cliquet		Exh 5	Lquity market	BOA	2022 . 06/23/20	233,500,0	3,500,000	3,912 / NA		43.400		0		0	(43,400)			0	12.083		003
Options129218136 -	_			1 33/2 //	2022 1 00, 20, 2		0,000,000														
NQ FIA Equity Options	FIA Product Liability		Equity market																		
- Call Spreads		Exh 5		BOA	2022 . 06/23/20	239,312,0	009,312,000	3,880 / (3,937)		81,672		74,009		74,009	(7,663)			0	32, 147		003
Options129261135 -	FIA Product Liability		Equity market																		
- Cliquet	TIA TTOUGET ETABITITY	Exh 5	Equity market	BOA	2022 . 06/30/20	233,500,0	3,500,000	3.825 / NA		42.000		١ ،		0	(42,000)			0	12.323		003
Ontions129319136 -		LXII 5			2022 . 00/00/20	200,300,0	30 0,300,000	0,020 / NA		42,000					(42,000)				12,020		000
NQ FIA Equity Options	FIA Product Liability		Equity market																		
- Call Spreads		Exh 5		BARC	2022 . 06/30/20	239, 151, 2	009, 151, 200	3,813 / (3,882)		100,056		95,774		95,774	(4,282)			0	32,221		003
Options129330135 -	FIA Product Liability		Equity market																		
NQ FIA Equity Options - Cliquet	TIA FIOUUCE LIADITIES	Exh 5	Lquity market	BOA	2022 . 07/07/2	233,500,0	3,500,000	3,899 / NA		44 . 100		١ ،			(44, 100)			0	12,559		003
Ontions 100000 106	-	LXII 5		1.077007	2022 . 01/01/2	200,300,0	30 0,300,000	0,000 / NA							(44, 100)				12,555		000
NQ FIA Equity Options	FIA Product Liability		Equity market																		
- Call Spreads		Exh 5		BOA	2022 . 07/07/2	23 12,467,2	00 12,467,200	3,896 / (3,954)		107,328		99,110		99,110	(8,218)			0	44,737		003
Options129348135 - NQ FIA Equity Options	FIA Product Liability		Equity market																		
- Cliquet	TIA TIOUGE ETABITITY	Exh 5	Equity market	CSI	2022 . 07/14/20	233,500,0	3,500,000	3,863 / NA		45,500		١ ،		0	(45,500)			0	12,791		003
Options129349129 -		LXII 5			. 077 1472	200,300,0	30 0,300,000	0,000 / NA							(45,500)				12,731		000
NQ OTC Equity Option	IUL Product Liability		Equity market																		
(Index UL)		Exh 5		CSI	2022 . 07/14/20	233,499,9	343,499,984	3,863 / (4,172)		149,450		133,815		133,815	(15,635)			0	12,791		003
Options129350129 - NQ OTC Equity Option	IUL Product Liability		Equity market																		
(Index UL)	.oz / roddot Erdofffity	Exh 5	=quity market	CSI	2022 . 07/15/20	2499,9	79 99 979	3,863 / (5,513)		13,050		12, 124		12,124	(926)		l		620		003
Options129360136 -	-			. 07/19/	1. 51/10/21			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		10,000					(020)						
NQ FIA Equity Options	FIA Product Liability		Equity market			1				1											
- Call Spreads		Exh 5		BARC	2022 . 07/14/20	238,813,6	00 8,813,600	3,832 / (3,900)		99,015		89,017		89,017	(9,998)			0	32,210		003
Options129367135 -	FIA Product Liability		Equity market			1				1											
- Cliquet		Exh 5		BOA	2022 . 07/21/20	233,500,0	3,500,000	3,962 / NA				o		n	(43,750)		l		13,019		003
Ontions129373136 -	_							, , , , , , , , , , , , , , , , , , , ,													
NQ FIA Equity Options	FIA Product Liability		Equity market																		
- Call Spreads		Exh 5		CSI	2022 . 07/21/20	23 12,704,0	00   12,704,000	3,970 / (4,039)		125,728		108, 148		108 , 148	(17,580)			0	47,254		003
Options129406135 -	FIA Product Liability		Equity market																		
- Cliquet		Exh 5	=quity market	BARC	2022 . 07/28/20	233,500,0	3,500,000	4,130 / NA		50,050		o			(50,050)		l		13,242		003
Options129437136 -	-				, 20, 2										(55,000)						
NQ FIA Equity Options	FIA Product Liability		Equity market			1				1											
- Call Spreads		Exh 5		CSI	2022 . 07/28/20	23 10,680,8	00 10,680,800	4,108 / (4,199)		140,062		94,794		94,794	(45,268)			0	40,411		003
Options129444135 -	FIA Product Liability		Equity market			1				1											
- Cliquet	I roduct Elabiffity	Exh 5	_quity maintel	BOA	2022 . 08/04/20	233.500.0	3.500.000	4,145 / NA		47.250		15	l	15	(47.235)		<b>.</b>	n	13.462		003
Ontions129458136 -							0,000,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,200					(47,200)						
NQ FIA Equity Options	FIA Product Liability		Equity market			1				1											
- Call Spreads		Exh 5	I	BOA	2022 . 08/04/20	23 12.435.0	00 12.435.000	4.145 / (4.231)				98.616	1	98.616	(51.924)		L	0	47.830		003

Showing all Options, Caps. Floors, Collars, Swaps and Forwards Open as of Dec	ember 31 of Current Year
---	--------------------------

				Sho	owing all (	Options, C	Caps, Floor	s, Collars,	Swaps and	l Forwards	Open as o	of Decemb	er 31 of Cu	ırrent Year								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16		17	18	19	20	21	22	23
										Cumulative												1
	Description									Prior	Current											1
	of Item(s)								Strike	Year(s) Initial Cost	Current Year Initial										Credit	Hedge
	Hedged,								Price.	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unre	alized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			ation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			ease/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair V	alue (Dec	rease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Options129499135 - NQ FIA Equity Options	FIA Product Liability		Equity market																			1
- Cliquet	· ····································	Exh 5	Lquity market	BOA	. 08/12/2022	. 08/11/2023	3,500,000	3,500,000	4,280 / NA		48,300		0	l		(48,300)				13,679		003
Options129522129 -			L																			1
NQ OTC Equity Option	IUL Product Liability		Equity market		00 /45 /0000	00/45/0004	00.004	00.004			40 500		0.075			(0.005)						1,,,,
(Index UL)		Exh 5		BUA	. 08/15/2022	. 08/15/2024	99,994	99,994	4,297 / (6,282)		13,560		6,675		6,675	. (6,885)			0	637		003
NQ OTC Equity Option	IUL Product Liability		Equity market																			1
(Index UL)		Exh 5		BOA	. 08/15/2022	. 08/15/2023	600,010	600,010	4,297 / (4,525)		16,380		466		466	(15,914)			0 .	2,366		003
Options129524129 -	IUL Product Liability		Equity market																			1
NQ OTC Equity Option (Index UL)	TOE TTOUGET ETABITITY	Exh 5	Equity market	BOA	. 08/15/2022	. 08/15/2023	2,800,016	2 800 016	4,297 / (4,632)		118.720		42,830		2,830	(75,890)			0	11,041		003
Options129527136 -					. 00, 10, 2022	. 50, 10, 2020	2,000,010	2,000,010	,,20, , (1,002)						_,000	(10,000)						
ita i in Equity options	FIA Product Liability		Equity market																			1
- Call Spreads Options129553135 -		Exh 5		CSI	. 08/16/2022	. 08/11/2023	10,647,500 .	10,647,500	4,259 / (4,348)		134,425		68,251	6	3,251	(66, 174)			0	41,612		003
NQ FIA Equity Options	FIA Product Liability		Equity market																			1
- Cliquet		Exh 5		CSI	. 08/19/2022	. 08/18/2023	3,500,000	3,500,000	4,228 / NA		51,100		0			(51, 100)			0	13,892		003
Ontions129568136 -	FIA Decident I inhilite		F																			1
NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	RADO	. 08/23/2022	. 08/18/2023	13, 131,600	12 121 600	4.236 / (4.318)		144.770		83.379		3.379	(61,391)			0	52,120		003
Ontions129618135 -				DANG	. 00/20/2022	. 00/ 10/2023	13, 131,000	13, 131,000	4,230 / (4,310)		144,770				3,373	.(01,331).						003
NQ FIA Equity Options	FIA Product Liability		Equity market																			1
- Cliquet		Exh 5		BOA	. 08/26/2022	. 08/25/2023	3,500,000	3,500,000	4,058 / NA		48,650		0		0	(48,650)			0	14, 102		003
Options129626136 - NQ FIA Equity Options	FIA Product Liability		Equity market																			1
- Call Spreads		Exh 5		CSI	. 08/30/2022	. 08/25/2023	12,713,100	12,713,100	4,101 / (4,167)		112,964		87,300	8	7,300	(25,664)			0 .	51,221		003
Options129663135 -							, ,	, -,			, .		, ,			, , ,						1
NQ FIA Equity Options	FIA Product Liability	F 1 F	Equity market	BOA.	00 (00 (0000	00 (04 (0000	0 500 000	0 500 000	0.004 ( NA		45.450					(45, 440)				44.000		000
- Cliquet Options129668136 -		Exh 5		BUA	. 09/02/2022	. 09/01/2023	3,500,000 .	3,500,000	3,924 / NA		45, 150		2		2	(45, 148)				14,308		003
NQ FIA Equity Options	FIA Product Liability		Equity market																			1
- Call Spreads		Exh 5		BARC	. 09/07/2022	. 09/01/2023	9,825,000	9,825,000	3,930 / (3,997)		101,775		87,455	8	7,455	(14,320)			0	40 , 165		003
Options129682135 - NQ FIA Equity Options	FIA Product Liability		Equity market																			1
- Cliquet	· ····································	Exh 5	Lquity market	BARC	. 09/09/2022	. 09/08/2023	3,500,000	3.500.000	4,067 / NA		51.800		97	l	97	(51,703)				14,512		003
Options129707136 -								,					1							,=		1
ita i in Equity options	FIA Product Liability		Equity market	POA.	00/10/0000	00/00/0000	10 144 000	10 144 000	4 040 / /4 400\		104 470		00.000	,	2000	(05 404)				E0 0E0		000
- Call Spreads Options129714129 -		Exh 5		DUA	. 09/13/2022	. 09/08/2023	12,144,000 .	12, 144,000	4,048 / (4,120)		124,470		99,309		9,309	(25, 161)			0  -	50,353		003
NQ OTC Equity Option	IUL Product Liability		Equity market										1									1
(Index UL)		Exh 5		CSI	. 09/15/2022	. 09/15/2023	2,100,000	2,100,000	3,901 / (4,213)		89,670		79,774		9,774	. (9,896)			0	8 , 828		003
Options129715129 - NQ OTC Equity Option	IUL Product Liability		Equity market										1									1
(Index UL)	I Toudot Elabitity	Exh 5	_quity market	CSI	. 09/15/2022	. 09/13/2024	100.000	100.000	3.901 / (5.665)		14.330		12.118	l <sub>1</sub>	2. 118	. (2,212)			n	653		003
Ontions129719135 -						10, 10, 2021			.,, (0,000)				1		,	,/						
NQ FIA Equity Options	FIA Product Liability		Equity market		00 /45 :	00.445.5555	0.500		0.0==						40							1
- Cliquet Options129740136 -		Exh 5		(SI	. 09/16/2022	. 09/15/2023	3,500,000	3,500,000	3,873 / NA		44,450		13		13	(44,437)			0  -	14,713		003
NQ FIA Equity Options	FIA Product Liability		Equity market										1									1
- Call Spreads		Exh 5		CSI	. 09/20/2022	. 09/15/2023	13,968,000 .	13,968,000	3,880 / (3,957)		155,088		151,334	15	1,334	. (3,754)			0	58,718		003
Options129802135 -	EIA Droduot Linhilit.		Equity market										1									1
NQ FIA Equity Options - Cliquet	FIA Product LIADIIITY	Exh 5	Equity market	BOA	. 09/23/2022	. 09/22/2023	3,500,000	3,500,000	3,693 / NA		41,650		14,437	] .	4 , 437	(27,213)			0	14,911		003
Options129820136 -		LAII J		DUA	. 03/20/2022	. 03/22/2020	3,300,000	3,300,000	0,050 / NA				14,40/		τ,τοι	(21,213)				14,311		000
NQ FIA Equity Options	FIA Product Liability		Equity market										1									1
- Call Spreads		Exh 5		BOA	. 09/27/2022	. 09/22/2023	14,860,000 .	14,860,000	3,715 / (3,779)		141,480		159,955	15	9,955	. 18,475			J 0 .	63,309		003

Showing all Options, Caps. Floors, Collars, Swaps and Forwards Open as of Dec	ember 31 of Current Year
---	--------------------------

				Sho	owing all (	Options, (	Caps, Floo	rs, Collars,	Swaps and	l Forwards	Open as o	of Decemb	er 31 of Cu	rrent Year							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											
										Prior											
	Description								Obition	Year(s)	Current									0	11. 1
	of Item(s) Hedged,								Strike Price,	Initial Cost of Un-	Year Initial Cost of Un-					Total	Current	Adjustment		Credit	Hedge Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized		Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	at inception
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received		(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value			Accretion	Item	Exposure	Entity	(b)
Options129835135 -				<u> </u>					,										•		` ` ′
ing i in Equity options	FIA Product Liability		Equity market		00 (00 (0000	00 (00 (0000	0 500 000		0.500 / 111		00 550		0.040						45 407		
- Cliquet Options129868136 -		Exh 5		CSI	. 09/30/2022	. 09/29/2023	3,500,000	3,500,000	3,586 / NA		39,550			9,34	2(30,208)	)		0	15, 107		003
NQ FIA Equity Options	FIA Product Liability		Equity market																		
- Call Spreads	· · · · · · · · · · · · · · · · · · ·	Exh 5	l	BARC	. 10/04/2022	. 09/29/2023	16,583,000	16.583.000	3,605 / (3,674)		208,748		211,340	211,34	0 2,592			0	71,577		003
Ontions129884135 -				·			, , , ,		, , , , ,		,		,		,						
NQ FIA Equity Options	FIA Product Liability		Equity market																		
- Cliquet		Exh 5		CSI	. 10/07/2022	. 10/06/2023	3,500,000	3,500,000	3,640 / NA		38,850			31,88	7(6,963)	)		0	15,300		003
Options129962136 - NQ FIA Equity Options	FIA Product Liability		Equity market												1						
- Call Spreads		Exh 5	,=,	BOA	. 10/11/2022	. 10/06/2023	15,763,800	15,763.800	3,666 / (3,718)		124,958			144 , 18	919,231			0	68,911		003
Options130008129 -							.,,	.,,	. (2,)		,.30		,						,		
ita oro Equity operon	IUL Product Liability		Equity market															1			
(Index UL)		Exh 5		BARC	. 10/14/2022	. 10/13/2023	3,400,011	3,400,011	3,583 / (3,870)		142,800			171,20	2 28,402			0	15,048		003
Options130009129 - NQ OTC Equity Option	IUL Product Liability		Equity market																		
(Index UL)		Exh 5	Lquity marito	BARC	. 10/14/2022	. 10/15/2024	100,003	100 003	3,583 / (5,342)		15.330			17,97	6 2,646			0	669		003
Ontions130010135 -		Z 0			. 10, 11, 2022	. 10, 10, 202 .			0,000 / (0,0.2)				, ,		2,010						
NQ FIA Equity Options	FIA Product Liability		Equity market																		
- Cliquet		Exh 5		BOA	. 10/14/2022	. 10/13/2023	3,500,000	3,500,000	3,583 / NA		39,200			26,89	3(12,307)	)		0	15,491		003
Options130016136 -	EIA Product Linhility		Equity market																		
NQ FIA Equity Options - Call Spreads	TIA FIOUNCE LIADITIES	Exh 5	Lquity market	rei	. 10/18/2022	. 10/13/2023	14,079,000	1/ 070 000	3,610 / (3,680)		166.881			180,52	7 13.646			0	62,313		003
Ontions 120020 125				001	. 107 107 2022	. 10/ 10/ 2020	14,070,000	14,070,000	0,010 / (0,000)		100,001										000
NQ FIA Equity Options	FIA Product Liability		Equity market																		
- Cliquet		Exh 5		BOA	. 10/21/2022	. 10/20/2023	3,500,000	3,500,000	3,753 / NA		39,550		21,101	21,10	1(18,449)	)		0	15,679		003
Options130035136 - NQ FIA Equity Options	EIA Product Linhility		Equity market																		
- Call Spreads	FIA FIOUUCE LIADITIES	Exh 5	Equity market	BADO	. 10/25/2022	. 10/20/2023	17,038,400	17,038,400	2 704 / (2 765)		175, 168		175,868	175,86	в700			0	76,328		003
Ontions130067135 -				DANG	. 10/23/2022	. 10/20/2023	17,030,400	17,030,400	3,704 / (3,703)		1/3, 100			1/3,00							003
NQ FIA Equity Options	FIA Product Liability		Equity market																		
- Cliquet		Exh 5		BOA	. 10/28/2022	. 10/27/2023	3,500,000	3,500,000	3,901 / NA		41,300		15,208	15,20	8(26,092)	)		0	15,865		003
Options130081136 -	EIA Product Linhilit.		Equity marks												1			1			
NQ FIA Equity Options - Call Spreads		Exh 5	Equity market	(8)	. 11/01/2022	. 10/27/2023	14,341,200	14 241 200	3,876 / (3,935)		127,391			120,94	9(6,442)	,			65,008		003
Ontions130135135 -					. 11/01/2022	. 10/21/2023	14,041,200	14,041,200	0,010 / (0,930)		121,391		120,949	120,94	(0,442	,		u	00,008		000
NQ FIA Equity Options	FIA Product Liability		Equity market												1			1			
- Cliquet		Exh 5		BARC	. 11/04/2022	. 11/03/2023	3,500,000	3,500,000	3,771 / NA		47,950			10,39	7(37,553)	)		0	16,049		003
Options130148136 -	EIA Draduat Liabilita		Equity market												1						
NQ FIA Equity Options - Call Spreads		Exh 5	Equity market	POA	. 11/08/2022	. 11/03/2023	10.877.900	10 077 000	2 751 / (2 000)		103.907		102.217	100 01	7(1.690)			_	40.004		003
- Call Spreads Options130178135 -		EXII 3		DUA	. 11/08/2022	. 11/03/2023	10,8//,900	10,8//,900	3,751 / (3,809)		103,907		102,21/	102,21	(1,690)	/		0  -	49,881		003
NQ FIA Equity Options	FIA Product Liability		Equity market												1						
- Cliquet		Exh 5		BOA	. 11/11/2022	. 11/10/2023	3,500,000	3,500,000	3,993 / NA		43,750			13,23	9(30,511)	)		0	16,231		003
Options130191129 -			Fordis.												1			1			
ita oro Equity operon	IUL Product Liability		Equity market	001	11 /15 /0000	11/15/0000	4 000 000	4 000 000	0.004 / (4.007)		170 000		140 007	440.00	7 (01 700)	J			40.007		000
(Index UL)		EXN 5		ω <sub>1</sub>	. 11/15/2022	. 11/15/2023	4,000,000	4,000,000	3,991 / (4,307)		172,000		140,207	140,20	7(31,793)	)		0	18,697		003
NQ OTC Equity Option	IUL Product Liability		Equity market												1			1			
(Index UL)		Exh 5		CSI	. 11/15/2022	. 11/15/2023	400,000	400,000	3,991 / (4,203)		11,400		6,939	6,93	9(4,461)	)		0	1,870		003
Options130193129 -								*			•										
	IUL Product Liability		Equity market		44 (45 (00	44.445.4005.	400 0	400	0 004 / /0 4==:		,,					]					
(Index UL)		Exh 5		CSI	. 11/15/2022	. 11/15/2024	100,000	100,000	3,991 / (6,175)		15,400		11,616	11,61	6(3,784)	)		0	685		003
Options130194136 - NQ FIA Equity Options	FIA Product Liability		Equity market												1			1			
- Call Spreads		Exh 5		CSI	. 11/15/2022	. 11/10/2023	13,909,000	13,909.000	3,974 / (4,043)		146,825			123,09	5(23,730)	)		0	64,504		003

Showing all Ontions	Cans Floors	. Collars, Swaps and Forwards Open as of December 31 of (	Current Year

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year  1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23																					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											1
										Prior											1
	Description									Year(s)	Current										1
	of Item(s)								Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-					Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Valu	e (Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Options130203135 -	FIA Product Liability		Equity market																		1
NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity marker	001	. 11/18/2022	. 11/17/2023	5,000,000	5,000,000	3,965 / NA		65.000		17,054	17,	54(47.946	,		0	23,445		003
Options130209136 -		EXII 3		LSI	. 11/18/2022	. 11/1//2023	5,000,000	5,000,000	3,905 / NA					17,	34(47,940	1			23,443		003
NQ FIA Equity Options	FIA Product Liability		Equity market																		1
- Call Spreads	,	Exh 5		CSI	. 11/22/2022	. 11/17/2023	16,606,800	16 . 606 . 800	3,954 / (4,025)		178, 122		154,717	154,	17(23,405	)		0	77,869		003
Options130232136 -							, ,				,			,	, , ,				,		1
NQ FIA Equity Options	FIA Product Liability		Equity market																		1
- Call Spreads		Exh 5		BOA	. 11/29/2022	. 11/24/2023	10,459,800	10,459,800	4,023 / (4,087)		97,786		81,665	81,	65 (16,121	)		0	49,577		003
Options130248135 -	FIA Product Liability	.	Equity market																		1
NQ FIA Equity Options - Cliquet	TIA FIOUUCE LIADITIES	Exh 5	Equity market	ROA	. 12/02/2022	. 12/01/2023	5,000,000	5,000,000	4,072 / NA		67.500		5 . 880	5.	80 (61,620	,		0	23,951		003
Options130260136 -		EXII 3		BUA	. 12/02/2022	. 12/01/2023	5,000,000	5,000,000	4,072 / NA						00 (01,020	/			20,901		003
NQ FIA Equity Options	FIA Product Liability	,	Equity market																		1
- Call Spreads		Exh 5		BARC	. 12/06/2022	. 12/01/2023	13,834,600	13,834,600	4,069 / (4,149)		154,564		127,213	127	13(27,351	)		0	66,269		003
Options130287135 -																					1
NQ FIA Equity Options	FIA Product Liability		Equity market																		1
- Cliquet		Exh 5		CSI	. 12/09/2022	. 12/08/2023	3,500,000	3,500,000	3,934 / NA		47,950		18,408	18,	08(29,542	)		0	16,940		003
Options130326136 - NQ FIA Equity Options	FIA Product Liability		Equity market																		1
- Call Spreads	TIA TTOUGET ETABITITY	Exh 5	Equity market	(9)	. 12/13/2022	. 12/08/2023	12,988,800	12 088 800	3,936 / (4,029)		193,017		160,625	160,	25(32,392	)		0	62,865		003
Options130344129 -		LXII 3		031	. 12/13/2022	. 12/00/2023	12,500,000	12,300,000	3,530 / (4,025)		195,017			100,	20(02,092	/			02,003		000
NQ OTC Equity Option	IUL Product Liability	,	Equity market																		1
(Index UL)		Exh 5		BOA	. 12/15/2022	. 12/13/2024	850,014	850,014	3,895 / (5,575)		121,550		107,785	107,	85(13,765	)		0	5,940		003
Options130345129 -																					1
NQ OTC Equity Option	IUL Product Liability	'	Equity market																		1
(Index UL)		Exh 5		BOA	. 12/15/2022	. 12/15/2023	3,750,010	3,750,010	3,895 / (4,204)		162,000		146,625	146,	25(15,375	)		0	18,334		003
Options130348135 - NQ FIA Equity Options	FIA Product Liability	,	Equity market																		1
- Cliquet	Tin Troudet Elabitity	Exh 5	Equity market	ROA	. 12/16/2022	. 12/15/2023	5,000,000	5,000,000	3,852 / NA		65,500		36,563	36,	64(28,937	)		0	24,446		003
Options130356136 -		LXII 5		DON	. 12/10/2022	. 12/ 13/ 2020	5,000,000	5,000,000	0,002 / NA						04(20,307	/			24, 440		1
NQ FIA Equity Options	FIA Product Liability		Equity market																		1
- Call Spreads		Exh 5		CSI	. 12/20/2022	. 12/15/2023	11,975,300	11,975,300	3,863 / (3,939)		132,835		131, 114	131,	14(1,721	)		0	58,549		003
Options130389136 -	FIA Designed 1 Sek 1114	.1	Foreign and the										1		1						i
NQ FIA Equity Options	FIA Product Liability	 	Equity market	DADO	10 /00 /0000	10 /00 /0000	10 005 400	10 005 100	0 001 / (0 001)		100 100		110 001	440	/5 407	,	1		04.040		000
- Call Spreads Options130405135 -		Exh 5		DANG	. 12/28/2022	. 12/22/2023	13,025,400	13,025,400	3,831 / (3,891)		122 , 128		116,661	116,	61(5,467	/	l		64,319		003
NQ FIA Equity Options	FIA Product Liability	· [	Equity market										1		1		1				í
- Cliquet		Exh 5		BOA	. 12/30/2022	. 12/29/2023	5,000,000	5,000,000	3,840 / NA		64,000		63,967	63,	67(33	)	[	0	24,931		003
0159999999. Subt	total - Purchased O	ptions - Hedo	ging Other - (	Call Options and Warrants						213,973	13,205,510	(	0 5,717,961	XXX 5,717,	62 (7,815,858	) 0	0	0	3,104,035	XXX	XXX
	total - Purchased O									213,973		(	0 5,717,961				0	0			XXX
0289999999. Subt	total - Purchased O	ptions - Repl	ications							0	0	(	0 0	XXX	0 0	0	0	0	0	XXX	XXX
	total - Purchased O			on						0	0	(		XXX	0 0	0	0	0		XXX	XXX
0429999999. Subt	total - Purchased O	ptions - Othe	r							0	0	(	0 0	XXX	0 0	0	0	0	0	XXX	XXX
0439999999. Tota	I Purchased Option	s - Call Optio	ons and War	rants						213,973	13,205,510	(	0 5,717,961	XXX 5,717,	62 (7,815,858	) 0	0	0			XXX
	I Purchased Option									0				XXX	0 0	0	0	0		XXX	XXX
	I Purchased Option									0	0	(	0 0	XXX	0 0	0	0	0	0	XXX	XXX
	I Purchased Option									0	0	(		XXX	0 0	0	0	0		XXX	XXX
0479999999. Tota	I Purchased Option	s - Collars								0	0	(	0 0	XXX	0 0	0	0	0	0	XXX	XXX
04899999999. Tota	I Purchased Option	s - Other								0	0	(	0 0	XXX	0 0	0	0	0	0	XXX	XXX
0499999999. Tota	I Purchased Option	s								213,973	13,205,510	(	0 5,717,961	XXX 5,717,	62 (7,815,858	) 0	0	0	3,104,035	XXX	XXX
			Effective Ex	cluding Variable Annuity Guarantees	Under SSAI	P No.108				0	0	(	0 0	XXX	0 0	0	0	0		XXX	XXX
				riable Annuity Guarantees Under SSA						0	0	(	0 0	XXX	0 0	0	0	0		XXX	XXX
	total - Written Optio			*						0	0	(		XXX	0 0	0	0	0		XXX	XXX
0779999999. Subtotal - Written Options - Replications											0	(		XXX	0 0	0	0	0		XXX	XXX
	total - Written Optio									0	0	(		XXX	0 0	0	0	0		XXX	XXX
			· · · · · · · · ·													•					

### **SCHEDULE DB - PART A - SECTION 1**

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

Showing all Options, Caps, Floors, Collars, Swaps an	u Forwarus	open as c	n Decembe	131010	illellt t	eai						
1 2 3 4 5 6 7 8 9 10	11	12	13	14	15	16	17	18	19	20	21 22	23
	Cumulative											
	Prior											
Description	Year(s)	Current										
of Item(s)	Initial Cost	Year Initial									Cred	it Hedae
Hedged, Price,	of Un-	Cost of Un-						Total	Current	Adjustment	Quali	ty Effectivenes
Used for Type(s) Date of Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying	of	at Inception
Income Schedule/ of Maturity Number Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	Refe	
Generation Exhibit Risk(s) Exchange, Counterparty Trade or of Notional Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential enco	Year-end
Description or Replicated Identifier (a) or Central Clearinghouse Date Expiration Contracts Amount (Paid)	` Paid ´	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion		Exposure Entit	y (b)
0919999999. Subtotal - Written Options - Other	0	) 0	0	0	XXX	0	, ,	0	0	0	0 XXX	
092999999. Total Written Options - Call Options and Warrants	0	<u> </u>	0		XXX	0	0	0	0	0	0 XXX	
093999999. Total Written Options - Put Options	0		0		XXX	0	0	0	0	0	0 XXX	
0949999999. Total Written Options - Caps	0		0		XXX	0	0	0	0	0	0 XXX	
0949999999. Total Written Options - Caps 095999999. Total Written Options - Floors	0		0		XXX	0	0	0	0	0	0 XXX	
			0		XXX	0	0	0	0		0 XXX	
0969999999. Total Written Options - Collars	0		0			0	0	0	0	0		
0979999999. Total Written Options - Other	0	0	0		XXX	0	0	0	0	0	0 XXX	
0989999999. Total Written Options	0	0	0	0	XXX	0	0	0	0	0	0 XXX	XXX
Cross Currency—												
10269470P - CF Non   Anticipatory cash  4.3% USD / USD Private   flows			050 407	4 007 500		3,789,249		2, 181,000			000 000	100% / 100%
USD Private			353,407	1,627,500		3,789,249		2, 181,000			323,603	100% / 100%
Uross currency— 129533—70P - CF Non Anticipatory cash5.11% USD /	,											
16.500-704 to 1 NOI AIT LEPACH VOID AIT LEPACH			(373,409).	(565,000)	)	(209,955)		(565,000)		0	158,222	100% / 100%
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange	0	0	(20,002)	1,062,500		3.579.293	0	1,616,000	0	0	481,825 XXX	
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108	0	) 0	(20,002)	1,062,500		3.579.293	0	1,616,000	0	0	481.825 XXX	
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108	0	) 0	(20,002)	1,002,000	XXX	0,070,200	0	1,010,000	0	0	0 XXX	
1169999999. Subtotal - Swaps - Hedging Other	0		0	0	XXX	0	0	0	0	0	0 XXX	
1229999999. Subtotal - Swaps - riedging Ortici	0	, ,	0		XXX	0	0	0	0	0	0 XXX	
12299999999. Subtotal - Swaps - Nephration 1289999999. Subtotal - Swaps - Income Generation	0	-	0		XXX	0	0	0	0	0	0 XXX	
1269999999. Subtotal - Swaps - Income Generation 134999999. Subtotal - Swaps - Other	0		0		XXX	0	0	0	0	0	0 XXX	
	·	<u> </u>	0			0	0	0	0	-		_
1359999999. Total Swaps - Interest Rate	0		0		XXX	0	0	0	0	0	0 XXX	
1369999999. Total Swaps - Credit Default	0		0		XXX	0	0	0	0	0	0 XXX	
1379999999. Total Swaps - Foreign Exchange	0	, ,	(20,002)	1,062,500		3,579,293	0	1,616,000	0	0	481,825 XXX	
1389999999. Total Swaps - Total Return	0		0		XXX	0	0	0	0	0	0 XXX	
139999999. Total Swaps - Other	0	, ,	0		XXX	0	0	0	0	0	0 XXX	
1409999999. Total Swaps	0	0	(20,002)	1,062,500		3,579,293	0	1,616,000	0	0	481,825 XXX	
1479999999. Subtotal - Forwards	0	0	0		XXX	0	0	0	0	0	0 XXX	
1509999999. Subtotal - SSAP No. 108 Adjustments	0	0	0		XXX	0	0	0	0	0	0 XXX	
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108	0	0	(20,002)	1,062,500	XXX	3,579,293	0	1,616,000	0	0	481,825 XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108	0	0	0	0	XXX	0	0	0	0	0	0 XXX	XXX
1709999999. Subtotal - Hedging Other	213,973	13,205,510	0	5,717,961	XXX	5,717,962	(7,815,858)	0	0	0	3,104,035 XXX	XXX
1719999999. Subtotal - Replication	0	) 0	0	0	XXX	0	0	0	0	0	0 XXX	
1729999999. Subtotal - Income Generation	0	0	n	0	XXX	0	0	0	n	0	0 XXX	
173999999. Subtotal - Other	0		n	n	XXX	0	0	0	n	0	0 XXX	
174999999. Subtotal - Adjustments for SSAP No. 108 Derivatives	0	, ,	0		XXX	0	0	0	0	0	0 XXX	_
1749999999 - Totals 175999999 - Totals	213.973	, 0	(20.002)			9.297.255	(7.815.858)	1.616.000	0		3.585.860 XXX	
11/Japapagaga - 10/da/s	213,9/3	13,203,510	(20,002)	0,780,461	_^^^	9,291,255	(868,618,1)	1,010,000	U	U	J, 383, 880 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

	Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year																							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Cumulative	Current Year											
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity	T	Exercise,	Ni		Rate or	discounted	discounted	tion	O	Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income Generation	Exhibit	of Risk(s)	Exchange, Counterparty	Trade	or Expira-	Termina- tion	Expiration, Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Received (Paid) on	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amortiza- tion)/	on Termination	Value of Hedged	on Termination	and at Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
00799999999. Subtota	al - Purchased Options	- Hedging	Effective E	xcluding Variable Annuity Guara	antees Und	er SSAP N	lo.108					0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
	I - Purchased Options	<ul> <li>Hedging</li> </ul>		ariable Annuity Guarantees Und	ler SSAP N	lo.108						0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Options116301137 - NQ FIA Barclays Options	FIA Product Liability	Exh 5	Equity market	BARC	01/07/202	0 01/07/2022	01/07/2022	Maturity	3.844.500	3.844.500	233 / NA			303,496				(199,521)	0		189, 481			003
Options116302137 - NQ FIA	· ·		Equity					,	., ,,															
Barclays Options Options116579129 - NO OTC	FIA Product Liability	Exh 5	market Equity	BARC	01/07/202	0 01/07/2022	01/07/2022	Maturity	1,603,800	1,603,800	297 / NA			208, 125				(131,485)	0		125,073			003
Equity Option (Index UL)	IUL Product Liability	Exh 5	market	BARC	01/15/202	0 01/14/2022	01/14/2022	Maturity	99,994	99,994	3,289 / NA			41,756				(36,356)	0					003
Options116783137 - NQ FIA Barclays Options	FIA Product Liability	Exh 5	Equity market	RADC	01/28/202	0 01/21/2022	01/21/2022	Maturity	3,593,800	3,593,800	238 / NA			163, 100				(81, 179)	,					003
Options117215137 - NQ FIA	A .	LAII J	Equity	DAILO	01/20/202																			003
Barclays Options Options117216137 - NQ FIA	FIA Product Liability	Exh 5	market Equity	BARC	02/11/202	0 02/04/2022	02/04/2022	Maturity	3,993,000	3,993,000	242 / NA			105,852				(31,237)			(29, 118)			003
Barclays Options	FIA Product Liability	Exh 5	market	BARC	02/11/202	02/04/2022	02/04/2022	Maturity	933,000	933,000	311 / NA			56, 169				(25,623)			4,329			003
Options117439129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	RARC	02/14/202	0 02/15/2022	02/15/2022	Maturity	99 985	99,985	3,380 / NA							(32,251)			23,630			003
Options117681137 - NQ FIA	4		Equity	DAILU										32,209									•••••	003
Barclays Options Options118137137 - NO FIA	FIA Product Liability	Exh 5	market	BARC	02/25/202	0 02/18/2022	02/18/2022	Maturity	3,625,000	3,625,000	250 / NA							1,557	0		(50,750)			003
Barclays Options	FIA Product Liability	Exh 5	market	BARC	03/10/202	0 03/04/2022	03/04/2022	Maturity	3,048,000	3,048,000	240 / NA			106,775				(97,703)	0		50, 133			003
Options118789137 - NQ FIA Barclays Options	A FIA Product Liability	Exh 5	Equity market	PARC	03/31/202	0 02/25/2022	03/25/2022	Maturity	2,950,000	2,950,000				167.933				(148,463)			114,433			003
Options119257129 - NQ OTC	r i		Equity	DAILO				maturity						, , , , ,										003
Equity Option (Index UL) Options119740137 - NQ FIA	IUL Product Liability	Exh 5	market Equity	BARC	04/15/202	0 04/14/2022	04/14/2022	Maturity	100,006	100,006	2,783 / NA			57,820				(59,762)			46,800			003
Barclays Options	FIA Product Liability	Exh 5	market	BARC	05/05/202	0 04/29/2022	04/29/2022	Maturity	2,156,000	2, 156,000	2,834 / NA			155,452				(141, 183)	0		91,752			003
Options120020129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	RAPC	05/15/202	0.05/13/2022	05/13/2022	Maturity	100,000	100,000	2,863 / NA			40,514				(53,425)	0		27,924			003
Options121450129 - NQ OTC		LAII J	Equity	DAILO				,	100,000															003
Equity Option (Index UL) Options121982129 - NQ OTC	IUL Product Liability	Exh 5	market Equity	GS1	07/15/202	0 07/15/2022	07/15/2022	Maturity	99,991	99,991	3,226 / NA			19,730				(36,251)	0		8 , 130			003
Equity Option (Index UL)	IUL Product Liability	Exh 5	market	GSI	08/14/202	0 08/15/2022	08/15/2022	Maturity	100,005	100,005	3,372 / NA			27,405				(30,744)	0		16,275			003
Options123636129 - NQ OTC Equity Option (Index UL)	UL Product Liability	Exh 5	Equity market	(%)	10/15/202	0 10/14/2022	10/14/2022	Maturity	100,007	100,007	3,483 / NA			2,863				(26,734)	0		(8,417)			003
Options123964129 - NQ OTC			Equity					,																
Equity Option (Index UL) Options124869129 - NQ OTC	IUL Product Liability	Exh 5	market Equity	B0A	11/13/202	0 11/15/2022	11/15/2022	Maturity	99,990	99,990	3,585 / NA			11,340				(23,688)	0		410			003
Equity Option (Index UL)	IUL Product Liability	Exh 5	market	GS1	12/15/202	0 12/15/2022	12/15/2022	Maturity	1,149,987	1,149,987	3,694 / NA			62,604				(234,595)	0		(61,941)			003
Options125101135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	01/08/202	1 01/07/2022	01/07/2022	Maturity	4.000.000	4.000.000	3,825 / NA			132.938				(126,501)	0					003
Options125115136 - NQ FIA	4	Z 0 1111			01,00,202	01,01,2022	01/01/2022	matarity	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	7 101			102,000				(120,001)						
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	01/12/202	1 01/04/2022	01/04/2022	Maturity	2,959,200	2.959.200	.3,699 / (3,853)			123,200				(45,334)	n		45.336			003
Options125116136 - NQ FIA	\								2,223,200		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							(, 001)						
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	01/12/202	1 01/05/2022	01/05/2022	Maturity	2,971,200	2.971.200	.3,714 / (3,820)			84,800			<u> </u>	(30,422)	0					003
Options125117136 - NQ FIA	4	1						,	,. ,,	. , , , ,	,.,,			,							. , .=-			
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	01/12/202	1 01/06/2022	01/06/2022	Maturity	1,870,500	1,870.500	.3,741 / (3,854)			56,500			[	(21, 123)	0		21, 125			003
Options-125118-136 - NQ FIA	4	1	F			1		,	, , , , , , , , , , , , , , , , , , , ,		. , , , , ,							. ,,		1	[	••		
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	01/12/202	1 01/07/2022	01/07/2022	Maturity	6,483,800	6,483.800	.3,814 / (3,920)			180,200			[	(73,772)	0					003
Options125148135 - NQ FIA	A .		Equity					,																
Equity Options - Cliquet Options-125149-129 - NQ OTC	FIA Product Liability	Exh 5	market Equity	051	01/15/202	1 01/14/2022	01/14/2022	Maturity	4,000,000					336, 198				(323,094)	0		278,598			003
Equity Option (Index UL)	IUL Product Liability	Exh 5	market	CSI	01/15/202	1 01/14/2022	01/14/2022	Maturity	4,299,988	4,299,988	.3,768 / (4,126)			408,496				(202,408)	0		202,956			003
Options125169136 - NQ FIA Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	CSI	01/20/202	1 01/11/2022	01/11/2022	Maturity	3,037,600	3,037,600	.3,797 / (3,955)			126,400				(49,741)	0		49,776			003
Equity Options - Call	1		Equity																					
Spreads	FIA Product Liability	Exh 5	market	CSI	01/20/202	1 01/12/2022	01/12/2022	Maturity	4,933,500	4,933,500	.3,795 / (3,895)			130,000				(46,975)	0		47,021			003
Equity Options - Call	1		Equity																					
Spreads	FIA Product Liability	Exh 5	market	CSI	01/20/202	1 01/13/2022	01/13/2022	Maturity	2,650,200	2,650,200	.3,786 / (3,906)			84,000				(30,965)	0		31,010			003
Equity Options - Call			Equity			1																		
Spreads	FIA Product Liability	Exh 5	market	CSI	01/20/202	1 01/14/2022	01/14/2022	Maturity	6,419,200	6,419,200	.3,776 / (3,875)			168,300				(59,013)	0		59, 126			003
Equity Options - Call			Equity			1																		
Spreads	FIA Product Liability	Exh 5	market	CSI	01/20/202	1 01/18/2022	01/18/2022	Maturity	2,255,400	2,255,400	.3,759 / (3,907)			88,800				(32,652)	0		32,814			003

					5	Showing	all Op	tions, Cap	s, Floors	Collars, S	Swaps and	forwards	Termina	ted During	Current \	∕ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Cumulative Prior Year(s)	Current Year											
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity	Termina-	Exercise,	Number		Rate or Index	discounted Premium	discounted	tion	Current	Book/		Unrealized Valuation	Total Foreign	Year's	(Loss) on	to Carrying Value of	(Loss)	at Inception and at
	Income Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or Expira-	tion	Expiration, Maturity or	of	Notional	Received	(Received)	Premium (Received)	Received (Paid) on	Year	Adjusted Carrying		Increase/	Exchange Change in	(Amortiza- tion)/	Termination	Hedged	on Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
Options125190135 - NQ FIA			Equity																					
Equity Options - Cliquet Options125207136 - NQ FIA	FIA Product Liability	Exh 5	market	GSI	01/22/2021	01/21/2022	01/21/2022	Maturity	4,000,000	4,000,000	3,841 / NA			136,524				(337, 288)	0		79,724			003
Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	BARC	01/26/2021	01/19/2022	01/19/2022	Maturity	3,796,000	3,796,000	.3,796 / (3,968)			172,000				(67,855)	0		68,300			003
Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	BARC	01/26/2021	01/20/2022	01/20/2022	Maturity	9,620,000	9,620,000	3,848 / (3,929)			202,500				(77,561)	0		78 , 175			003
Options125209136 - NQ FIA Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	BARC	01/26/2021	01/21/2022	01/21/2022	Maturity	12,672,000	12,672,000	.3,840 / (3,957)			386, 100				(152,698)	0		154, 110			003
Options125257135 - NQ FIA	•	Fig. 5	Equity	m1	04 (00 (000 :	04 (00 (0000	04 (00 (000	M-4: 4-	4 000 000	4 000	0.744 /		_	17.00.		.]		(040.0111			(04 /===			000
Equity Options - Cliquet Options125274136 - NQ FIA	FIA Product Liability	Exh 5	market	ω <sub>1</sub>	01/29/2021	01/28/2022	01/28/2022	maturity	4,000,000	4,000,000	3,714 / NA	·····	0	17,921	l	'		(243,211)	0		(24,479)			003
Equity Options - Call		1	Equity	l				L																l
Spreads	FIA Product Liability	Exh 5	market	CS1	02/02/2021	01/25/2022	01/25/2022	Maturity	4,239,400	4,239,400	3,854 / (4,018)			180,400				(77,377)	0					003
Equity Options - Call			Equity					1						1										
Spreads	FIA Product Liability	Exh 5	market	CSI	02/02/2021	01/26/2022	01/26/2022	Maturity	9,201,600	9,201,600	3,834 / (3,958)			297,600				(119,778)	0		121,680			003
Equity Options - Call			Equity					1						1										
Spreads	FIA Product Liability	Exh 5	market	CSI	02/02/2021	01/27/2022	01/27/2022	Maturity	5,251,400	5,251,400	.3,751 / (3,871)			168,000				(60,814)	0		61,782			003
Options125277136 - NQ FIA Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	CSI	02/02/2021	01/28/2022	01/28/2022	Maturity	10,502,800	10,502,800	.3,751 / (3,851)			280,000				(98,726)	0		100,464			003
Options125302135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	261	02/05/2021	02/04/2022	02/04/2022	Maturity	4,000,000	4,000,000	3,887 / NA							(25,280)	,		(47,200)			000
Options125325136 - NQ FIA	FIR FIGURE ETABLITLY	EXII 3	market	651	02/03/2021	02/04/2022	02/04/2022	maturity	4,000,000	4,000,000	3,007 / NA							(25,200)			(47,200)			003
Equity Options - Call	514 B 1 4 4 1 1 1 1 1 1 1		Equity	nino	00 (00 (0004	00 (04 (0000	00 (04 (0000		2 222 222	0.000.000	0.704 / /0.000			407.000				(44.055)			45.540			000
Spreads	FIA Product Liability	Exh 5	market	BAHU	02/09/2021	02/01/2022	02/01/2022	Maturity	3,008,800	3,008,800	.3,761 / (3,920)			127,200				(44,355)	0		45,512			003
Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	BARC	02/09/2021	02/02/2022	02/02/2022	Maturity	4,972,500	4,972,500	.3,825 / (3,915)			117,000				(41, 140)	0		42,315			003
Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	BARC	02/09/2021	02/03/2022	02/03/2022	Maturity	5,362,000	5,362,000	.3,830 / (3,945)			161,000				(58,434)	0		60,242			003
Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	BARC	02/09/2021	02/04/2022	02/04/2022	Maturity	13, 178, 400	13, 178, 400	3,876 / (3,980)			353,600				(133,717)	0		138,414			003
Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BARC	02/12/2021	02/11/2022	02/11/2022	Maturity	4.000.000	4.000.000	3,935 / NA							(89.982)	0		(48,400)	l		003
Options125390129 - NQ OTC	·		Equity																					
Equity Option (Index UL) Options125391129 - NQ OTC	IUL Product Liability	Exh 5	market Equity	BAHC	02/12/2021	02/15/2022	02/15/2022	Maturity	2,499,994	2,499,994	.3,934 / (4,313)			239,998				(110,037)	0		118,995			003
Equity Option (Index UL)	IUL Product Liability	Exh 5	market	BARC	02/12/2021	02/15/2022	02/15/2022	Maturity	449,987	449,987	.3,934 / (4,222)			32,850				(17,589)	0		17,595			003
Options125407136 - NQ FIA Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	CSI	02/17/2021	02/08/2022	02/08/2022	Maturity	4,302,100	4,302,100	.3,911 / (4,083)			189,200				(77,288)	0		81,004			003
Options125408136 - NQ FIA Equity Options - Call			Fauity					1						1										
Spreads	FIA Product Liability	Exh 5	market	CSI	02/17/2021	02/09/2022	02/09/2022	Maturity	8,993,000	8,993,000	.3,910 / (3,999)			204,700				(76,659)	0					003
Options125409136 - NQ FIA Equity Options - Call			Fauity					1						I										
Spreads	FIA Product Liability	Exh 5	market	CSI	02/17/2021	02/10/2022	02/10/2022	Maturity	3,907,000	3.907.000	.3,907 / (3,983)			76,000				(27,723)	0		29, 120			003
Options125410136 - NQ FIA	,	1						I	.,. ,					1				. ,,				]		1
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	02/17/2021	02/11/2022	02/11/2022	Maturity	5,492,200	5.492 200	.3,923 / (4,027)	L		145,600				(56, 230)	n		59,248			003
Options125411136 - NQ FIA									3,102,200	5, 102,200	., (1,021)							(00,200)						
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	02/17/2021	02/14/2022	02/14/2022	Maturity	3,144,000	3 144 000	.3,930 / (3,997)			53,600			l	(19,624)	n		20,824			003
Options125438135 - NQ FIA			Equity																					
Equity Options - Cliquet Options125451136 - NO FIA	FIA Product Liability	Exh 5	market	BARC	02/19/2021	02/18/2022	02/18/2022	Maturity	4,000,000	4,000,000	3,907 / NA	·····			·····			(185,677)	0		(47,600)			003
Equity Options - Call			Equity					1						1										
Spreads	FIA Product Liability	Exh 5	market	GS1	02/23/2021	02/16/2022	02/16/2022	Maturity	8,255,100	8,255,100	.3,931 / (4,043)			235,200				(98,552)	0		104,538			003
Options125452136 - NQ FIA Equity Options - Call			Equity					1						1										
Spreads	FIA Product Liability	Exh 5	market	GSI	02/23/2021	02/17/2022	02/17/2022	Maturity	5,886,000	5,886,000	.3,924 / (4,020)			144,000				(58,565)	0		62,205			003
Options125453136 - NQ FIA Equity Options - Call			Equity					1						1										
Spreads	FIA Product Liability	Exh 5	market	GSI	02/23/2021	02/18/2022	02/18/2022	Maturity	10,936,800	10,936,800	.3,906 / (3,989)			232,400	[			(90,617)	0		96,320	<b></b>		003

						Showing	all Op	tions, Cap	s, Floors	, Collars, S	Swaps and	d Forwards	Termina	ted During	Current '	Year								
1	2	3	4	5	6	7	8	9	10	11	12	13 Cumulative	14	15	16	17	18	19	20	21	22	23	24	25
	Description												Current Year											1
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged, Used for	Schedule	Type(s)			Date of Maturity		Indicate Exercise.			Price, Rate or	of Un- discounted	of Un- discounted	Considera- tion		Book/		Unrealized	Total Foreign	Current Year's	Gain (Loss)	Adjustment to Carrying	Gain (Loss)	Effectiveness at Inception
	Income	/	of				Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	_(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description Options125543135 - NQ FIA	or Replicated	Identifier	(a) Equity	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
Equity Options - Cliquet	FIA Product Liability	Exh 5	market	CSI	02/26/2021	02/25/2022	02/25/2022	Maturity	4,000,000	4,000,000	3,811 / NA			81,286				(285,557)	0		37,286			003
Options125613136 - NQ FIA Equity Options - Call	i		Equity																					1
Spreads	FIA Product Liability	Exh 5	market	CSI	03/02/2021	02/22/2022	02/22/2022	Maturity	3,487,500	3,487,500	.3,875 / (4,040)			148,500				(58,626)	0		62,838			003
Options125614136 - NQ FIA Equity Options - Call	i		Equity																					1
Spreads	FIA Product Liability	Exh 5	market	CSI	03/02/2021	02/23/2022	02/23/2022	Maturity	6,594,300	6,594,300	3,879 / (3,968)			151,300				(55, 465)	0		59,517			003
Options125615136 - NQ FIA Equity Options - Call	i		Equity																					1
Spreads	FIA Product Liability	Exh 5	market	CSI	03/02/2021	02/24/2022	02/24/2022	Maturity	3,923,000	3,923,000	.3,923 / (4,011)			88,000				(33,955)	0		36,630			003
Options125616136 - NQ FIA Equity Options - Call	i		Equity																					1
Spreads	FIA Product Liability	Exh 5	market	CSI	03/02/2021	02/25/2022	02/25/2022	Maturity	8,397,400	8,397,400	.3,817 / (3,916)			217,800				(74,698)	0		80, 124			003
Options-125638-135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BARC	03/05/2021	03/04/2022	03/04/2022	Maturity	4.000.000	4.000.000	3,842 / NA							(58,298)			(45,600)			003
Options125651136 - NQ FIA	I IA FIOUUGE LIADIIILY	EXII 3	market	DAILV	00/00/2021	03/04/2022	03/04/2022	md tui i tý	4,000,000	4,000,000	3,842 / NA	`I						(36,298)	]···········		(40,000)			000
Equity Options - Call	FIA Product Liability	Exh 5	Equity	001	02/00/2021	02/01/2022	02/01/2022	Maturity	3,898,000	2 000 000	3,898 / (4,051)			153,000				(61,383)			66.740			002
Spreads Options125652136 - NQ FIA	I IA FIOUUGE LIADIIILY	EXII 3	market		00/09/2021	03/01/2022	03/01/2022	md tui i tý	3,898,000	, 3,898,000	0,000 / (4,051)			153,000				(01,383)	]···········		00,740			000
Equity Options - Call Spreads	FIA Decident Linkilian	Exh 5	Equity market	001	00 (00 (0004	03/03/2022	00 (00 (0000	W- 4 : 4	5,339,600	F 220 000	3,814 / (3,897)			116,200				(38,515)			41.790			000
Options125653136 - NQ FIA	FIA Product Liability	EXTI 5	market	(S)	03/09/2021	03/03/2022	03/03/2022	Maturity	5,339,000	5,339,600	3,814 / (3,897)			116,200				(38,313)						003
Equity Options - Call	FIA Decident Linkilian	F.4. F	Equity market	001	00 (00 (0004	03/04/2022	00/04/0000	W- 4 : 4	9,542,500	0 540 500	.3,817 / (3,900)			207,500				(68,931)						000
Spreads	FIA Product Liability	Exh 5	Equity	(S)	03/09/2021	03/04/2022	03/04/2022	Maturity	9,042,000	9,542,500	.3,817 / (3,900)			207,500				(00,931)						003
Equity Options - Cliquet Options125707129 - NQ OTC	FIA Product Liability	Exh 5	market	BARC	03/12/2021	03/11/2022	03/11/2022	Maturity	4,000,000	4,000,000	3,943 / NA							(76,298)	0		(45,600)			003
Equity Option (Index UL)	IUL Product Liability	Exh 5	market	CSI	03/15/2021	03/15/2022	03/15/2022	Maturity	4,300,000	4,300,000	.3,968 / (4,354)			317,992				(187,901)	0		118,472			003
Options125723136 - NQ FIA Equity Options - Call			Equity																					1
Spreads	FIA Product Liability	Exh 5	market	CSI	03/16/2021	03/09/2022	03/09/2022	Maturity	6,584,100	6,584,100	.3,873 / (3,950)			130,900				(40,409)	0		45, 118			003
Options125724136 - NQ FIA Equity Options - Call	,																							1
Spreads	FIA Product Liability	Exh 5	Equity market	CSI	03/16/2021	03/10/2022	03/10/2022	Maturity	2,725,800	2,725,800	.3,894 / (3,972)			54,600				(17,329)	0		19,425			003
Options125725136 - NQ FIA Equity Options - Call	•		Fauity																					1
Spreads	FIA Product Liability	Exh 5	market	CSI	03/16/2021	03/11/2022	03/11/2022	Maturity	8,654,800	8,654,800	.3,934 / (4,009)			165,000				(54,792)	0		61,798			003
Options-125827-135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	001	02/10/2021	03/18/2022	02/10/2022	Maturitu	4,000,000	4,000,000	3,913 / NA							(161,814)			(12,271)			002
Options125863136 - NQ FIA	FIN FIGURE ETABLITED	EXII 5	market	631	03/ 19/ 202 1	03/ 10/ 2022	03/ 10/ 2022	maturity	4,000,000	4,000,000	3,913 / NA			30, 129				(101,014)			(12,2/1)			003
Equity Options - Call	FIA Decident Linkilian	F.4. F	Equity	POA	00/04/0004	00 /40 /0000	00 /10 /0000	W- 4 : 4	9,501,600	0 501 000	.3,959 / (4,042)			199,200				(72,724)						000
Spreads	FIA Product Liability	Exh 5	market	DUR	03/24/2021	03/ 10/ 2022	03/16/2022	Maturity	9,501,000	9,501,600	.3,959 / (4,042)			199,200				(12,124)			82,300			003
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	ROA	03/24/2024	02/17/2022	02/17/2022	Maturity	3,973,000	2 072 000	.3,973 / (4,068)			95,000				(35,787)			40.770			003
Options125865136 - NQ FIA	I IA I TOUGET ETABITITY	LXII J		DUN	US/ 24/ 2UZ I	00/ 1// 2022	00/11/2022	maturity	3,8/3,000	3,373,000	.0,810 / (4,008)			30,000				(30,787)	<sup>U</sup>					000
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	ROA	03/24/2021	03/18/2022	03/18/2022	Maturity	8,208,900	8 202 000	.3,909 / (3,985)			159.600				(53,746)	_		61.026			003
Options125891135 - NQ FIA			Equity																		,			
Equity Options - Cliquet Options125939136 - NQ FIA	FIA Product Liability	Exh 5	market	BOA	03/26/2021	03/25/2022	03/25/2022	Maturity	4,000,000	4,000,000	3,975 / NA	·····		81,276				(211,566)	0		31,276			003
Equity Options - Call			Equity																					1
Spreads	FIA Product Liability	Exh 5	market	BARC	03/30/2021	03/23/2022	03/23/2022	Maturity	11,724,000	11,724,000	.3,908 / (3,994)			258,000				(83, 104)	0		95,970			003
Equity Options - Call	1		Equity																					1
Spreads	FIA Product Liability	Exh 5	market	BARC	03/30/2021	03/24/2022	03/24/2022	Maturity	3,480,300	3,480,300	.3,867 / (3,969)	·····		91,800		-		(28,580)	0		32,931			003
Equity Options - Call			Equity																					1
Spreads	FIA Product Liability	Exh 5	market	BARC	03/30/2021	03/25/2022	03/25/2022	Maturity	10,293,400	10,293,400	.3,959 / (4,059)			260,000				(91,669)			106,756			003
Equity Options - Call			Equity																					1
Spreads	FIA Product Liability	Exh 5	market	BOA	04/06/2021	03/29/2022	03/29/2022	Maturity	3,558,600	3,558,600	.3,954 / (4,095)	·····		126,900		-		(37,544)	0		45,621			003
Equity Options - Call			Equity																					1
Spreads	FIA Product Liability	Exh 5	market	BOA	04/06/2021	03/30/2022	03/30/2022	Maturity	8,307,600	8,307,600	.3,956 / (4,031)			157,500				(43,899)			53,403			003
Equity Options - Call	1		Equity																					1
Spreads	FIA Product Liability	Exh 5	market Equity	BOA	04/06/2021	04/01/2022	04/01/2022	Maturity	7,628,500	7,628,500	.4,015 / (4,096)			153,900				(45,955)	0		56,791			003
	FIA Product Liability	Exh 5	market	BARC	04/09/2021	04/08/2022	04/08/2022	Maturity	4,000,000	4,000,000	4,129 / NA					.		(87,861)	0		(50,800)	l		003

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

					S	Showing	all Op	tions, Cap	s, Floors,	Collars, S	Swaps and	Forwards	Terminat	ted During	Current \	∕ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	<b>.</b>											Cumulative												
	Description of Item(s)										Strike	Prior Year(s) Initial Cost	Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	_ /	of			or	Termina-		Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Expira- tion	tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	Increase/ (Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
Options126064136 - NQ FIA	of Replicated	identine	(a)	or Central Cleaninghouse	Date	tion	Date	Gale	Contracts	Amount	(i aid)	i aiu	i aiu	remination	income	value	Code	(Decrease)	B./A.C.V.	Accretion	rtecognized	item	Deletted	(6)
Equity Options - Call			Equity						=															
Spreads	FIA Product Liability	Exh 5	market	CSI	04/13/2021	04/05/2022	04/05/2022	Maturity	4,070,000	4,0/0,000	.4,070 / (4,224)			154,000				(48,278)	0		62,000			003
Equity Options - Call	•		Equity																					
Spreads	FIA Product Liability	Exh 5	market	CSI	04/13/2021	04/06/2022	04/06/2022	Maturity	5,698,000	5,698,000	.4,070 / (4,145)			105,000				(30, 151)	0		38,808			003
Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	CSI	04/13/2021	04/08/2022	04/08/2022	Maturity	5,756,800	5,756,800	.4,112 / (4,204)			128,800				(40,058)	0		52,066			003
Options126084129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	04/15/2021	04/14/2022	04/14/2022	Maturity	2,500,000	2.500.000	.4,170 / (4,575)			133, 182				(96,367)	0		23, 182			003
Options126094135 - NQ FIA	i .		Equity																					
Equity Options - Cliquet Options126117136 - NQ FIA	FIA Product Liability	Exh 5	market	BOA	04/16/2021	04/14/2022	04/14/2022	Maturity	4,000,000	4,000,000	4,185 / NA							(92,299)	0		(50,400)			003
Equity Options - Call	•		Equity																					
Spreads	FIA Product Liability	Exh 5	market	BOA	04/20/2021	04/12/2022	04/12/2022	Maturity	2,881,200	2,881,200	.4,116 / (4,281)			115,500			· [ -	(37,807)	0		49,938			003
Equity Options - Call	1		Equity																					
Spreads	FIA Product Liability	Exh 5	market	BOA	04/20/2021	04/13/2022	04/13/2022	Maturity	5,782,000	5,782,000	.4,130 / (4,230)			140,000			. [ -	(44, 158)	0		58,366			003
Options126119136 - NQ FIA Equity Options - Call	1		Equity																					
Spreads	FIA Product Liability	Exh 5	market	BOA	04/20/2021	04/14/2022	04/14/2022	Maturity	6,632,000	6,632,000	.4,145 / (4,244)			158,400				(50,841)	0		67,520			003
Options126141135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	(2)	04/23/2021	04/22/2022	04/22/2022	Maturity	4.000.000	4.000.000	4,180 / NA							(136, 379)	0		(50,400)			003
Options126157136 - NQ FIA	TIN TIOUGE ETABLITE	LXII J		001	04/23/2021	04/22/2022	04/22/2022	maturity	4,000,000	4,000,000	4, 100 / NA							(130,575)			(30,400)			003
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	DADO	04/07/0004	04 /40 /0000	04/10/0000	Maturity	3.726.000	0.700.000	.4.140 / (4.301)			144.900				(42.303)	0		58.878			000
Options126158136 - NQ FIA	FIA Product Liability	EXTI 5	market	DARIU	04/2//2021	04/ 19/ 2022	04/ 19/2022	Maturity	3,726,000	3,720,000	.4,140 / (4,301)			144,900				(42,303)	0					003
Equity Options - Call			Equity	l																				
Spreads	FIA Product Liability	Exh 5	market	BAHC	04/2//2021	04/20/2022	04/20/2022	Maturity	3,717,000	3,717,000	.4,130 / (4,208)			70,200				(18, 112)	0		25,434			003
Equity Options - Call			Equity	l																				
Spreads	FIA Product Liability	Exh 5	market Equity	BAHC	04/2//2021	04/22/2022	04/22/2022	Maturity	9,984,000	9,984,000	.4,160 / (4,278)			268,272				(81,711)	0		99,840			003
Equity Options - Cliquet	FIA Product Liability	Exh 5	market	BOA	04/30/2021	04/29/2022	04/29/2022	Maturity	4,000,000	4,000,000	4,181 / NA							(8,813)	0		(49,200)			003
Options126209136 - NQ FIA Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	BOA	05/04/2021	04/27/2022	04/27/2022	Maturity	3,342,400	3,342,400	.4,178 / (4,263)			4,768				(21, 127)	0		(33,912)			003
Options126210136 - NQ FIA Equity Options - Call	i.		Equity																					
Spreads	FIA Product Liability	Exh 5	market	BOA	05/04/2021	04/28/2022	04/28/2022	Maturity	3,336,800	3,336,800	.4,171 / (4,272)			80,800				(25,240)	0		35,056			003
Options126211136 - NQ FIA	i		F ! A																					
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	05/04/2021	04/29/2022	04/29/2022	Maturity	7,552,800	7,552,800	.4,196 / (4,297)			ļ			.	(58,618)	0		(100,026)			003
Options126239135 - NQ FIA Equity Options - Cliquet		Exh 5	Equity	001	05/07/0004	DE /DE /0000	DE /DE /0000	Maturity	4 000 000	4 000 000	4 000 / ***							/44 4701			/54 0001			002
Options-126255-136 - NQ FIA	FIA Product Liability	EXII 5	market		00/0//2021	00/00/2022	00/00/2022	Maturity	4,000,000	4,000,000	4,233 / NA						. [	(41, 172)	0		(51,200)	•••••		000
Equity Options - Call	FIA Decided Linkilia	F.4. F	Equity	DOA.	0E (11 /0001	05 (04 (0000	05 /04 /0000	W-4	0.745.000	0.745.000	4 100 / /4 054)			00.000				(OF 300)	•		05 044			000
Spreads	FIA Product Liability	Exh 5	market	DUA	05/11/2021	05/04/2022	05/04/2022	Maturity	3,745,800	3,745,800	.4,162 / (4,254)			82,800			.	(25, 100)	0		35,244			003
Equity Options - Call			Equity	l				L																
Spreads	FIA Product Liability	Exh 5	market	BUA	05/11/2021	05/05/2022	05/05/2022	Maturity	3,743,100	3,743,100	.4,159 / (4,249)						·    -	(24, 339)	0		(46,755)			003
Equity Options - Call	L	L	Equity																					
Spreads	FIA Product Liability	Exh 5	market Equity	BOA	05/11/2021	05/06/2022	05/06/2022	Maturity	5,482,100	5,482,100	.4,217 / (4,319)			·····	·····		·   · · · · · ·   ·	(44,099)	0		(70,551)			003
Equity Options - Cliquet	FIA Product Liability	Exh 5	market	BOA	05/14/2021	05/13/2022	05/13/2022	Maturity	4,000,000	4,000,000	4,174 / NA						.	(77,579)	0		(49,200)			003
Options126289129 - NQ OTC Equity Option (Index UL)	UL Product Liability	Exh 5	Equity market	ROA	05/14/2021	05/13/2022	05/13/2022	Maturity	2,049,986	2 040 000	.4,173 / (4,575)							(69,071)	0		(94,300)			003
Options126290129 - NQ OTC			Equity														. [				(34,300)			000
Equity Option (Index UL)	IUL Product Liability	Exh 5	market	BOA	05/14/2021	05/13/2022	05/13/2022	Maturity	270,006	270,006	.4,173 / (4,470)			16,960			.   -	(9,655)	0					003
Options126310136 - NQ FIA Equity Options - Call	1		Equity																					
Spreads	FIA Product Liability	Exh 5	market	BARC	05/18/2021	05/11/2022	05/11/2022	Maturity	4,151,000	4, 151,000	.4,151 / (4,268)						. [	(32, 143)	0		(69,920)			003
Options126311136 - NQ FIA Equity Options - Call	i.		Equity																					
Spreads	FIA Product Liability	Exh 5	market	BARC	05/18/2021	05/12/2022	05/12/2022	Maturity	3,246,400	3,246,400	.4,058 / (4,169)						. [	(21,684)	0		(57,472)			003
Options126312136 - NQ FIA Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	BARC	05/18/2021	05/13/2022	05/13/2022	Maturity	7,877,400	7,877,400	.4,146 / (4,228)						.	(40,095)	0		(96,406)			003

## **SCHEDULE DB - PART A - SECTION 2**

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

					S	Showing	g all Op	itions, Cap	s, Floors,	Collars, S	waps and	Forwards	s Terminat	ed During	ן Current ۱	∕ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s) Hedged,					Date of		Indicate			Strike Price,	Cumulative Prior Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-	Considera-						Current	Gain	Adjustment	Gain	Hedge Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/	Unre	alized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of			or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted	Valu	ation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying			Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code (Dec	rease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
Options126377135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	001	05 (04 (0004	05 (00 (0000	05 (00 (0000	Maturity	4,000,000	4,000,000	4,156 / NA							. (70, 152).			(50,400)			000
Options126489136 - NQ FIA	FIA Product Liability	Exn 5	market	(S)	05/21/2021	05/20/2022	05/20/2022	Maturity	4,000,000	4,000,000	4, 100 / NA							. (70, 152).			(50,400)			003
Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	BARC	05/25/2021	05/18/2022	05/18/2022	Maturity	5,358,600	5,358,600	.4,122 / (4,193)							. (19,431).	0		(61,711)			003
Options126490136 - NQ FIA Equity Options - Call	·		Fauity																					
Spreads	FIA Product Liability	Exh 5	market	BARC	05/25/2021	05/20/2022	05/20/2022	Maturity	6,649,600	6 649 600	.4,156 / (4,252)							. (37,273).	0		(96,016)			003
Options126558135 - NQ FIA	A .		Equity																					
Equity Options - Cliquet	FIA Product Liability	Exh 5	market	CSI	05/28/2021	05/27/2022	05/27/2022	Maturity	4,000,000	4,000,000	4,204 / NA							. (36,352).	0		(52,000)			003
Options126570136 - NQ FIA Equity Options - Call	·		Equity																					
Spreads	FIA Product Liability	Exh 5	market	CSI	06/02/2021	05/26/2022	05/26/2022	Maturity	6,286,500	6.286.500	.4,191 / (4,271)							. (29,334).	0		(73,590)			003
Options126571136 - NQ FIA	1							,		, , , , ,	, , ,							, .,,			, , , , ,			
Equity Options - Call	EIA December 1 1 1 1 1 1 1 1	E-14 E	Equity	001	00 (00 (000 :	OF (07 (0000	05 (07 (000	W- 4 : 4.	7 004 000	7 004 000	4 004 / /4 000							(44 000	_		(404 000)			000
Spreads	FIA Product Liability	Exh 5	market Equity	(SI	U6/U2/2021	05/2//2022	05/2//2022	Maturity	7,981,900	/,981,900	.4,201 / (4,293)			·····				. (44,288).	0		(104,899)			003
Equity Options - Cliquet	FIA Product Liability	Exh 5	market	CSI	06/04/2021	06/03/2022	06/03/2022	Maturity	4,000,000	4,000,000	4,230 / NA			L			.	43,941	0		(51,600)			003
Options126585136 - NQ FIA	1							,			, , ,							.,-			, , ,			
Equity Options - Call	514.0		Equity	~1	00 (00 (0004	00 (04 (0000	00 (04 (0000		5 074 000	5 074 000	4 404 ( (4 007)							(04 000)			(70.040)			000
Spreads	FIA Product Liability	Exh 5	market	. USI	06/08/2021	06/01/2022	06/01/2022	Maturity	5,871,600	5,8/1,600	.4,194 / (4,287)							. (31,633).	0		(79,240)			003
Equity Options - Call	•		Equity																					
Spreads	FIA Product Liability	Exh 5	market	CSI	06/08/2021	06/03/2022	06/03/2022	Maturity	10,111,200	10, 111,200	.4,213 / (4,317)							. (63,528).	0		(147,720)			003
Options126604135 - NQ FIA	FIA Decident Link (1) 4.	Exh 5	Equity	001	00/44/0004	00 /40 /0000	00 /40 /0000	Maturity	4 000 000	4,000,000	4 047 / NA							. (50,263).			(52,800)			000
Equity Options - Cliquet Options126610136 - NQ FIA	FIA Product Liability	EXT 5	market		00/11/2021	00/ 10/ 2022	00/10/2022	Maturity	4,000,000	4,000,000	4,247 / NA							. (50,263).			(52,800)			003
Equity Options - Call	,		Equity																					
Spreads	FIA Product Liability	Exh 5	market	BARC	06/15/2021	06/08/2022	06/08/2022	Maturity	8,446,000	8,446,000	.4,223 / (4,315)							. (40,805).	0		(114, 160)			003
Options126611136 - NQ FIA	l .		E																					
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	06/15/2021	06/10/2022	06/10/2022	Maturity	10,612,500	10 612 500	.4,245 / (4,334)							. (49,845).	0		(136, 450)			003
Options126612129 - NQ OTC	C	LKII O IIII	Equity						111111 10,012,000	111111 10,012,000	11,210 / (1,001)													
Equity Option (Index UL)	IUL Product Liability	Exh 5	market	BARC	06/15/2021	06/15/2022	06/15/2022	Maturity	2,800,000	2,800,000	.4,246 / (4,659)							. (82, 111).	0		(130,200)			003
Options126635135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	251	06/17/2021	06/17/2022	06/17/2022	Maturity	4.000.000	4.000.000	4.222 / NA							. (53.063).	0		(53,600)			000
Options126645136 - NQ FIA	FIN FIGURE LIABILITY	EXII 3	market		00/1//2021	00/11/2022	00/11/2022	maturity	4,000,000	4,000,000	4,222 / NA							. (55,005).	0		(55,600)			003
Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	CSI	06/22/2021	06/15/2022	06/15/2022	Maturity	5,092,800	5,092,800	.4,244 / (4,320)							. (19,194).	0		(56,976)			003
Options126646136 - NQ FIA Equity Options - Call	·		Equi tv																					
Spreads	FIA Product Liability	Exh 5	market	CSI	06/22/2021	06/16/2022	06/16/2022	Maturity	4,221,000	4.221.000	.4,221 / (4,333)			L				. (24,551).	0		(69,040)			003
Options126647136 - NQ FIA	·																							
Equity Options - Call	EIA Bradust Lishilitu	Evb E	Equity	cel	06/00/0004	00/17/2022	06/17/2022	Maturitu	0 200 000	0 200 000	4 104 / (4 001)			l				(20 525)			(105 100)			002
Spreads	FIA Product Liability	Exh 5	market Equity	wi	00/22/2021	00/1//2022	00/1//2022	Maturity	8,368,000	8,308,000	4,184 / (4,281)			·····				. (38,535).			(125, 100)			000
Equity Options - Cliquet	FIA Product Liability	Exh 5	market	BARC	06/25/2021	06/24/2022	06/24/2022	Maturity	4,000,000	4,000,000	4,281 / NA						.	. (73,083)	0		(59,600)			003
Options126696136 - NQ FIA	l .																							
Equity Options - Call	FIA Product Liability	Exh 5	Equity market	CSI	06/20/2021	06/21/2022	06/21/2022	Maturity	2,948,400	2 048 400	.4,212 / (4,370)							. (22, 154).	0		(69,559)			003
Spreads	I In I TOUGHT LIADITITY	LAII J	murket		00/23/2021	00/ 2 1/ 2022	00/21/2022	maturity	2,540,400	2,540,400	,212 / (4,3/0)						.	. (44, 104).			(00,339)			000
Equity Options - Call			Equity											l										
Spreads	FIA Product Liability	Exh 5	market	CSI	06/29/2021	06/22/2022	06/22/2022	Maturity	3,395,200	3,395,200	.4,244 / (4,315)			····				. (10,469).	0		(36,728)			003
Options126698136 - NQ FIA Equity Options - Call	1		Equity																					
Spreads	FIA Product Liability	Exh 5	market	CSI	06/29/2021	06/23/2022	06/23/2022	Maturity	2,962,400	2,962,400	.4,232 / (4,323)						.	. (11,916)	0		(41,006)			003
Options126699136 - NQ FIA	· ·		L					1						l				1						
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	ne/20/2024	06/24/2022	06/34/3000	Maturity	6,830,400	6 000 400	.4,269 / (4,355)							. (27,583).			(85,712)			003
Options126782135 - NQ FIA	I IN FIGURE LIADITIES	EXII 3	Equity		00/28/2021	00/24/2022	00/24/2022	md tui itý	0,830,400	0,830,400	.4,200 / (4,305)			ļ				. (21,083).		•••••	(85,712)			000
Equity Options - Cliquet	FIA Product Liability	Exh 5	market	CSI	07/02/2021	07/01/2022	07/01/2022	Maturity	4,000,000	4,000,000	4,352 / NA							27,862	0		(54,000)			003
Options127066136 - NQ FIA														l										
Equity Options - Call	FIA Product Liability	Evh 5	Equity market	RARC	07/07/2024	06/20/2022	06/20/2022	Maturity	4,288,000	4 200 000	4,288 / (4,389)			l				. (18,681).			(63,490)			003
Spreads	I IN ITOUUGE ETABLITELY	LAII J	mainet	DAILO	01/01/202 I	00/ 20/ 2022	00/20/2022	maturity			7,200 / (4,309)			l				. (10,001).			(00,490)			000
Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	BARC	07/07/2021	06/30/2022	06/30/2022	Maturity	4,712,400	4,712,400	.4,284 / (4,361)						.	. (14,891).	0		(54,340)			003
Options127068136 - NQ FIA Equity Options - Call	1		Equity											l										
Spreads	FIA Product Liability	Exh 5	market	BARC	07/07/2021	07/01/2022	07/01/2022	Maturity	5,634,200	5,634,200	.4,334 / (4,430)							. (24,329)	0		(75,491)			003

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

						Showing	all Op	tions, Cap	s, Floors,	Collars, S	Swaps and	l Forwards	Terminat	ted During	Current `	Year								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Cumulative	Current Year											
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule				Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income Generation	/ Exhibit	of Risk(s)	Exchange, Counterparty	Trade	or Expira-	Termina- tion	Expiration, Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Received (Paid) on	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amortiza- tion)/	on Termination	Value of Hedged	on Termination	and at Termination
Description	or Replicated	Identifier		or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
Options127074135 - NQ FIA	·		Equity	,														,			i ''			` ` `
Equity Options - Cliquet Options127086136 - NQ FIA	FIA Product Liability	Exh 5	market	CS1	07/09/2021	07/08/2022	07/08/2022	Maturity	4,000,000	4,000,000	4,370 / NA							(11,444)	0		(54,800)			003
Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	BARC	07/13/2021	07/05/2022	07/05/2022	Maturity	3,034,500	3,034,500	.4,335 / (4,520)							(23,675)	0		(77,693)			003
Options127087136 - NQ FIA Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	BARC	07/13/2021	07/06/2022	07/06/2022	Maturity	5,208,000	5,208,000	.4,340 / (4,405)							(11,831)	0		(50,616)			003
Options127088136 - NQ FIA Equity Options - Call			Faui tv																					
Spreads	FIA Product Liability	Exh 5	market	BARC	07/13/2021	07/07/2022	07/07/2022	Maturity	3,917,700	3,917,700	.4,353 / (4,467)							(17,622)	0		(63,252)			003
Options127089136 - NQ FIA			F																					
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	07/13/2021	07/08/2022	07/08/2022	Maturity	8,261,200	8,261,200	4,348 / (4,448)						[	(31,620)	0		(118,807)			003
Options127094129 - NQ OTC			Equity																					200
Equity Option (Index UL) Options127099135 - NQ FIA	IUL Product Liability	Exh 5	market	USI	07/15/2021	07/15/2022	0//15/2022	Maturity	3,500,014	3,500,014	.4,360 / (4,779)						···········	(80,581)	J0		(161,000)			003
Equity Options - Cliquet	FIA Product Liability	Exh 5	market	BARC	07/16/2021	07/15/2022	07/15/2022	Maturity	4,000,000	4,000,000	4,327 / NA							(13,253)	0		(58,800)			003
Options127109136 - NQ FIA Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	CSI	07/20/2021	07/13/2022	07/13/2022	Maturity	5,678,400	5,678,400	.4,368 / (4,449)							(21,073)	0		(61,724)			003
Options127110136 - NQ FIA			F																					
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	07/20/2021	07/14/2022	07/14/2022	Maturity	3,924,900	3.924.900	.4,361 / (4,472)							(20,853)	0		(57,384)			003
Options127111136 - NQ FIA									,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,										(4.,42.,			
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	07/20/2021	07/15/2022	07/15/2022	Maturity	7,378,000	7 378 000	.4,340 / (4,444)							(35,349)	١		(104,414)			003
Options127137135 - NQ FIA	,		Equity																					000
Equity Options - Cliquet Options127145136 - NQ FIA	FIA Product Liability	Exh 5	market	CSI	07/23/2021	07/22/2022	07/22/2022	Maturity	4,000,000	4,000,000	4,412 / NA							(54,277)	0		(54,400)			003
Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	BARC	07/27/2021	07/20/2022	07/20/2022	Maturity	7,347,400	7,347,400	.4,322 / (4,399)							(18,299)	0		(86, 139)			003
Options-127146-136 - NQ FIA Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	BARC	07/27/2021	07/21/2022	07/21/2022	Maturity	3,897,000	3,897,000	.4,330 / (4,470)							(20, 188)	0		(78,750)			003
Options127147136 - NQ FIA Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	BARC	07/27/2021	07/22/2022	07/22/2022	Maturity	8,342,900	8,342,900	.4,391 / (4,482)							(27, 194)	0		(106,514)			003
Options127166135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	07/30/2021	07/20/2022	07/20/2022	Maturity	4,000,000	4,000,000	4.395 / NA							43,265	0		(54,000)			003
Options127174136 - NQ FIA	TIN TIOGGET ETABITITY	LXII O	market		0770072021	017 207 2022	0172072022	maturity	4,000,000	4,000,000											(04,000)			000
Equity Options - Call	EIA Bradust I :- L: I : L	Evb 5	Equity	001	00 /00 /0004	07/97/0000	07/07/0000	Maturity	4 005 000	A 00E 000	4 90E / /4 400°							(40.000)	_		/E0 E003			002
Spreads	FIA Product Liability	Exh 5	market	WI	08/03/2021	01/21/2022	01/21/2022	Maturity	4,395,000	4,393,000	.4,395 / (4,480)							(12,999)	<sup>0</sup>		(52,530)			000
Equity Options - Call	514 B 1 4 4 1		Equity		00 (00 (00	07/00/2227	00 (00)		F = 14 C11		4 000 / ** =***													200
Spreads	FIA Product Liability	Exh 5	market	USI	08/03/2021	0//28/2022	U//28/2022	Maturity	5,710,900	5,710,900	.4,393 / (4,506)							(23,974)	J0		(88,608)			003
Equity Options - Call		L	Equity	l																				
Spreads	FIA Product Liability	Exh 5	market	CSI	08/03/2021	07/29/2022	07/29/2022	Maturity	6,165,600	6, 165,600	.4,404 / (4,507)							(23,355)	0		(86,814)			003
Equity Options - Cliquet	FIA Product Liability	Exh 5	market	BARC	08/06/2021	08/05/2022	08/05/2022	Maturity	4,000,000	4,000,000	4,437 / NA							52,726	0		(59,600)			003
Options127200136 - NQ FIA Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	CSI	08/10/2021	08/02/2022	08/02/2022	Maturity	2,631,600	2,631,600	.4,386 / (4,555)							(15, 189)	0		(61,548)			003
Options127201136 - NQ FIA Equity Options - Call			Emil tu																					
Spreads	FIA Product Liability	Exh 5	Equity market	CSI	08/10/2021	08/03/2022	08/03/2022	Maturity	4,863,100	4,863,100	.4,421 / (4,491)							(10, 158)	0		(48,510)			003
Options127202136 - NQ FIA		1						′ '''								1	l l							
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	08/10/2021	08/04/2022	08/04/2022	Maturity	4,401,000	4,401,000	.4,401 / (4,507)						[	(14,717)			(66,060)			003
Options127203136 - NQ FIA							.,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, , (1,001)							( , )			(55,500)			
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	08/10/2021	08/05/2022	08/05/2022	Maturity	2,655,600	2 855 600	.4,426 / (4,533)							(9,311)	^		(39,024)			003
Options127214135 - NQ FIA	·		Equity																					000
Equity Options - Cliquet Options127215129 - NQ OTC	FIA Product Liability	Exh 5	market	CSI	08/13/2021	08/12/2022	08/12/2022	Maturity	4,000,000	4,000,000	4,468 / NA							33,676	0		(56,400)			003
Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	08/13/2021	08/15/2022	08/15/2022	Maturity	2,800,006	2,800,006	4,468 / (4,897)						[	(45,711)	0		(129,080)			003
Options127217129 - NQ OTC	,		Equity	l																				
Equity Option (Index UL)	IUL Product Liability	Exh 5	market	CSI	08/13/2021	08/15/2022	08/15/2022	Maturity	500,014	500,014	.4,468 / (4,794)							(8,062)	<b></b> 0		(15,300)			1003

## SCHEDULE DB - PART A - SECTION 2

					5	Showing	g all Op	tions, Cap	os, Floors	, Collars, S	Swaps and	d Forwards	Termina	ted During	Current '	∕ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Cumulative Prior Year(s)	Current Year											
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for Income	Schedule	Type(s)			Maturity or	Termina-	Exercise, Expiration,	Number		Rate or Index	discounted Premium	discounted Premium	tion Received	Current	Book/ Adjusted		Unrealized Valuation	Total Foreign Exchange	Year's (Amortiza-	(Loss) on	to Carrying Value of	(Loss) on	at Inception and at
	Generation	Exhibit		Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier		or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
Options127224136 - NQ FIA			F: 4																					
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	08/17/2021	08/09/2022	08/09/2022	Maturity	7,941,600	7.941.600	.4,412 / (4,594)							(46,046)	0		(197, 154)			003
Options127225136 - NQ FIA	·							,																
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	08/17/2021	08/10/2022	08/10/2022	Maturity	6,206,200	6 206 200	.4,433 / (4,551)							(21, 475)	0		(101, 836)			003
Options127226136 - NQ FIA	The reduce Elaberry Time	LMI O IIII			00/ 11/ 2021	007 107 2022	00/ 10/ 2022		0,200,200	0,200,200	11,100 / (1,001)							(21, 110)			(101,000)			
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	08/17/2021	08/12/2022	08/12/2022	Maturity	8,481,600	8 481 600	.4,464 / (4,555)							(21,746)	0		(106, 115)			003
Options127237135 - NQ FIA		LAII J	Equity	DAILO	00/11/2021	00/ 12/ 2022	00/ 12/2022	maturity	0,401,000	0,401,000	.4,404 / (4,555)							(21,740)			(100, 113)			003
Equity Options - Cliquet	FIA Product Liability	Exh 5	market	CSI	08/20/2021	08/19/2022	08/19/2022	Maturity	4,000,000	4,000,000	4,442 / NA							39,089			(54,800)			003
Options127295136 - NQ FIA Equity Options - Call			Equi tv																					
Spreads	FIA Product Liability	Exh 5	market	BARC	08/24/2021	08/17/2022	08/17/2022	Maturity	5,779,800	5,779,800	.4,446 / (4,516)							(7,256)			(60,788)			003
Options127296136 - NQ FIA Equity Options - Call			Faui tv																		1			
Spreads	FIA Product Liability	Exh 5	market	BARC	08/24/2021	08/18/2022	08/18/2022	Maturity	4,835,600	4,835,600	.4,396 / (4,479)							(7,661)			(61,886)			003
Options127297136 - NQ FIA Equity Options - Call			Equity																		1			
Spreads	FIA Product Liability	Exh 5	market	BARC	08/24/2021	08/19/2022	08/19/2022	Maturity	9,288,300	9,288,300	.4,423 / (4,535)							(22,962)			(152,838)			003
Options127327135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	001	08/27/2021	00 (00 (0000	08/26/2022	M-4:4	4,000,000	4,000,000	4,509 / NA							(4, 106)			(57,200)			000
Options127367136 - NQ FIA	FIA Product Liability	EXTI 5	market	LSI	08/21/2021	08/20/2022	08/26/2022	maturity	4,000,000	4,000,000	4,509 / NA							(4, 100)			(57,200)			003
Equity Options - Call			Equity	l							== ===										(50.000)			
Spreads	FIA Product Liability	Exh 5	market	CSI	08/31/2021	08/24/2022	08/24/2022	Maturity	5,817,500	5,817,500	.4,475 / (4,563)							(8,528)			(75, 153)			003
Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	CS1	08/31/2021	08/25/2022	08/25/2022	Maturity	4,483,000	4,483,000	.4,483 / (4,611)							(11,593)			(80,630)			003
Equity Options - Call			Equity																					
Spreads 107000 100 NO FIA	FIA Product Liability	Exh 5	market	CSI	08/31/2021	08/26/2022	08/26/2022	Maturity	9,875,800	9,875,800	.4,489 / (4,593)							(18,994)			(146,322)			003
Options127388136 - NQ FIA Equity Options - Call			Equi tv																					
Spreads	FIA Product Liability	Exh 5	market	CSI	09/08/2021	09/01/2022	09/01/2022	Maturity	5,843,500	5,843,500	.4,495 / (4,594)							(12,758)			(79,781)			003
Options127389136 - NQ FIA Equity Options - Call			Fauity																					
Spreads	FIA Product Liability	Exh 5	market	CSI	09/08/2021	09/02/2022	09/02/2022	Maturity	9,515,100	9,515,100	.4,531 / (4,620)							(18,839)	0		(113,274)			003
Options127395135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	09/10/2021	09/09/2022	09/09/2022	Maturity	8,000,000	8,000,000	4,459 / NA							14,064			(117,600)			003
Options127402136 - NQ FIA	TIM Troduct Endottity	LXII O			00/ 10/ 202 1	00/00/2022	00/03/2022	matarity		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	4,400 / 161										(117,000)			000
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CO.	00/14/2021	09/07/2022	00/07/2022	Maturitu	10,845,600	10 045 600	.4,519 / (4,675)							(53,701)			(206, 952)			002
Options127403136 - NQ FIA	FIN FIGURE LIABILITY	EXII 3	market	631	09/ 14/ 202 1	09/01/2022	09/01/2022	maturity	10,645,600	10,645,600	.4,519 / (4,6/5)							(33,701)			(200,932)			003
Equity Options - Call	EIA Decident Linkillian	F.4. F	Equity	001	00/14/0001	00 (00 (0000	00 (00 (0000	M-4:4	10,718,400	10 710 400	.4,466 / (4,575)							(31,720)			(457,040)			000
Spreads	FIA Product Liability	Exh 5	market Equity	LSI	09/ 14/ 202 1	09/09/2022	09/09/2022	Maturity	10,7 18,400	10,718,400	.4,400 / (4,5/5)							(31,720)	, u		(157,848)			003
Equity Option (Index UL)	IUL Product Liability	Exh 5	market	BARC	09/15/2021	09/15/2022	09/15/2022	Maturity	2,000,005	2,000,005	.4,480 / (4,911)						· · · · · · · · · · · · · · · · · · ·	(25,227)			(97,600)			003
Options127433135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	09/17/2021	09/16/2022	09/16/2022	Maturity	4,000,000	4,000,000	4,433 / NA						[	2,761			(55, 200)			003
Options127454136 - NQ FIA	,			1					.,,	.,,	,						I I	,			(11,200)			
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	09/21/2021	09/13/2022	09/13/2022	Maturity	6,241,200	6.241.200	.4,458 / (4,666)						<u> </u>	(50,848)			(155,092)			003
Options127455136 - NQ FIA					25, 21, 2521	- 37 107 EULE	10, 2022		0,211,200	3,2.7,200	, 100 / (1,000)							(00,040)			(100,002)			
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	ROA	09/21/2021	09/15/2022	09/15/2022	Maturity	4,923,600	4 923 600	.4,476 / (4,604)							(23,065)	0		(77,638)			003
Options127456136 - NQ FIA	TIM Troubet Elability	LXII J		DUA	03/21/2021	03/ 13/ 2022	03/ 13/ 2022	maturity	4,923,000	4,323,000	.4,470 / (4,004)							(20,000)			(11,000)			003
Equity Options - Call	EIA Decident Linkillian	F.4. F	Equity	PO.	00 /04 /0004	00 /40 /0000	00 /10 /0000	M-4:4	10,658,400	10 050 400	.4,441 / (4,536)							(34,311)			(132,792)			000
Spreads	FIA Product Liability	Exh 5	market Equity	DUN	09/21/2021	03/ 10/2022	09/10/2022	Maturity	10,008,400	10,000,400	.4,441 / (4,536)							(34,311)			(132,792)		• • • • • • • • • • • • • • • • • • • •	003
Equity Options - Cliquet	FIA Product Liability	Exh 5	market	BOA	09/24/2021	09/23/2022	09/23/2022	Maturity	4,000,000	4,000,000	4,455 / NA							(20,347)	0		(61,200)			003
Options127511136 - NQ FIA Equity Options - Call			Equity																		1			
Spreads	FIA Product Liability	Exh 5	market	BARC	09/28/2021	09/21/2022	09/21/2022	Maturity	8,265,000	8,265,000	.4,350 / (4,438)							(21,857)			(105,241)			003
Options127512136 - NQ FIA Equity Options - Call			Faui tv																		1			
Spreads	FIA Product Liability	Exh 5	market	BARC	09/28/2021	09/22/2022	09/22/2022	Maturity	4,820,200	4,820,200	4,382 / (4,482)							(15,057)	0		(67, 265)			003
Options127513136 - NQ FIA			Fauity																		1			
Equity Options - Call Spreads	FIA Product Liability	Exh 5	market	BARC	09/28/2021	09/23/2022	09/23/2022	Maturity	9,783,400	9,783,400	.4,447 / (4,533)						[	(26,906)	0		(111, 122)			003
Options127543135 - NQ FIA	ŕ		Equity																					
Equity Options - Cliquet	FIA Product Liability	Exh 5	market	BUA	10/01/2021	09/30/2022	09/30/2022	Maturity	4,000,000	4,000,000	4,357 / NA							18,977	1 0		(55.600)			1003

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

					5	Showing	g all Op	tions, Cap	s, Floors,	Collars, S	Swaps and	forwards	: Terminat	ted During	Current \	Year								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
												Cumulative												
	Description of Item(s)										Strike	Initial Cost	Current Year Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income	1	of			or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
D	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description Options127550136 - NQ FIA	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	BARC	10/05/2021	09/28/2022	09/28/2022	Maturity	7,386,500	7,386,500	.4,345 / (4,462)							(28, 193)	0		(121,839)			003
Options127551136 - NQ FIA Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	BARC	10/05/2021	09/29/2022	09/29/2022	Maturity	6,952,000	6,952,000	.4,345 / (4,459)							(25,695)	0		(111,920)			003
Options127552136 - NQ FIA																								
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	10/05/2021	09/30/2022	09/30/2022	Maturity	11,699,100	11 699 100	.4,333 / (4,427)							(33,856)	n		(159, 165)			003
Options127562135 - NQ FIA	TIN TIOUGET ETABITITY	LXII O	Equity	DAILO	10/00/2021	00/00/2022	00/00/2022	matarity	11,000,100	11,000,100	.4,000 / (4,421)							(00,000)			(100, 100)			000
Equity Options - Cliquet	FIA Product Liability	Exh 5	market	CSI	10/08/2021	10/07/2022	10/07/2022	Maturity	4,000,000	4,000,000	4,391 / NA							11,768	0		(66,400)			003
Options127573136 - NQ FIA Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	CSI	10/12/2021	10/05/2022	10/05/2022	Maturity	8,238,400	8,238,400	.4,336 / (4,424)							(23,233)	0		(103,683)			003
Options127574136 - NQ FIA	•							I .				I												
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	10/12/2021	10/06/2022	10/06/2022	Maturity	4,344,000	4 344 000	.4,344 / (4,441)						I	(13,889)	n		(59,370)			003
Options127575136 - NQ FIA	Froudot Elability	LAII J	urnot	1	10/ 12/ 202 1	10, 00, 2022	.0/ 00/ 2022		7,544,000	4,044,000	,077 / (4,441)							(10,009)			(35,370)			
Equity Options - Call	514 B		Equity		40 (40 (000 )	40 /07 /0000	40 (07 (0000		40.070.000	40.070.000	4 000 / /4 100							(00 :01	_		/440			000
Spreads	FIA Product Liability	Exh 5	market Equity	CSI	10/12/2021	10/0//2022	10/0//2022	Maturity	10,970,000	10,9/0,000	4,388 / (4,486)							(38, 124)	0		(143,650)			003
Equity Options - Cliquet	FIA Product Liability	Exh 5	market	B0A	10/15/2021	10/14/2022	10/14/2022	Maturity	4,000,000	4,000,000	4,471 / NA								0		(62,000)			003
Options127608129 - NQ OTC			Equity																_					
Equity Option (Index UL) Options127625136 - NQ FIA	IUL Product Liability	Exh 5	market	B0A	10/15/2021	10/14/2022	10/14/2022	Maturity	3,399,985	3,399,985	.4,471 / (4,901)							(49,635)	0		(159,800)			003
Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	BOA	10/19/2021	10/12/2022	10/12/2022	Maturity	4,342,000	4,342,000	.4,342 / (4,519)							(15,967)	0		(115,390)			003
Options127626136 - NQ FIA Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	B0A	10/19/2021	10/13/2022	10/13/2022	Maturity	5,234,400	5,234,400	.4,362 / (4,441)							(7,461)	0		(63,708)			003
Options127627136 - NQ FIA								,																
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	ROA	10/19/2021	10/14/2022	10/14/2022	Maturity	12,474,000	12 474 000	.4,455 / (4,536)							(20, 133)	0		(143,584)			003
Options127635135 - NQ FIA	TIN TIOUGET ETABLITTY	LAII J	Equity	bun	10/ 13/ 202 1	10/ 14/ 2022	10/ 14/ 2022	maturity	12,474,000	12,474,000	.4,430 / (4,530)							(20, 100)			(143,304)			003
Equity Options - Cliquet	FIA Product Liability	Exh 5	market	CSI	10/22/2021	10/21/2022	10/21/2022	Maturity	4,000,000	4,000,000	4,545 / NA							11,605	0		(68,800)			003
Options127642136 - NQ FIA Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	BARC	10/26/2021	10/19/2022	10/19/2022	Maturity	5,868,200	5,868,200	.4,514 / (4,628)							(8,258)	0		(94,718)			003
Options127643136 - NQ FIA																								
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	10/26/2021	10/20/2022	10/20/2022	Maturity	9,046,000	9 046 000	.4,523 / (4,618)							(9,893)	0		(122, 140)			003
Options127644136 - NQ FIA	The result of th	Ekii O IIII	markot IIII		10, 20, 2021	10, 20, 2022	10/ 20/ 2022	matarity	0,010,000		11,020 / (1,010)										(122, 110)			
Equity Options - Call	FIA. B		Equity	DIDO	40 (00 (0004	40 (04 (0000	10 (01 (0000		10 000 100	40,000,400	4 544 / /4 005)							(44.075)			(440,000)			000
Spreads	FIA Product Liability	Exh 5	market Equity	DAUD	10/26/2021	10/21/2022	10/21/2022	Maturity	10,898,400	10,898,400	.4,541 / (4,635)							(11,975)	0		(143,328)			uu3
Equity Options - Cliquet	FIA Product Liability	Exh 5	market	B0A	10/29/2021	10/28/2022	10/28/2022	Maturity	4,000,000	4,000,000	4,605 / NA	ļ						5,328	0		(66,000)			003
Options127680136 - NQ FIA Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	BOA	11/02/2021	10/25/2022	10/25/2022	Maturity	5,013,800	5,013,800	.4,558 / (4,736)						[	(8,802)	0		(121, 374)			003
Options127681136 - NQ FIA	,					1	-	l ,				1			1			. ,						
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	ROA	11/02/2021	10/26/2022	10/26/2022	Maturity	5,028,100	5 028 100	.4,571 / (4,696)	I						(5, 109)	n		(87,054)			003
Options127682136 - NQ FIA	Froudot Erability	LAII J	urnot		11,02,2021	10/ 20/ 2022	.0/ 20/ 2022		3,020,100	3,020,100	,0/1 / (4,030)							(0, 109)			(07,034)			
Equity Options - Call	514 B		Equity	po.	44 (00 (000 :	40 /07 /0000	40 (07 (0000		F 00F	F 00F	4 550 / /4 550							(0.100)	_		(70. 100.)			000
Spreads	FIA Product Liability	Exh 5	market	BUA	11/02/2021	10/2//2022	10/2//2022	Maturity	5,005,000	5,005,000	.4,550 / (4,652)							(3,430)	0		(73, 139)			003
Equity Options - Call			Equity																					
Spreads	FIA Product Liability	Exh 5	market	BOA	11/02/2021	10/28/2022	10/28/2022	Maturity	9,660,000	9,660,000	.4,600 / (4,683)							(4,610)	0		(111,657)			003
Options127709135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	B0A	11/05/2021	11/04/2022	11/04/2022	Maturity	4,000,000	4,000,000	4,698 / NA	L		L	L			56, 142	n		(66,800)			003
Options127722136 - NQ FIA					, 55, 2021	.,, 0,, 2022	, 0 ., 2022		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,000,000											(00,000)			
Equity Options - Call	EIA Desdora I C C CCC	Earl E	Equity	m1	44 (00 (000 :	11 /00 /000	11/00/0000	W-4:4	44 470 000	44 470 000	4 057 / /4 700							(0.000	_		/446 500			000
Spreads	FIA Product Liability	Exh 5	market	lo1	11/09/2021	11/03/2022	11/03/2022	Maturity	11, 176, 800	11, 1/6,800	.4,657 / (4,736)							(2,623)	0		(119,520)			003
Equity Options - Call			Equity					1				I												
Spreads	FIA Product Liability	Exh 5	market Equity	CSI	11/09/2021	11/04/2022	11/04/2022	Maturity	7,974,700	7,974,700	.4,691 / (4,800)							(3,471)	0		(111, 112)			003
Options127733135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	market	CSI	11/12/2021	11/11/2022	11/11/2022	Maturity	4,000,000	4,000,000	4,683 / NA	L		L	L			27,764	n		(70,000)			003
Options127737129 - NQ OTC			Equity									[												
Equity Option (Index UL)	IUL Product Liability	Exh 5	market	CSI	11/15/2021	11/15/2022	11/15/2022	Maturity	3,900,023	3,900,023	.4,682 / (5,132)							(14,364)	0		(184,080)			003

## **SCHEDULE DB - PART A - SECTION 2**

						S	Showing	⊦all Op	tions, Cap	os, Floors,	Collars, S	Swaps and	Forwards	s Terminat	ted During	g Current `	Year								
1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description												Cumulative	O											
	Description of Item(s)											Strike	Initial Cost	Current Year Initial Cost											Hedge
	Hedged,						Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedul	e Type(s)				Maturity		Exercise.			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of					Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	` on ´	Value of	`on ´	and at
	Generation	Exhibit	Risk(s)	Exchange, Co	ounterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	` tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifie		or Central Clea	aringhouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
Options127738129 - NQ OTC Equity Option (Index UL)	III Dandan I Cabillan	F.A. F	Equity	001		11/15/2021	11 /15 /0000	11/15/2022	M-4:4	240 000	240,000	.4,682 / (5,020)							(005			(10,000	,		000
Options127742136 - NQ FIA	IUL Product Liability	Exh 5	market	٠		11/15/2021	11/10/2022	11/15/2022	maturity	349,992	349,992	.4,082 / (5,020)							(083	) U		(10,990			003
Equity Options - Call			Equity																						
Spreads	FIA Product Liability	Exh 5	market	BARC		11/16/2021	11/09/2022	11/09/2022	Maturity	10,282,800	10,282,800	.4,674 / (4,804)							(4,729	) 0		(172,876	)		003
Options127743136 - NQ FIA																									
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC .		11/16/2021	11/11/2022	11/11/2022	Maturity	11,647,500	11 647 500	.4,659 / (4,771)							(5, 122	0		(172,650	,		003
Options127753135 - NQ FIA			Equity			117 107 202 1	117 117 2022	,, בטבב				11,000 / (1,111)								,					
Equity Options - Cliquet	FIA Product Liability	Exh 5	market	BOA		11/19/2021	11/18/2022	11/18/2022	Maturity	6,000,000	6,000,000	4,698 / NA							65,012	0		(91,800	)		003
Options127804136 - NQ FIA Equity Options - Call			Equi tv																						
Spreads	FIA Product Liability	Exh 5	market	BARC		11/23/2021	11/16/2022	11/16/2022	Maturity	7,044,000	7.044.000	.4,696 / (4,833)							(4.252			(120,375			003
Options127805136 - NQ FIA							,,			,,	,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,										( == , == )	,		
Equity Options - Call	F14. B		Equity	DIDO		44 (00 (000 :	44 (47 (0000	44 (47 (000	L	7 047	7 047	4 070 / /4 700				1			(0		.[	(404	J		000
Spreads	FIA Product Liability	Exh 5	market	DAHU		11/23/2021	11/1//2022	11/17/2022	maturity	7,017,000	/,01/,000	.4,678 / (4,790)				ļ			(3,448	J0		(101,325	1	·····	003
Equity Options - Call			Equity													1									
Spreads	FIA Product Liability	Exh 5	market	BARC		11/23/2021	11/18/2022	11/18/2022	Maturity	11,750,000	11,750,000	.4,700 / (4,813)					.		(5,092	)0		(167,525	)		003
Options127836136 - NQ FIA			Carri to													1									
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	csi		11/30/2021	11/23/2022	11/23/2022	Maturity	11,256,000	11.256.000	.4,690 / (4,766)			L	L			(8,212	n		(106,464	J	L	003
Options127837136 - NQ FIA							,,					, , (.,,								,		(,	,		
Equity Options - Call			Equity																						
Spreads	FIA Product Liability	Exh 5	market Equity	CS1		11/30/2021	11/28/2022	11/28/2022	Maturity	5,574,000	5,5/4,000	.4,645 / (4,761)							(7, 117	0		(81,684			003
Equity Options - Cliquet	FIA Product Liability	Exh 5	market	BOA		12/03/2021	12/02/2022	12/02/2022	Maturity	6,000,000	6,000,000	4,538 / NA							30,023	0		(90,600		L	003
Options127860136 - NQ FIA	,								,																
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	DADO		12/07/2021	11 /00 /0000	11/00/0000	Maturity	5,480,400	E 400 400	.4,567 / (4,672)							(1.381			(82,908	,		000
Options127861136 - NQ FIA	FIA Product Liability	EXII 5	market	DANU		12/0//2021	11/30/2022	11/30/2022	maturity	5,480,400	5,480,400	.4,56/ / (4,6/2)							(1,381	) U		(82,908			003
Equity Options - Call			Equity																						
Spreads	FIA Product Liability	Exh 5	market	BARC		12/07/2021	12/01/2022	12/01/2022	Maturity	4,947,800	4,947,800	.4,498 / (4,597)							(1,297	)0		(74, 195	)		003
Options127862136 - NQ FIA Equity Options - Call			Equity																						
Spreads	FIA Product Liability	Exh 5	market	BARC		12/07/2021	12/02/2022	12/02/2022	Maturity	10,460,400	10,460,400	.4,548 / (4,655)							(3,035	)0		(163,047			003
Options127869135 - NQ FIA	,		Equity						,																
Equity Options - Cliquet Options127878136 - NQ FIA	FIA Product Liability	Exh 5	market	BOA		12/10/2021	12/09/2022	12/09/2022	Maturity	4,000,000	4,000,000	4,712 / NA							32,317	0		(62,000	)		003
Equity Options - Call			Faui tv																						
Spreads	FIA Product Liability	Exh 5	market	BARC		12/14/2021	12/08/2022	12/08/2022	Maturity	7,950,900	7,950,900	.4,677 / (4,797)							(7,049	0		(119,332	)		003
Options127879136 - NQ FIA																									
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC		12/14/2021	12/09/2022	12/09/2022	Maturity	13, 129, 200	13 120 200	4,689 / (4,798)							(9,953	_		(178 , 157	1	1	003
Options127898129 - NQ OTC	I TOUGOT ETAUTITEY	LAII J	Equity			.L/ 17/ 4U4 I	.27 007 2022	.27 007 2022			10, 120,200	.,000 / (4,730)							(0,000				1	l	
Equity Option (Index UL)	IUL Product Liability	Exh 5	market	BOA		12/15/2021	12/15/2022	12/15/2022	Maturity	3,499,984	3,499,984	.4,709 / (5,157)					.		(370	)0		(172,550	)		003
Options-127906-135 - NQ FIA Equity Options - Cliquet	EIA Product Liability	Exh 5	Equity market	cei		12/17/2021	12/16/2022	12/16/2022	Maturity	8,000,000	8 000 000	4,621 / NA				1			45,437		J	(115,200	J		003
Options-127939-136 - NQ FIA	FIA Product Liability	LAII 3	mainet			12/11/2021	12/ 10/ 2022	12/ 10/ 2022	maturity	3,000,000	3,000,000						.		40,43/			(110,200	1		
Equity Options - Call			Equity				[		L							1							1		
Spreads	FIA Product Liability	Exh 5	market	BOA		12/21/2021	12/15/2022	12/15/2022	Maturity	7,516,800	7,516,800	4,698 / (4,814)			·····	·····	-		(6,000	0	·····	(107,040	1	·····	003
Options12/940136 - NQ FIA Equity Options - Call			Equi tv						1														1	1	
Spreads	FIA Product Liability	Exh 5	market	BOA		12/21/2021	12/16/2022	12/16/2022	Maturity	9,716,700	9,716,700	.4,627 / (4,727)							(6, 131	0		(129, 318			003
Options127975136 - NQ FIA	,								1							1									
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	RARC		12/28/2021	12/21/2022	12/21/2022	Maturity	7,424,000	7 494 000	.4,640 / (4,756)				1			5,378		J	(123,452	1		003
Options127976136 - NQ FIA	FIA Product Liability	EXII U	market	DATIV		12/20/2021	14/41/4022	14/41/4022	maturity	1,424,000	/ ,424,000	.4,040 / (4,756)					.				`		1		000
Equity Options - Call			Equity													1									
Spreads	FIA Product Liability	Exh 5	market	BARC		12/28/2021	12/23/2022	12/23/2022	Maturity	9,448,000	9,448,000	.4,724 / (4,825)			·····	·····	.			0		(129,780		·····	003
Options128004136 - NQ FIA Equity Options - Call	1		Equi tv						l		1					1				1			1	l	
Spreads	FIA Product Liability	Exh 5	market	BARC		01/05/2022	12/27/2022	12/27/2022	Maturity	5,249,200	5,249,200	.4,772 / (4,943)		112,101		ļ	.					(112, 101			003
Options128005136 - NQ FIA	1								1			1				1				1			1	l	
Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BADC		01/05/2022	12/30/2022	12/20/2022	Maturity	7,627,200	7 697 900	.4,767 / (4,859)		91,952		1						(91,952	J		003
01599999999. Subtotal				II Ontions and Warr		01/00/2022	12/30/2022	12/30/2022	maturity	1,021,200	1,021,200	1.4,707 / (4,009)	^	204,053	12,691,392		n	XXX	(9,935,393		1	0 (8,047,675		^	XXX
Options127751120 - NO OTC	uronaseu OpiiONS	ricugili	Equity	Options and Wall	iuiilo				1			1	0	204,053	12,091,392		· · · · ·	^^^	(3,935,393	1 "	<u> </u>	(8,047,675	1 "	· ·	^^^
Equity Option GMNB Stat	Statutory Capital	. Exh 5	market	CSI		11/19/2021	12/30/2022	12/30/2022	Maturity	119,996,875	119,996,875	4,465 / NA			11,052,881				748,942	0		2,489,431			003
Options127752120 - NQ OTC			Equity	P04		44 (40 (000 :	40 (00 (0000	40 (00 (0000	l	F0 004 :	F0 004 :	0.000 /			5 700 000	J			/400 :		.1	0.045 :==	1	l	200
Equity Option GMMB Stat	Statutory Capital	Lod-:-	market	t Ontions		11/19/2021	12/30/2022	12/30/2022	Maturity	50,021,130	50,021,130	2,230 / NA		-	5,739,869	·		XXX	(126, 109	0		2,615,455			VVV
0169999999. Subtota	i - Purcnasea Options	- Heaging	j Otner - Pu	ı Opilons									0	. 0	16,792,750	J.	U] (	XXX	622,833	. 0	II I	0 5,104,886	0	0	XXX

### **SCHEDULE DB - PART A - SECTION 2**

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

					:	Snowin	g all Op	otions, Cap	ps, Floors,	Collars, S		d Forwards	ermina	tea During	g Current	y ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
1								1			1	Cumulative		1	1						1			
	Description											Prior Year(s)		-										
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule				Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	_ /	of	F 1 0 1 1	<b>-</b> .	or	Termina-		Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on .	and at
Description	Generation	Exhibit Identifier	Risk(s)	Exchange, Counterparty	Trade Date	Expira-		Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying	0-4-	Increase/	Change in	tion)/	Termination	Hedged	Termination Deferred	Termination
Description	or Replicated		(/	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deterred	(b)
0219999999. Subtotal												0	204,053	29,484,142	2 (	) (	XXX	(9,312,560)	0	C	(2,942,789)	0	0	XXX
02899999999. Subtotal												0	0	0	) (	) (	XXX	0	0	C	0	0	0	XXX
0359999999. Subtotal			Seneration	1								0	0	0	) (	) (	XXX	0	0	С	0	0	0	XXX
0429999999. Subtotal	I - Purchased Options	- Other										0	0	0	) (	) (	XXX	0	0	0	0	0	0	XXX
0439999999. Total Pu	urchased Options - Ca	II Options	and Warra	ants								0	204,053	12,691,392	2 (	) (	XXX	(9,935,393)	0	0	(8,047,675)	0	0	XXX
0449999999. Total Pu	urchased Options - Pu	t Options										0	0	16,792,750	) (	) (	XXX	622,833	0	C	5,104,886	0	0	XXX
04599999999. Total Pu	urchased Options - Ca	ps .										0	0	) 0	) (	) (	XXX	0	0	0	0	0	0	XXX
04699999999. Total Pu												0	0	) 0	) (	) (	XXX	0	0		0	0	0	XXX
047999999999999999999999999999999999999												0	0	1 0		1 0	XXX	0	0		1 0	0	0	XXX
048999999999999999999999999999999999999												0	0	1 0	1	) (	XXX	0	0		0	0	0	XXX
04999999999999999999999999999999999999		101										0	204.053	29,484,142	,	, (	XXX	(9.312.560)	0	,	(2.942.789)	0	0	XXX
		adaina Ff	antiva Foot	Indian Variable Associty Comments	a I Indas C	CAD N -	100					0	204,053	29,484,142	-		XXX	(9,312,560)	٠		(2,942,789)	0	0	
				luding Variable Annuity Guarantee			IUÖ					0	0	0				0	0	0	0	0	0	XXX
				iable Annuity Guarantees Under S	SAP No.10	)8						0	0	0	) (	) (	XXX	0	0	C	0	0	0	XXX
07099999999. Subtotal												0	0	0	) (	) (	XXX	0	0	0	0	0	0	XXX
07799999999. Subtotal												0	0	0	) (	) (	XXX	0	0	C	0	0	0	XXX
0849999999. Subtotal	II - Written Options - In	come Gen	eration									0	0	0	) (	) (	XXX	0	0	0	0	0	0	XXX
09199999999. Subtotal	I - Written Options - O	ther										0	0	0	) (	) (	XXX	0	0	0	0	0	0	XXX
09299999999999999999999999999999999999	ritten Options - Call O	ptions and	Warrants									0	0	0	) (	) (	XXX	0	0	C	0	0	0	XXX
09399999999999999999999999999999999999	ritten Options - Put Or	tions										0	0	) 0	) (	) (	XXX	0	0	0	0	0	0	XXX
09499999999999999999999999999999999999												0	0	) 0	) (	) (	XXX	0	0	0	0	0	0	XXX
09599999999999999999999999999999999999												0	0	) 0		) (	XXX	0	0		0	0	0	XXX
09699999999999999999999999999999999999		2										,	0				XXX	0	0		0	0	0	XXX
09799999999999999999999999999999999999		,										0	0	) 0	) (	) (	XXX	0	0		) 0	0	0	XXX
09899999999999999999999999999999999999												0	0	, ,			XXX	0	0	·	0	0	0	XXX
			- l l' \ / -	-i-hi- Ait- Ot II-d (	20 A D A L - 4	100						·	0	0	)	) (	XXX	0			0	0	0	
				riable Annuity Guarantees Under S		108						0	0	0	) (	) (		0	0	0	0	0	0	XXX
			riable Ann	uity Guarantees Under SSAP No.1	108							0	0	0	) (	) (	XXX	0	0	C	0	0	0	XXX
1169999999. Subtotal												0	0	0	) (	) (	XXX	0	0	С	0	0	0	XXX
1229999999. Subtotal												0	0	0	) (	) (	XXX	0	0	0	0	0	0	XXX
1289999999. Subtotal		neration										0	0	0	) (	) (	XXX	0	0	C	0	0	0	XXX
1349999999. Subtotal												0	0	0	) (	) (	XXX	0	0	C	0	0	0	XXX
1359999999. Total Sw												0	0	0	) (	) (	XXX	0	0		0	0	0	XXX
13699999999. Total Sw	waps - Credit Default										<u></u>	0	0	0	) (	) (	XXX	0	0	0	0	0	0	XXX
1379999999. Total Sw	waps - Foreign Exchar	ige										0	0	) 0	) (	) (	XXX	0	0	0	0	0	0	XXX
1389999999. Total Sw	waps - Total Return											0	0	) (	) (	) (	XXX	0	0		0	0	0	XXX
13999999999999999999999999999999999999												0	n	) 0	) (	) (	XXX	n	0		) 0	n	0	XXX
140999999999999999999999999999999999999												0	0	1 0	1 7		XXX	0	0		1 0	0	0	XXX
14799999999. Subtotal												0	0		1 .		XXX	0	0		, 0	0	0	XXX
1509999999. Subtotal		otmonto										0	0				XXX	0	0			0	0	XXX
			/:		400							0		. 0				0	0		. 0	0	0	
				nuity Guarantees Under SSAP No	108							0	0	0			XXX	0	0	0	0	0	0	XXX
		ariable An	nuity Gua	rantees Under SSAP No.108								0	0	0	) (	) (	XXX	0	0	C	0	0	0	XXX
1709999999. Subtotal												0	204,053	29,484,142	2 (	) (	XXX	(9,312,560)	0	0	(2,942,789)	0	0	XXX
17199999999. Subtotal												0	0	0	) (		XXX	0	0	,	0	0	0	XXX
1729999999. Subtotal												0	0	0	) (	) (	XXX	0	0	C	0	0	0	XXX
1739999999. Subtotal	I - Other									-	<u> </u>	0	0	0	)	0 0	XXX	0	0		0	0	0	XXX
1749999999. Subtotal	I - Adjustments for SS	AP No. 108	3 Derivativ	res								0	0	0	) (	) (	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals	•											0	204.053	29.484.142	) (	) (	XXX	(9.312.560)	0		(2.942.789)	0	0	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 December 31 of Current Year

	_							Futures Contract													
1	2	3	4	5	6	7	8	9	10	11	12	13	14		y Effective H		18	19	20	21	22
														15	16	17					
																Change in					
																Variation		Change in			
				Description												Margin		Variation		Hedge	
				of Item(s)			D-4f									Gain	C	Margin		Effectiveness	
				Hedged, Used for		T (-)	Date of Maturity						Book/				Cumulative Variation			at	
	Number			Income	Schedule/	Type(s)	or			Transac-	Donorting			Common de Adio ca	D = f = d	to Adjust		(Loss)		Inception and at	Value of
Ticker	Number	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	tion	Reporting Date		Adjusted Carrying	Cumulative Variation	Deferred Variation	Basis of Hedged	All Other	Recognized in Current	Potential	Year-end	One (1)
Symbol	Contracts		Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Price	Fair Value	Value	Margin	Margin	Item	Hedges	Year	Exposure	(b)	Point
Symbol	Contracts	Amount	T-Note Future - TYH3	or replicated	identifier	(a)	tion	Exchange	Date	TITICE	Title	i ali value	value	iviaryiri	iviaigiii	пеш	rieuges	i cai	Lxposure	(b)	1 OIIIL
			- US 10 YR NOTE - 86	Variable Annuity GMWB	3	Interest		CBT - Chicago Board													
TYH3	3,67	5367.500.000	- NQ IR ET Futures	Product Liability			. 03/31/2023	of Trade 549300EX04Q2QBFQTQ27	.11/28/2022 .	113.3359	112.2969	(516,780)					(3.818.417)	(3,818,417).	7 . 166 . 250	0005	1.000
			T-Note Future - USH3	*																	
				Variable Annuity GMWB		Interest		CBT - Chicago Board													
USH3	2, 17	0217,000,000	NQ IR ET Futures	Product Liability	Exh 5	Rate	. 03/31/2023	of Trade 549300EX04Q2QBFQTQ27	.11/28/2022 .	127 . 4609	125.3438	(339,062)					(4,594,216)	(4,594,216).	9 , 114 , 000	0005	1,000
			T-Note Future - WNH3	V:	,	Interest		CBT - Chicago Board													
WNH3	1 50	5 150 500 000		Variable Annuity GMWB Product Liability		Rate	03/31/2023	of Trade 549300EX04Q2QBFQTQ27	11/28/2022	137 . 7344	134.3125	(797.500)					(5,457,931)	(5.457.931).	10 367 500	0005	1.000
1560000		tal - Long Future		Froduct Liability	LXII 3	nate	. 00/ 01/ 2020	01 11 aue 349300EX04Q2QBI Q1Q21	.11/20/2022 .	137.7344	104.0120	(1.653.342)		0 0			(13.870.563)	(-) - ) - ,	26.647.750	XXX	XXX
		tal - Long Future										(1,653,342)		0 0		0	(13,870,563)	, ,, ,, ,, ,,	26,647,750	XXX	XXX
1379998	999. Subio	lai - Long Fulure	Index Future - FAH3 -		1	1	ı	I				(1,003,342)		0	U	U	(13,870,303)	(13,870,303)	20,047,730	^^^	^^^
			S&P MID 400 EMINI -					CME - Chicago													
			49 - NQ Equity	Variable Annuity GMWB	3			Mercantile Exchange													
FAH3	22	5 54,958,500	Futures (GMWB)	Product Liability		Equity/Index	.03/17/2023	SNZ20JLFK8MNNCLQ0F39 .	.12/13/2022 .	2,515.1856	2,442.6000	301,500					1,633,175	1,633,175	3,037,500	0003	100
			Index Future - RTYH3	,								•									
			- RUSSELL 2000 MINI -																		
DT1//I/O		50 400 700	49 - NQ Equity	Variable Annuity GMWB			00/47/0000	NYF - ICE Futures	40 /45 /0000	4 007 4000	4 770 0000	224 222					0 407 470	0 407 470			
RTYH3	66	58,439,700	Futures (GMWB) Index Future - MFSH3	Product Liability	Exh 5	Equity/Index	.03/1//2023	U.S 549300R41G1TWPZT5U32	.12/15/2022 .	1,837.4900	1,770.9000	204,600					2, 197, 470	2, 197, 470	3,828,000	0003	50
			- LIFFE EMINI MSCI																		
				Variable Annuity GMWB	,			NYL - NYSE Liffe													
MFSH3	1.23	119.888.100	Futures (GMWB)	Product Liability	Exh 5	Equity/Index	.03/17/2023	U.S 549300H11RNTNKXV3M12	.12/15/2022 .	2.015.6496	1.949.4000	1.236.150					4.074.350	4.074.350	4.946.880	0003	50
	,,_,		Index Future - ESH3 -			_,,,			,,		,	,,,									
			CME EMINI SP 500 - 49					CME - Chicago													
			- NQ Equity Futures	Variable Annuity GMWB	3			Mercantile Exchange													
ESH3		5 275,096,250		Product Liability	Exh 5	Equity/Index	. 03/17/2023	SNZ20JLFK8MNNCLQ0F39 .	.12/14/2022 .	4,040.6356	3,861.0000	765,938					12,799,038	12,799,038 .		0003	50
		tal - Short Futur										2,508,188	(	0	_ •	0	20,704,033	20,704,033	26,917,380	XXX	XXX
1649999	999. Subto	tal - Short Futur	es									2,508,188	(	0	0	0	20,704,033	20,704,033	26,917,380	XXX	XXX
1679999	999. Subto	tal - SSAP No. 1	08 Adjustments									0	(	0	0	0	0	0	0	XXX	XXX
1689999	999. Subto	tal - Hedging Ef	ective Excluding \	/ariable Annuity G	uarantees l	Jnder SSAF	No.108					0	(	0	0	0	0	0	0	XXX	XXX
1699999	999. Subto	tal - Hedging Ef	ective Variable Ar	nuity Guarantees	Under SSA	P No.108						0	(	0	0	0	0	0	0	XXX	XXX
		tal - Hedging Ot				-						0	(	0 0	0	0	0	0	0	XXX	XXX
		tal - Replication										0	(	0 0	0	0	0	0	0	XXX	XXX
		tal - Income Ger	neration									n		0 0		0	0	0	0	XXX	XXX
	999. Subto											854.846		0 0	·	0	6.833.470	6.833.470	53.565.130	XXX	XXX
			s for SSAP No. 10	9 Dorivativos								004,840		0 0		v	0,000,470	0,000,470	00,000,130	XXX	XXX
			5 101 33AF 110. 10	o Delivatives								054.040		0	0	0	0 000 170	0 000 470	U 50 505 400	XXX	XXX
1759999	999 - Total	5										854,846	(	J 0	0	0	6,833,470	6,833,470	53,565,130	XXX	ХХХ

	Beginning	Cumulative	Ending
Broker Name	Cash Balance	Cash Change	Cash Balance
Goldman Sachs		(1,874,903)	854,847
Total Net Cash Deposits	2,729,750	(1,874,903)	854,847

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

(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 B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

							F	uture Contracts Terminated Dece	mber 31	of Current Ye	ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change	e in Variation I	Margin	19	20
				Description											16	17	18	Hedae	
				of Item(s)												• •	.0	Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise.	Cumulative		` ,		Inception	
	Nimakaa				0-11-1-1	,	,				т		,		(Loss)	Used to			\/-l£
<b>-</b>	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			T-Note Future - TYH2 -																
			US 10 YR NOTE - 86 - NQ			Interest		CBT - Chicago Board of											
TYH2	2,885	288,500,000		Product Liability	Exh 5	Rate	.03/31/2022 .	Trade 549300EX04Q2QBFQTQ27 .	.02/23/2022 .	4.0000	02/23/2022 .		Sale	(11,540,000)	(10,413,047)	(1,126,952)		0005	1,000
			T-Note Future - USH2 -	V				0.07											
110110	4 075	407 500 000	US LONG BOND - 86 - NQ			Interest	00/04/0000	CBT - Chicago Board of	00 (00 (0000	7 4000	00 (00 (0000		Sale	(0.500.050)	(0.000.504)	(000, 000)		0005	4 000
USH2	1,275	127,500,000	T-Note Futures	Product Liability	Exn 5	Rate	.03/31/2022	Trade 549300EX04Q2QBFQTQ27 .	.02/23/2022 .	7.4688	02/23/2022 .		Sale	(9,522,656)	(9,283,594)	(239,063)		0005	1,000
			US ULTRA BOND - 86 - NQ	Variable Appuits CMIID		Interest		CBT - Chicago Board of											
WNH2	785			Product Liability	Evh 5	Rate	02/21/2022	Trade 549300EX04020BFQTQ27 .	.02/23/2022 .	14.4063	12/22/2022		Sale	(11.308.906)	(10.867.344)	(441.563)		0005	1.000
mw.z			T-Note Future - TYM2 -	Troduct Liability	LXII 0	114 ( 0	.00/01/2022	Trade	.02/20/2022 .		JE/ 20/ 2022 .			(11,000,300)	(10,007,044)	(441,300)		0000	
			US 10 YR NOTE - 86 - NQ	Variable Annuity GMWB		Interest		CBT - Chicago Board of											
TYM2	3, 145	314,500,000		Product Liability	Exh 5	Rate	.06/30/2022	Trade 549300EX04Q2QBFQTQ27 .	.02/23/2022 .	6.1186 .0	05/19/2022 .		Sale	(19,242,930)	(19,242,930)	0		0005	1,000
	.,		T-Note Future - USM2 -	.,										, , , , , , ,	, , , , , , ,				,
			US LONG BOND - 86 - NQ			Interest		CBT - Chicago Board of											
USM2	1,300	130,000,000		Product Liability	Exh 5	Rate	.06/30/2022	Trade 549300EX04Q2QBFQTQ27 .	.02/23/2022 .	11.9326 .0	05/19/2022 .		Sale	(15,512,367)	(15,512,367)	0		0005	1,000
			T-Note Future - WNM2 -																
			US ULTRA BOND - 86 - NQ			Interest		CBT - Chicago Board of											
WNM2	805	80,500,000		Product Liability	Exh 5	Rate	.06/30/2022	Trade 549300EX04Q2QBFQTQ27 .	.02/23/2022 .	25.2219	05/19/2022 .		Sale	(20,303,633)	(20,303,633)	0		0005	1,000
			T-Note Future - TYU2 -	W I LI A IA OMUD				ODT OLI D. I. C.											
TVIIO	3.025		US 10 YR NOTE - 86 - NQ		Exh 5	Interest Rate	00 /00 /0000	CBT - Chicago Board of	.05/19/2022 .	0.1103	00 /40 /0000		Sale	(333.789)	(333.789)			0005	1.000
TYU2	3,025	302,500,000	T-Note Futures	Product Liability	EXII 3	нате	. 09/30/2022	Trade 549300EX04Q2QBFQTQ27 .	.05/19/2022 .		J8/ 19/2022 .		Sale	(333,789)	(333,789)	0		0005	1,000
			US LONG BOND - 86 - NQ	Variable Annuity GMWR		Interest		CBT - Chicago Board of											
USU2	1.070			Product Liability	Exh 5	Rate	09/30/2022	Trade 549300EX04020BFQTQ27 .	.05/19/2022 .	(1.0781).(	08/19/2022		Sale		1.153.594			0005	1.000
			T-Note Future - WNU2 -	Trouble Erability			. 00, 00, 2022	0.0000=2.0014=4.004	. 00, 10, 2022 .	(1.0.01)					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				
			US ULTRA BOND - 86 - NQ	Variable Annuity GMWB		Interest		CBT - Chicago Board of											
WNU2	735	73,500,000		Product Liability	Exh 5	Rate	.09/30/2022	Trade 549300EX04Q2QBFQTQ27 .	.05/19/2022 .	3.1834 .0	08/19/2022 .		Sale	(2,339,805)	(2,339,805)	0		0005	1,000
			T-Note Future - TYZ2 -																
			US 10 YR NOTE - 86 - NQ			Interest		CBT - Chicago Board of											
TYZ2	3,675	367,500,000		Product Liability	Exh 5	Rate	. 12/30/2022 .	Trade 549300EX04Q2QBFQTQ27 .	.08/19/2022 .	3.9944	11/28/2022 .		Sale	(14,679,363)	(14,679,363)	0		0005	1,000
			T-Note Future - WNZ2 -																
			US ULTRA BOND - 86 - NQ			Interest		CBT - Chicago Board of											
WNZ2	1,595	159,500,000		Product Liability	Exh 5	Rate	. 12/30/2022 .	Trade 549300EX04Q2QBFQTQ27 .	.08/19/2022 .	1.5336	11/28/2022 .		Sale	(2,446,110)	(2,446,110)			0005	1,000
			T-Note Future - USZ2 - US LONG BOND - 86 - NQ	Variable Appuity CMMD		Interest		CBT - Chicago Board of											
11872	2,170		IR ET Futures		Exh 5	Rate	12/30/2022		.08/19/2022 .	1.7183	11/28/2022		Sale	(3,728,611)	(3.728.611)			0005	1,000
15600000		I - Lona Future		Troduct Liability	LXII 0	πατο	. 12/00/2022	Trade	1.00/ 13/ 2022 .		11/20/2022 .		0016	(109.804.576)	(107,996,998)	(1.807.578)	^	XXX	XXX
														, ,. ,	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	. , , , ,	<u> </u>	XXX	XXX
15799999	วช. อันมเดิเล	I - Long Future	S Index Future - ESH2 -			T	ı	T		1	1	1		(109,804,576)	(107,996,998)	(1,807,578)	0	^^^	^^^
			Index Future - ESH2 - CME EMINI SP 500 - 49 -																
				Variable Annuity GMWB				CME - Chicago											
ESH2	1, 175	249.081.463		Product Liability	Evh 5	Fauity/Index	03/18/2022	Mercantile Exchange SNZ20JLFK8MNNCLQ0F39 .	01/21/2022	357 . 1685	13/1//2022		Sale	20.983.652	17.080.239	3.903.413		0003	50
LOI Z	1, 1/3	243,001,400	Index Future - FAH2 -	Troduct Liability	LXII 0	Equity/ index	.00/ 10/ 2022 .	mercantire Exchange Grezooth Romanot Gordo .	.01/21/2022 .	007 . 1000	JO/ 14/ 2022 .			20,300,032	17,000,200	0,300,410		0000	
			S&P MID 400 EMINI - 49																
				Variable Annuity GMWB				CME - Chicago											
FAH2	145	37,240,350		Product Liability	Exh 5	Equity/Index	.03/18/2022	Mercantile Exchange SNZ20JLFK8MNNCLQ0F39 .	.03/14/2022 .	269.4000	03/14/2022 .		Sale	3,906,300	2,543,880	1,362,420		0003	100
			Index Future - MFSH2 -																
			LIFFE EMINI MSCI EAFE -																
			49 - NQ Equity Futures																
MFSH2	770	79,859,455		Product Liability	Exh 5	Equity/Index	.03/18/2022	NYL - NYSE Liffe U.S. 549300HIIRNTNKXV3M12	.01/21/2022 .	217.4306	03/14/2022 .		Sale	8,371,080	6,015,510	2,355,570		0003	50
			Index Future - RTYH2 -																
			RUSSELL 2000 MINI - 49	Vanishia Amerika Okup				NYF - ICE Futures U.S.											
DTVHO	200	27 606 200		Variable Annuity GMWB Product Liability	Exh 5	Equity/Index	02/19/2022		01/21/2022	188.0261	02/14/2022		Sale		1.968.865	663 .500		0003	EO.
nιι⊓∠	∠8∪	21,090,200	(umilD)	Trioduct Liability	LAII J	∟quity/indeX	.00/10/2022		.01/21/2022 .	100.UZ01	JU/ 14/ ZUZZ .		5a1e		1,900,005	003,300		UUU0	

### **SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1									uture Contracts Terminated Dece		1									
Part   Column   Col	1	2	3	4	-	6	/	8	9	10	11	12	13	14	15			J		20
Monther   Notice																16	1/	18		, ,
								<b>5</b>												,
Number   Protect   Prote							<b>T</b> ()								0 1 "	_				,
Total   Process   Proces							,	,								\ /				
Symbol   Cottled   Annual   Depotition   Or Registrated   (a)   (b)   Depotition	<b>-</b>																			
							` '									_				
Section   Sect	Symbol	Contracts	Amount		or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
Fig.   1																				, ,
Fig.   Section   Configuration   Section   Configuration   Section   Secti					Variable Annuity GMWB				CME - Chicago											,
Test   Follow   Fol	FAM2	145	33,247,050			Exh 5	Equity/Index	.06/17/2022 .		.03/14/2022	266.9100	.06/14/2022		Sale	3,870,195	3,870,195			0003	100
Fig.   90   91   92   93   93   93   94   95   93   94   95   93   94   95   93   94   95   94   95   94   94   94   94					,		' '		·											, ,
Fig. 10   1.09																				, ,
	NEGNO	900	04 100 710			Evh E	Emity/Index	06/17/2022	NIVI NIVEE LIFE IL C EADODOLI I DNITNIVI VIONITO	02/14/2022	110 7040	06/14/2022		Colo	E 000 0EE	E 202 255			0003	F0
Section   Sect	MF3MZ		04, 102,710		Product Liability	EXII 3	Equity/index	.00/1//2022 .	INTE - INTOE LITTE U.S. 549500HTHNTINKXVSMT2	.03/ 14/ 2022	110.7240	.00/ 14/2022		5416		5,265,255			0003	
### STATE   1.15																				, ,
Section   Sect																				, ,
Section   Sect	RTYM2	360	31,727,905		Product Liability	Exh 5	Equity/Index	.06/17/2022 .		.03/14/2022	170 . 1808	.06/14/2022		Sale	3,063,255	3,063,255			0003	50
Size				Index Future - ESM2 -																, ,
Product   Light   Type   Type   Product   Light   Type   Type   Product   Light   Type   Type   Product   Light   Type   Type   Type   Product   Light   Type   Typ					Variable Annuity GMWB				CME - Chicago											, ,
Column   C	ESM2	1,275	245,558,475			Exh 5	Equity/Index	.06/17/2022 .		.03/14/2022	299. 1878	.06/14/2022		Sale	19,073,225	19,073,225			0003	50
State   Stat				Index Future - ESU2 -	,		' '		·											, ,
Fig. 2																				,
File 2	ECHO	1 105	000 455 005			Full E	F 4 / I = d	00/46/0000		00/14/0000	(000 FF40)	00/10/0000		0-1-	(40 E00 670)	(40 500 670)			0000	50
Sign Bill Add Dillin	ESU2	1, 125	229,455,825		Product Liability	Exn 5	Equity/index	.09/16/2022 .	Mercantile Exchange SNZ2UJLFK8MNNULQUF39 .	.06/14/2022	(330.5543)	. 09/12/2022		Sale	(18,593,678)	(18,593,678)			0003	50
Fall   15   3, 89, 710   100																				, ,
Fig.																				, ,
Fig. 2	FAU2	155	38,807,710		Product Liability	Exh 5	Equity/Index	.09/16/2022 .	Mercantile Exchange SNZ20JLFK8MNNCLQ0F39 .	.06/14/2022	(218.5203)	.09/12/2022		Sale	(3,387,065)	(3,387,065)			0003	100
Fig.   1.75, 76, 20   3.0																				,
##8/2					Variable Appuits CMMD															,
Index Future = Fitty   Rest   Log   Will   High   Rest	MESLI2	780	73 768 200		Product Liability	Exh 5	Fauity/Index	09/16/2022	NYL - NYSE Liffe U.S. 549300HIIRNTNKXV3M12	06/14/2022	(37 4338)	09/12/2022		Sale	(1 459 920)	(1 459 920)			0003	50
No.	002						Lqui ty/ maox		11.02 21.110 0.03	. 00, 11, 2022	(0, 1, 1000)	, 1 00, 12, 2022			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(1,100,020)				
### Product Liability																				, ,
Index Future = E822 -   GE EMIN 99 500 - 49   Value   Fixed							L													
DE ENIN 9 500 - 49 - NO Equity Futures   Variable Annuity GMIB   Variable An	R1YU2	320	30,347,905		Product Liability	Exh 5	Equity/Index	.09/16/2022 .	549300H4TG1TWPZ15U32 .	.06/14/2022	(184./322)	. 09/12/2022		Sale	(2,955,715)	(2,955,715)			0003	50
E22   1, 125   24, 50, 783   (889)   Product Liability   Earl 5   Equity/Index   12/16/2022   Mercantile Exchange   SIZOLEFORMNOLOF39   O9/12/2022   .57, 4656   12/13/2022   .57, 4656   12/13/2022   .57, 4656   .12/13/2022																				, ,
ESZ					Variable Annuity GMWB				CME - Chicago											, ,
SEP   IID 400   DEMNI - 49   FAZ2	ESZ2	1 , 125	224,501,763	(GMWB)	Product Liability	Exh 5	Equity/Index	. 12/16/2022 .		.09/12/2022	57.4656	. 12/13/2022		Sale	3,232,438	3,232,438			0003	50
FAZ2				Index Future - FAZ2 -																,
FAZ2					V:				CMF Objects											,
Index_Future - RT722	F472	225	56 139 750		Product Liability	Evh 5	Fauity/Index	12/16/2022		09/12/2022	(62 6771)	12/13/2022		Sale	(1 410 235)	(1 410 235)			0003	100
RTY22				Index Future - RTYZ2 -			= qu. 1,7 11100X		Orenous in Orenous Household Of .	. 50, LULL				0416	(1,410,200)	(1,410,200)				100
RTY22				RUSSELL 2000 MINI - 49					INC. LOS E I II O		1									, ,
Index Future - MFSZ2 - LIFFE BINNI MSCI EAFE - 49 - ND Equit P futures   Variable Annuity GMB   Product Liability   Exh 5   Equity/Index   12/16/2022   NVL - NYSE Liffe U.S. 549300H I RNTMXV3M12   09/12/2022     (169.1990)   12/13/2022     Sale     (7,698,555)     (7,698,555)       0003       1639999999. Subtotal - Short Futures - Other     35,213,266   26,928,363   8,284,903   0   XXX   XXX   1649999999. Subtotal - Short Futures   SAP No. 108 Adjustments     1639999999. Subtotal - Short Futures   SAP No. 108 Adjustments     1649999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108     0   0   0   0   XXX   XXX   1699999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108     1709999999. Subtotal - Hedging Other     0   0   0   0   XXX   XXX   1719999999. Subtotal - Replication     0   0   0   0   XXX	DTVZO	470	40 707 077			F 1 F	F 14 // 1	40 /40 /0005		00 (40 (000	10.070	40 /40 /000-			222 2=-	200 0=-			0000	
LIFFE BIINI INSCI EAFE   49 - NJ Equity Futures   Variable Annuity GMIB   Exh 5   Equity/Index   12/16/2022   NYL - NYSE LIFFe U.S. 549300H IRNTNKXV3M12   09/12/2022   (169.1990), 12/13/2022   (169.1990), 12/1	H1YZ2	4/0	42, /6/, 650		Product Liability	Exn 5	Equity/Index	. 12/16/2022 .	549300R4TG1TWPZT5U32 .	. 09/12/2022	12.8/96	. 12/13/2022		Sale	302,670	302,670			0003	50
NFS22		]																		, l
NFS22				49 - NQ Equity Futures	Variable Annuity GMWB						1									, ,
1649999999. Subtotal - Short Futures       35,213,266       26,928,363       8,284,903       0       XXX       XXX         1679999999. Subtotal - SSAP No. 108 Adjustments       0       0       0       0       0       XXX       XXX         1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108       0       0       0       0       XXX       XXX         1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108       0       0       0       0       XXX       XXX         1709999999. Subtotal - Hedging Other       0       0       0       0       XXX       XXX         1719999999. Subtotal - Replication       0       0       0       0       XXX       XXX	MFSZ2	910	91,464,000	(GMWB)	Product Liability	Exh 5	Equity/Index	. 12/16/2022 .	NYL - NYSE Liffe U.S. 549300HIIRNTNKXV3M12	.09/12/2022	(169.1990)	. 12/13/2022		Sale	(7,698,555)	(7,698,555)			0003	50
1679999999. Subtotal - SSAP No. 108 Adjustments       0       0       0       0       XXX       XXX         1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108       0       0       0       0       XXX       XXX         1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108       0       0       0       0       XXX       XXX         1709999999. Subtotal - Hedging Other       0       0       0       0       XXX       XXX         1719999999. Subtotal - Replication       0       0       0       0       XXX       XXX															35,213,266	26,928,363	8,284,903	0		
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108       0       0       0       XXX       XXX         1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108       0       0       0       0       XXX       XXX         1709999999. Subtotal - Hedging Other       0       0       0       0       XXX       XXX         1719999999. Subtotal - Replication       0       0       0       XXX       XXX	16499999	99. Subtotal	I - Short Future	es											35,213,266	26,928,363	8,284,903	0		XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108       0       0       0       0       XXX       XXX         1709999999. Subtotal - Hedging Other       0       0       0       0       0       XXX       XXX         1719999999. Subtotal - Replication       0       0       0       0       XXX       XXX	16799999	99. Subtotal	I - SSAP No. 1	08 Adjustments											0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other         0         0         0         XXX         XXX           1719999999. Subtotal - Replication         0         0         0         0         XXX         XXX	16899999	99. Subtotal	l - Hedging Eff	ective Excluding Va	riable Annuity Guarar	ntees Under SSAF	No.108								0	0	0	0		XXX
1719999999. Subtotal - Replication 0 0 0 XXX XXX	16999999	99. Subtotal	l - Hedging Eff	ective Variable Ann	uity Guarantees Unde	er SSAP No.108									0	0	0	0	XXX	XXX
	17099999	99. Subtotal	l - Hedging Ot	ner											0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation 0 0 0 XXX XXX	17199999	99. Subtotal	I - Replication												0	0	0	0	XXX	XXX
	17299999	99. Subtotal	I - Income Ger	neration											0	0	0	0	XXX	XXX

## **SCHEDULE DB - PART B - SECTION 2**

Euturo	Contracte -	Torminated	Docombor 31	of Current Year
rulure	Contracts	reminated	December 51	or Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation N	Margin	19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
1739999	999. Subtota	l - Other												(74,591,310)	(81,068,635)	6,477,325	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives													XXX						
1759999	175999999 - Totals (81 088 835) 6 477 325 0 XXX XXX													XXX					

(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
- 10	0005	Hedges the interest rate risk of a liability

### **SCHEDULE DB - PART D - SECTION 1**

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterpa		Book	K/Adjusted Carrying \			Fair Value		12	13
·	_	Credit	4	5	6	7	8	9	10	11		
	Master	Support	Fair Value of	Present Value	Contracts With	Contracts With		-				
Description of Exchange,	Agreement	Annex	Acceptable	of Financing	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Premium		Carrying Value <0		Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		854,846	7 0	854,846	854,846		854,846	53,565,130	53,565,130
BANK OF AMERICA N.A.	Y	Y	4,212,135		3,306,373		0	5, 468, 121		1,255,986	1,445,698	539,936
BARCLAYS BANK	Y	Y			1,767,682		1,767,682	1,767,681			841,819	841,818
DEUTSCHE BANK A.G.	Y	Y				(565,000)	0		(209,955)	0	158,222	
029999999. Total NAIC 1 Designation	•		4,212,135	0	5,074,054	(565,000)	1,767,682	7,235,802	(209,955)	3,023,667	2,445,738	1,381,754
CREDIT SUISSE INTERNATIONAL	Y	Y	2,245,000		2,271,408			2,271,408		26,408	1, 140, 122	1, 140, 122
039999999. Total NAIC 2 Designation			2,245,000	0	2,271,408	0	26,408	2,271,408	0	26,408	1,140,122	1,140,122
0899999999. Aggregate Sum of Central Clearinghouses (Excluding I	Exchange Tra	ded)					0			0		
099999999 - Gross Totals			6,457,135	0	8,200,308	(565,000)	2,648,935	10,362,056	(209,955)	3,904,921	57,150,990	56,087,006
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					8,200,308	(565,000)						

## **SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open December 31 of Current Year

#### Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty or Central Clearinghouse		CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
CREDIT SUISSE INTERNATIONAL	Treasury	912834-EP-9	Description	7,832,119	15,712,178	6,958,626	08/15/2039	V
CREDIT SUISSE INTERNATIONAL	Treasury	912803-ER-0	S 0 08/15/39	11,226,671		15,525,229	02/15/2046	V
DEUTSCHE BANK	Corporate	87612E-AF-3	SP 0 02/15/46	1,273,640	1,073,000	1, 152, 892	07/15/2031	
BANK OF AMERICA	Treasury	912810-RB-6	TGT 7 07/15/31	1,106,036	1,343,600	1,227,499	05/15/2043	V
								.
								.
019999999 - Total				21,438,467	47,298,778	24,864,246		XXX

#### Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty or Central Clearinghouse		CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
CREDIT SUISSE INTERNATIONAL	Cash		USD	2,245,000	2,245,000	XXX		V
BANK OF AMERICA	Treasury	912828-Z9-4	T 1 1/2 02/15/30	962,690	1,122,000	XXX	02/15/2030	V
BANK OF AMERICA	Treasury	91282C-CB-5	T 1 5/8 05/15/31	1,824,045	2,161,000	XXX	05/14/2031	V
BANK OF AMERICA	Treasury	912828-YB-0	T 1 5/8 08/15/29	1,329,413	1,521,000	XXX	08/15/2029	V
BANK OF AMERICA	Treasury	912828-R3-6	T 1 5/8 05/15/26	95,986	104,000	XXX	05/15/2026	V
							.	
							.	
029999999 - Total				6,457,135	7,153,000	XXX	XXX	XXX

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

### NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

## **SCHEDULE E - PART 1 - CASH**

1	2	3	4	5	6	7
			Amount of Interest	Amount of Interest		
		Rate of	Received During	Accrued December 31		
Depository	Code	Interest	Year	of Current Year	Balance	*
Bank of America, NA New York, New York					(78,311,153)	XXX.
Bank of N.T. Butterfield & Son Ltd Hamilton, Bermuda					2,354,950	XXX.
Deutsche Bank Trust Company Americas New York, New York					8,877,965	XXX.
Federal Home Loan Bank of Atlanta Atlanta, GA					914,946	XXX.
Fifth Third Bank Cincinnati, OH						XXX.
JP Morgan Chase Bank					(443,326)	XXX.
The Bank of New York Mellon New York, New York						XXX.
Wells Fargo Bank, NA San Francisco, CA					959,775	XXX.
0199998 Deposits in depositories which 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	(61,465,253)	XXX
0299998 Deposits in depositories which do not exceed the						
allowable limit in any one depository (See instructions) - suspended						
depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(61,465,253)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX	0	0	(61,465,253)	XXX

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

ſ	1.	January	(73,466,894)	4.	April	(96,742,737)	7.	July	(78,008,717)	10.	October	(74,003,788)
	2.	February	(77,961,223)	5.	May	(65,369,300)	8.	August	(68,960,395)	11.	November	(65,718,615)
	3.	March	(92,413,996)	6.	June	(59,698,856)	9.	September	(77,980,694)	12.	December	(61,465,253)

## **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments	Oumad Dagambar	21 of Current Voor

	Show investment					,		
1	2	3	4	5	6	7 Book/Adjusted	8 Amount of Interest	9 Amount Received
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
	otal - U.S. Government Bonds					0	0	0
	otal - All Other Government Bonds					0	0	0
	otal - U.S. States, Territories and Possessions Bonds					0	0	0
	otal - U.S. Political Subdivisions Bonds					0	0	0
	otal - U.S. Special Revenues Bonds					0	0	0
	otal - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	C
	otal - Hybrid Securities					0	0	(
	otal - Parent, Subsidiaries and Affiliates Bonds					0	0	(
	Subtotal - Unaffiliated Bank Loans					0	0	(
	otal - Issuer Obligations					0	0	(
2429999999. T	otal - Residential Mortgage-Backed Securities					0	0	C
2439999999. T	otal - Commercial Mortgage-Backed Securities					0	0	(
2449999999. T	otal - Other Loan-Backed and Structured Securities					0	0	0
2459999999. T	otal - SVO Identified Funds					0	0	0
2469999999. T	otal - Affiliated Bank Loans					0	0	0
2479999999. T	otal - Unaffiliated Bank Loans					0	0	0
2509999999. T						0	0	
	DREYFUS TREASAGEN CASH MONTI		12/30/2022			99,326,274	0	
	FIDELITY INSTIT TREASURY I GLAIC 140135		12/30/2022				0	
	GOLDMAN SACHS FS TREAS OBLIGI		12/27/2022			51,775,136	0	82,075
	STATE STREET INSTITUTIONAL TRE		12/29/2022				0	0
	DREYFUS TRSY OBLIG CASH MGMT CL INS		12/31/2022			6,241,012	0	0
316175-50-4	FIDELITY FINM FUNDS - GOVT PORT INSTL CL		12/31/2022			20,292,274	0	
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					276.750.696	0	570.564	
								. , ,
8609999999 -	Total Cash Equivalents					276,750,696	0	570,564
000000000	· out out. Lyunaione					210,100,000		

1.							
Line	Book/Adjusted Carrying	Value by NAIC Designati	ion Category Footnote:				
Number							
1A	1A\$0	1B\$0	1C\$0	1D\$0	1E\$0	1F\$0	1G\$
1B	2A\$0	2B\$0	2C\$0				
1C	3A\$0	3B\$0	3C\$0				
1D	4A\$0	4B\$0	4C\$0				
1E	5A\$0	5B\$0	5C\$0				
1F	6\$						

### **SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

States, Etc.   Type of Purpose of Deposit   Schrödigusted   Fair Value   Boc Car	All Other Spe 5 pok/Adjusted arrying Value	ecial Deposits 6 Fair Value
States, Etc.   Type of Deposit   Purpose of Deposit   Carrinty Value   Fair Value   Carrinty Value   Carri	ook/Adjusted	
States, Elc.   Deposit   Purpose of Deposit   Carrying Value   Fair Value   Car		Fair Value
2   Alaska		
3. Arizona   AZ	1	
4. Arkansas		
S. California		
Coronactiout		
7.   Connecticut		
B. Delaware   DE   9 District of Columbia   DC   10 Florida   FL   8   Pledge for FL Special Deposit (275000 Par)		
9. District of Columbia		
10. Florida		
11.   Georgia   GA   B.   Pledge for GA Special Deposit (166000 Par)		
12	274,064	272,058
13.   Idaho	167,024	162,035
14.   Illinois		
15.   Indiana		
16.   lowa		
17. Kansas		
17. Kansas		
18.   Kentucky   KY   19.   Louisiana   LA   LA   LA   LA   LA   LA   LA   L		
19. Louisiana		
20. Maine		
21. Maryland		
22. Massachusetts		
23. Michigan	99,660	98,930
24.   Minnesota		
25. Mississippi		
26. Missouri       .MO         27. Montana       .MT         28. Nebraska       .NE         29. Nevada       .NV         30. New Hampshire       .NH         31. New Jersey       .NJ         32. New Mexico       .NM         33. New York       .NY         34. North Carolina       .NC       .B. Pledge for NC Special Deposit (1235000 Par)         35. North Dakota       .ND         36. Ohio       .OH         37. Oklahoma       .OK         38. Oregon       .OR         39. Pennsylvania       .PA         40. Rhode Island       .RI       .B. Pledge for RI Special Deposit (275000 Par)         41. South Carolina       .SC         42. South Dakota       .SD         43. Tennessee       .TN         44. Texas       .TX         45. Utah       .UT         46. Vermont       .VT         47. Virginia       .VA       .B. Required Special Deposit (5400000 Par)       .4,892,428       .4,576,894         48. Washington       .WA         49. West Virginia       .WV         50. Wisconsin       .WI         51. Wyoming       .WY		
27. Montana         MT           28. Nebraska         NE           29. Nevada         NV           30. New Hampshire         NH           31. New Jersey         NJ           32. New Mexico         NM           33. New York         NY           34. North Carolina         NC           35. North Dakota         ND           36. Ohio         OH           37. Oklahoma         OK           38. Oregon         OR           39. Pennsylvania         PA           40. Rhode Island         RI         B. Pledge for RI Special Deposit (275000 Par)           41. South Carolina         SC           42. South Dakota         SD           43. Tennessee         TN           44. Texas         TX           45. Utah         UT           46. Vermont         VT           47. Virginia         VA         B. Required Special Deposit (5400000 Par)         4,892,428         4,576,894           48. Washington         WA           49. West Virginia         WY           50. Wisconsin         WI           51. Wyoming         WY		
28. Nebraska         NE           29. Nevada         NV           30. New Hampshire         NH           31. New Jersey         .NJ           32. New Mexico         NM           33. New York         NY           34. North Carolina         NC           35. North Dakota         ND           36. Ohio         OH           37. Oklahoma         OK           38. Oregon         OR           39. Pennsylvania         PA           40. Rhode Island         .RI           41. South Carolina         SC           42. South Dakota         .SD           43. Tennessee         .TN           44. Texas         .TX           45. Utah         .UT           46. Vermont         .VT           48. Washington         .WA           48. Washington         .WA           49. West Virginia         .WA           49. West Virginia         .WV           50. Wisconsin         .WI           51. Wyoming         .WY		
29.   Nevada		
30. New Hampshire		
31. New Jersey		
32. New Mexico		
33. New York		
34. North Carolina         NC         B	260 , 156	240,962
35. North Dakota		
36. Ohio	1,230,795	1,221,786
37. Oklahoma         OK           38. Oregon         OR           39. Pennsylvania         PA           40. Rhode Island         RI           41. South Carolina         SC           42. South Dakota         SD           43. Tennessee         TN           44. Texas         TX           45. Utah         UT           46. Vermont         VT           47. Virginia         VA           48. Washington         WA           49. West Virginia         WV           50. Wisconsin         WI           51. Wyoming         WY		
38. Oregon         OR           39. Pennsylvania         PA           40. Rhode Island         RI           41. South Carolina         SC           42. South Dakota         SD           43. Tennessee         TN           44. Texas         TX           45. Utah         UT           46. Vermont         VT           47. Virginia         VA           48. Washington         WA           49. West Virginia         WA           49. West Virginia         WV           50. Wisconsin         WI           51. Wyoming         WY		
39. Pennsylvania         PA           40. Rhode Island         RI         B         Pledge for RI Special Deposit (275000 Par)           41. South Carolina         SC		
39. Pennsylvania         PA           40. Rhode Island         RI         B         Pledge for RI Special Deposit (275000 Par)           41. South Carolina         SC		
40. Rhode Island       RI       B       Pledge for RI Special Deposit (275000 Par)		
41. South Carolina       SC         42. South Dakota       SD         43. Tennessee       TN         44. Texas       TX         45. Utah       UT         46. Vermont       VT         47. Virginia       VA         48. Washington       WA         49. West Virginia       WV         50. Wisconsin       WI         51. Wyoming       WY	274,064	272,058
42. South Dakota       SD         43. Tennessee       TN         44. Texas       TX         45. Utah       UT         46. Vermont       VT         47. Virginia       VA         48. Washington       WA         49. West Virginia       WV         50. Wisconsin       WI         51. Wyoming       WY		
43. Tennessee       TN         44. Texas       TX         45. Utah       UT         46. Vermont       VT         47. Virginia       VA         48. Washington       WA         49. West Virginia       WV         50. Wisconsin       WI         51. Wyoming       WY		
44. Texas       TX         45. Utah       UT         46. Vermont       VT         47. Virginia       VA         48. Washington       WA         49. West Virginia       WV         50. Wisconsin       WI         51. Wyoming       WY		
45. Utah       UT         46. Vermont       VT         47. Virginia       VA         48. Washington       WA         49. West Virginia       WV         50. Wisconsin       WI         51. Wyoming       WY		
46. Vermont       VT         47. Virginia       VA         48. Washington       WA         49. West Virginia       WV         50. Wisconsin       WI         51. Wyoming       WY		
47. Virginia       .VA       .B.       Required Special Deposit (5400000 Par)       .4,892,428       .4,576,894         48. Washington       .WA         49. West Virginia       .WV         50. Wisconsin       .WI         51. Wyoming       .WY		
48. Washington       WA         49. West Virginia       WV         50. Wisconsin       WI         51. Wyoming       WY	499,227	467,030
49. West Virginia       WV         50. Wisconsin       WI         51. Wyoming       WY	499,221	
50. Wisconsin         WI           51. Wyoming         WY		
51. Wyoming		[
DZ. AMERICAN SAMOA		
	60 000	00.000
	60,000	60,000
55. U.S. Virgin IslandsVI		
56. Northern Mariana IslandsMP		
57. Canada		
58. Aggregate Alien and OtherOT XXX XXX 0 0	0	0
59.         Subtotal         XXX         XXX         4,892,428         4,576,894	2,864,990	2,794,859
DETAILS OF WRITE-INS		
5801.		
5802.		
5803.	····	L
5898. Summary of remaining write-ins for		
	0	0
5899. Totals (Lines 5801 thru 5803 plus		
5898)(Line 58 above) XXX XXX 0 0	0	0

### **ALPHABETICAL INDEX**

### **ANNUAL STATEMENT BLANK**

Analysis of Increase in Reserves During The Year	7.1
Analysis of Operations By Lines of Business	6
Asset Valuation Reserve Default Component	
Asset Valuation Reserve Equity	
Asset Valuation Reserve Replications (Synthetic) Assets	
Asset Valuation Reserve	29
Assets	2
Cash Flow	5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts	9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense	10
Exhibit 2 - General Expenses	11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes)	
Exhibit 4 - Dividends or Refunds	
Exhibit 5 - Aggregate Reserve for Life Contracts	
Exhibit 5 - Interrogatories	
Exhibit 5A - Changes in Bases of Valuation During The Year	
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts	
Exhibit 7 - Deposit-Type Contracts	
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1	
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2	
Exhibit of Capital Gains (Losses)	
Exhibit of Life Insurance	
Exhibit of Net Investment Income	
Exhibit of Nonadmitted AssetsExhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values	
•	
Five-Year Historical Data	
Form for Calculating the Interest Maintenance Reserve (IMR)	
General Interrogatories	
Jurat Page	
Liabilities, Surplus and Other Funds	
Life Insurance (State Page)	
Notes To Financial Statements	
Overflow Page For Write-ins	
Schedule A - Part 1	
Schedule A - Part 2	
Schedule A - Part 3	
Schedule A - Verification Between Years	
Schedule B - Part 1	
Schedule B - Part 2	E05
Schedule B - Part 3	
Schedule B - Verification Between Years	
Schedule BA - Part 1	E07
Schedule BA - Part 2	E08
Schedule BA - Part 3	E09
Schedule BA - Verification Between Years	SI03
Schedule D - Part 1	E10
Schedule D - Part 1A - Section 1	SI05
Schedule D - Part 1A - Section 2	SI08
Schedule D - Part 2 - Section 1	E11
Schedule D - Part 2 - Section 2	E12
Schedule D - Part 3	
Schedule D - Part 4	
Schedule D - Part 5	
Schedule D - Part 6 - Section 1	
Schedule D - Part 6 - Section 2	
Schedule D - Summary By Country	
Schedule D - Verification Between Years	
Schedule DA - Part 1	
Schedule DA - Verification Between Years	SI10
COLOGUE DAY - ACHIOGRADI DOMOCH LOGIS	(31.11)

### **ANNUAL STATEMENT BLANK (Continued)**

Schedule DB - Part A - Section 1	. E18
Schedule DB - Part A - Section 2	. E19
Schedule DB - Part A - Verification Between Years	SI11
Schedule DB - Part B - Section 1	. E20
Schedule DB - Part B - Section 2	. E21
Schedule DB - Part B - Verification Between Years	SI11
Schedule DB - Part C - Section 1	. SI12
Schedule DB - Part C - Section 2	. SI13
Schedule DB - Part D - Section 1	. E22
Schedule DB - Part D - Section 2	. E23
Schedule DB - Part E	. E24
Schedule DB - Verification	SI14
Schedule DL - Part 1	. E25
Schedule DL - Part 2	. E26
Schedule E - Part 1 - Cash	E27
Schedule E - Part 2 - Cash Equivalents	E28
Schedule E - Part 2 - Verification Between Years	. SI15
Schedule E - Part 3 - Special Deposits	. E29
Schedule F	. 37
Schedule H - Accident and Health Exhibit - Part 1	. 38
Schedule H - Part 2, Part 3 and Part 4	. 39
Schedule H - Part 5 - Health Claims	. 40
Schedule S - Part 1 - Section 1	. 41
Schedule S - Part 1 - Section 2	. 42
Schedule S - Part 2	. 43
Schedule S - Part 3 - Section 1	. 44
Schedule S - Part 3 - Section 2	. 45
Schedule S - Part 4	. 46
Schedule S - Part 5	. 47
Schedule S - Part 6.	. 48
Schedule S - Part 7	. 49
Schedule T - Part 2 Interstate Compact	. 51
Schedule T - Premiums and Annuity Considerations	. 50
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group	. 52
Schedule Y - Part 1A - Detail of Insurance Holding Company System	. 53
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates	. 54
Schedule Y - Part 3 - Ultimate Controlling Party and Listing of Other U.S. Insurance Groups or Entities Under That Ultimate Controlling Party's Control	55
Summary Investment Schedule	. SI01
Summary of Operations	. 4
Supplemental Exhibits and Schedules Interrogatories	. 56