6 5 5 3 6 2 0 2 2 2 0 1 0 0 1 0 1

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

QUARTERLY STATEMENT

AS OF MARCH 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

Genworth Life and Annuity Insurance Company

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

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

Country of Domicile United States of America

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

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

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

Main Administrative Office 6610 West Broad Street (Street and Number)
Richmond, VA, US 23230 (City or Town, State, Country and Zip Code), 804-662-2400 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 6604 West Broad Street (Street and Number)
Richmond, VA, US 23230 (City or Town, State, Country and Zip Code), 804-662-2400 (Area Code) (Telephone Number)

Internet Website Address www.genworth.com

Statutory Statement Contact Kathryn Howard (Name), 804-662-2722 (Area Code) (Telephone Number)
ComplianceARCoe.genworth@genworth.com (E-mail Address), 804-922-5547 (FAX Number)

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Virginia
County of Powhatan SS:

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

Brian Haendiges Signed on 2022/05/06 11:11:21 -8:00	Vidal Torres Signed on 2022/05/06 11:11:21 -8:00	Keith Willingham Signed on 2022/05/06 11:11:21 -8:00
Brian Keith Haendiges President & CEO	Vidal Joaquin Torres Jr. SVP & Secretary	Keith Allen Willingham Vice President & Controller

Subscribed and sworn to before me this 6 May 2022

Kathryn R. Howard
Signed on 2022/05/06 11:11:21 -8:00

Kathryn Howard

April 30, 2025

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

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

Notary Stamp 2022/05/06 11:11:21 PST 53067AACCDD4

Notarial act performed by audio-visual communication

DocVerify ID: 6C78577D-E809-4C4E-8912-493543493183

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	10,237,281,452		10,237,281,452	10,346,752,640
2.	Stocks:				
	2.1 Preferred stocks	17,757,350	500,000	17,257,350	17,822,416
	2.2 Common stocks	181,726,416	2,355,653	179,370,763	167,893,401
3.	Mortgage loans on real estate:				
	3.1 First liens	1,752,033,311		1,752,033,311	1,753,138,113
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)	12,722,142		12,722,142	12,894,642
	4.2 Properties held for the production of income (less $ encumbrances)			0	0
	4.3 Properties held for sale (less $ encumbrances)			0	0
5.	Cash ($ (92,413,996)), cash equivalents ($ 144,519,528) and short-term investments ($ 0)	52,105,532		52,105,532	169,308,612
6.	Contract loans (including $ premium notes)	457,403,379	6,234,990	451,168,389	461,840,593
7.	Derivatives	36,897,794		36,897,794	44,593,497
8.	Other invested assets	123,941,419	25,515	123,915,904	123,378,487
9.	Receivables for securities	3,116,286	114,940	3,001,346	4,563,605
10.	Securities lending reinvested collateral assets	0		0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	12,874,985,081	9,231,098	12,865,753,983	13,102,186,006
13.	Title plants less $ charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	127,755,512		127,755,512	122,319,934
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	64,811,295		64,811,295	59,550,620
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	318,980,995	6,502	318,974,493	302,438,670
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	118,660,952	24,249,177	94,411,775	73,250,408
	16.2 Funds held by or deposited with reinsured companies	367,162,626		367,162,626	367,162,626
	16.3 Other amounts receivable under reinsurance contracts	17,306,125		17,306,125	16,544,475
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	4,447,239	0	4,447,239	0
18.2	Net deferred tax asset	500,431,775	401,778,669	98,653,106	112,771,257
19.	Guaranty funds receivable or on deposit	6,110,904		6,110,904	6,109,862
20.	Electronic data processing equipment and software	2,888,517	2,888,517	0	0
21.	Furniture and equipment, including health care delivery assets ($)	104,446	104,446	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates			0	342,330
24.	Health care ($) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	22,569,874	12,180,060	10,389,814	11,647,895
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	14,426,215,341	450,438,469	13,975,776,872	14,174,324,083
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	5,161,326,705	0	5,161,326,705	5,669,286,559
28.	Total (Lines 26 and 27)	19,587,542,046	450,438,469	19,137,103,577	19,843,610,642
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Miscellaneous receivables	6,742,786	26,686	6,716,100	7,160,832
2502.	Premium tax refunds receivable	1,714,929	0	1,714,929	2,515,035
2503.	Business services agreement receivable	1,958,785	0	1,958,785	1,972,028
2598.	Summary of remaining write-ins for Line 25 from overflow page	12,153,374	12,153,374	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	22,569,874	12,180,060	10,389,814	11,647,895

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 10,467,428,081 less $ included in Line 6.3 (including $ 735,406,088 Modco Reserve)	10,467,428,081	10,533,331,435
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	588,246	620,102
3.	Liability for deposit-type contracts (including $ Modco Reserve)	599,820,861	607,796,599
4.	Contract claims:		
	4.1 Life	110,560,334	121,861,293
	4.2 Accident and health	106	106
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid	282,554	284,339
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 8,234 accident and health premiums	7,745,107	6,074,067
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 3,873,097 assumed and $ 161,722,214 ceded	165,595,311	155,218,732
	9.4 Interest Maintenance Reserve	46,837,934	47,613,687
10.	Commissions to agents due or accrued-life and annuity contracts $ 29,877 , accident and health $ 198 and deposit-type contract funds $	30,075	517
11.	Commissions and expense allowances payable on reinsurance assumed	143,809	187,701
12.	General expenses due or accrued	28,575,006	2,319,580
13.	Transfers to Separate Accounts due or accrued (net) (including $ 111,883 accrued for expense allowances recognized in reserves, net of reinsured allowances)	(7,309,878)	(7,903,203)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	5,730,391	7,620,033
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		9,153,398
15.2	Net deferred tax liability		
16.	Unearned investment income	6,587,807	5,544,760
17.	Amounts withheld or retained by reporting entity as agent or trustee	18,966,839	16,679,700
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	15,120,557	16,979,106
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	108,155,328	114,591,953
	24.02 Reinsurance in unauthorized and certified ($) companies	4,413	4,740
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	1,191,360,179	1,217,564,296
	24.04 Payable to parent, subsidiaries and affiliates	6,771,233	9,800,203
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	435,799,285	422,074,275
	24.08 Derivatives	0	553,500
	24.09 Payable for securities	114,392	8,550
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	14,115,000	21,765,000
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	13,223,022,970	13,309,744,469
27.	From Separate Accounts Statement	5,161,326,705	5,669,286,559
28.	Total liabilities (Lines 26 and 27)	18,384,349,675	18,979,031,028
29.	Common capital stock	25,651,000	25,651,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		0
33.	Gross paid in and contributed surplus	1,456,618,456	1,456,618,456
34.	Aggregate write-ins for special surplus funds	0	0
35.	Unassigned funds (surplus)	(729,515,554)	(617,689,842)
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	727,102,902	838,928,614
38.	Totals of Lines 29, 30 and 37	752,753,902	864,579,614
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	19,137,103,577	19,843,610,642
	DETAILS OF WRITE-INS		
2501.	Derivatives collateral	14,115,000	21,765,000
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	14,115,000	21,765,000
3101.			0
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	30,172,689	17,197,903	(1,249,120,122)
2.	Considerations for supplementary contracts with life contingencies	7,751,098	7,077,310	25,027,758
3.	Net investment income	146,073,801	157,727,239	630,538,747
4.	Amortization of Interest Maintenance Reserve (IMR)	1,135,090	628,010	4,295,253
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			0
6.	Commissions and expense allowances on reinsurance ceded	42,939,133	31,006,837	1,517,004,727
7.	Reserve adjustments on reinsurance ceded	(23,470,000)	(23,623,613)	(92,309,413)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	23,106,934	24,828,554	100,165,870
	8.2 Charges and fees for deposit-type contracts	1,275	1,060	10,284
	8.3 Aggregate write-ins for miscellaneous income	5,304,805	4,193,445	20,113,071
9.	Totals (Lines 1 to 8.3)	233,014,825	219,036,745	955,726,175
10.	Death benefits	116,175,166	106,146,200	437,949,307
11.	Matured endowments (excluding guaranteed annual pure endowments)	346,514	1,097,294	2,044,334
12.	Annuity benefits	84,729,574	108,558,991	378,372,747
13.	Disability benefits and benefits under accident and health contracts	990,374	1,124,202	4,687,469
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	165,135,649	285,843,780	939,615,627
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	4,416,712	6,320,923	21,737,311
18.	Payments on supplementary contracts with life contingencies	4,456,504	3,995,298	17,140,857
19.	Increase in aggregate reserves for life and accident and health contracts	(65,935,211)	(363,476,962)	(622,302,212)
20.	Totals (Lines 10 to 19)	310,315,282	149,609,726	1,179,245,440
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	11,958,147	12,920,479	51,175,042
22.	Commissions and expense allowances on reinsurance assumed	12,276,263	13,208,019	51,224,237
23.	General insurance expenses and fraternal expenses	57,073,511	37,930,379	145,972,016
24.	Insurance taxes, licenses and fees, excluding federal income taxes	5,687,929	6,671,234	25,316,596
25.	Increase in loading on deferred and uncollected premiums	(18,772,433)	8,423,290	32,442,493
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(99,096,805)	(145,143,438)	(460,679,076)
27.	Aggregate write-ins for deductions	11,802,260	15,887,729	45,670,629
28.	Totals (Lines 20 to 27)	291,244,154	99,507,418	1,070,367,377
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(58,229,329)	119,529,327	(114,641,202)
30.	Dividends to policyholders and refunds to members			0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(58,229,329)	119,529,327	(114,641,202)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(15,971,964)	18,568,875	(52,302,037)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(42,257,365)	100,960,452	(62,339,165)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,312,798 (excluding taxes of $ 95,520 transferred to the IMR)	(4,018,752)	(82,963,793)	(116,960,366)
35.	Net income (Line 33 plus Line 34)	(46,276,117)	17,996,659	(179,299,531)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	864,579,614	991,753,530	991,753,530
37.	Net income (Line 35)	(46,276,117)	17,996,659	(179,299,531)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (9,481,159)	24,848,338	(980,767)	308,670,584
39.	Change in net unrealized foreign exchange capital gain (loss)	(591,750)	171,750	(213,000)
40.	Change in net deferred income tax	3,550,494	15,546,009	62,835,511
41.	Change in nonadmitted assets	(27,806,080)	(13,870,173)	(74,587,374)
42.	Change in liability for reinsurance in unauthorized and certified companies	326	534,182	536,643
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			0
44.	Change in asset valuation reserve	6,436,625	(325,447)	(5,052,315)
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(21,361,023)	(7,250,485)	(15,128,227)
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(50,626,525)	(3,766,793)	(224,936,207)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(111,825,712)	8,054,935	(127,173,916)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	752,753,902	999,808,465	864,579,614
	DETAILS OF WRITE-INS			
08.301.	Fund manager rebates	3,223,880	3,308,219	13,842,676
08.302.	Interest income on funds withheld	1,945,962	1,079,926	5,641,922
08.303.	Miscellaneous income (expense)	134,963	(194,700)	628,473
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	5,304,805	4,193,445	20,113,071
2701.	Interest expense on funds withheld	11,802,260	15,887,729	62,099,850
2702.	IMR transfer	0	0	(16,459,381)
2703.	Modco adjustment on reinsurance assumed	0	0	30,160
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	11,802,260	15,887,729	45,670,629
5301.	Special tax allocation agreement with Genworth Financial	(50,626,525)	(3,766,793)	(224,936,207)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(50,626,525)	(3,766,793)	(224,936,207)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	35,802,465	25,809,069	(1,216,577,544)
2.	Net investment income	138,659,416	145,452,733	621,443,002
3.	Miscellaneous income	26,521,124	50,075,871	1,160,725,274
4.	Total (Lines 1 to 3)	200,983,005	221,337,673	565,590,732
5.	Benefit and loss related payments	375,979,024	555,491,208	1,763,425,518
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(99,690,130)	(145,708,259)	(458,905,393)
7.	Commissions, expenses paid and aggregate write-ins for deductions	61,368,031	69,686,040	267,246,177
8.	Dividends paid to policyholders	1,785	1,203	5,791
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	2,172,163	32,430,648	6,547,579
10.	Total (Lines 5 through 9)	339,830,873	511,900,840	1,578,319,672
11.	Net cash from operations (Line 4 minus Line 10)	(138,847,868)	(290,563,167)	(1,012,728,940)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	188,005,469	487,917,243	1,737,481,831
	12.2 Stocks	580,112	14,144,200	104,927,422
	12.3 Mortgage loans	39,047,950	27,898,534	264,956,125
	12.4 Real estate	0	0	0
	12.5 Other invested assets	36,520	1,191,164	1,583,116
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	3,531,421	17,057,392	68,405,351
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	231,201,472	548,208,533	2,177,353,845
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	75,441,520	133,388,285	525,055,164
	13.2 Stocks	299,368	9,705,906	19,576,800
	13.3 Mortgage loans	37,943,408	14,850,000	300,768,505
	13.4 Real estate	0	373,251	499,304
	13.5 Other invested assets	502,840	3,058	11,861
	13.6 Miscellaneous applications	40,562,615	107,690,897	110,906,277
	13.7 Total investments acquired (Lines 13.1 to 13.6)	154,749,751	266,011,397	956,817,911
14.	Net increase (or decrease) in contract loans and premium notes	(11,622,020)	(3,103,157)	(11,803,466)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	88,073,741	285,300,293	1,232,339,400
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(31,140,701)	(73,327,490)	(247,121,479)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	(35,288,252)	(26,505,823)	(46,091,367)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(66,428,953)	(99,833,313)	(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)	(117,203,080)	(105,096,187)	(73,602,386)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	169,308,612	242,910,998	242,910,998
	19.2 End of period (Line 18 plus Line 19.1)	52,105,532	137,814,811	169,308,612

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

20.0001.	Securities exchanges bond proceeds (Line 12.1)	(17,947,239)	(36,529,098)	(108,855,023)
20.0002.	Securities exchanges bonds acquired (Line 13.1)	(17,947,239)	(36,529,098)	(104,340,851)
20.0003.	Securities exchanges surplus note acquired (13.5)			(4,514,172)
20.0004.	Tax sharing agreement transfer of taxes payable (Line 9)	(3,135,172)	(2,100,878)	(9,295,121)
20.0005.	Tax sharing agreement transfer of taxes payable (Line 12.2)	(47,491,353)	(2,740,067)	(230,429,686)
20.0006.	Tax sharing agreement transfer of taxes payable (Line 13.2)		1,074,152	(14,788,600)
20.0007.	Tax sharing agreement transfer of taxes payable (Line 16.6)	50,626,525	3,766,793	(224,936,207)
20.0008.	Interest capitalization (Line 2)	(2,063,355)	(2,156,971)	(8,352,002)
20.0009.	Interest capitalization (Line 13.1)	(2,063,355)	(2,156,971)	(8,352,002)
20.0010.	Transfer of securities from affiliate as return of capital (Line 12.2)			(82,536,053)

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

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life	12,015	14,244	45,249
2.	Ordinary life insurance	248,648,317	266,080,227	1,012,667,949
3.	Ordinary individual annuities	4,056,379	4,432,020	17,816,650
4.	Credit life (group and individual)			0
5.	Group life insurance	343,526	303,639	2,132,197
6.	Group annuities	145,235	316,556	835,503
7.	A & H - group	605	675	1,724
8.	A & H - credit (group and individual)			0
9.	A & H - other	7,730,467	9,275,510	35,614,743
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	260,936,544	280,422,871	1,069,114,015
12.	Fraternal (Fraternal Benefit Societies Only)			0
13.	Subtotal (Lines 11 through 12)	260,936,544	280,422,871	1,069,114,015
14.	Deposit-type contracts	0	0	0
15.	Total (Lines 13 and 14)	260,936,544	280,422,871	1,069,114,015
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO THE FINANCIAL STATEMENTS

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

NOTES TO THE FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying statutory financial statements of Genworth Life and Annuity Insurance Company (the "Company") have been prepared on the basis of accounting practices prescribed or permitted by the Commonwealth of Virginia State Corporation Commission Bureau of Insurance (the "Virginia Bureau").

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

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

	SSAP #	F/S Page	F/S Line #	March 31, 2022	December 31, 2021
NET LOSS					
(1) Company state basis (Page 4, Line 35, Columns 1&2)	XXX	XXX	XXX	$ (46,276,117)	$ (179,299,531)
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP:				—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (46,276,117)	$ (179,299,531)
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1&2)	XXX	XXX	XXX	$ 752,753,902	$ 864,579,614
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP:				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 752,753,902	$ 864,579,614

C. Accounting Policy

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

D. Going Concern

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

Note 2 - Accounting Changes and Corrections of Errors

None

Note 3 - Business Combinations and Goodwill

None

Note 4 - Discontinued Operations

None

Note 5 - Investments

D. Loan-Backed Securities

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

(2) The Company had no loaned-backed securities with recognized OTTI where the Company had the intent to sell or does not have the intent and ability to retain the investment for a period of time sufficient to recover the amortized cost basis as of March 31, 2022.

NOTES TO THE FINANCIAL STATEMENTS

(3) The Company had no loan-backed securities which recognized OTTI as of March 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 March 31, 2022:

a. The aggregate amount of unrealized losses:

1.	Less than 12 months	$ 18,017,797
2.	12 months or longer	812,970

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

1.	Less than 12 months	$ 591,193,227
2.	12 months or longer	13,961,574

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

H. Repurchase Agreements Transactions Accounted for as a Sale

None

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

None

M. Working Capital Finance Investments

None

N. Offsetting and Netting of Assets and Liabilities

None

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

None

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

Note 9 - Income Taxes

The Company has special tax sharing agreements with River Lake Insurance Company VI ("RLIC VI"), River Lake Insurance Company VII ("RLIC VII"), River Lake Insurance Company VIII ("RLIC VIII") and River Lake Insurance Company X ("RLIC X"). Under these special tax sharing agreements, the Company is obligated to receive or make payments on behalf of these companies for Federal income tax amounts receivable or payable by those companies pursuant to the Tax Allocation Agreement. The tax payments made by the Company on behalf of these companies are accounted for as deemed capital contributions. The tax payments received by the Company on behalf of these companies are accounted for as deemed dividends. As of March 31, 2022, the Company recorded the following related to the these agreements:

	Tax receivable (payable)	Common stock increase (decrease)
RLIC VI[1]	$ 26,085,651	$ (26,085,651)
RLIC VII[2]	665,207	(665,207)
RLIC VIII[2]	156,748	(156,748)
RLIC X[1]	20,583,747	(20,583,747)

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

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

The Company also has a Special Tax Allocation Agreement with Genworth Financial, Inc. ("Genworth") whereby the Company agreed to settle intercompany taxes under the terms of the overall Tax Allocation Agreement of the Genworth Consolidated Group as if the Company and RLIC VI and RLIC X continued to calculate tax reserves under Model Regulation 830 for U.S. federal income tax purposes, notwithstanding that the consolidated group filed its U.S. federal income tax return limiting the tax reserve based upon the Net GAAP Liability shown on the statutory annual statements of RLIC VI and RLIC X. The purpose of the Special Tax Allocation Agreement between the Company and Genworth is to defer the recognition of tax expense and related intercompany tax settlements by the Company until the time at which the Company would have recognized the expense absent the change in the Permitted Practices for RLIC VI and RLIC X. As of March 31, 2022, the Company recorded an increase to current tax receivable and an decrease to unassigned surplus of $50,626,525 related to this agreement.

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

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

NOTES TO THE FINANCIAL STATEMENTS

Note 11 - Debt

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

(1) The Company is a member of Federal Home Loan Bank of Atlanta ("FHLB Atlanta"). Through its membership, the Company has periodically issued funding agreements to FHLB Atlanta. As of March 31, 2022, the amount of funding agreements outstanding with FHLB Atlanta was $150,000,000 which related to the total liabilities of $150,280,622, of which $280,622 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 March 31, 2022 and December 31, 2021. The Company has determined the actual or estimated maximum borrowing capacity in accordance with FHLB Atlanta regulatory and or specific borrowing limits.

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

FHLB Capital Stock

a. Aggregate totals

1. As of March 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	5,625,000	5,625,000	—
(d) Excess stock	—	—	—
(e) Aggregate total (a+b+c+d)	15,546,900	15,546,900	—
(f) Actual or estimated borrowing capacity as determined by the insurer	750,000,000	XXX	XXX

2. As of December 31, 2021:

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

b. Membership stock (Class A and B) eligible and not eligible for redemption as of March 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	—	—	—	—

NOTES TO THE FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

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

	Fair value	Carrying value	Aggregate total borrowing
1.Current year total general and separate accounts total collateral pledged (Lines 2+3)	$ 338,719,990	$ 294,864,176	$ 150,000,000
2. Current year general account total collateral pledged	338,719,990	294,864,176	150,000,000
3. Current year separate accounts total collateral pledged	—	—	—
4. Prior year-end total general and separate accounts total collateral pledged	519,867,249	410,175,440	150,000,000

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

	Fair value	Carrying value	Amount borrowed at time of maximum collateral
1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	$ 510,230,158	$ 404,235,991	$ 150,000,000
2. Current year general account maximum collateral pledged	510,230,158	404,235,991	150,000,000
3. Current year separate accounts maximum collateral pledged	—	—	—
4. Prior year-end total general and separate accounts maximum collateral pledged	586,252,025	438,784,358	270,000,000

(4) Borrowing from FHLB

a. Amount as of the reporting date

1. As of March 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	—	$ 150,280,622
(c) Other	—	—	—	XXX
(d) Aggregate total (a+b+c)	**$ 150,000,000**	**$ 150,000,000**	**$ —**	**$ 150,280,622**

2. As of December 31, 2021:

	1 Total (2+3)	2 General account	3 Separate accounts	4 Funding agreements reserves established
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding agreements	150,000,000	150,000,000	—	$ 150,286,590
(c) Other	—	—	—	XXX
(d) Aggregate total (a+b+c)	**$ 150,000,000**	**$ 150,000,000**	**$ —**	**$ 150,286,590**

NOTES TO THE FINANCIAL STATEMENTS

b. Maximum amount during reporting period ending March 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. Defined Benefit Plan

The Company does not have any employees.

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

No significant change.

Note 14 - Liabilities, Contingencies and Assessments

On January 21, 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. Plaintiff's class certification brief is due on June 27, 2022, the Company's opposition is due on August 29, 2022, and plaintiff's reply brief is due on October 28, 2022. The Company intends to vigorously defend this action.

On April 6, 2020, the Company was named as a defendant in a putative class action lawsuit filed in the United States District Court for the Eastern District of Virginia, captioned *Brighton Trustees, LLC, on behalf of and as trustee for Diamond LS Trust; and Bank of Utah, solely as securities intermediary for Diamond LS Trust; on behalf of themselves and all others similarly situated v. Genworth Life and Annuity Insurance Company.* On May 13, 2020, the Company was also named as a defendant in a putative class action lawsuit filed in the United States District Court for the Eastern District of Virginia, captioned *Ronald L. Daubenmier, individually and on behalf of himself and all others similarly situated v. Genworth Life and Annuity Insurance Company*. On June 26, 2020, plaintiffs filed a consent motion to consolidate the two cases. On June 30, 2020, the United States District Court for the Eastern District of Virginia issued an order consolidating the Brighton Trustees and Daubenmier cases. On July 17, 2020, the Brighton Trustees and Daubenmier plaintiffs filed a consolidated complaint, alleging that the Company subjected policyholders to unlawful and excessive increase 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. The trial is scheduled to commence on July 8, 2022. On Friday, March 25, 2022, the parties reached an agreement in principle to settle the action for $25,000,000, subject to Court approval. The Company accrued $25,000,000 for this litigation as of March 31, 2022. If the settlement is not approved, the Company intends to continue to vigorously defend this action.

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

NOTES TO THE FINANCIAL STATEMENTS

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

Note 15 - Leases

No significant change.

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

No significant change.

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

B. Transfer and Servicing of Financial Assets

None

C. Wash Sales

None

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

None

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

None

Note 20 - Fair Value Measurements

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

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

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

A. Fair Value Classifications

(1) The following table sets forth the Company's assets and liabilities that were measured at fair value as of March 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					
Perpetual Preferred Stock					
Industrial and miscellaneous	$ —	$ 15,687,100	$ 1,570,250	$ —	$ 17,257,350
Total preferred stock	—	15,687,100	1,570,250	—	17,257,350
Common stocks					
Industrial and miscellaneous	29,481,828	—	16,193,300	—	45,675,128
Total common stock	29,481,828	—	16,193,300	—	45,675,128
Cash equivalents					
Money market mutual funds	144,519,528	—	—	—	144,519,528
Total cash equivalents	144,519,528	—	—	—	144,519,528
Derivative assets					
Equity index options	—	—	29,968,969	—	29,968,969
Total derivatives	—	—	29,968,969	—	29,968,969
Separate account assets	5,145,392,663	14,672,439	1,023,480	—	5,161,088,582
Total assets at fair value/NAV	**$ 5,319,394,019**	**$ 30,359,539**	**$ 48,755,999**	**$ —**	**$ 5,398,509,557**

NOTES TO THE FINANCIAL STATEMENTS

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

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net asset value (NAV)	Total
a. Assets at fair value					
Perpetual Preferred Stock					
Industrial and miscellaneous	$ —	$ 16,125,420	$ 1,696,996	$ —	$ 17,822,416
Total preferred stock	—	16,125,420	1,696,996	—	17,822,416
Common stocks					
Industrial and miscellaneous	29,842,863	—	16,193,300	—	46,036,163
Total common stock	29,842,863	—	16,193,300	—	46,036,163
Cash equivalents					
Money market mutual funds	255,266,818	—	—	—	255,266,818
Total cash equivalents	255,266,818	—	—	—	255,266,818
Derivative assets					
Equity index options	—	—	41,863,747	—	41,863,747
Total derivatives	—	—	41,863,747	—	41,863,747
Separate account assets	5,597,076,000	16,046,908	1,041,760	—	5,614,164,668
Total assets at fair value/NAV	**$ 5,882,185,681**	**$ 32,172,328**	**$ 60,795,803**	**$ —**	**$ 5,975,153,812**

(2) Level 3 Classifications

The following table presents additional information about assets and liabilities measured at fair value for which the Company has utilized significant unobservable (Level 3) inputs to determine fair value as of March 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 March 31, 2022
a. Assets:										
Preferred and Common stock	$ 17,890,296	$ —	$ —	$ —	$ (126,746)	$ —	$ —	$ —	$ —	$ 17,763,550
Derivatives	41,863,747	—	—	4,134,031	(10,306,190)	4,833,564	—	(10,556,183)	—	29,968,969
Separate account assets	1,041,760	—	—	—	(18,280)	—	—	—	—	1,023,480
Total Assets	**$ 60,795,803**	**$ —**	**$ —**	**$ 4,134,031**	**$ (10,451,216)**	**$ 4,833,564**	**$ —**	**$ (10,556,183)**	**$ —**	**$ 48,755,999**

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

Description	Beginning balance as of January 1, 2021	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net loss	Total gains and (losses) included in surplus	Purchases	Issuances	Sales	Settlements	Ending balance as of December 31, 2021
a. Assets:										
Preferred and common stocks	$ 26,475,000	$ 1,648,195	$ —	$ —	$ 48,801	$ —	$ —	$ (10,281,700)	$ —	$ 17,890,296
Derivatives	62,725,830	—	—	13,014,183	4,714,829	31,840,957	—	(70,432,052)	—	41,863,747
Separate account assets	1,062,520	—	—	—	(20,760)	—	—	—	—	1,041,760
Total Assets	**$ 90,263,350**	**$ 1,648,195**	**$ —**	**$ 13,014,183**	**$ 4,742,870**	**$ 31,840,957**	**$ —**	**$ (80,713,752)**	**$ —**	**$ 60,795,803**

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

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

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

(3) Transfers Between Levels

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

(4) Valuation Techniques and Inputs

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

NOTES TO THE FINANCIAL STATEMENTS

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.

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 March 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	$ 10,805,733,520	$ 10,237,281,452	$ —	$ 9,946,035,966	$ 859,697,554	$ —	$ —
Preferred and common stocks	62,932,478	62,932,478	29,481,828	15,687,100	17,763,550	—	—
Separate account assets	5,161,088,582	5,161,088,582	5,145,392,663	14,672,439	1,023,480	—	—
Mortgage loans	1,758,963,973	1,752,033,311	—	—	1,758,963,973	—	—
Cash equivalents	144,519,528	144,519,528	144,519,528	—	—	—	—
Other invested assets	124,064,991	115,853,938	—	124,064,991	—	—	—
Derivative assets	29,968,969	30,007,219	—	—	29,968,969	—	—
Derivative liabilities	28,947		—	28,947	—	—	—

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

Type of financial instrument	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3	Net asset value (NAV)	Not practicable (Carrying value)
Bonds	$11,976,060,471	$ 10,346,752,640	$ —	$ 11,017,914,687	$ 958,145,784	$ —	$ —
Preferred and common stocks	63,858,579	63,858,579	29,842,863	16,125,420	17,890,296	—	—
Separate account assets	5,614,164,668	5,614,164,668	5,597,076,000	16,046,908	1,041,760	—	—
Mortgage loans	1,840,018,486	1,753,138,113	—	—	1,840,018,486	—	—
Cash equivalents	255,266,818	255,266,818	255,266,818	—	—	—	—
Other invested assets	142,957,529	115,866,596	—	142,957,529	—	—	—
Derivative assets	42,929,347	41,863,747	—	1,065,600	41,863,747	—	—

D. None

E. None

NOTES TO THE FINANCIAL STATEMENTS

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

There were no material events that occurred subsequent to March 31, 2022. Subsequent events have been considered through May 12, 2022, the date on which the statutory financial statements were issued.

Note 23 - Reinsurance

On March 6, 2019, Scottish Re US Inc. (“Scottish Re”), a reinsurance company domiciled in Delaware, was ordered into receivership for the purposes of rehabilitation by the Court of Chancery of the State of Delaware (“the Court”). The proposed Plan of Rehabilitation of Scottish Re was filed in the Court on June 30, 2020. On March 16, 2021, the Receiver filed a Draft Amended Plan of Rehabilitation (the “Amended Plan”) and filed an outline of changes to the Amended Plan on July 27, 2021. However, at this time, the Amended Plan has not been approved by the Court nor does the Company know what deadlines the Court will impose, what standard it will use or whether the Receiver will ultimately submit a rehabilitation plan that the Court will approve. Total ceded reserves to Scottish Re were $14,197,987 as of March 31, 2022. As of March 31, 2022, reinsurance recoverable included $24,442,107 related to Scottish Re, but the Company nonadmitted $24,030,110 for amounts over 90 days past due. The Company will continue to monitor the plan of rehabilitation and expected recovery of the claims balance.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act

None

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of December 31, 2021 were $413,439 for the Company’s accident and health line of business. As of March 31, 2022, $34,430 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $409,807 as of March 31, 2022. Therefore, there has been $30,798 of unfavorable prior year development from December 31, 2020 to March 31, 2022. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

As of March 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

No significant change.

Note 28 - Health Care Receivables

None

Note 29 - Participating Policies

None

Note 30 - Premium Deficiency Reserves

None

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

Note 34 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

NOTES TO THE FINANCIAL STATEMENTS

Note 35 - Separate Accounts

No significant change.

Note 36 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: .....

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

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

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

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

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

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

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

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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/04/2020

6.4 By what department or departments?
Virginia

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 6,991,300

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	$ 500,000	$ 500,000
14.23	Common Stock	$ 124,198,955	$ 136,051,288
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 25,733	$ 25,515
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 124,724,688	$ 136,576,803
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 0

16.3 Total payable for securities lending reported on the liability page. ..... $ 0

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	One Wall Street New York, NY 10286
Federal Home Loan Bank of Atlanta	1475 Peachtree Street, N.E. Atlanta, GA 30309

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? ..... Yes [ ] No [X]

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

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

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

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

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5GI securities? ..... Yes [X] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? ..... Yes [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] No [X]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

		1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages	$
1.12	Residential Mortgages	$
1.13	Commercial Mortgages	$ 1,752,033,311
1.14	Total Mortgages in Good Standing	$ 1,752,033,311
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms	$
1.3	Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	$
1.32	Residential Mortgages	$
1.33	Commercial Mortgages	$
1.34	Total Mortgages with Interest Overdue more than Three Months	$ 0
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	$
1.42	Residential Mortgages	$
1.43	Commercial Mortgages	$
1.44	Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 1,752,033,311
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages	$
1.62	Residential Mortgages	$
1.63	Commercial Mortgages	$
1.64	Total Mortgages Foreclosed and Transferred to Real Estate	$ 0

2. Operating Percentages:

2.1	A&H loss percent	70.500 %
2.2	A&H cost containment percent	17.000 %
2.3	A&H expense percent excluding cost containment expenses	4,696.500 %

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	3,164,511	25,612	6,161	0	3,196,284	
2. Alaska	AK	L	252,067	0	1,551	0	253,618	
3. Arizona	AZ	L	4,171,248	144,685	38,289	0	4,354,222	
4. Arkansas	AR	L	1,420,809	16,896	12,526	0	1,450,231	
5. California	CA	L	28,571,823	319,476	197,399	0	29,088,698	
6. Colorado	CO	L	4,821,670	24,050	18,186	0	4,863,906	
7. Connecticut	CT	L	4,818,823	79,468	25,872	0	4,924,163	
8. Delaware	DE	L	702,527	93,651	21,099	0	817,277	
9. District of Columbia	DC	L	423,238	7,650	0	0	430,888	
10. Florida	FL	L	14,607,591	338,373	771,760	0	15,717,724	
11. Georgia	GA	L	8,321,969	422,429	28,260	0	8,772,658	
12. Hawaii	HI	L	1,381,602	17,225	2,529	0	1,401,356	
13. Idaho	ID	L	1,466,661	1,050	(195)	0	1,467,516	
14. Illinois	IL	L	9,164,063	78,283	51,425	0	9,293,771	
15. Indiana	IN	L	3,747,358	21,083	63,298	0	3,831,739	
16. Iowa	IA	L	2,929,579	750	9,686	0	2,940,015	
17. Kansas	KS	L	3,499,368	5,941	26,502	0	3,531,811	
18. Kentucky	KY	L	2,249,975	29,050	6,216	0	2,285,241	
19. Louisiana	LA	L	2,997,005	77,798	8,191	0	3,082,994	
20. Maine	ME	L	1,617,660	5,234	21,910	0	1,644,804	
21. Maryland	MD	L	5,922,245	51,928	44,020	0	6,018,193	
22. Massachusetts	MA	L	7,194,515	126,211	24,902	0	7,345,628	
23. Michigan	MI	L	6,843,823	164,029	77,142	0	7,084,994	
24. Minnesota	MN	L	9,729,318	12,691	23,682	0	9,765,691	
25. Mississippi	MS	L	2,114,100	1,755	5,061	0	2,120,916	
26. Missouri	MO	L	4,960,669	539,956	52,905	0	5,553,530	
27. Montana	MT	L	915,201	595	76,257	0	992,053	
28. Nebraska	NE	L	2,676,720	23,321	87,625	0	2,787,666	
29. Nevada	NV	L	1,595,692	5,755	16,487	0	1,617,934	
30. New Hampshire	NH	L	1,747,147	25,500	126,306	0	1,898,953	
31. New Jersey	NJ	L	8,629,284	228,916	5,035,700	0	13,893,900	
32. New Mexico	NM	L	983,084	14,030	1,477	0	998,591	
33. New York	NY	N	2,125,333	51,050	57,600	0	2,233,983	
34. North Carolina	NC	L	9,703,462	264,589	51,144	0	10,019,195	
35. North Dakota	ND	L	1,068,286	300	25,747	0	1,094,333	
36. Ohio	OH	L	10,583,714	53,215	122,297	0	10,759,226	
37. Oklahoma	OK	L	1,930,129	14,133	(2,478)	0	1,941,784	
38. Oregon	OR	L	2,665,173	13,596	32,773	0	2,711,542	
39. Pennsylvania	PA	L	12,124,281	131,052	250,572	0	12,505,905	
40. Rhode Island	RI	L	965,137	13,750	12,970	0	991,857	
41. South Carolina	SC	L	5,564,143	246,642	42,730	0	5,853,515	
42. South Dakota	SD	L	1,043,021	0	37,205	0	1,080,226	
43. Tennessee	TN	L	5,924,591	31,750	20,011	0	5,976,352	
44. Texas	TX	L	15,738,593	189,825	107,653	0	16,036,071	
45. Utah	UT	L	2,688,241	82,478	87,928	0	2,858,647	
46. Vermont	VT	L	783,654	0	983,214	0	1,766,868	
47. Virginia	VA	L	11,166,269	90,609	29,914	0	11,286,792	
48. Washington	WA	L	5,916,457	103,900	24,732	0	6,045,089	
49. West Virginia	WV	L	913,261	880	1,850	0	915,991	
50. Wisconsin	WI	L	4,318,489	8,956	9,824	0	4,337,269	
51. Wyoming	WY	L	356,955	1,500	34,206	0	392,661	
52. American Samoa	AS	N	1,324	0	0	0	1,324	
53. Guam	GU	N	13,647	0	0	0	13,647	
54. Puerto Rico	PR	N	9,791	0	0	0	9,791	
55. U.S. Virgin Islands	VI	N	9,926	0	0	0	9,926	
56. Northern Mariana Islands	MP	N	2,658	0	0	0	2,658	
57. Canada	CAN	N	5,953	0	0	0	5,953	
58. Aggregate Other Aliens	OT	XXX	15,396	0	789	0	16,185	0
59. Subtotal		XXX	249,279,229	4,201,616	8,812,910	0	262,293,755	0
90. Reporting entity contributions for employee benefits plans		XXX	0	0	0	0	0	
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	0	0	0	0	0	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX	0	0	0	0	0	
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	934,601	0	134,568	0	1,069,169	
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	250,213,830	4,201,616	8,947,478	0	263,362,924	0
96. Plus Reinsurance Assumed		XXX	61,627,856	2,369,879	69,561	0	64,067,296	
97 Totals (All Business)		XXX	311,841,686	6,571,495	9,017,039	0	327,430,220	0
98. Less Reinsurance Ceded		XXX	289,050,964	560,527	8,995,816	0	298,607,307	
99. Totals (All Business) less Reinsurance Ceded		XXX	22,790,722	6,010,968	21,223	0	28,822,913	0
DETAILS OF WRITE-INS								
58001. ZZZ-Other Alien		XXX	15,396	0	789		16,185	
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	15,396	0	789	0	16,185	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0	0

(a) Active Status Counts:

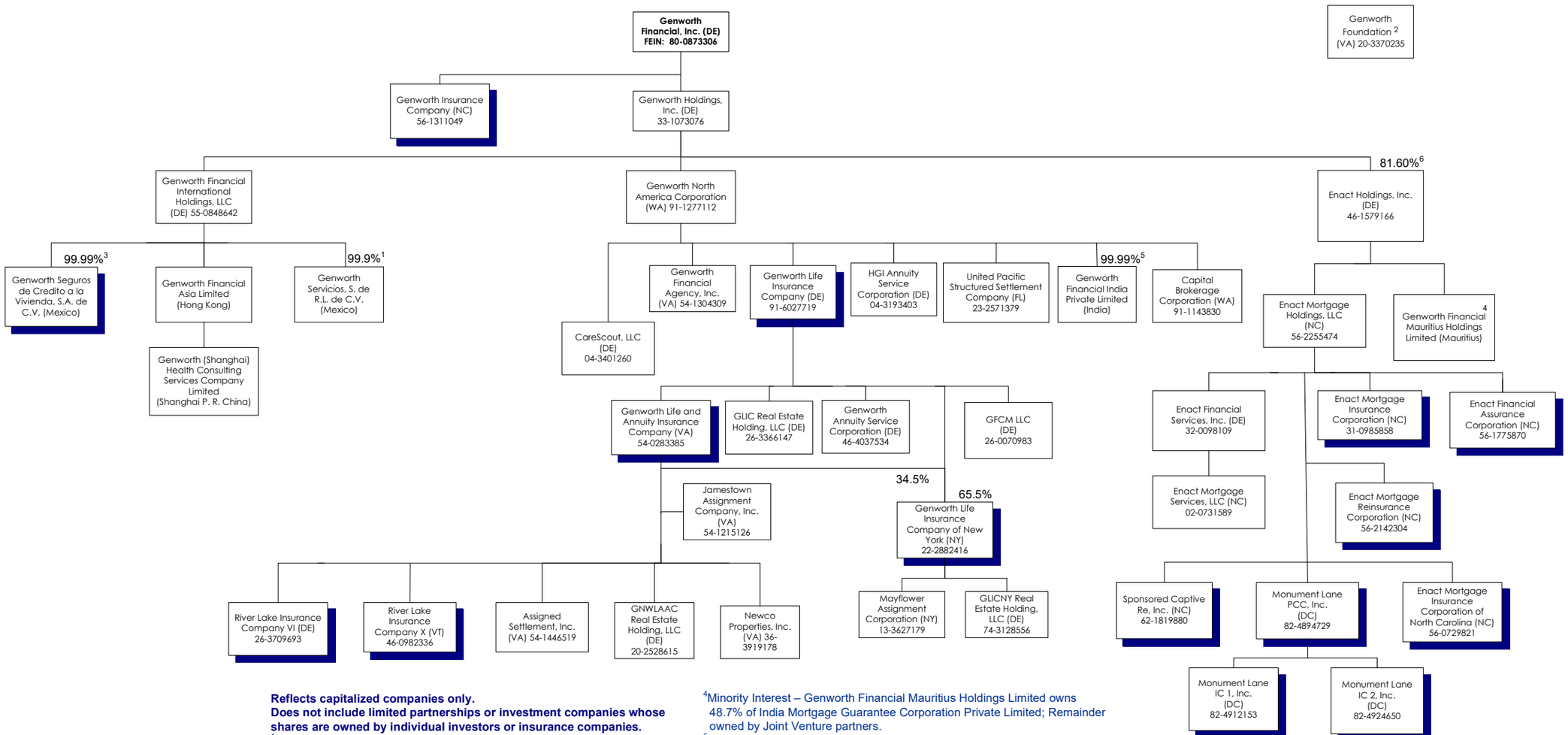
L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 50
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 0
N - None of the above - Not allowed to write business in the state 7

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

PART 1 – ORGANIZATIONAL CHART

Genworth Financial, Inc.
Global Organizational Chart
As of March 31, 2022
Common Stock Ownership Only - 100% unless otherwise indicated

Denotes Insurance Company



Reflects capitalized companies only.
Does not include limited partnerships or investment companies whose shares are owned by individual investors or insurance companies.

[1]1 share owned by Enact Mortgage Insurance Corporation.
[2]No shareholders.
[3].01% owned by Enact Mortgage Insurance Corporation.
[4]Minority Interest – Genworth Financial Mauritius Holdings Limited owns 48.7% of India Mortgage Guarantee Corporation Private Limited; Remainder owned by Joint Venture partners.
[5].01% owned by Genworth Holdings, Inc.
[6]~9% investment vehicles managed by Bayview Asset Management, LLC; Remainder publicly owned.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
		00000	54-1446519				Assigned Settlement, Inc.	VA	DS	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	YES	
		00000	91-1143830				Capital Brokerage Corporation	WA	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	04-3401260				CareScout, LLC	DE	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	37095	56-1775870				Enact Financial Assurance Corporation	NC	IA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	32-0098109				Enact Financial Services, Inc.	DE	NIA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	46-1579166		0001823529	NASDAQ	Enact Holdings, Inc.	DE	NIA	Genworth Holdings, Inc.1	Ownership	81.600	Genworth Financial, Inc.	NO	1
		00000	56-2255474				Enact Mortgage Holdings, LLC	NC	NIA	Enact Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	38458	31-0985858				Enact Mortgage Insurance Corporation	NC	IA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	16675	56-0729821				Enact Mortgage Insurance Corporation of North Carolina	NC	IA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	11049	56-2142304				Enact Mortgage Reinsurance Corporation	NC	IA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	02-0731589				Enact Mortgage Services, LLC	NC	NIA	Enact Financial Services, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	46-4037534				Genworth Annuity Service Corporation	DE	NIA	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	YES	
		00000	54-1304309				Genworth Financial Agency, Inc.	VA	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000					Genworth Financial Asia Limited	HKG	NIA	Genworth Financial International Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	80-0873306		0001276520	NYSE	Genworth Financial, Inc.	DE	UIP	Remainder publicly owned	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000					Genworth Financial India Private Limited	IND	NIA	Genworth North America Corporation	Ownership	99.990	Genworth Financial, Inc.	NO	
		00000					Genworth Financial India Private Limited	IND	NIA	Genworth Holdings, Inc.	Ownership	.0.010	Genworth Financial, Inc.	NO	
		00000	55-0848642				Genworth Financial International Holdings, LLC	DE	NIA	Genworth Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000					Genworth Financial Mauritius Holdings Limited	MUS	NIA	Enact Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	33-1073076				Genworth Holdings, Inc.	DE	UIP	Genworth Financial, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	94072	56-1311049				Genworth Insurance Company	NC	IA	Genworth Financial, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	65536	54-0283385				Genworth Life and Annuity Insurance Company	VA	RE	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	70025	91-6027719				Genworth Life Insurance Company	DE	UDP	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	72990	22-2882416				Genworth Life Insurance Company of New York	NY	DS	Genworth Life Insurance Company	Ownership	65.500	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	72990	22-2882416				Genworth Life Insurance Company of New York	NY	DS	Genworth Life and Annuity Insurance Company	Ownership	34.500	Genworth Financial, Inc.	NO	
		00000	91-1277112				Genworth North America Corporation	WA	UIP	Genworth Holdings, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000					Genworth Seguros de Credito a la Vivienda, S.A. de C.V.	MEX	IA	Genworth Financial International Holdings, LLC	Ownership	99.990	Genworth Financial, Inc.	NO	
		00000					Genworth Seguros de Credito a la Vivienda, S.A. de C.V.	MEX	IA	Enact Mortgage Insurance Corporation	Ownership	.0.010	Genworth Financial, Inc.	YES	
		00000					Genworth Servicios, S. de R.L. de C.V.	MEX	NIA	Genworth Financial International Holdings, LLC	Ownership	99.900	Genworth Financial, Inc.	NO	
		00000					Genworth Servicios, S. de R.L. de C.V.	MEX	NIA	Enact Mortgage Insurance Corporation	Ownership	.0.100	Genworth Financial, Inc.	YES	
		00000					Genworth (Shanghai) Health Consulting Services Company Limited	CHN	NIA	Genworth Financial Asia Limited	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	26-0070983				GFCM LLC	DE	NIA	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	26-3366147				GLIC Real Estate Holding, LLC	DE	NIA	Genworth Life Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	74-3128556				GLICNY Real Estate Holding, LLC	DE	NIA	Genworth Life Insurance Company of New York	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	20-2528615				GNWLAAC Real Estate Holding, LLC	DE	DS	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	04-3193403				HGI Annuity Service Corporation	DE	NIA	Genworth North America Corporation	Ownership	100.000	Genworth Financial, Inc.	NO	
		97144	54-1215126				Jamestown Assignment Company, Inc.	VA	DS	Genworth Life and Annuity Insurance Company	Ownership	100.000	Genworth Financial, Inc.	NO	
		00000	13-3627179				Mayflower Assignment Corporation	NY	NIA	Genworth Life Insurance Company of New York	Ownership	100.000	Genworth Financial, Inc.	YES	
4011	Genworth Financial, Inc.	00000	82-4894729				Monument Lane PCC, Inc.	DC	IA	Enact Mortgage Holdings, LLC	Ownership	100.000	Genworth Financial, Inc.	NO	
4011	Genworth Financial, Inc.	00000	82-4912153				Monument Lane IC 1, Inc.	DC	IA	Monument Lane PCC, Inc.	Ownership	100.000	Genworth Financial, Inc.	NO	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

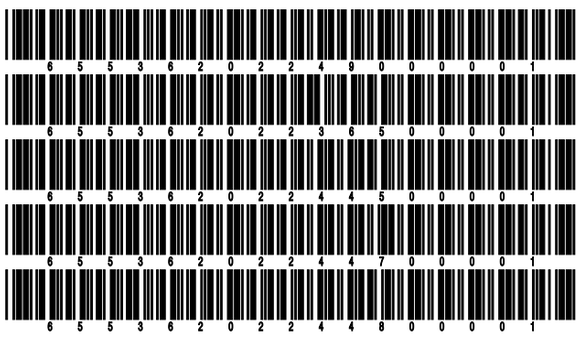
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1. The company does not transact this type of business.
2. The company does not transact this type of business.
3. The company does not transact this type of business.
5. The company does not transact this type of business.
6. The company does not transact this type of business.

Bar Code:

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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Prepaid expenses	12,153,374	12,153,374	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	12,153,374	12,153,374	0	0

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	12,894,642	13,074,708
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		499,304
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation	172,500	679,370
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	12,722,142	12,894,642
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	12,722,142	12,894,642

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	1,753,138,113	1,717,326,951
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	37,943,408	300,768,505
	2.2 Additional investment made after acquisition		0
3.	Capitalized deferred interest and other		0
4.	Accrual of discount		131
5.	Unrealized valuation increase (decrease)		0
6.	Total gain (loss) on disposals		0
7.	Deduct amounts received on disposals	39,047,950	264,956,125
8.	Deduct amortization of premium and mortgage interest points and commitment fees	260	1,349
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,752,033,311	1,753,138,113
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	1,752,033,311	1,753,138,113
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	1,752,033,311	1,753,138,113

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	123,404,220	69,817,941
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	500,000	58,731,233
	2.2 Additional investment made after acquisition	2,840	937,413
3.	Capitalized deferred interest and other		0
4.	Accrual of discount	8,065	26,137
5.	Unrealized valuation increase (decrease)	106,066	(2,391,535)
6.	Total gain (loss) on disposals		58,924
7.	Deduct amounts received on disposals	36,520	1,583,116
8.	Deduct amortization of premium and depreciation	43,252	176,202
9.	Total foreign exchange change in book/adjusted carrying value		0
10.	Deduct current year's other than temporary impairment recognized		2,016,575
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	123,941,419	123,404,220
12.	Deduct total nonadmitted amounts	25,515	25,733
13.	Statement value at end of current period (Line 11 minus Line 12)	123,915,904	123,378,487

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	10,535,310,174	11,729,114,474
2.	Cost of bonds and stocks acquired	95,751,482	772,734,840
3.	Accrual of discount	5,204,500	22,894,859
4.	Unrealized valuation increase (decrease)	58,698,329	300,018,960
5.	Total gain (loss) on disposals	454,710	40,750,384
6.	Deduct consideration for bonds and stocks disposed of	254,560,961	2,329,436,558
7.	Deduct amortization of premium	4,038,054	11,543,276
8.	Total foreign exchange change in book/adjusted carrying value	(591,750)	(213,000)
9.	Deduct current year's other than temporary impairment recognized		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	536,788	10,989,491
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	10,436,765,218	10,535,310,174
12.	Deduct total nonadmitted amounts	2,855,653	2,841,717
13.	Statement value at end of current period (Line 11 minus Line 12)	10,433,909,565	10,532,468,457

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	5,120,869,111	15,016,810	84,810,766	(2,651,858)	5,048,423,297	0	0	5,120,869,111
2.	NAIC 2 (a)	4,744,738,386	53,215,837	95,857,749	44,111,692	4,746,208,166	0	0	4,744,738,386
3.	NAIC 3 (a)	462,558,877	27,219,467	24,823,143	(40,884,483)	424,070,718	0	0	462,558,877
4.	NAIC 4 (a)	18,404,571	0	0	(1,565)	18,403,006	0	0	18,404,571
5.	NAIC 5 (a)	0	0	0	0	0	0	0	
6.	NAIC 6 (a)	181,695	0	6,340	910	176,265	0	0	181,695
7.	Total Bonds	10,346,752,640	95,452,114	205,497,998	574,696	10,237,281,452	0	0	10,346,752,640
	PREFERRED STOCK								
8.	NAIC 1	35,002	0	0	(1,488)	33,514	0	0	35,002
9.	NAIC 2	7,012,415	0	0	(363,578)	6,648,837	0	0	7,012,415
10.	NAIC 3	10,775,000	0	0	(200,000)	10,575,000	0	0	10,775,000
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	17,822,416	0	0	(565,066)	17,257,350	0	0	17,822,416
15.	Total Bonds and Preferred Stock	10,364,575,056	95,452,114	205,497,998	9,630	10,254,538,802	0	0	10,364,575,056

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

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

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	0	4,351,177
2.	Cost of short-term investments acquired		
3.	Accrual of discount		13,823
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals		4,365,000
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	0	0

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	41,310,247
2.	Cost Paid/(Consideration Received) on additions	4,833,564
3.	Unrealized Valuation increase/(decrease)	(10,306,190)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	4,134,031
6.	Considerations received/(paid) on terminations	10,556,183
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	591,750
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	30,007,219
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	30,007,219

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				2,729,750
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				4,160,825
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(40,200,101)			
	3.14 Section 1, Column 18, prior year	(6,477,324)	(33,722,777)	(33,722,777)	
3.2	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	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(40,200,101)			
	3.24 Section 1, Column 19, prior year plus	(6,477,324)			
	3.25 SSAP No. 108 adjustments		(33,722,777)	(33,722,777)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year				(362,514)
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	6,477,326			
	4.22 Amount recognized	(6,839,840)			
	4.23 SSAP No. 108 adjustments		(362,514)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				6,890,575
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				6,890,575

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	30,007,219	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	6,890,575	
3.	Total (Line 1 plus Line 2)		36,897,794
4.	Part D, Section 1, Column 6	36,897,794	
5.	Part D, Section 1, Column 7	0	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	29,940,021	
8.	Part B, Section 1, Column 13	6,890,575	
9.	Total (Line 7 plus Line 8)		36,830,596
10.	Part D, Section 1, Column 9	36,859,543	
11.	Part D, Section 1, Column 10	(28,947)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	5,230,803	
14.	Part B, Section 1, Column 20	29,454,412	
15.	Part D, Section 1, Column 12	34,685,215	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	255,266,818	303,565,852
2.	Cost of cash equivalents acquired	289,461,768	2,099,261,005
3.	Accrual of discount	0	4,303
4.	Unrealized valuation increase (decrease)	0	
5.	Total gain (loss) on disposals	0	
6.	Deduct consideration received on disposals	400,209,058	2,147,564,342
7.	Deduct amortization of premium	0	
8.	Total foreign exchange change in book/adjusted carrying value	0	
9.	Deduct current year's other than temporary impairment recognized	0	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	144,519,528	255,266,818
11.	Deduct total nonadmitted amounts	0	
12.	Statement value at end of current period (Line 10 minus Line 11)	144,519,528	255,266,818

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
901002082	Hudson	FL		12/03/2021	3.400	90	0	7,000,000
901002091	Shoreline	WA		01/10/2022	4.300	3,500,000	0	29,800,000
901002103	Lincoln	NE		03/08/2022	3.550	9,750,000	0	17,540,000
901002108	Jacksonville	FL		02/25/2022	3.750	6,100,000	0	9,800,000
901002117	Ocala	FL		02/22/2022	4.700	3,000,000	0	5,700,000
901002122	Broomfield	CO		01/27/2022	4.810	2,158,318	0	8,300,000
901002123	Broomfield	CO		01/27/2022	3.650	3,035,000	0	8,300,000
901002130	Tucson	AZ		01/14/2022	3.650	10,400,000	0	14,600,000
0599999. Mortgages in good standing - Commercial mortgages-all other						37,943,408	0	101,040,000
0899999. Total Mortgages in good standing						37,943,408	0	101,040,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						37,943,408	0	101,040,000

E02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2664	OCEANSIDE	CA		01/30/1997	01/07/2022	4,539	0	0	0	0	0	0	4,539	4,539	0	0	0
100000854	PHOENIX	AZ		02/08/2007	02/28/2022	1,819,615	0	0	0	0	0	0	1,819,615	1,819,615	0	0	0
901000639	BROOMFIELD	CO		09/12/2013	01/28/2022	2,165,298	0	0	0	0	0	0	2,165,298	2,165,298	0	0	0
901000699	BRADENTON	FL		02/07/2014	02/28/2022	10,627,749	0	0	0	0	0	0	10,627,749	10,627,749	0	0	0
901001259	Palm Harbor	FL		02/15/2017	03/29/2022	5,560,373	0	0	0	0	0	0	5,560,373	5,560,373	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
0199999. Mortgages closed by repayment						22,470,447	0	0	0	0	0	0	22,470,447	22,470,447	0	0	0
2953	HOUSTON	TX		01/15/1998		35,110	0	0	0	0	0	0	35,110	35,110	0	0	0
2966	BAKERSFIELD	CA		02/17/1998		26,416	0	0	0	0	0	0	26,416	26,416	0	0	0
3423	ATLANTA	GA		06/07/1999		53,071	0	0	0	0	0	0	53,071	53,071	0	0	0
3798	CHARLOTTE	NC		06/29/2000		55,459	0	0	0	0	0	0	55,459	55,459	0	0	0
3799	CHARLOTTE	NC		06/29/2000		80,520	0	0	0	0	0	0	80,520	80,520	0	0	0
3800	GREENSBORO	NC		06/29/2000		42,331	0	0	0	0	0	0	42,331	42,331	0	0	0
3801	GREENSBORO	NC		06/29/2000		86,251	0	0	0	0	0	0	86,251	86,251	0	0	0
4847	SEATTLE	WA		11/12/2002		77,250	0	0	0	0	0	0	77,250	77,250	0	0	0
4898	SEATTLE	WA		07/25/2019		3,889	0	(260)	0	0	(260)	0	3,628	3,628	0	0	0
4898	SEATTLE	WA		12/02/2002		105,218	0	0	0	0	0	0	105,218	105,218	0	0	0
5083	MEMPHIS	TN		02/26/2003		44,982	0	0	0	0	0	0	44,982	44,982	0	0	0
5305	HOLBROOK	NY		11/12/2003		96,589	0	0	0	0	0	0	96,589	96,589	0	0	0
5349	CITY OF INDUSTRY	CA		08/05/2003		24,760	0	0	0	0	0	0	24,760	24,760	0	0	0
5441	INWOOD	NY		01/01/2007		63,831	0	0	0	0	0	0	63,831	63,831	0	0	0
5450	SEATTLE	WA		10/15/2003		58,377	0	0	0	0	0	0	58,377	58,377	0	0	0
5494	HOUSTON	TX		10/20/2003		126,940	0	0	0	0	0	0	126,940	126,940	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5528	VIRGINIA BEACH	VA		01/07/2004		68,580	0	0	0	0	0	0	68,580	68,580	0	0	0
5621	ROSWELL	GA		02/13/2004		33,317	0	0	0	0	0	0	33,317	33,317	0	0	0
5628	CHATSWORTH	CA		01/01/2007		25,766	0	0	0	0	0	0	25,766	25,766	0	0	0
5704	WOODLAND HILLS	CA		06/08/2004		27,035	0	0	0	0	0	0	27,035	27,035	0	0	0
5753	LOGANVILLE	GA		05/27/2004		50,233	0	0	0	0	0	0	50,233	50,233	0	0	0
5801	RIVERSIDE	CA		07/12/2004		20,303	0	0	0	0	0	0	20,303	20,303	0	0	0
5912	ANAHEIM	CA		11/02/2004		8,492	0	0	0	0	0	0	8,492	8,492	0	0	0
5936	LYNNWOOD	WA		11/15/2004		39,302	0	0	0	0	0	0	39,302	39,302	0	0	0
6024	LOUISVILLE	KY		02/15/2005		81,639	0	0	0	0	0	0	81,639	81,639	0	0	0
6025	LOUISVILLE	KY		02/15/2005		70,382	0	0	0	0	0	0	70,382	70,382	0	0	0
6032	OMAHA	NE		02/22/2005		161,924	0	0	0	0	0	0	161,924	161,924	0	0	0
6047	JACKSONVILLE	FL		01/01/2007		91,871	0	0	0	0	0	0	91,871	91,871	0	0	0
6058	KNOXVILLE	TN		05/16/2005		58,047	0	0	0	0	0	0	58,047	58,047	0	0	0
6124	ALBUQUERQUE	NM		03/29/2005		19,394	0	0	0	0	0	0	19,394	19,394	0	0	0
6146	CLERMONT	FL		08/01/2005		45,149	0	0	0	0	0	0	45,149	45,149	0	0	0
6204	BROOKLYN	NY		06/13/2005		75,215	0	0	0	0	0	0	75,215	75,215	0	0	0
6245	OAKTON	VA		07/05/2005		80,062	0	0	0	0	0	0	80,062	80,062	0	0	0
6256	SALT LAKE CITY	UT		01/01/2007		19,524	0	0	0	0	0	0	19,524	19,524	0	0	0
6259	LAS CRUCES	NM		08/03/2005		33,908	0	0	0	0	0	0	33,908	33,908	0	0	0
6291	LOS ANGELES	CA		08/24/2005		59,121	0	0	0	0	0	0	59,121	59,121	0	0	0
6292	LOS ANGELES	CA		08/11/2005		92,901	0	0	0	0	0	0	92,901	92,901	0	0	0
6306	MERIDIAN	ID		08/22/2005		70,103	0	0	0	0	0	0	70,103	70,103	0	0	0
6307	MERIDIAN	ID		08/22/2005		51,525	0	0	0	0	0	0	51,525	51,525	0	0	0
6308	MERIDIAN	ID		08/22/2005		30,409	0	0	0	0	0	0	30,409	30,409	0	0	0
6369	RIVERSIDE	CA		10/07/2005		36,101	0	0	0	0	0	0	36,101	36,101	0	0	0
6391	CHARLOTTE	NC		09/20/2005		83,359	0	0	0	0	0	0	83,359	83,359	0	0	0
6403	GLEN ALLEN	VA		11/18/2005		50,824	0	0	0	0	0	0	50,824	50,824	0	0	0
6452	Cleveland	TN		01/11/2006		17,625	0	0	0	0	0	0	17,625	17,625	0	0	0
6492	SOUTHAVEN	MS		11/29/2005		60,109	0	0	0	0	0	0	60,109	60,109	0	0	0
100000009	YUCAIPA	CA		03/08/2006		50,568	0	0	0	0	0	0	50,568	50,568	0	0	0
100000096	OWINGS MILLS	MD		02/15/2006		32,648	0	0	0	0	0	0	32,648	32,648	0	0	0
100000204	SEATTLE	WA		02/15/2006		36,545	0	0	0	0	0	0	36,545	36,545	0	0	0
100000261	SAN BERNARDINO	CA		01/01/2007		34,306	0	0	0	0	0	0	34,306	34,306	0	0	0
100000327	SAN JOSE	CA		08/09/2007		23,164	0	0	0	0	0	0	23,164	23,164	0	0	0
100000334	OREGON	OR		07/26/2006		7,994	0	0	0	0	0	0	7,994	7,994	0	0	0
100000477	HOUSTON	TX		08/02/2006		22,006	0	0	0	0	0	0	22,006	22,006	0	0	0
100000545	COPPELL	TX		10/31/2006		106,315	0	0	0	0	0	0	106,315	106,315	0	0	0
100000832	MANCHESTER	NH		01/18/2007		85,291	0	0	0	0	0	0	85,291	85,291	0	0	0
100000880	PERRIS	CA		04/12/2007		31,784	0	0	0	0	0	0	31,784	31,784	0	0	0
100000881	SAN JACINTO	CA		04/12/2007		29,095	0	0	0	0	0	0	29,095	29,095	0	0	0
100001023	RENO	NV		08/28/2007		27,175	0	0	0	0	0	0	27,175	27,175	0	0	0
100001109	LITCHFIELD	CT		07/23/2007		9,624	0	0	0	0	0	0	9,624	9,624	0	0	0
100001136	SAN DIEGO	CA		07/19/2007		34,081	0	0	0	0	0	0	34,081	34,081	0	0	0
100001194	SUN VALLEY	CA		09/06/2007		63,543	0	0	0	0	0	0	63,543	63,543	0	0	0
100001324	SALINAS	CA		12/17/2007		93,931	0	0	0	0	0	0	93,931	93,931	0	0	0
110001228	MEMPHIS	TN		04/12/2017		131,615	0	0	0	0	0	0	131,615	131,615	0	0	0
901000201	ROCKY MOUNT	VA		04/11/2017		80,007	0	0	0	0	0	0	80,007	80,007	0	0	0
901000234	WOODBRIDGE	VA		04/11/2017		21,474	0	0	0	0	0	0	21,474	21,474	0	0	0
901000250	BROOKLYN	NY		07/19/2011		69,739	0	0	0	0	0	0	69,739	69,739	0	0	0
901000265	CAMBRIDGE	MA		06/29/2011		70,443	0	0	0	0	0	0	70,443	70,443	0	0	0
901000268	MIDDLESEX	NJ		04/12/2017		47,174	0	0	0	0	0	0	47,174	47,174	0	0	0
901000274	DEL MAR	CA		07/15/2011		75,866	0	0	0	0	0	0	75,866	75,866	0	0	0
901000298	GULF BREEZE	FL		10/20/2011		26,217	0	0	0	0	0	0	26,217	26,217	0	0	0
901000301	ATLANTA	GA		10/20/2011		28,382	0	0	0	0	0	0	28,382	28,382	0	0	0
901000304	CHINO	CA		11/14/2011		23,386	0	0	0	0	0	0	23,386	23,386	0	0	0
901000309	PONTE VEDRA	FL		04/30/2012		51,660	0	0	0	0	0	0	51,660	51,660	0	0	0
901000315	MINNEAPOLIS	MN		12/28/2011		27,296	0	0	0	0	0	0	27,296	27,296	0	0	0
901000340	ATLANTA	GA		04/05/2012		43,912	0	0	0	0	0	0	43,912	43,912	0	0	0
901000347	CARY	NC		05/24/2012		23,460	0	0	0	0	0	0	23,460	23,460	0	0	0
901000353	DANVILLE	CA		04/12/2017		27,435	0	0	0	0	0	0	27,435	27,435	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
901000376	ORTING	WA		10/11/2012		105,004	0	0	0	0	0	0	105,004	105,004	0	0	0
901000378	SAN FRANCISCO	CA		08/02/2012		132,255	0	0	0	0	0	0	132,255	132,255	0	0	0
901000401	LA PALMA	CA		08/01/2012		122,038	0	0	0	0	0	0	122,038	122,038	0	0	0
901000402	CERRITOS	CA		09/04/2012		33,870	0	0	0	0	0	0	33,870	33,870	0	0	0
901000419	CHICAGO	IL		04/12/2017		94,360	0	0	0	0	0	0	94,360	94,360	0	0	0
901000433	ENGLEWOOD	CO		10/01/2012		57,005	0	0	0	0	0	0	57,005	57,005	0	0	0
901000450	MURRIETTA	CA		11/14/2012		25,227	0	0	0	0	0	0	25,227	25,227	0	0	0
901000460	FLUSHING	NY		04/09/2013		100,418	0	0	0	0	0	0	100,418	100,418	0	0	0
901000474	RANCHO DOMINGUEZ	CA		12/14/2012		21,614	0	0	0	0	0	0	21,614	21,614	0	0	0
901000484	ASTORIA	NY		02/27/2013		82,938	0	0	0	0	0	0	82,938	82,938	0	0	0
901000488	VIRGINIA BEACH	VA		02/11/2013		55,528	0	0	0	0	0	0	55,528	55,528	0	0	0
901000490	IRVINE	CA		02/01/2013		23,396	0	0	0	0	0	0	23,396	23,396	0	0	0
901000493	WALNUT	CA		01/31/2013		20,781	0	0	0	0	0	0	20,781	20,781	0	0	0
901000495	SHAKOPEE	MN		03/18/2013		39,045	0	0	0	0	0	0	39,045	39,045	0	0	0
901000502	MILL CREEK	WA		04/09/2013		37,667	0	0	0	0	0	0	37,667	37,667	0	0	0
901000506	PEMBROKE PINES	FL		03/01/2013		30,995	0	0	0	0	0	0	30,995	30,995	0	0	0
901000508	FAYETTEVILLE	NC		03/20/2013		106,962	0	0	0	0	0	0	106,962	106,962	0	0	0
901000550	QUEENS	NY		04/25/2013		51,509	0	0	0	0	0	0	51,509	51,509	0	0	0
901000552	SANTEE	CA		05/30/2013		31,382	0	0	0	0	0	0	31,382	31,382	0	0	0
901000560	MIDDLEBURG HEIGHTS	OH		04/30/2013		36,575	0	0	0	0	0	0	36,575	36,575	0	0	0
901000562	GERMANTOWN	MD		07/01/2013		139,499	0	0	0	0	0	0	139,499	139,499	0	0	0
901000563	SAN DIEGO	CA		05/23/2013		29,745	0	0	0	0	0	0	29,745	29,745	0	0	0
901000566	QUINCY	MA		06/03/2013		107,107	0	0	0	0	0	0	107,107	107,107	0	0	0
901000567	CENTENNIAL	CO		05/31/2013		20,310	0	0	0	0	0	0	20,310	20,310	0	0	0
901000582	ESCONDIDO	CA		06/26/2013		101,043	0	0	0	0	0	0	101,043	101,043	0	0	0
901000585	STERLING	VA		07/31/2013		31,072	0	0	0	0	0	0	31,072	31,072	0	0	0
901000607	GARDEN GROVE	CA		08/30/2013		48,488	0	0	0	0	0	0	48,488	48,488	0	0	0
901000618	MEMPHIS	TN		07/31/2013		24,076	0	0	0	0	0	0	24,076	24,076	0	0	0
901000626	TORRANCE	CA		09/26/2013		24,734	0	0	0	0	0	0	24,734	24,734	0	0	0
901000627	New Port Richey	FL		02/05/2015		109,830	0	0	0	0	0	0	109,830	109,830	0	0	0
901000628	PINELLAS PARK	FL		10/07/2013		35,380	0	0	0	0	0	0	35,380	35,380	0	0	0
901000632	WASHINGTON	DC		09/18/2013		38,023	0	0	0	0	0	0	38,023	38,023	0	0	0
901000650	LIBERTYVILLE	IL		11/18/2013		77,548	0	0	0	0	0	0	77,548	77,548	0	0	0
901000653	HANOVER	MD		12/06/2013		39,642	0	0	0	0	0	0	39,642	39,642	0	0	0
901000654	OMAHA	NE		12/18/2013		83,902	0	0	0	0	0	0	83,902	83,902	0	0	0
901000657	WOOLWICH	NJ		11/27/2013		26,437	0	0	0	0	0	0	26,437	26,437	0	0	0
901000666	AVON	CT		12/12/2013		32,920	0	0	0	0	0	0	32,920	32,920	0	0	0
901000670	BURNSVILLE	MN		12/04/2013		31,569	0	0	0	0	0	0	31,569	31,569	0	0	0
901000672	HOUSTON	TX		11/26/2013		97,542	0	0	0	0	0	0	97,542	97,542	0	0	0
901000673	Beltsville	MD		04/01/2014		44,785	0	0	0	0	0	0	44,785	44,785	0	0	0
901000674	Gaithersburg	MD		04/09/2014		21,480	0	0	0	0	0	0	21,480	21,480	0	0	0
901000684	VIRGINIA BEACH	VA		12/12/2013		27,080	0	0	0	0	0	0	27,080	27,080	0	0	0
901000692	OKLAHOMA CITY	OK		12/10/2013		24,179	0	0	0	0	0	0	24,179	24,179	0	0	0
901000695	Randolph	MA		05/21/2014		23,452	0	0	0	0	0	0	23,452	23,452	0	0	0
901000700	ST. LOUIS	MO		02/14/2014		43,713	0	0	0	0	0	0	43,713	43,713	0	0	0
901000707	PARKER	CO		02/19/2014		31,452	0	0	0	0	0	0	31,452	31,452	0	0	0
901000718	LOS ANGELES	CA		03/07/2014		26,162	0	0	0	0	0	0	26,162	26,162	0	0	0
901000720	CORONA	CA		02/27/2014		99,059	0	0	0	0	0	0	99,059	99,059	0	0	0
901000725	Falmouth	MA		04/29/2014		45,878	0	0	0	0	0	0	45,878	45,878	0	0	0
901000732	Las Vegas	NV		04/11/2014		67,811	0	0	0	0	0	0	67,811	67,811	0	0	0
901000734	Germantown	MD		05/22/2014		77,819	0	0	0	0	0	0	77,819	77,819	0	0	0
901000735	Plantation	FL		04/09/2014		58,071	0	0	0	0	0	0	58,071	58,071	0	0	0
901000740	Puyallup	WA		04/24/2014		16,794	0	0	0	0	0	0	16,794	16,794	0	0	0
901000745	Newark	CA		03/28/2014		37,744	0	0	0	0	0	0	37,744	37,744	0	0	0
901000747	Berea	OH		08/18/2014		27,550	0	0	0	0	0	0	27,550	27,550	0	0	0
901000748	Cedar Park	TX		06/18/2014		13,454	0	0	0	0	0	0	13,454	13,454	0	0	0
901000755	Woodbury	MN		07/03/2014		84,254	0	0	0	0	0	0	84,254	84,254	0	0	0
901000756	Vestavia Hills	AL		08/06/2014		35,404	0	0	0	0	0	0	35,404	35,404	0	0	0
901000769	Las Vegas	NV		06/13/2014		52,020	0	0	0	0	0	0	52,020	52,020	0	0	0
901000772	Atlanta	GA		07/25/2014		22,560	0	0	0	0	0	0	22,560	22,560	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
901000776	Louisville	KY		07/15/2014		49,846	0	0	0	0	0	0	49,846	49,846	0	0	0
901000780	Los Alamitos	CA		07/01/2014		16,626	0	0	0	0	0	0	16,626	16,626	0	0	0
901000786	Timberville	VA		07/16/2014		70,920	0	0	0	0	0	0	70,920	70,920	0	0	0
901000796	Greenville	SC		07/16/2014		104,525	0	0	0	0	0	0	104,525	104,525	0	0	0
901000797	Seattle	WA		07/16/2014		68,491	0	0	0	0	0	0	68,491	68,491	0	0	0
901000802	McLean	VA		09/11/2014		185,357	0	0	0	0	0	0	185,357	185,357	0	0	0
901000812	Fort Collins	CO		09/04/2014		58,679	0	0	0	0	0	0	58,679	58,679	0	0	0
901000819	Taylorsville	UT		09/02/2014		12,474	0	0	0	0	0	0	12,474	12,474	0	0	0
901000824	La Quinta	CA		09/11/2014		81,435	0	0	0	0	0	0	81,435	81,435	0	0	0
901000829	Winston-Salem	NC		11/25/2014		209,133	0	0	0	0	0	0	209,133	209,133	0	0	0
901000830	Burnsville	MN		09/10/2014		45,859	0	0	0	0	0	0	45,859	45,859	0	0	0
901000833	Woodbury	MN		09/05/2014		36,608	0	0	0	0	0	0	36,608	36,608	0	0	0
901000834	Woodbury	MN		09/05/2014		45,222	0	0	0	0	0	0	45,222	45,222	0	0	0
901000837	Phoenix	AZ		10/14/2014		53,682	0	0	0	0	0	0	53,682	53,682	0	0	0
901000839	St. Charles	IL		11/07/2014		98,563	0	0	0	0	0	0	98,563	98,563	0	0	0
901000859	Kirkland	WA		11/20/2014		27,947	0	0	0	0	0	0	27,947	27,947	0	0	0
901000867	Foley	AL		11/12/2014		74,255	0	0	0	0	0	0	74,255	74,255	0	0	0
901000873	Cincinnati	OH		12/02/2014		36,205	0	0	0	0	0	0	36,205	36,205	0	0	0
901000875	Newport	RI		11/25/2014		18,643	0	0	0	0	0	0	18,643	18,643	0	0	0
901000876	Chicago	IL		12/17/2014		28,557	0	0	0	0	0	0	28,557	28,557	0	0	0
901000880	WESTMINSTER	CA		01/16/2015		27,372	0	0	0	0	0	0	27,372	27,372	0	0	0
901000889	Seattle	WA		12/19/2014		30,596	0	0	0	0	0	0	30,596	30,596	0	0	0
901000907	Clackamas	OR		02/02/2015		80,380	0	0	0	0	0	0	80,380	80,380	0	0	0
901000908	TUALATIN	OR		02/04/2015		48,228	0	0	0	0	0	0	48,228	48,228	0	0	0
901000912	Birmingham	AL		03/24/2015		137,081	0	0	0	0	0	0	137,081	137,081	0	0	0
901000916	Madison	AL		03/17/2015		48,692	0	0	0	0	0	0	48,692	48,692	0	0	0
901000917	West Chester	PA		03/31/2015		33,211	0	0	0	0	0	0	33,211	33,211	0	0	0
901000918	Twinsburg	OH		05/29/2015		14,907	0	0	0	0	0	0	14,907	14,907	0	0	0
901000920	Denver	CO		04/10/2015		25,689	0	0	0	0	0	0	25,689	25,689	0	0	0
901000921	Chandler	AZ		04/17/2015		10,314	0	0	0	0	0	0	10,314	10,314	0	0	0
901000925	Westminister	CO		03/12/2015		36,674	0	0	0	0	0	0	36,674	36,674	0	0	0
901000938	Richmond	VA		08/10/2015		37,044	0	0	0	0	0	0	37,044	37,044	0	0	0
901000947	Little Rock	AR		07/31/2015		13,765	0	0	0	0	0	0	13,765	13,765	0	0	0
901000948	Inglewood	CA		06/01/2015		46,185	0	0	0	0	0	0	46,185	46,185	0	0	0
901000955	Vernon	CA		06/01/2015		15,264	0	0	0	0	0	0	15,264	15,264	0	0	0
901000958	Rochester Hills	MI		08/21/2015		35,141	0	0	0	0	0	0	35,141	35,141	0	0	0
901000963	Washington	DC		04/10/2015		8,239	0	0	0	0	0	0	8,239	8,239	0	0	0
901000967	Melrose Park	IL		07/30/2015		30,733	0	0	0	0	0	0	30,733	30,733	0	0	0
901000968	JACKSONVILLE	FL		05/15/2015		54,370	0	0	0	0	0	0	54,370	54,370	0	0	0
901000977	Columbus	OH		07/01/2015		26,875	0	0	0	0	0	0	26,875	26,875	0	0	0
901000978	Cleveland Heights	OH		06/16/2015		10,951	0	0	0	0	0	0	10,951	10,951	0	0	0
901000979	Lakewood	OH		06/16/2015		13,217	0	0	0	0	0	0	13,217	13,217	0	0	0
901000980	Largo	FL		05/27/2015		11,843	0	0	0	0	0	0	11,843	11,843	0	0	0
901000983	Northville	MI		06/30/2015		23,105	0	0	0	0	0	0	23,105	23,105	0	0	0
901000987	Corona	CA		07/01/2015		15,683	0	0	0	0	0	0	15,683	15,683	0	0	0
901000989	Miami	FL		11/02/2015		59,407	0	0	0	0	0	0	59,407	59,407	0	0	0
901000991	Arlington	TX		06/18/2015		21,293	0	0	0	0	0	0	21,293	21,293	0	0	0
901000997	Creve Couer	MO		07/15/2015		29,421	0	0	0	0	0	0	29,421	29,421	0	0	0
901001000	Ridley Township	PA		07/31/2015		24,933	0	0	0	0	0	0	24,933	24,933	0	0	0
901001005	Chicago	IL		06/30/2015		48,112	0	0	0	0	0	0	48,112	48,112	0	0	0
901001006	Chicago	IL		08/11/2015		22,041	0	0	0	0	0	0	22,041	22,041	0	0	0
901001010	NASHVILLE	TN		04/11/2017		67,189	0	0	0	0	0	0	67,189	67,189	0	0	0
901001011	Oak Park	IL		09/30/2015		18,077	0	0	0	0	0	0	18,077	18,077	0	0	0
901001012	Hendersonville	TN		09/08/2015		39,507	0	0	0	0	0	0	39,507	39,507	0	0	0
901001016	Chantilly	VA		08/31/2015		20,765	0	0	0	0	0	0	20,765	20,765	0	0	0
901001022	Des Moines	IA		11/30/2015		28,189	0	0	0	0	0	0	28,189	28,189	0	0	0
901001024	Santa Monica	CA		10/14/2015		19,826	0	0	0	0	0	0	19,826	19,826	0	0	0
901001026	LOUISVILLE	KY		09/16/2015		24,568	0	0	0	0	0	0	24,568	24,568	0	0	0
901001034	San Marcos	TX		12/04/2015		16,534	0	0	0	0	0	0	16,534	16,534	0	0	0
901001044	Tigard	OR		12/29/2015		78,236	0	0	0	0	0	0	78,236	78,236	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
901001046	Houston	TX		10/30/2015		26,220	0	0	0	0	0	0	26,220	26,220	0	0	0
901001048	Harrisburg	NC		01/29/2016		47,685	0	0	0	0	0	0	47,685	47,685	0	0	0
901001050	Indio	CA		10/30/2015		56,668	0	0	0	0	0	0	56,668	56,668	0	0	0
901001052	Scottsdale	AZ		11/04/2015		25,030	0	0	0	0	0	0	25,030	25,030	0	0	0
901001071	Englewood	CO		11/20/2015		30,333	0	0	0	0	0	0	30,333	30,333	0	0	0
901001076	Wyomissing	PA		04/08/2016		31,586	0	0	0	0	0	0	31,586	31,586	0	0	0
901001087	Berwyn	IL		12/11/2015		11,336	0	0	0	0	0	0	11,336	11,336	0	0	0
901001090	Pleasanton	CA		01/29/2016		87,592	0	0	0	0	0	0	87,592	87,592	0	0	0
901001105	Wyomissing	PA		04/15/2016		48,630	0	0	0	0	0	0	48,630	48,630	0	0	0
901001106	Shoreline	WA		05/02/2016		100,107	0	0	0	0	0	0	100,107	100,107	0	0	0
901001113	West Chester	OH		04/11/2016		40,567	0	0	0	0	0	0	40,567	40,567	0	0	0
901001114	Saint Paul	MN		03/01/2016		360,228	0	0	0	0	0	0	360,228	360,228	0	0	0
901001118	Charlotte	NC		04/26/2016		50,264	0	0	0	0	0	0	50,264	50,264	0	0	0
901001123	San Jose	CA		04/18/2016		26,185	0	0	0	0	0	0	26,185	26,185	0	0	0
901001128	Vestavia Hills	AL		10/06/2016		59,518	0	0	0	0	0	0	59,518	59,518	0	0	0
901001136	Burbank	CA		06/01/2016		34,927	0	0	0	0	0	0	34,927	34,927	0	0	0
901001142	Deerfield Beach	FL		01/11/2017		87,234	0	0	0	0	0	0	87,234	87,234	0	0	0
901001145	Santa Monica	CA		07/28/2016		29,724	0	0	0	0	0	0	29,724	29,724	0	0	0
901001147	University Park	IL		07/29/2016		28,715	0	0	0	0	0	0	28,715	28,715	0	0	0
901001149	Newington	VA		11/01/2016		48,051	0	0	0	0	0	0	48,051	48,051	0	0	0
901001152	Exton	PA		08/10/2016		40,292	0	0	0	0	0	0	40,292	40,292	0	0	0
901001154	North Aurora	IL		08/18/2016		37,550	0	0	0	0	0	0	37,550	37,550	0	0	0
901001158	Northlake	IL		08/23/2016		18,601	0	0	0	0	0	0	18,601	18,601	0	0	0
901001170	Kent	WA		10/07/2016		31,911	0	0	0	0	0	0	31,911	31,911	0	0	0
901001189	Chicago	IL		11/23/2016		23,701	0	0	0	0	0	0	23,701	23,701	0	0	0
901001208	Draper	UT		01/25/2017		22,904	0	0	0	0	0	0	22,904	22,904	0	0	0
901001222	New Castle	DE		01/31/2017		16,913	0	0	0	0	0	0	16,913	16,913	0	0	0
901001225	Cincinnati	OH		12/30/2016		27,627	0	0	0	0	0	0	27,627	27,627	0	0	0
901001226	Las Vegas	NV		02/01/2017		29,234	0	0	0	0	0	0	29,234	29,234	0	0	0
901001230	Centreville	VA		03/17/2017		85,855	0	0	0	0	0	0	85,855	85,855	0	0	0
901001244	Tulsa	OK		01/12/2017		51,385	0	0	0	0	0	0	51,385	51,385	0	0	0
901001245	Portland	OR		03/06/2017		35,580	0	0	0	0	0	0	35,580	35,580	0	0	0
901001250	Belleville	MI		03/30/2017		21,413	0	0	0	0	0	0	21,413	21,413	0	0	0
901001255	Greenville	SC		02/28/2017		49,301	0	0	0	0	0	0	49,301	49,301	0	0	0
901001257	Florence	KY		03/16/2017		11,840	0	0	0	0	0	0	11,840	11,840	0	0	0
901001261	Upper Arlington	OH		07/26/2017		36,056	0	0	0	0	0	0	36,056	36,056	0	0	0
901001276	Pensacola	FL		04/27/2017		67,575	0	0	0	0	0	0	67,575	67,575	0	0	0
901001282	Marlton	NJ		05/24/2017		24,312	0	0	0	0	0	0	24,312	24,312	0	0	0
901001283	Rohnert Park	CA		06/15/2017		22,245	0	0	0	0	0	0	22,245	22,245	0	0	0
901001291	Alpharetta	GA		05/18/2017		22,322	0	0	0	0	0	0	22,322	22,322	0	0	0
901001293	Plano	TX		06/07/2017		64,068	0	0	0	0	0	0	64,068	64,068	0	0	0
901001297	Orlando	FL		07/10/2017		50,004	0	0	0	0	0	0	50,004	50,004	0	0	0
901001303	Snellville	GA		10/11/2017		45,111	0	0	0	0	0	0	45,111	45,111	0	0	0
901001307	Gaithersburg	MD		05/23/2017		56,140	0	0	0	0	0	0	56,140	56,140	0	0	0
901001308	Lodi	CA		05/31/2017		62,228	0	0	0	0	0	0	62,228	62,228	0	0	0
901001311	Farmingdale	NY		05/24/2017		20,198	0	0	0	0	0	0	20,198	20,198	0	0	0
901001314	Phoenixville	PA		06/09/2017		18,008	0	0	0	0	0	0	18,008	18,008	0	0	0
901001318	West Jordan	UT		06/02/2017		20,433	0	0	0	0	0	0	20,433	20,433	0	0	0
901001321	Shoreview	MN		06/05/2017		82,251	0	0	0	0	0	0	82,251	82,251	0	0	0
901001323	Highlands	CO		06/20/2017		13,238	0	0	0	0	0	0	13,238	13,238	0	0	0
901001324	Odenton	MD		05/19/2017		29,261	0	0	0	0	0	0	29,261	29,261	0	0	0
901001330	Carlsbad	CA		06/29/2017		7,539	0	0	0	0	0	0	7,539	7,539	0	0	0
901001338	Oakdale	MN		08/10/2017		25,415	0	0	0	0	0	0	25,415	25,415	0	0	0
901001385	Rosedale	MD		12/14/2017		27,126	0	0	0	0	0	0	27,126	27,126	0	0	0
901001392	Creve Coeur	MO		11/13/2017		50,828	0	0	0	0	0	0	50,828	50,828	0	0	0
901001407	Denver	CO		11/22/2017		16,212	0	0	0	0	0	0	16,212	16,212	0	0	0
901001408	Villa Park	IL		12/20/2017		32,787	0	0	0	0	0	0	32,787	32,787	0	0	0
901001411	Chaska	MN		12/19/2017		51,622	0	0	0	0	0	0	51,622	51,622	0	0	0
901001414	Austin	TX		11/28/2017		18,953	0	0	0	0	0	0	18,953	18,953	0	0	0
901001429	Dallas	TX		04/10/2018		38,122	0	0	0	0	0	0	38,122	38,122	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
901001437	Denver	CO		02/23/2018		53,709	0	0	0	0	0	0	53,709	53,709	0	0	0
901001451	Hillsboro	OR		01/26/2018		63,719	0	0	0	0	0	0	63,719	63,719	0	0	0
901001453	Thousand Oaks	CA		02/27/2018		13,147	0	0	0	0	0	0	13,147	13,147	0	0	0
901001455	Minneapolis	MN		04/19/2018		66,763	0	0	0	0	0	0	66,763	66,763	0	0	0
901001459	Farmers Branch	TX		03/29/2018		36,562	0	0	0	0	0	0	36,562	36,562	0	0	0
901001466	Denver	CO		03/15/2018		31,866	0	0	0	0	0	0	31,866	31,866	0	0	0
901001469	Varico	FL		04/09/2018		14,847	0	0	0	0	0	0	14,847	14,847	0	0	0
901001473	Cary	NC		04/12/2018		95,833	0	0	0	0	0	0	95,833	95,833	0	0	0
901001474	Cary	NC		04/12/2018		40,839	0	0	0	0	0	0	40,839	40,839	0	0	0
901001475	Bethesda	MD		04/19/2018		24,913	0	0	0	0	0	0	24,913	24,913	0	0	0
901001477	Chesterfield	MI		04/09/2018		29,596	0	0	0	0	0	0	29,596	29,596	0	0	0
901001480	Duluth	GA		03/29/2018		12,804	0	0	0	0	0	0	12,804	12,804	0	0	0
901001482	Washington	DC		04/12/2018		29,423	0	0	0	0	0	0	29,423	29,423	0	0	0
901001483	Wheeling	IL		06/06/2018		28,122	0	0	0	0	0	0	28,122	28,122	0	0	0
901001486	St. Louis	MO		04/12/2018		8,965	0	0	0	0	0	0	8,965	8,965	0	0	0
901001488	Indianola	IA		07/31/2018		20,422	0	0	0	0	0	0	20,422	20,422	0	0	0
901001493	Farmingdale	NY		04/11/2018		63,780	0	0	0	0	0	0	63,780	63,780	0	0	0
901001495	Shokopee	MN		04/06/2018		50,315	0	0	0	0	0	0	50,315	50,315	0	0	0
901001498	Thornton	CO		05/18/2018		35,166	0	0	0	0	0	0	35,166	35,166	0	0	0
901001504	Sheridan	CO		05/03/2018		66,495	0	0	0	0	0	0	66,495	66,495	0	0	0
901001516	Memphis	TN		05/11/2018		17,843	0	0	0	0	0	0	17,843	17,843	0	0	0
901001517	Glasgow	DE		05/25/2018		74,665	0	0	0	0	0	0	74,665	74,665	0	0	0
901001521	Farmers Branch	TX		05/09/2018		57,617	0	0	0	0	0	0	57,617	57,617	0	0	0
901001523	Lone Tree	CO		05/30/2018		19,826	0	0	0	0	0	0	19,826	19,826	0	0	0
901001524	Williamsburg	VA		08/06/2018		16,784	0	0	0	0	0	0	16,784	16,784	0	0	0
901001526	Woods Cross	UT		06/04/2018		14,982	0	0	0	0	0	0	14,982	14,982	0	0	0
901001531	Winchester	CA		06/12/2018		12,270	0	0	0	0	0	0	12,270	12,270	0	0	0
901001532	League City	TX		06/28/2018		20,293	0	0	0	0	0	0	20,293	20,293	0	0	0
901001535	Jacksonville	FL		06/22/2018		94,432	0	0	0	0	0	0	94,432	94,432	0	0	0
901001540	Silverdale	WA		06/14/2018		50,661	0	0	0	0	0	0	50,661	50,661	0	0	0
901001542	Seattle	WA		06/14/2018		25,565	0	0	0	0	0	0	25,565	25,565	0	0	0
901001543	Cypress	TX		06/18/2018		18,911	0	0	0	0	0	0	18,911	18,911	0	0	0
901001551	New York	NY		07/03/2018		220,762	0	0	0	0	0	0	220,762	220,762	0	0	0
901001569	Chapel Hill	NC		09/11/2018		29,725	0	0	0	0	0	0	29,725	29,725	0	0	0
901001573	PORTLAND	OR		10/31/2018		82,358	0	0	0	0	0	0	82,358	82,358	0	0	0
901001575	Portland	OR		10/31/2018		61,435	0	0	0	0	0	0	61,435	61,435	0	0	0
901001588	Amityville	NY		10/23/2018		18,713	0	0	0	0	0	0	18,713	18,713	0	0	0
901001592	Berwyn	IL		11/21/2018		33,156	0	0	0	0	0	0	33,156	33,156	0	0	0
901001593	Berwyn	IL		11/21/2018		3,113	0	0	0	0	0	0	3,113	3,113	0	0	0
901001594	Berwyn	IL		11/21/2018		23,358	0	0	0	0	0	0	23,358	23,358	0	0	0
901001612	Cambridge	MA		10/10/2018		19,778	0	0	0	0	0	0	19,778	19,778	0	0	0
901001616	San Carlos	CA		10/26/2018		13,058	0	0	0	0	0	0	13,058	13,058	0	0	0
901001631	Richmond	VA		01/17/2019		24,353	0	0	0	0	0	0	24,353	24,353	0	0	0
901001717	Arvada	CO		01/30/2019		16,095	0	0	0	0	0	0	16,095	16,095	0	0	0
901001721	Mesa	AZ		01/16/2019		10,390	0	0	0	0	0	0	10,390	10,390	0	0	0
901001732	Reno	NV		02/22/2019		53,116	0	0	0	0	0	0	53,116	53,116	0	0	0
901001795	VALLEY VIEW	OH		06/27/2019		82,585	0	0	0	0	0	0	82,585	82,585	0	0	0
901001801	Bellaire	TX		07/22/2019		13,303	0	0	0	0	0	0	13,303	13,303	0	0	0
901001802	Jacksonville	FL		07/02/2019		15,907	0	0	0	0	0	0	15,907	15,907	0	0	0
901001805	Flower Mound	TX		08/08/2019		30,758	0	0	0	0	0	0	30,758	30,758	0	0	0
901001808	Vadnais Heights	MN		08/01/2019		19,742	0	0	0	0	0	0	19,742	19,742	0	0	0
901001809	Jacksonville	FL		07/16/2019		10,453	0	0	0	0	0	0	10,453	10,453	0	0	0
901001810	Bronx	NY		12/31/2019		41,115	0	0	0	0	0	0	41,115	41,115	0	0	0
901001816	Virginia Beach	VA		10/29/2019		26,310	0	0	0	0	0	0	26,310	26,310	0	0	0
901001817	Chesapeake	VA		10/29/2019		5,979	0	0	0	0	0	0	5,979	5,979	0	0	0
901001818	Novato	CA		08/22/2019		23,574	0	0	0	0	0	0	23,574	23,574	0	0	0
901001819	Walla Walla	WA		08/09/2019		16,738	0	0	0	0	0	0	16,738	16,738	0	0	0
901001825	Dallas	TX		09/19/2019		33,637	0	0	0	0	0	0	33,637	33,637	0	0	0
901001829	Issaquah	WA		11/14/2019		14,671	0	0	0	0	0	0	14,671	14,671	0	0	0
901001832	Colorado Springs	CO		11/07/2019		10,256	0	0	0	0	0	0	10,256	10,256	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
901001845	Chicago	IL		12/16/2019		18,611	0	0	0	0	0	0	18,611	18,611	0	0	0
901001866	Westminister	CO		02/13/2020		27,853	0	0	0	0	0	0	27,853	27,853	0	0	0
901001875	Austin	TX		03/04/2020		47,769	0	0	0	0	0	0	47,769	47,769	0	0	0
901001885	Algona	WA		05/29/2020		12,519	0	0	0	0	0	0	12,519	12,519	0	0	0
901001895	Marion	OH		06/30/2020		30,395	0	0	0	0	0	0	30,395	30,395	0	0	0
901001897	Orlando	FL		06/12/2020		33,912	0	0	0	0	0	0	33,912	33,912	0	0	0
901001905	Owings Mills	MD		05/01/2020		54,427	0	0	0	0	0	0	54,427	54,427	0	0	0
901001907	Chattanooga	TN		05/27/2020		13,941	0	0	0	0	0	0	13,941	13,941	0	0	0
901001908	Jacksonville Beach	FL		05/27/2020		21,545	0	0	0	0	0	0	21,545	21,545	0	0	0
901001910	Jacksonville Beach	FL		05/27/2020		16,476	0	0	0	0	0	0	16,476	16,476	0	0	0
901001911	Jacksonville Beach	FL		05/27/2020		9,505	0	0	0	0	0	0	9,505	9,505	0	0	0
901001912	Huntington	NY		06/19/2020		7,760	0	0	0	0	0	0	7,760	7,760	0	0	0
901001917	Chicago	IL		05/19/2020		45,295	0	0	0	0	0	0	45,295	45,295	0	0	0
901001921	Edina	MN		07/23/2020		159,881	0	0	0	0	0	0	159,881	159,881	0	0	0
901001932	Apple Valley	MN		08/27/2020		57,546	0	0	0	0	0	0	57,546	57,546	0	0	0
901001958	Zionsville/Whitestown	IN		01/28/2021		31,446	0	0	0	0	0	0	31,446	31,446	0	0	0
901001963	Golden	CO		02/11/2021		15,850	0	0	0	0	0	0	15,850	15,850	0	0	0
901001976	Clinton Township	MI		03/19/2021		16,797	0	0	0	0	0	0	16,797	16,797	0	0	0
901001981	Springville	UT		04/29/2021		22,868	0	0	0	0	0	0	22,868	22,868	0	0	0
901001982	Annapolis	MD		04/01/2021		49,432	0	0	0	0	0	0	49,432	49,432	0	0	0
901001984	Philadelphia	PA		12/17/2021		17,135	0	0	0	0	0	0	17,135	17,135	0	0	0
901001987	Elmhurst	IL		05/05/2021		17,671	0	0	0	0	0	0	17,671	17,671	0	0	0
901001989	Skokie	IL		05/06/2021		32,843	0	0	0	0	0	0	32,843	32,843	0	0	0
901002000	Gardena	CA		04/21/2021		20,384	0	0	0	0	0	0	20,384	20,384	0	0	0
901002005	King of Prussia	PA		05/24/2021		22,543	0	0	0	0	0	0	22,543	22,543	0	0	0
901002012	Lakewood	CO		05/19/2021		17,873	0	0	0	0	0	0	17,873	17,873	0	0	0
901002014	Windsor Mill	MD		06/15/2021		52,362	0	0	0	0	0	0	52,362	52,362	0	0	0
901002016	Ashburn	VA		05/17/2021		83,414	0	0	0	0	0	0	83,414	83,414	0	0	0
901002025	Northglenn	CO		06/14/2021		8,451	0	0	0	0	0	0	8,451	8,451	0	0	0
901002029	Arlington Heights	IL		06/22/2021		9,707	0	0	0	0	0	0	9,707	9,707	0	0	0
901002032	Everett	WA		06/24/2021		32,248	0	0	0	0	0	0	32,248	32,248	0	0	0
901002033	Baltimore	MD		06/17/2021		56,806	0	0	0	0	0	0	56,806	56,806	0	0	0
901002042	Richmond	VA		10/05/2021		22,281	0	0	0	0	0	0	22,281	22,281	0	0	0
901002046	Millburn	NJ		09/30/2021		39,676	0	0	0	0	0	0	39,676	39,676	0	0	0
901002047	Millburn	NJ		09/30/2021		15,157	0	0	0	0	0	0	15,157	15,157	0	0	0
901002049	Lancaster	PA		08/20/2021		15,966	0	0	0	0	0	0	15,966	15,966	0	0	0
901002062	Sun City	AZ		07/26/2021		19,273	0	0	0	0	0	0	19,273	19,273	0	0	0
901002063	Dallas	TX		07/30/2021		101,070	0	0	0	0	0	0	101,070	101,070	0	0	0
901002065	Evans	GA		08/31/2021		78,013	0	0	0	0	0	0	78,013	78,013	0	0	0
901002068	Melvindale	MI		09/30/2021		27,957	0	0	0	0	0	0	27,957	27,957	0	0	0
901002071	Baltimore	MD		08/16/2021		16,726	0	0	0	0	0	0	16,726	16,726	0	0	0
901002076	Denver	CO		08/18/2021		6,405	0	0	0	0	0	0	6,405	6,405	0	0	0
901002077	Shrewsbury	MA		09/30/2021		17,253	0	0	0	0	0	0	17,253	17,253	0	0	0
901002078	Shrewsbury	MA		09/30/2021		6,601	0	0	0	0	0	0	6,601	6,601	0	0	0
901002082	Hudson	FL		12/03/2021		11,687	0	0	0	0	0	0	11,687	11,687	0	0	0
901002084	Plano	TX		10/05/2021		41,316	0	0	0	0	0	0	41,316	41,316	0	0	0
901002086	Memphis	TN		10/29/2021		157,634	0	0	0	0	0	0	157,634	157,634	0	0	0
901002089	Baltimore	MD		10/22/2021		34,419	0	0	0	0	0	0	34,419	34,419	0	0	0
901002090	Las Vegas	NV		10/01/2021		39,093	0	0	0	0	0	0	39,093	39,093	0	0	0
901002091	Shoreline	WA		01/10/2022		0	0	0	0	0	0	0	9,225	9,225	0	0	0
901002094	Rutherford	NJ		12/22/2021		14,136	0	0	0	0	0	0	14,136	14,136	0	0	0
901002095	Richmond	VA		11/23/2021		22,934	0	0	0	0	0	0	22,934	22,934	0	0	0
901002096	East Hempfield	PA		11/19/2021		12,049	0	0	0	0	0	0	12,049	12,049	0	0	0
901002097	Salt Lake City	UT		12/22/2021		7,674	0	0	0	0	0	0	7,674	7,674	0	0	0
901002099	Roseland	NJ		12/15/2021		55,433	0	0	0	0	0	0	55,433	55,433	0	0	0
901002101	Aurora	CO		11/18/2021		68,016	0	0	0	0	0	0	68,016	68,016	0	0	0
901002122	Broomfield	CO		01/27/2022		0	0	0	0	0	0	0	5,382	5,382	0	0	0
901002123	Broomfield	CO		01/27/2022		0	0	0	0	0	0	0	4,652	4,652	0	0	0
901002130	Tucson	AZ		01/14/2022		0	0	0	0	0	0	0	15,942	15,942	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
0299999. Mortgages with partial repayments						16,542,561	0	(260)	0	0	(260)	0	16,577,502	16,577,502	0	0	0
0599999 - Totals						39,013,008	0	(260)	0	0	(260)	0	39,047,950	39,047,950	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Blackstone Life Sciences Yield L.P.	Wilmington	DE	Blackstone Life Sciences Yield L.P.		03/28/2022	2	500,000			9,500,000	0.670
1999999. Joint Venture Interests - Common Stock - Unaffiliated								500,000	0	0	9,500,000	XXX
	Boston Capital Affordable Housing Mortgage Fund LLC	Boston	MA	Boston Capital Affordable Housing Mortgage Fund LLC		02/28/2006			2,839			18.802
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated								0	2,839	0	0	XXX
4899999. Total - Unaffiliated								500,000	2,839	0	9,500,000	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								500,000	2,839	0	9,500,000	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Boston Capital Affordable Housing Mortgage Fund LLC	Boston	MA	RETURN OF CAPITAL	02/28/2006	01/31/2022	36,520					0		36,520	36,520			0	84,366
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							36,520	0	0	0	0	0	0	36,520	36,520	0	0	0	84,366
4899999. Total - Unaffiliated							36,520	0	0	0	0	0	0	36,520	36,520	0	0	0	84,366
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							36,520	0	0	0	0	0	0	36,520	36,520	0	0	0	84,366

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
38376G-W5-5	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.628% 04/16/53		03/01/2022	Interest Capitalization		46,906	46,906	0	1.A
38376G-XX-3	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.980% 09/16/50		03/01/2022	Interest Capitalization		38,548	38,548	0	1.A
38378B-3Z-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_13-2 2.821% 05/16/54		03/01/2022	Interest Capitalization		45,841	45,841	0	1.A
38378B-EQ-8	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.250% 01/16/52		03/01/2022	Interest Capitalization		57,062	57,062	0	1.A
38378K-2Q-1	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.037% 01/16/55		03/01/2022	Interest Capitalization		83,762	83,762	0	1.A
38378K-3G-2	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.974% 06/16/55		03/01/2022	Interest Capitalization		36,456	36,456	0	1.A
38378K-5Z-8	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.072% 04/16/55		03/01/2022	Interest Capitalization		30,878	30,878	0	1.A
38378K-JN-0	GNMA_13-50 2.136% 03/16/53		03/01/2022	Interest Capitalization		16,766	16,766	0	1.A
38378N-BU-6	GNMA_13-155 GOVERNMENT NATIONAL MORTGAGE A 2.886% 08/16/54		03/01/2022	Interest Capitalization		52,740	52,740	0	1.A
38378N-FW-8	GNMA_13-146 GOVERNMENT NATIONAL MORTGAGE A 3.295% 02/16/55		03/01/2022	Interest Capitalization		131,849	131,849	0	1.A
38378N-KX-0	GNMA_13-176 GOVERNMENT NATIONAL MORTGAGE A 3.152% 01/16/55		03/01/2022	Interest Capitalization		25,701	25,701	0	1.A
38378X-CD-1	GNMA_14-82 GOVERNMENT NATIONAL MORTGAGE A 3.250% 10/16/54		03/01/2022	Interest Capitalization		22,481	22,481	0	1.A
38378X-DQ-1	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.514% 05/16/55		03/01/2022	Various		12,631	12,631	0	1.A
38379K-CS-5	GNMA_15-22 3.300% 03/16/55		03/01/2022	Interest Capitalization		78,888	78,888	0	1.A
38379K-PB-8	GOVERNMENT NATIONAL MORTGAGE A GNMA_15-68 2.883% 07/16/57		03/01/2022	Interest Capitalization		80,142	80,142	0	1.A
38379R-4B-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-135 3.000% 10/16/58		03/01/2022	Interest Capitalization		33,738	33,738	0	1.A
38379R-6V-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-138 2.500% 10/16/59		03/01/2022	Interest Capitalization		22,993	22,993	0	1.A
38379R-DE-0	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.389% 03/16/57		03/01/2022	Interest Capitalization		20,717	20,717	0	1.A
38379R-NT-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-29 3.190% 09/16/58		03/01/2022	Interest Capitalization		158,546	158,546	0	1.A
38379R-PJ-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-41 3.000% 07/16/58		03/01/2022	Interest Capitalization		164,706	164,706	0	1.A
38379R-ZW-6	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-90 2.750% 01/16/59		03/01/2022	Interest Capitalization		44,751	44,751	0	1.A
38379U-2X-3	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-178 2.934% 09/15/58		03/01/2022	Interest Capitalization		38,537	38,537	0	1.A
38379U-FU-5	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-24 3.452% 09/16/57		03/01/2022	Interest Capitalization		17,094	17,094	0	1.A
38379U-J8-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-127 2.846% 05/16/58		03/01/2022	Interest Capitalization		61,720	61,720	0	1.A
38379U-M5-2	GOVERNMENT NATIONAL MORTGAGE A GNMA_16-119 3.000% 04/16/58		03/01/2022	Interest Capitalization		186,166	186,166	0	1.A
38379U-MY-9	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.951% 07/16/57		03/01/2022	Interest Capitalization		53,520	53,520	0	1.A
38380J-6M-5	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 3.000% 06/16/60		03/01/2022	Interest Capitalization		56,574	56,574	0	1.A
38380J-8Q-4	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.500% 01/16/60		03/01/2022	Interest Capitalization		25,578	25,578	0	1.A
38380J-BC-1	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-148 2.500% 07/16/59		03/01/2022	Interest Capitalization		29,884	29,884	0	1.A
38380J-CS-5	GOVERNMENT NATIONAL MORTGAGE A GNMA_17-154 3.113% 12/16/58		03/01/2022	Interest Capitalization		116,596	116,596	0	1.A
38380J-TD-0	GOVERNMENT NATIONAL MORTGAGE A GNMA_18-28 2.776% 01/16/55		03/01/2022	Interest Capitalization		47,546	47,546	0	1.A
38380M-JG-7	GOVERNMENT NATIONAL MORTGAGE A GNMA_18-117 2.750% 06/16/60		03/01/2022	Interest Capitalization		45,309	45,309	0	1.A
38380N-KH-1	GOVERNMENT NATIONAL MORTGAGE A GNMA_19-102 2.800% 03/16/60		03/01/2022	Interest Capitalization		11,279	11,279	0	1.A
38380N-NB-1	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.750% 02/16/61		03/01/2022	Interest Capitalization		5,300	5,300	0	1.A
38380N-WA-3	GOVERNMENT NATIONAL MORTGAGE A GNMA_19-149 2.950% 02/16/61		03/01/2022	Interest Capitalization		24,378	24,378	0	1.A
38380N-ZN-2	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.800% 09/16/61		03/01/2022	Interest Capitalization		24,492	24,492	0	1.A
0109999999. Subtotal - Bonds - U.S. Governments						1,950,075	1,950,075	0	XXX
77586R-AK-6	ROMANIA (REPUBLIC OF) Series 144A 3.000% 02/27/27	C	01/19/2022	HSBC SECURITIES INC		4,969,550	5,000,000	0	2.C FE
0309999999. Subtotal - Bonds - All Other Governments						4,969,550	5,000,000	0	XXX
3136A4-6B-0	FANNIE MAE FNMA_12-37 FANNIE MAE FNMA_12-37 4.000% 04/25/42		03/01/2022	Interest Capitalization		9,893	9,893	0	1.A
3136A7-VU-3	FANNIE MAE FNMA_12-80 FANNIE MAE FNMA_12-80K 3.000% 08/25/42		03/01/2022	Interest Capitalization		9,970	9,970	0	1.A
3136AN-CW-5	FANNIE MAE FNMA_15-17 SERIES 201517 CLASS AZ 3.500% 04/25/45		03/01/2022	Interest Capitalization		55,552	55,552	0	1.A
3137AE-Q2-4	FREDDIE MAC FHLMC_11-3905 FREDDIE MAC FHLMC_11-3905 3.000% 08/15/41		03/01/2022	Interest Capitalization		9,532	9,532	0	1.A
3137AK-AR-2	FREDDIE MAC FHLMC_3982 FREDDIE MAC FHLMC_3982 4.000% 01/15/42		03/01/2022	Interest Capitalization		7,454	7,454	0	1.A
3137AY-D4-0	FREDDIE MAC FHLMC_13-4166 FREDDIE MAC FHLMC_13-4166 3.250% 02/15/43		03/01/2022	Interest Capitalization		20,879	20,879	0	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						113,280	113,280	0	XXX
015271-AZ-2	ALEXANDRIA REAL EST EQ INC ALEXANDRIA REAL ESTATE EQUITIE 3.550% 03/15/52		02/02/2022	GOLDMAN SACHS & CO		4,978,750	5,000,000	0	2.A FE
05605H-AC-4	BWX TECHNOLOGIES INC Series 144A 4.125% 04/15/29		02/16/2022	BANC OF AMERICA SECURITIES LLC		1,959,914	2,031,000	28,624	3.C FE
115236-AF-8	BROWN & BROWN INC 4.950% 03/17/52		03/14/2022	J.P. MORGAN SECURITIES INC		4,931,550	5,000,000	0	2.C FE
12008R-AP-2	BUILDERS FIRSTSOURCE INC Series 144A 4.250% 02/01/32		02/02/2022	Tax Free Exchange		4,993,784	5,000,000	590	3.C FE
12008R-AQ-0	BUILDERS FIRSTSOURCE INC Series 144A 4.250% 02/01/32		01/25/2022	BANC OF AMERICA SECURITIES LLC		4,993,750	5,000,000	108,611	3.C FE
450636-E#-8	ITR CONCESSION CO LLC 4.010% 03/15/52		03/15/2022	Soc Gen		4,000,000	4,000,000	0	2.B FE
466365-AE-3	JACK IN THE BOX FUNDING LLC JA Series 144A 4.136% 02/26/52		02/02/2022	Guggenheim Capital		3,000,000	3,000,000	0	2.B FE
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	3.C FE
513272-AE-4	LAMB WESTON HOLDINGS INC Series 144A 4.375% 01/31/32		02/16/2022	BANC OF AMERICA SECURITIES LLC		4,964,519	5,215,000	64,011	3.C FE
55903V-AN-3	MAGALLANES INC Series 144A 5.050% 03/15/42		03/09/2022	GOLDMAN SACHS & CO		2,500,000	2,500,000	0	2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
565130-AA-9	MAPLE GROVE FUNDING TRUST I Series 144A 4.161% 08/15/51		02/10/2022	Various		9,350,587	9,668,000	125,304	2.A FE
670346-AW-5	NUCOR CORP 3.850% 04/01/52		03/02/2022	J.P. MORGAN SECURITIES INC		4,953,250	5,000,000	0	2.A FE
78409V-AY-0	S&P GLOBAL INC Series 144A 4.750% 08/01/28		03/02/2022	Taxable Exchange		7,961,114	8,000,000	32,722	1.G FE
78409V-AZ-7	S&P GLOBAL INC Series 144A 4.250% 05/01/29		03/02/2022	Taxable Exchange		4,992,341	5,000,000	71,424	1.G FE
925550-AF-2	VIAVI SOLUTIONS INC Series 144A 3.750% 10/01/29		02/16/2022	Various		3,750,000	4,000,000	57,917	3.B FE
70137W-AL-2	PARKLAND FUEL CORP Series 144A 4.625% 05/01/30		02/17/2022	J.P. MORGAN SECURITIES INC		1,880,000	2,000,000	22,868	3.B FE
292470-AA-2	EMPRESA DE TRANSMISION ELECTRI Series 144A 5.125% 05/02/49	D	01/18/2022	JEFFRIES & COMPANY INC		2,167,500	2,000,000	22,208	2.C PL
698299-BS-2	COMISION FEDERAL DE ELECTRICID REPUBLIC OF PANAMA 4.500% 01/19/63	D	01/11/2022	CITIGROUP GLOBAL MARKETS		4,968,750	5,000,000	0	2.B FE
759470-BD-8	Reliance Industries LTD Series 144A 3.625% 01/12/52	C	01/05/2022	HSBC SECURITIES INC		7,395,900	7,500,000	0	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						88,419,209	89,914,000	591,977	XXX
2509999997. Total - Bonds - Part 3						95,452,114	96,977,355	591,977	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						95,452,114	96,977,355	591,977	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
46138E-35-4	POWERSHARES S&P 500 LOW VOLATI INVESCO S&P LOW VOLATILITY ET		03/23/2022	J.P. MORGAN SECURITIES INC	4,600.000	299,368		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						299,368	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						299,368	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						299,368	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						299,368	XXX	0	XXX
6009999999 - Totals						95,751,482	XXX	591,977	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36225B-ZA-9	GINNIE MAE I POOL #781637 4.500% 07/15/33		03/01/2022	Paydown		12,750	12,750	11,867	12,092	0	657	0	657	0	12,750	0	0	0	85	07/15/2033	1.A
38373M-8G-8	GNMA 09-63 GNMA_09-63 5.500% 03/16/51		03/01/2022	Paydown		3,587	3,587	3,463	3,489	0	98	0	98	0	3,587	0	0	0	33	03/16/2051	1.A
38376G-AZ-3	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-90 5.600% 04/16/51		03/01/2022	Paydown		4,372	4,372	4,269	4,285	0	87	0	87	0	4,372	0	0	0	41	04/16/2051	1.A
38376K-FA-4	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-93 5.000% 10/16/39		03/01/2022	Paydown		80,554	80,554	80,856	80,588	0	(33)	0	(33)	0	80,554	0	0	0	635	10/16/2039	1.A
38376P-TX-8	GOVERNMENT NATIONAL MORTGAGE A GNMA_09-125 5.000% 10/20/39		03/01/2022	Paydown		303,186	303,186	297,087	299,708	0	3,477	0	3,477	0	303,186	0	0	0	2,348	10/20/2039	1.A
38376T-HN-5	GOVERNMENT NATIONAL MORTGAGE A GNMA_10-3 4.500% 01/20/40		03/01/2022	Paydown		433,135	433,135	397,884	415,352	0	17,783	0	17,783	0	433,135	0	0	0	3,047	01/20/2040	1.A
38377T-2Y-6	GOVERNMENT NATIONAL MORTGAGE A GINNIE MAE GNMA_11-28 4.000% 01/20/41		03/01/2022	Paydown		64,926	64,926	55,233	61,201	0	3,725	0	3,725	0	64,926	0	0	0	521	01/20/2041	1.A
38378X-P6-2	GOVERNMENT NATIONAL MORTGAGE A GOVERNMENT NATIONAL MORTGAGE A 2.500% 05/16/55		03/01/2022	Paydown		72,793	72,793	72,679	72,696	0	96	0	96	0	72,793	0	0	0	393	05/16/2055	1.A
0109999999. Subtotal - Bonds - U.S. Governments						975,303	975,303	923,338	949,411	0	25,890	0	25,890	0	975,303	0	0	0	7,103	XXX	XXX
68323A-BK-9	ONTARIO PROVINCE OF ONTARIO PROVINCE OF 2.450% 06/29/22	A	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	06/29/2022	1.D FE
0309999999. Subtotal - Bonds - All Other Governments						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	XXX	XXX
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST 2007-AETC A1 144A 5.746% 02/10/52		03/10/2022	Redemption 100.0000		2,928	2,928	2,937	2,935	0	(7)	0	(7)	0	2,928	0	0	0	28	02/10/2052	2.A
312908-4J-2	FHLMC 1226 1226 Z 7.750% 03/15/22		02/01/2022	Paydown		23	23	23	23	0	0	0	0	0	23	0	0	0	0	03/15/2022	1.A
312910-DY-5	FHLMC 1286 1286 A 6.000% 05/15/22		03/01/2022	Paydown		25	25	24	25	0	0	0	0	0	25	0	0	0	0	05/15/2022	1.A
312911-GX-2	FHLMC 1343 1343 LB 7.500% 08/15/22		03/01/2022	Paydown		301	301	302	300	0	1	0	1	0	301	0	0	0	4	08/15/2022	1.A
312911-SG-6	FHLMC 1349 1349 PS 7.500% 08/15/22		03/01/2022	Paydown		1,325	1,325	1,230	1,318	0	7	0	7	0	1,325	0	0	0	16	08/15/2022	1.A
312913-X5-0	FHLMC 1443 1443 I 7.500% 12/15/22		03/01/2022	Paydown		1,957	1,957	1,948	1,951	0	6	0	6	0	1,957	0	0	0	26	12/15/2022	1.A
31292G-PX-8	FREDDIE MAC GOLD POOL #C00438 7.000% 12/01/25		03/01/2022	Paydown		2,469	2,469	2,654	2,541	0	(73)	0	(73)	0	2,469	0	0	0	29	12/01/2025	1.A
31335G-PJ-8	FREDDIE MAC GOLD POOL #C80425 8.000% 08/01/26		03/01/2022	Paydown		458	458	460	458	0	0	0	0	0	458	0	0	0	6	08/01/2026	1.A
3133T5-QF-3	FHLMC 1735 1735 I 6.500% 06/15/24		03/01/2022	Paydown		10,671	10,671	8,531	10,410	0	260	0	260	0	10,671	0	0	0	94	06/15/2024	1.A
3133T6-YS-4	FHLMC G51 51 KB 6.750% 05/17/26		03/01/2022	Paydown		1,932	1,932	1,811	1,909	0	22	0	22	0	1,932	0	0	0	21	05/17/2026	1.A
3133T8-3C-9	FHLMC 1885 1885 E 7.500% 09/15/26		03/01/2022	Paydown		8,035	8,035	7,869	7,979	0	56	0	56	0	8,035	0	0	0	61	09/15/2026	1.A
31358N-F6-4	FNMA G92-36 G92-36 Z 7.000% 07/25/22		03/01/2022	Paydown		51	51	50	51	0	0	0	0	0	51	0	0	0	1	07/25/2022	1.A
31358P-GJ-0	FNMA 92-133 1992-133 J 7.500% 08/25/22		03/01/2022	Paydown		2,146	2,146	1,940	2,129	0	16	0	16	0	2,146	0	0	0	27	08/25/2022	1.A
31358Q-BR-5	FNMA G92-53 G92-53 J 7.000% 09/25/22		03/01/2022	Paydown		1,083	1,083	1,108	1,081	0	2	0	2	0	1,083	0	0	0	12	09/25/2022	1.A
31358R-KL-6	FNMA 92-201 1992-201 D 7.000% 11/25/22		03/01/2022	Paydown		5,915	5,915	5,231	5,857	0	58	0	58	0	5,915	0	0	0	65	11/25/2022	1.A
31359B-QP-5	FNMA 93-113 1993-113 PK 6.500% 07/25/23		03/01/2022	Paydown		3,091	3,091	2,897	3,065	0	25	0	25	0	3,091	0	0	0	35	07/25/2023	1.A
3136A1-WA-9	FANNIE MAE FNMA 11-100 ZG 4.000% 10/25/41		03/01/2022	Paydown		19,866	19,866	19,751	19,780	0	86	0	86	0	19,866	0	0	0	133	10/25/2041	1.A
3136A2-5P-4	FANNIE MAE FNMA_11-141 FANNIE MAE FNMA_11-141 4.500% 01/25/42		03/01/2022	Paydown		324,061	324,061	332,153	327,043	0	(2,982)	0	(2,982)	0	324,061	0	0	0	2,140	01/25/2042	1.A
3136A3-5D-9	FANNIE MAE FNMA_12-28 FANNIE MAE FNMA_12-28 3.500% 03/25/42		03/01/2022	Paydown		6,327	6,327	6,044	6,194	0	132	0	132	0	6,327	0	0	0	37	03/25/2042	1.A
3136A4-GW-3	FANNIE MAE FNMA_12-20 FANNIE MAE FNMA_12-20 3.500% 03/25/42		03/01/2022	Paydown		860,329	860,329	820,890	841,262	0	19,067	0	19,067	0	860,329	0	0	0	4,467	03/25/2042	1.A
3136A4-JE-0	FANNIE MAE FNMA_12-20 FANNIE MAE FNMA_12-20 3.000% 02/25/32		03/01/2022	Paydown		34,508	34,508	35,101	34,859	0	(351)	0	(351)	0	34,508	0	0	0	167	02/25/2032	1.A
3136A4-SC-4	FANNIE MAE FNMA_12-16 FANNIE MAE FNMA_12-16 4.000% 03/25/42		03/01/2022	Paydown		177,005	177,005	178,001	177,058	0	(52)	0	(52)	0	177,005	0	0	0	1,697	03/25/2042	1.A
3136A5-TC-0	FANNIE MAE FNMA_12-33 FANNIE MAE FNMA_12-33 3.500% 04/25/42		03/01/2022	Paydown		600,177	600,177	563,651	581,709	0	18,469	0	18,469	0	600,177	0	0	0	3,355	04/25/2042	1.A
3136A5-YT-7	FANNIE MAE FNMA_12-43 FANNIE MAE FNMA_12-43 3.500% 04/25/42		03/01/2022	Paydown		20,521	20,521	19,904	20,225	0	296	0	296	0	20,521	0	0	0	119	04/25/2042	1.A
3136A6-UZ-5	FANNIE MAE FNMA_12-63 FANNIE MAE FNMA_12-63 3.500% 06/25/42		03/01/2022	Paydown		119,459	119,459	113,233	116,459	0	3,000	0	3,000	0	119,459	0	0	0	671	06/25/2042	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3136AF-JS-4	FNMA_13-68 FANNIE MAE FNMA_13-68 3.500% 10/25/42		03/01/2022	Paydown		6,866	6,866	7,128	7,027	0	(162)	0	(162)	0	6,866	0	0	0	41	10/25/2042	1.A
3136AH-UP-3	FANNIE MAE FNMA_13-138 3.000% 08/25/33		03/01/2022	Paydown		182,420	182,420	183,332	182,758	0	(338)	0	(338)	0	182,420	0	0	0	773	08/25/2033	1.A
3137A3-C5-6	FREDDIE MAC FHLMC 3758 4.000% 11/15/40		03/01/2022	Paydown		633,003	633,003	569,703	608,251	0	24,752	0	24,752	0	633,003	0	0	0	4,258	11/15/2040	1.A
3137A5-EH-3	FREDDIE MAC FHLMC 3739 4.000% 01/15/41		03/01/2022	Paydown		130,603	130,603	117,788	125,046	0	5,558	0	5,558	0	130,603	0	0	0	870	01/15/2041	1.A
3137A7-Z3-7	FREDDIE MAC FHLMC 3827 4.000% 03/15/41		03/01/2022	Paydown		115,280	115,280	94,837	106,506	0	8,775	0	8,775	0	115,280	0	0	0	959	03/15/2041	1.A
3137A8-QC-5	FREDDIE MAC FHLMC 3841 4.000% 04/15/41		03/01/2022	Paydown		247,915	247,915	224,644	236,849	0	11,066	0	11,066	0	247,915	0	0	0	1,594	04/15/2041	1.A
3137A9-QP-4	FREDDIE MAC FHLMC 3842 4.000% 04/15/41		03/01/2022	Paydown		99,489	99,489	103,220	101,711	0	(2,222)	0	(2,222)	0	99,489	0	0	0	662	04/15/2041	1.A
3137A9-ZN-9	FREDDIE MAC FHLMC 3838 4.000% 04/15/41		03/01/2022	Paydown		101,648	101,648	94,441	96,877	0	4,771	0	4,771	0	101,648	0	0	0	639	04/15/2041	1.A
3137AC-6X-2	FREDDIE MAC FHLMC 3875 4.000% 06/15/41		03/01/2022	Paydown		780,673	780,673	731,787	756,514	0	24,158	0	24,158	0	780,673	0	0	0	5,403	06/15/2041	1.A
3137AN-BF-1	FREDDIE MAC FHLMC_4016 FREDDIE MAC FHLMC_4016 3.500% 03/15/42		03/01/2022	Paydown		678,134	678,134	633,631	658,122	0	20,012	0	20,012	0	678,134	0	0	0	2,163	03/15/2042	1.A
3137AR-H3-3	FREDDIE MAC FHLMC_4057 FREDDIE MAC FHLMC_4057 3.500% 06/15/42		03/01/2022	Paydown		42,683	42,683	43,003	42,759	0	(77)	0	(77)	0	42,683	0	0	0	182	06/15/2042	1.A
31392B-6U-5	FNGT 02-T4 2002-T4 A2 7.000% 12/25/41		03/01/2022	Paydown		5,199	5,199	5,334	5,249	0	(50)	0	(50)	0	5,199	0	0	0	59	12/25/2041	1.A
31392G-FQ-3	FNGT 02-T18 2002-T18 A3 7.000% 08/25/42		03/01/2022	Paydown		8,297	8,297	8,854	8,562	0	(265)	0	(265)	0	8,297	0	0	0	113	08/25/2042	1.A
31392J-YQ-6	FNW 03-W3 WHOLE CMO 03-3 5.356% 06/25/42		03/01/2022	Paydown		28,416	28,416	29,983	29,262	0	(846)	0	(846)	0	28,416	0	0	0	282	06/25/2042	1.A
31393B-U5-2	FNW 03-6 2003-W6 2A4 5.204% 09/25/42		03/01/2022	Paydown		33,759	33,759	33,405	33,539	0	220	0	220	0	33,759	0	0	0	318	09/25/2042	1.A
31393C-FD-0	FANNIE MAE FNMA_03-34 2.234% 01/25/48		03/01/2022	Paydown		11,966	11,966	11,666	11,673	0	293	0	293	0	11,966	0	0	0	41	01/25/2048	1.A
31393E-LF-4	FNW 03-12 2003-W12 1A8 4.550% 06/25/43		03/01/2022	Paydown		5,540	5,540	5,310	5,427	0	113	0	113	0	5,540	0	0	0	40	06/25/2043	1.A
31393N-TE-9	FHLMC_T-55 T-55 1A1C 6.500% 03/25/43		03/01/2022	Paydown		76,439	76,439	78,732	78,220	0	(1,781)	0	(1,781)	0	76,439	0	0	0	649	03/25/2043	1.A
31393R-GG-9	FREDDIE MAC FHLMC 7 T-56 A5 5.231% 05/25/43		03/01/2022	Paydown		4,113	4,113	4,113	4,108	0	5	0	5	0	4,113	0	0	0	34	05/25/2043	1.A
31393W-K4-0	FREDDIE MAC 2643 OH 5.000% 07/15/33		03/01/2022	Paydown		30,049	30,049	27,825	28,743	0	1,306	0	1,306	0	30,049	0	0	0	197	07/15/2033	1.A
31394A-YY-6	FNMA 04-68 2004-68 CB 4.500% 09/25/24		03/01/2022	Paydown		37,556	37,556	34,998	37,140	0	417	0	417	0	37,556	0	0	0	280	09/25/2024	1.A
31394D-JJ-0	FANNIE MAE 2005 29 QE 5.000% 04/25/35		03/01/2022	Paydown		82,932	82,932	76,724	79,332	0	3,600	0	3,600	0	82,932	0	0	0	695	04/25/2035	1.A
31394D-QL-7	FNMA 05-40 2005-40 ZM 5.000% 05/25/35		03/01/2022	Paydown		10,987	10,987	9,988	10,471	0	516	0	516	0	10,987	0	0	0	87	05/25/2035	1.A
31394J-MS-3	FHLMC 2676 2676 KY 5.000% 09/15/23		03/01/2022	Paydown		56,499	56,499	55,094	56,278	0	221	0	221	0	56,499	0	0	0	468	09/15/2023	1.A
31394N-UA-4	FHLMC 2733 FHLMC_2733 5.000% 01/15/34		03/01/2022	Paydown		24,844	24,844	25,170	24,966	0	(122)	0	(122)	0	24,844	0	0	0	230	01/15/2034	1.A
31394P-DZ-3	FHLMC 2738 FHLMC_2738 5.000% 01/15/34		03/01/2022	Paydown		7,954	7,954	8,133	8,031	0	(77)	0	(77)	0	7,954	0	0	0	66	01/15/2034	1.A
31394U-M7-4	FANNIE MAE FNMA 05-106 4.500% 12/25/35		03/01/2022	Paydown		7,043	7,043	6,883	6,947	0	95	0	95	0	7,043	0	0	0	53	12/25/2035	1.A
31394V-ZM-5	FANNIE MAE FNMA 06-4 6.000% 02/25/26		03/01/2022	Paydown		66,381	66,381	66,775	66,268	0	113	0	113	0	66,381	0	0	0	611	02/25/2026	1.A
31395H-ER-7	FHLMC 2875 5.000% 10/15/34		03/01/2022	Paydown		26,458	26,458	27,110	26,743	0	(285)	0	(285)	0	26,458	0	0	0	221	10/15/2034	1.A
31395H-WC-0	FHR 2893 2893 PE 5.000% 11/15/34		03/01/2022	Paydown		49,953	49,953	48,202	48,712	0	1,241	0	1,241	0	49,953	0	0	0	362	11/15/2034	1.A
31396F-G4-9	FHLMC 3068 4.500% 11/15/35		03/01/2022	Paydown		19,979	19,979	18,810	19,281	0	697	0	697	0	19,979	0	0	0	113	11/15/2035	1.A
31396G-SP-7	FREDDIE MAC FHLMC 3098 5.000% 01/15/36		03/01/2022	Paydown		56,451	56,451	54,793	55,363	0	1,088	0	1,088	0	56,451	0	0	0	489	01/15/2036	1.A
31396K-RX-2	FANNIE MAE FNMA 06-75 5.000% 08/25/36		03/01/2022	Paydown		14,060	14,060	13,616	13,757	0	303	0	303	0	14,060	0	0	0	107	08/25/2036	1.A
31396N-GS-9	FHLMC 3136 0.697% 04/15/36		03/15/2022	Paydown		26,422	26,422	26,464	26,450	0	(27)	0	(27)	0	26,422	0	0	0	18	04/15/2036	1.A
31396Q-NB-1	FANNIE MAE FNMA 09-55 5.000% 07/25/39		03/01/2022	Paydown		25,405	25,405	24,833	25,125	0	279	0	279	0	25,405	0	0	0	188	07/25/2039	1.A
31396Q-PZ-6	FANNIE MAE FNMA 09-74 5.000% 09/25/39		03/01/2022	Paydown		29,024	29,024	29,396	29,152	0	(128)	0	(128)	0	29,024	0	0	0	248	09/25/2039	1.A
31396X-3J-1	FANNIE MAE FNMA 07-109 4.500% 12/25/37		03/01/2022	Paydown		20,367	20,367	21,169	20,824	0	(456)	0	(456)	0	20,367	0	0	0	221	12/25/2037	1.A
31397C-NS-4	FHLMC 3245 0.697% 11/15/36		03/15/2022	Paydown		12,956	12,956	12,968	12,964	0	(8)	0	(8)	0	12,956	0	0	0	8	11/15/2036	1.A
31397Q-3D-8	FANNIE MAE FNMA 10-149 4.000% 01/25/41		03/01/2022	Paydown		395,491	395,491	324,052	362,499	0	32,991	0	32,991	0	395,491	0	0	0	1,420	01/25/2041	1.A
31397Q-6Z-6	FANNIE MAE FNMA_11-23 FANNIE MAE FNMA_11-23 4.000% 03/25/41		03/01/2022	Paydown		58,416	58,416	56,550	57,530	0	886	0	886	0	58,416	0	0	0	375	03/25/2041	1.A
31397Q-DT-2	FANNIE MAE FNMA 10-150 4.000% 01/25/41		03/01/2022	Paydown		144,346	144,346	120,807	134,277	0	10,068	0	10,068	0	144,346	0	0	0	1,016	01/25/2041	1.A
31397Q-JX-7	FANNIE MAE FNMA 11-8 4.000% 02/25/41		03/01/2022	Paydown		342,268	342,268	297,559	324,024	0	18,244	0	18,244	0	342,268	0	0	0	1,842	02/25/2041	1.A
31397Q-PL-6	FANNIE MAE FNMA 11-12 4.000% 02/25/41		03/01/2022	Paydown		361,180	361,180	315,362	338,198	0	22,981	0	22,981	0	361,180	0	0	0	1,994	02/25/2041	1.A
31397Q-TJ-7	FANNIE MAE FNMA 11-1 4.000% 02/25/41		03/01/2022	Paydown		499,971	499,971	418,653	463,691	0	36,280	0	36,280	0	499,971	0	0	0	3,254	02/25/2041	1.A
31397Q-TU-2	FANNIE MAE FNMA 11-1 4.000% 02/25/41		03/01/2022	Paydown		1,649,538	1,649,538	1,500,974	1,580,466	0	69,072	0	69,072	0	1,649,538	0	0	0	10,736	02/25/2041	1.A
31397Q-VR-6	FANNIE MAE FNMA 11-21 4.500% 03/25/41		03/01/2022	Paydown		446,545	446,545	411,735	428,670	0	17,875	0	17,875	0	446,545	0	0	0	3,503	03/25/2041	1.A
31397Q-Z5-0	FANNIE MAE FNMA 10-147 4.000% 01/25/41		03/01/2022	Paydown		164,321	164,321	135,372	150,855	0	13,466	0	13,466	0	164,321	0	0	0	1,167	01/25/2041	1.A
31397S-5C-4	FANNIE MAE FNMA 11-43 4.000% 05/25/41		03/01/2022	Paydown		577,906	577,906	500,172	544,471	0	33,435	0	33,435	0	577,906	0	0	0	2,973	05/25/2041	1.A
31397S-CP-7	FANNIE MAE FNMA 11-22 4.500% 03/25/41		03/01/2022	Paydown		220,248	220,248	197,962	209,309	0	10,939	0	10,939	0	220,248	0	0	0	1,561	03/25/2041	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31397T-2F-8	FREDDIE MAC FHLMC 3438 AGENCY CMO 5.000% 04/15/38		03/01/2022	Paydown		4,652	4,652	4,588	4,615	0	37	0	37	0	4,652	0	0	0	36	04/15/2038	1.A
31397U-HJ-1	FANNIE MAE FNMA 11-49 4.000% 10/25/40		03/01/2022	Paydown		463,647	463,647	426,828	447,036	0	16,612	0	16,612	0	463,647	0	0	0	3,076	10/25/2040	1.A
31397U-K6-5	FANNIE MAE FNMA 11-65 4.000% 07/25/41		03/01/2022	Paydown		160,549	160,549	150,157	155,195	0	5,354	0	5,354	0	160,549	0	0	0	925	07/25/2041	1.A
31397U-PZ-6	FANNIE MAE FNMA 11-56 5.000% 09/25/40		03/01/2022	Paydown		247,174	247,174	244,894	245,511	0	1,663	0	1,663	0	247,174	0	0	0	1,940	09/25/2040	1.A
31398E-QH-0	FREDDIE MAC FHLMC 3552 FHLMC_3552 5.000% 07/15/39		03/01/2022	Paydown		28,203	28,203	28,441	28,296	0	(93)	0	(93)	0	28,203	0	0	0	257	07/15/2039	1.A
31398G-GP-8	FANNIE MAE FNMA 09-98 4.500% 12/25/39		03/01/2022	Paydown		141,608	141,608	130,906	137,092	0	4,515	0	4,515	0	141,608	0	0	0	1,035	12/25/2039	1.A
31398G-PX-1	FANNIE MAE FNMA 09-108 5.000% 01/25/40		03/01/2022	Paydown		24,903	24,903	23,970	24,372	0	532	0	532	0	24,903	0	0	0	212	01/25/2040	1.A
31398G-UA-5	FANNIE MAE FNMA 09-109 4.500% 01/25/40		03/01/2022	Paydown		809,253	809,253	730,888	771,103	0	38,150	0	38,150	0	809,253	0	0	0	6,283	01/25/2040	1.A
31398K-YD-6	FREDDIE MAC FHLMC 3598 5.000% 11/15/39		03/01/2022	Paydown		1,300	1,300	1,308	1,303	0	(3)	0	(3)	0	1,300	0	0	0	11	11/15/2039	1.A
31398L-PM-4	FREDDIE MAC FHLMC 3606 5.000% 04/15/36		03/01/2022	Paydown		19,379	19,379	19,132	19,221	0	158	0	158	0	19,379	0	0	0	142	04/15/2036	1.A
31398M-F4-3	FANNIE MAE FNMA 10-28 5.000% 04/25/40		03/01/2022	Paydown		93,575	93,575	93,400	93,315	0	260	0	260	0	93,575	0	0	0	777	04/25/2040	1.A
31398M-JX-5	FANNIE MAE FNMA 10-18 4.500% 03/25/40		03/01/2022	Paydown		733,583	733,583	681,700	708,489	0	25,094	0	25,094	0	733,583	0	0	0	5,438	03/25/2040	1.A
31398M-LM-6	FANNIE MAE FNMA 10-24 5.000% 03/25/40		03/01/2022	Paydown		276,803	276,803	277,022	276,389	0	414	0	414	0	276,803	0	0	0	2,250	03/25/2040	1.A
31398M-U3-8	FANNIEMAE FNMA 10-29 4.500% 04/25/40		03/01/2022	Paydown		383,467	383,467	368,607	376,502	0	6,964	0	6,964	0	383,467	0	0	0	2,841	04/25/2040	1.A
31398M-UA-2	FANNIE MAE FNMA 10-21 4.500% 03/25/40		03/01/2022	Paydown		254,182	254,182	235,459	245,158	0	9,024	0	9,024	0	254,182	0	0	0	1,827	03/25/2040	1.A
31398P-CF-4	FANNIE MAE FNMA 10-33 4.500% 04/25/40		03/01/2022	Paydown		86,396	86,396	82,400	84,702	0	1,694	0	1,694	0	86,396	0	0	0	592	04/25/2040	1.A
31398P-G2-9	FANNIE MAE FNMA 10-48 4.500% 05/25/40		03/01/2022	Paydown		176,382	176,382	170,760	173,960	0	2,422	0	2,422	0	176,382	0	0	0	1,062	05/25/2040	1.A
31398P-HA-0	FANNIE MAE FNMA 10-35 4.500% 04/25/40		03/01/2022	Paydown		330,342	330,342	303,125	316,791	0	13,551	0	13,551	0	330,342	0	0	0	2,330	04/25/2040	1.A
31398P-JB-6	FANNIE MAE FNMA 10-35 4.500% 04/25/40		03/01/2022	Paydown		209,877	209,877	193,457	201,487	0	8,390	0	8,390	0	209,877	0	0	0	1,638	04/25/2040	1.A
31398P-V4-8	FANNIE MAE FNMA 10-39 4.500% 05/25/40		03/01/2022	Paydown		66,287	66,287	62,766	64,478	0	1,810	0	1,810	0	66,287	0	0	0	409	05/25/2040	1.A
31398P-W9-6	FANNIE MAE FNMA 10-39 4.500% 05/25/40		03/01/2022	Paydown		12,273	12,273	11,618	11,951	0	322	0	322	0	12,273	0	0	0	62	05/25/2040	1.A
31398P-WT-2	FNMA 10-44 4.500% 05/25/40		03/01/2022	Paydown		75,505	75,505	72,166	73,622	0	1,883	0	1,883	0	75,505	0	0	0	600	05/25/2040	1.A
31398R-TQ-8	FANNIE MAE FNMA 10-54 4.500% 06/25/40		03/01/2022	Paydown		133,190	133,190	128,861	131,498	0	1,693	0	1,693	0	133,190	0	0	0	1,420	06/25/2040	1.A
31398S-4M-2	FANNIE MAE FNMA 10-156 4.000% 01/25/41		03/01/2022	Paydown		573,497	573,497	475,948	526,291	0	47,206	0	47,206	0	573,497	0	0	0	3,488	01/25/2041	1.A
31398S-5H-2	FANNIE MAE FNMA 10-148 FNMA_10-148 4.000% 01/25/41		03/01/2022	Paydown		1,595	1,595	1,550	1,572	0	23	0	23	0	1,595	0	0	0	11	01/25/2041	1.A
31398S-7A-5	FANNIE MAE FNMA 11-7 4.500% 02/25/41		03/01/2022	Paydown		17,989	17,989	16,944	17,612	0	378	0	378	0	17,989	0	0	0	105	02/25/2041	1.A
31398S-LT-8	FANNIE MAE FNMA 10-134 4.000% 12/25/40		03/01/2022	Paydown		171,980	171,980	169,300	170,893	0	1,087	0	1,087	0	171,980	0	0	0	620	12/25/2040	1.A
31398S-SD-6	FANNIE MAE FNMA 10-136 4.000% 12/25/40		03/01/2022	Paydown		20,751	20,751	20,264	20,521	0	230	0	230	0	20,751	0	0	0	114	12/25/2040	1.A
31398S-XH-1	FANNIE MAE FNMA 10-141 4.000% 12/25/40		03/01/2022	Paydown		122,688	122,688	110,879	117,876	0	4,812	0	4,812	0	122,688	0	0	0	809	12/25/2040	1.A
31398W-5J-9	FREDDIE MAC FHLMC 3626 5.000% 01/15/40		03/01/2022	Paydown		390,286	390,286	392,725	391,061	0	(775)	0	(775)	0	390,286	0	0	0	3,174	01/15/2040	1.A
31398W-HU-1	FREDDIE MAC FHLMC 3635 5.000% 02/15/40		03/01/2022	Paydown		372,138	372,138	373,634	372,482	0	(343)	0	(343)	0	372,138	0	0	0	3,640	02/15/2040	1.A
31398W-PF-5	FREDDIE MAC FHLMC 3633 4.500% 02/15/40		03/01/2022	Paydown		145,895	145,895	133,401	140,266	0	5,629	0	5,629	0	145,895	0	0	0	1,033	02/15/2040	1.A
48503T-AA-5	KANSAS CITY MO INDL DEV AUTH G 5.242% 12/10/32		03/10/2022	Various		172,305	172,305	172,305	172,305	0	0	0	0	0	172,305	0	0	0	1,508	12/10/2032	1.B
649081-AA-4	NEW VALLEY GENERATION IV 4.687% 01/15/22		01/15/2022	Redemption 100.0000		39,354	39,354	39,272	39,350	0	4	0	4	0	39,354	0	0	0	922	01/15/2022	1.D FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						17,623,664	17,623,664	16,325,478	17,017,933	0	605,727	0	605,727	0	17,623,664	0	0	0	117,381	XXX	XXX
00191@-AA-5	AMAZON CTL AMAZON CTL - OKLAHOMA CITY 4.233% 09/30/39		03/31/2022	Redemption 100.0000		9,325	9,326	9,326	9,326	0	0	0	0	0	9,326	0	0	0	66	09/30/2039	1.E
00193*-AA-5	AMAZON CTL AMAZON CTL - TULSA 4.233% 09/30/39		03/31/2022	Redemption 100.0000		9,750	9,751	9,751	9,751	0	0	0	0	0	9,751	0	0	0	69	09/30/2039	1.E
00440E-AS-6	CHUBB INA HOLDINGS INC 3.150% 03/15/25		03/23/2022	MORGAN STANLEY		1,933,665	1,910,000	1,909,822	1,909,907	0	6	0	6	0	1,909,914	0	23,751	23,751	31,754	03/15/2025	1.F FE
02377L-AA-2	AMERICAN AIRLINES 2019-1 CLASS AMERICAN AIRLINES 2019-1 CLASS 3.150% 02/15/32		02/15/2022	Redemption 100.0000		217,149	217,149	217,149	217,149	0	0	0	0	0	217,149	0	0	0	3,420	02/15/2032	2.A FE
03237J-AB-3	AXIS EQUIPMENT FINANCE RECEIVA Series 144A 3.890% 07/20/22		03/20/2022	Paydown		596,276	596,275	596,272	596,229	0	47	0	47	0	596,276	0	0	0	3,785	07/20/2022	1.A FE
037833-AK-6	APPLE INC 2.400% 05/03/23		03/23/2022	JANE STREET		654,758	650,000	642,734	646,916	0	521	0	521	0	647,437	0	7,321	7,321	6,153	05/03/2023	1.B FE
05348E-AX-7	AVALONBAY COMMUNITIES INC 2.950% 05/11/26		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	1.G FE
05606X-AA-2	BXG RECEIVABLES NOTE TRUST BXG Series 144A 2.880% 05/02/30		03/02/2022	Paydown		66,824	66,824	66,819	66,820	0	4	0	4	0	66,824	0	0	0	331	05/02/2030	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05607U-AA-7	BXG RECEIVABLES NOTE TRUST BXG Series 144A 3.770% 02/02/34		03/02/2022	Paydown		150,040	150,040	150,003	150,013	0	28	0	28	0	150,040	0	0	0	965	02/02/2034	1.A FE
05607U-AB-5	BXG RECEIVABLES NOTE TRUST BXG Series 144A 3.950% 02/02/34		03/02/2022	Paydown		144,031	144,031	144,007	144,013	0	18	0	18	0	144,031	0	0	0	971	02/02/2034	1.F FE
05607U-AC-3	BXG RECEIVABLES NOTE TRUST BXG Series 144A 4.440% 02/02/34		03/02/2022	Paydown		134,998	134,998	134,970	134,977	0	21	0	21	0	134,998	0	0	0	1,023	02/02/2034	2.C FE
08879*-AA-9	BFC HON FEDERAL RECEIVABLES TR BFC HON FEDERAL RECEIVABLES TR 6.139% 12/01/25		03/01/2022	Redemption 100.0000		143,908	143,908	143,908	143,908	0	0	0	0	0	143,908	0	0	0	1,475	12/01/2025	1.D
08880#-AA-2	ESPC - HONEYWELL - HOUSING & U ESPC - HONEYWELL - HOUSING & U 5.310% 01/02/30		01/02/2022	Redemption 100.0000		206,739	206,739	206,739	206,739	0	0	0	0	0	206,739	0	0	0	10,978	01/02/2030	1.D
101137-AR-8	BOSTON SCIENTIFIC CORP 3.850% 05/15/25		03/31/2022	Call 102.8920		1,570,132	1,526,000	1,523,864	1,525,189	0	56	0	56	0	1,525,245	0	755	755	66,327	05/15/2025	2.B FE
116794-A#-5	BRUKER CORP BRUKER CORPORATION 4.310% 01/18/22		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	129,300	01/18/2022	2.C
12008R-AQ-0	BUILDERS FIRSTSOURCE INC Series 144A 4.250% 02/01/32		02/02/2022	Tax Free Exchange		4,993,784	5,000,000	4,993,750	0	0	34	0	34	0	4,993,784	0	0	0	111,563	02/01/2032	3.C FE
12554C-CB-2	CIM TRUST CIM_18-J1 Series 144A 3.688% 03/25/48		01/01/2022	Paydown		9,516	9,516	9,199	9,326	0	190	0	190	0	9,516	0	0	0	29	03/25/2048	1.A FM
12554C-CB-2	CIM TRUST CIM_18-J1 Series 144A 3.688% 03/25/48		03/01/2022	Paydown		19,253	19,253	18,611	18,869	0	384	0	384	0	19,253	0	0	0	148	03/25/2048	1.A
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	222,000	08/15/2022	2.B FE
12572Q-AG-0	CME GROUP INC 3.000% 03/15/25		03/23/2022	DEUTSCHE BANK SECURITIES INC.		860,710	850,000	849,126	849,444	0	38	0	38	0	849,482	0	11,228	11,228	13,458	03/15/2025	1.D FE
12624B-AF-3	COMMERCIAL MORTGAGE PASS-THROU COMMERCIAL MORTGAGE PASS-THROU 3.912% 05/15/45		03/01/2022	Paydown		4,770,903	4,770,903	4,866,081	4,767,685	0	3,218	0	3,218	0	4,770,903	0	0	0	44,828	05/15/2045	1.A FM
126307-AS-6	CSC HLDGS LLC Series 144A 5.375% 02/01/28		02/25/2022	CREDIT SUISSE FIRST 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	3.C FE
126650-AY-6	CVS PASS-THROUGH TRUST 5.361% 10/10/27		03/10/2022	Various		135,479	135,479	135,479	135,479	0	0	0	0	0	135,479	0	0	0	1,212	10/10/2027	2.B
12702*-AA-4	CVS HEALTH CORP 3.901% 10/10/39		03/10/2022	Redemption 100.0000		58,092	58,092	58,092	58,092	0	0	0	0	0	58,092	0	0	0	378	10/10/2039	2.B
17323E-AM-5	CMLTI_14-J2 CITIGROUP MORTGAGE LOAN TRUST 3.843% 11/25/44		01/01/2022	Paydown		40,906	40,906	41,226	40,922	0	(16)	0	(16)	0	40,906	0	0	0	131	11/25/2044	1.A FM
17323E-AM-5	CMLTI_14-J2 CITIGROUP MORTGAGE LOAN TRUST 3.843% 11/25/44		03/01/2022	Paydown		57,080	57,080	57,526	57,102	0	(22)	0	(22)	0	57,080	0	0	0	402	11/25/2044	1.A
207597-EF-8	CONNECTICUT LIGHT & PWR CO CONNECTICUT LIGHT AND POWER CO 2.500% 01/15/23		03/23/2022	MORGAN STANLEY		220,904	220,000	217,454	219,073	0	202	0	202	0	219,275	0	1,629	1,629	3,819	01/15/2023	1.E FE
212168-AA-6	CONTINENTAL WIND LLC SERIES 144A 6.000% 02/28/33		02/28/2022	Redemption 100.0000		161,318	161,318	174,592	169,976	0	(8,658)	0	(8,658)	0	161,318	0	0	0	4,840	02/28/2033	2.B FE
233046-AS-0	DB MASTER FINANCE LLC DNKN_21- Series 144A 2.791% 11/20/51		02/22/2022	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	115	11/20/2051	2.B FE
25755T-AE-0	DPABS_15-1A DOMINOS PIZZA MASTER ISSUER LL 4.474% 10/25/45		01/25/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	84	10/25/2045	2.A FE
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER LL Series 144A 4.118% 07/25/47		01/25/2022	Paydown		19,500	19,500	19,494	19,496	0	4	0	4	0	19,500	0	0	0	201	07/25/2047	2.A FE
25755T-AK-6	DOMINOS PIZZA MASTER ISSUER LL Series 144A 4.328% 07/25/48		01/25/2022	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	108	07/25/2048	2.A FE
26208L-AC-2	DRIVEN BRANDS FUNDING LLC HONK Series 144A 4.739% 04/20/48		01/20/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	89	04/20/2048	2.C FE
26875P-AK-7	EOG RESOURCES INC EOG RESOURCES INC 2.625% 03/15/23		03/23/2022	MORGAN STANLEY		220,603	220,000	216,538	218,617	0	259	0	259	0	218,876	0	1,727	1,727	3,048	03/15/2023	1.G FE
291011-BE-3	EMERSON ELECTRIC CO EMERSON ELECTRIC CO 2.625% 02/15/23		03/23/2022	MORGAN STANLEY		782,378	775,000	771,697	773,736	0	253	0	253	0	773,989	0	8,389	8,389	12,432	02/15/2023	1.F FE
29379V-AU-7	ENTERPRISE PRODUCTS OPERATING 4.050% 02/15/22		02/15/2022	Various		4,000,000	4,000,000	3,992,359	3,999,881	0	119	0	119	0	4,000,000	0	0	0	81,000	02/15/2022	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
30281@-AB-1	FEDEX CORP FEDEX CORP 4.060% 12/31/32		03/31/2022	Redemption 100.0000		12,914	12,914	12,914	12,914	0	0	0	0	0	12,914	0	0	0	87	12/31/2032	2.B
30288*-AA-8	FLNG LIQUEFACTION 2 LLC 4.540% 03/31/38		03/31/2022	Redemption 100.0000		186,000	186,000	186,000	186,000	0	0	0	0	0	186,000	0	0	0	4,222	03/31/2038	2.B FE
30288*-AB-6	FREEPORT LNG INVESTMENTSLLP 4.790% 03/31/38		03/31/2022	Redemption 100.0000		241,800	241,800	241,800	241,800	0	0	0	0	0	241,800	0	0	0	5,791	03/31/2038	2.B FE
30292Q-AA-4	FREMF MORTGAGE TRUST FREMF_15- SERIES 2015-K718 CLASS B 3.437% 02/25/22		01/01/2022	Paydown		4,500,000	4,500,000	4,480,700	4,500,000	0	0	0	0	0	4,500,000	0	0	0	12,890	02/25/2022	1.A FM
31953*-AM-4	BURLINGTON NORTHERN SANTA FE SECURED CORP BND 5.960% 10/15/27		03/31/2022	Various		(186)	(186)	(186)	(186)	0	0	0	0	0	(186)	0	0	0	0	10/15/2027	1.C
33632*-UQ-8	WELLS FARGO BK NORTHWEST 7.280% 01/10/24		03/10/2022	Redemption 100.0000		136,940	136,940	136,940	136,940	0	0	0	0	0	136,940	0	0	0	1,667	01/10/2024	2.B
33767C-AU-1	FIRSTKEY MORTGAGE TRUST SERIES 15-1 CLASS B1 3.848% 03/25/45		01/01/2022	Paydown		249,475	249,475	253,237	251,616	0	(2,141)	0	(2,141)	0	249,475	0	0	0	804	03/25/2045	1.A FM
33767C-AU-1	FIRSTKEY MORTGAGE TRUST SERIES 15-1 CLASS B1 3.848% 03/25/45		03/01/2022	Paydown		122,302	122,302	124,146	123,352	0	(1,050)	0	(1,050)	0	122,302	0	0	0	1,015	03/25/2045	1.A
33849N-AN-5	FLAGSTAR MORTGAGE TRUST FSMT_1 Series 144A 4.497% 09/25/48		01/01/2022	Paydown		5,452	5,452	5,590	5,521	0	(69)	0	(69)	0	5,452	0	0	0	20	09/25/2048	1.A FM
33849N-AN-5	FLAGSTAR MORTGAGE TRUST FSMT_1 Series 144A 4.497% 09/25/48		03/01/2022	Paydown		10,994	10,994	11,271	11,132	0	(139)	0	(139)	0	10,994	0	0	0	103	09/25/2048	1.A
34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC 2.920% 08/15/38		02/15/2022	Redemption 100.0000		330,991	330,991	330,991	330,991	0	0	0	0	0	330,991	0	0	0	5,638	08/15/2038	2.B PL
341081-FJ-1	FLORIDA POWER AND LIGHT CO FLORIDA POWER AND LIGHT CO 2.750% 06/01/23		03/23/2022	MORGAN STANLEY		321,734	320,000	319,559	319,809	0	30	0	30	0	319,840	0	1,895	1,895	2,787	06/01/2023	1.E FE
360271-AK-6	FULTON FINL CORP FULTON FINANCIAL CORPORATION 3.600% 03/16/22		03/16/2022	Maturity		3,000,000	3,000,000	2,988,450	2,999,488	0	512	0	512	0	3,000,000	0	0	0	54,000	03/16/2022	1.G FE
36192K-AV-9	GS MORTGAGE SECURITIES CORPORA GS MORTGAGE SECURITIES CORPORA 4.085% 05/10/45		03/01/2022	Paydown		9,000,000	9,000,000	9,182,669	8,995,691	0	4,309	0	4,309	0	9,000,000	0	0	0	66,825	05/10/2045	1.A FM
38141G-GS-7	GOLDMAN SACHS GROUP INC/THE GOLDMAN SACHS GROUP INC/THE 5.750% 01/24/22		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	01/24/2022	2.A FE
40438D-AE-9	HPEFS EQUIPMENT TRUST HPEFS_19 Series 144A 2.490% 09/20/29		03/20/2022	Paydown		791,015	791,015	790,892	790,975	0	40	0	40	0	791,015	0	0	0	4,703	09/20/2029	1.A FE
42211#-AA-1	HOME DEPOT USA INC HOME DEPOT USA INC 3.370% 01/15/33		03/15/2022	Redemption 100.0000		118,164	118,164	118,164	118,164	0	0	0	0	0	118,164	0	0	0	664	01/15/2033	1.F
427866-AT-5	HERSHEY COMPANY THE HERSHEY COMPANY THE 2.625% 05/01/23		03/23/2022	MARKETAXESS		504,214	502,000	498,735	500,619	0	234	0	234	0	500,853	0	3,360	3,360	5,271	05/01/2023	1.E FE
43284B-AB-8	HILTON GRAND VACATIONS TRUST H Series 144A 3.700% 02/25/32		03/25/2022	Paydown		137,457	137,457	137,425	137,434	0	23	0	23	0	137,457	0	0	0	831	02/25/2032	1.F FE
43284B-AC-6	HILTON GRAND VACATIONS TRUST H Series 144A 4.000% 02/25/32		03/25/2022	Paydown		128,866	128,866	128,853	128,855	0	11	0	11	0	128,866	0	0	0	842	02/25/2032	2.B FE
43284H-AC-3	HGVT_19-AA Series 144A 2.840% 07/25/33		03/25/2022	Paydown		310,542	310,542	310,540	310,537	0	5	0	5	0	310,542	0	0	0	1,399	07/25/2033	2.B FE
45256H-AF-5	IF 01-A 4.954% 07/25/33		03/01/2022	Paydown		6,340	6,340	5,586	5,788	0	552	0	552	0	6,340	0	0	0	55	07/25/2033	6. *
46592W-BY-1	JP MORGAN MORTGAGE TRUST JPMMT Series 144A 3.187% 02/25/52		03/01/2022	Paydown		7,698	7,698	7,993	7,979	0	(281)	0	(281)	0	7,698	0	0	0	41	02/25/2052	1.D FE
466365-AC-7	JACK IN THE BOX FUNDING LLC JA Series 144A 4.970% 08/25/49		02/25/2022	Paydown		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	435	08/25/2049	2.B FE
46637W-AD-5	JP MORGAN CHASE COMMERCIAL MOR JP MORGAN CHASE COMMERCIAL MOR 3.483% 06/15/45		03/01/2022	Paydown		65,801	65,801	66,430	65,758	0	43	0	43	0	65,801	0	0	0	442	06/15/2045	1.A FM
46645G-AG-3	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_15-6 3.500% 10/25/45		01/01/2022	Paydown		259,055	259,055	253,186	256,849	0	2,206	0	2,206	0	259,055	0	0	0	756	10/25/2045	1.A FM
46645G-AG-3	JP MORGAN MORTGAGE TRUST JPMMT JPMMT_15-6 3.500% 10/25/45		03/01/2022	Paydown		430,922	430,922	421,159	427,253	0	3,669	0	3,669	0	430,922	0	0	0	3,179	10/25/2045	1.A
46647S-CS-7	JP MORGAN MORTGAGE TRUST JPMMT Series 144A 3.769% 08/25/47		01/01/2022	Paydown		25,811	25,811	26,053	25,947	0	(135)	0	(135)	0	25,811	0	0	0	81	08/25/2047	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46647S-CS-7	JP MORGAN MORTGAGE TRUST JPMMT Series 144A 3.769% 08/25/47		03/01/2022	Paydown		52,086	52,086	52,574	52,359	0	(273)	0	(273)	0	52,086	0	0	0	409	08/25/2047	1.A
46648C-AW-4	JP MORGAN MORTGAGE TRUST JPMMT JP MORGAN MORTGAGE TRUST JPMMT 3.460% 01/25/47		01/01/2022	Paydown		11,065	11,065	10,783	10,903	0	163	0	163	0	11,065	0	0	0	32	01/25/2047	1.A FM
46648C-AW-4	JP MORGAN MORTGAGE TRUST JPMMT JP MORGAN MORTGAGE TRUST JPMMT 3.460% 01/25/47		03/01/2022	Paydown		41,965	41,965	40,897	41,348	0	617	0	617	0	41,965	0	0	0	331	01/25/2047	1.A
46648H-AZ-6	JP MORGAN MORTGAGE TRUST JPMMT Series 144A 3.662% 05/25/47		01/01/2022	Paydown		3,864	3,864	3,882	3,871	0	(8)	0	(8)	0	3,864	0	0	0	12	05/25/2047	1.A FM
46648H-AZ-6	JP MORGAN MORTGAGE TRUST JPMMT Series 144A 3.662% 05/25/47		03/01/2022	Paydown		7,767	7,767	7,804	7,782	0	(15)	0	(15)	0	7,767	0	0	0	59	05/25/2047	1.A
46649C-BE-2	JP MORGAN MORTGAGE TRUST JPMMT Series 144A 3.726% 10/25/48		01/01/2022	Paydown		11,117	11,117	10,717	10,843	0	274	0	274	0	11,117	0	0	0	34	10/25/2048	1.A FM
46649C-BE-2	JP MORGAN MORTGAGE TRUST JPMMT Series 144A 3.726% 10/25/48		03/01/2022	Paydown		22,519	22,519	21,710	21,965	0	554	0	554	0	22,519	0	0	0	175	10/25/2048	1.A
46649T-AZ-9	JP MORGAN MORTGAGE TRUST JPMMT Series 144A 3.725% 04/25/48		01/01/2022	Paydown		10,108	10,108	9,833	9,917	0	191	0	191	0	10,108	0	0	0	31	04/25/2048	1.A FM
46649T-AZ-9	JP MORGAN MORTGAGE TRUST JPMMT Series 144A 3.725% 04/25/48		03/01/2022	Paydown		20,542	20,542	19,983	20,154	0	389	0	389	0	20,542	0	0	0	160	04/25/2048	1.A
47760Q-AB-9	JIMMY JOHNS FUNDING LLC JIMMY_ Series 144A 4.846% 07/30/47		01/30/2022	Paydown		1,750,000	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	0	0	21,201	07/30/2047	2.B FE
50027#-AA-8	KOHLS CORP 5.902% 12/15/23		03/09/2022	Various		808,460	777,182	777,182	777,182	0	0	0	0	0	777,182	0	0	0	42,108	12/15/2023	2.C
50027#-AA-8	KOHLS CORP 5.902% 12/15/23		02/15/2022	Various		66,581	66,581	66,581	66,581	0	0	0	0	0	66,581	0	0	0	492	12/15/2023	2.C
52204*-AA-3	WALGREEN CO 5.540% 04/15/36		03/15/2022	Various		200,988	200,988	200,988	200,988	0	0	0	0	0	200,988	0	0	0	1,859	04/15/2036	2.B
52465#-BQ-7	LOWES CTL 5.182% 03/10/26		03/10/2022	Various		49,953	49,953	49,953	49,953	0	0	0	0	0	49,953	0	0	0	440	03/10/2026	2.A
543190-AA-0	LTRAN_15-1A 2.980% 01/15/45		03/15/2022	Paydown		30,761	30,761	30,759	30,760	0	1	0	1	0	30,761	0	0	0	209	01/15/2045	1.F FE
55389P-AC-3	MVW OWNER TRUST MVWOT_19-1A Series 144A 3.330% 11/20/36		03/20/2022	Paydown		249,261	249,261	249,229	249,236	0	25	0	25	0	249,261	0	0	0	1,387	11/20/2036	2.B FE
55400D-AC-5	MVW OWNER TRUST MVWOT_19-2A Series 144A 2.680% 10/20/38		03/20/2022	Paydown		279,394	279,394	279,303	279,322	0	72	0	72	0	279,394	0	0	0	1,186	10/20/2038	2.B FE
57629W-BR-0	MASSMUTUAL GLOBAL FUNDING II 2.500% 10/17/22		03/23/2022	Fifth Third		715,112	710,000	708,448	709,535	0	133	0	133	0	709,668	0	5,444	5,444	7,790	10/17/2022	1.B FE
585498-BG-2	MELLO MORTGAGE CAPITAL ACCEPTA Series 144A 3.768% 05/25/48		01/01/2022	Paydown		5,870	5,870	5,781	5,820	0	50	0	50	0	5,870	0	0	0	18	05/25/2048	1.A FM
585498-BG-2	MELLO MORTGAGE CAPITAL ACCEPTA Series 144A 3.768% 05/25/48		03/01/2022	Paydown		11,901	11,901	11,721	11,799	0	102	0	102	0	11,901	0	0	0	94	05/25/2048	1.A
59748T-AA-7	Midland Cogener Series 144A 6.000% 03/15/25		03/15/2022	Redemption 100.0000		353,600	353,600	360,333	359,567	0	(5,967)	0	(5,967)	0	353,600	0	0	0	10,608	03/15/2025	3.B FE
61754J-AH-1	MORGAN STANLEY CAPITAL I MSC 0 2007-T27 AJ 6.014% 06/11/42		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	0	0	0	19,097	06/11/2042	1.A FM
61760V-AQ-6	MORGAN STANLEY CAPITAL I MSC_1 MORGAN STANLEY CAPITAL I MSC_1 3.773% 03/15/45		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	0	0	0	10,862	03/15/2045	1.A FM
62848B-AC-5	MVW OWNER TRUST MVWOT_18-1A Series 144A 3.900% 01/21/36		03/20/2022	Paydown		229,122	229,122	229,120	229,117	0	6	0	6	0	229,122	0	0	0	1,430	01/21/2036	2.B FE
651587-AF-4	NEWMARKET NEWMARKET CORP 4.100% 12/15/22		03/15/2022	Call 102.0280		3,857,679	3,781,000	3,746,933	3,776,702	0	894	0	894	0	3,777,596	0	3,404	3,404	115,434	12/15/2022	2.B FE
651639-AT-3	NEWMONT MINING CORP 3.700% 03/15/23		01/18/2022	Call 103.3276		5,166,379	5,000,000	4,988,592	4,996,072	0	150	0	150	0	4,996,222	0	3,778	3,778	229,073	03/15/2023	2.A FE
653240-AA-9	NEWTOWN CREDIT LEASE 6.082% 12/15/23		03/15/2022	Redemption 100.0000		131,374	131,374	131,369	131,362	0	12	0	12	0	131,374	0	0	0	1,334	12/15/2023	1.D
654106-AC-7	NIKE INC NIKE INC 2.250% 05/01/23		03/23/2022	MARKETAXESS		846,470	845,000	830,597	838,897	0	1,035	0	1,035	0	839,931	0	6,539	6,539	7,605	05/01/2023	1.E FE
68504L-AB-7	ORANGE LAKE TIMESHARE TRUST ON Series 144A 2.910% 03/08/29		03/08/2022	Paydown		70,246	70,246	70,246	70,244	0	2	0	2	0	70,246	0	0	0	319	03/08/2029	2.B FE
68504U-AC-5	ORANGE LAKE TIMESHARE TRUST ON Series 144A 3.610% 04/09/38		03/09/2022	Paydown		226,381	226,381	226,376	226,374	0	7	0	7	0	226,381	0	0	0	1,298	04/09/2038	2.B FE
68504U-AD-3	ORANGE LAKE TIMESHARE TRUST ON Series 144A 4.930% 04/09/38		03/09/2022	Paydown		325,992	325,992	325,925	325,936	0	56	0	56	0	325,992	0	0	0	2,552	04/09/2038	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
68504W-AC-1	ORANGE LAKE TIMESHARE TRUST ON Series 144A 3.740% 11/08/30		03/08/2022	Paydown		226,973	226,973	226,422	226,658	0	315	0	315	0	226,973	0	0	0	1,340	11/08/2030	2.C FE
71839#-AA-2	PHILLIES FUNDING LP 6.210% 07/10/30		01/10/2022	Various		115,234	115,234	115,234	115,234	0	0	0	0	0	115,234	0	0	0	1,789	07/10/2030	2.A PL
730208-AA-9	PACIFIC NORTHWEST NATIONAL LAB SECURED CORP BND 6.500% 11/15/34		03/15/2022	Redemption 100.0000		88,451	88,451	88,451	88,451	0	0	0	0	0	88,451	0	0	0	960	11/15/2034	1.D FE
73557*-AA-2	PORT WASHINGTON GENERATING STA 4.910% 07/15/30		03/15/2022	Redemption 100.0000		114,601	114,601	114,601	114,601	0	0	0	0	0	114,601	0	0	0	939	07/15/2030	1.F
742718-DY-2	PROCTER & GAMBLE COMPANY PROCTER & GAMBLE COMPANY 2.300% 02/06/22		02/06/2022	Maturity		2,250,000	2,250,000	2,237,608	2,249,377	0	623	0	623	0	2,250,000	0	0	0	25,875	02/06/2022	1.D FE
750731-AA-9	AUTUMN WIND HQ LLC 3.744% 02/10/49		01/10/2022	Redemption 100.0000		1,860	1,860	1,860	1,860	0	0	0	0	0	1,860	0	0	0	6	02/10/2049	2.A YE
750731-AA-9	AUTUMN WIND HQ LLC 3.744% 02/10/49		03/10/2022	Redemption 100.0000		3,738	3,738	3,738	3,738	0	0	0	0	0	3,738	0	0	0	29	02/10/2049	2.A
754907-AA-1	RAYONIER INC RAYONIER INC. 3.750% 04/01/22		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	0	1,314	1,314	96,875	04/01/2022	2.C FE
75951A-AP-3	RELIANCE STANDARD LIFE GLOBAL Series 144A 2.750% 05/07/25		03/23/2022	JANE STREET		2,463,475	2,500,000	2,489,125	2,492,551	0	488	0	488	0	2,493,039	0	(29,564)	(29,564)	26,354	05/07/2025	1.E FE
81744X-AA-6	SEQUOIA MORTGAGE TRUST SEMT_12-5 2.500% 12/31/42		01/01/2022	Paydown		330,285	330,285	318,880	322,163	0	8,122	0	8,122	0	330,285	0	0	0	688	12/31/2042	1.A FM
81744X-AC-2	SEQUOIA MORTGAGE TRUST SERIES 12-5 CLASS B1 3.890% 11/25/42		01/01/2022	Paydown		2,167,663	2,167,663	2,221,854	2,179,725	0	(12,062)	0	(12,062)	0	2,167,663	0	0	0	7,027	11/25/2042	1.A FM
81744Y-AG-1	SEMT_13-4 SEQUOIA MORTGAGE TRUST SEMT_13 3.451% 04/25/43		01/01/2022	Paydown		2,501	2,501	2,492	2,494	0	7	0	7	0	2,501	0	0	0	7	04/25/2043	1.A FM
81744Y-AG-1	SEMT_13-4 SEQUOIA MORTGAGE TRUST SEMT_13 3.451% 04/25/43		03/01/2022	Paydown		6,639	6,639	6,615	6,621	0	18	0	18	0	6,639	0	0	0	42	04/25/2043	1.A
81745M-AA-9	SEQUOIA MORTGAGE TRUST SEMT_13-2 1.874% 02/25/43		01/01/2022	Paydown		8,790	8,790	8,789	8,784	0	6	0	6	0	8,790	0	0	0	14	02/25/2043	1.A FM
81745M-AA-9	SEQUOIA MORTGAGE TRUST SEMT_13-2 1.874% 02/25/43		03/01/2022	Paydown		39,204	39,204	39,203	39,179	0	25	0	25	0	39,204	0	0	0	145	02/25/2043	1.A
81745Q-CA-8	SEQUOIA MORTGAGE TRUST SEMT_15 3.916% 01/25/45		01/01/2022	Paydown		16,652	16,652	17,006	16,740	0	(87)	0	(87)	0	16,652	0	0	0	54	01/25/2045	1.A FM
81745Q-CA-8	SEQUOIA MORTGAGE TRUST SEMT_15 3.916% 01/25/45		03/01/2022	Paydown		31,421	31,421	32,089	31,586	0	(165)	0	(165)	0	31,421	0	0	0	235	01/25/2045	1.A
81746N-AN-8	SEQUOIA MORTGAGE TRUST SEMT_16 3.500% 11/25/46		03/01/2022	Paydown		67,940	67,940	71,035	68,540	0	(600)	0	(600)	0	67,940	0	0	0	594	11/25/2046	1.A
81746X-AG-1	SEQUOIA MORTGAGE TRUST SEMT_17 SEMT_17-3 3.500% 04/25/47		01/01/2022	Paydown		1,251,281	1,251,281	1,196,751	1,235,907	0	15,373	0	15,373	0	1,251,281	0	0	0	3,650	04/25/2047	1.A FM
81746X-AG-1	SEQUOIA MORTGAGE TRUST SEMT_17 SEMT_17-3 3.500% 04/25/47		03/01/2022	Paydown		703,812	703,812	673,140	695,165	0	8,647	0	8,647	0	703,812	0	0	0	5,091	04/25/2047	1.A
82280Q-AC-5	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO-ORIGINATOR TRUST 3.500% 08/25/45		01/01/2022	Paydown		3,481	3,481	3,494	3,485	0	(4)	0	(4)	0	3,481	0	0	0	10	08/25/2045	1.A FM
82280Q-AC-5	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO-ORIGINATOR TRUST 3.500% 08/25/45		03/01/2022	Paydown		48,435	48,435	48,617	48,497	0	(62)	0	(62)	0	48,435	0	0	0	351	08/25/2045	1.A
82280R-AG-4	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO-ORIGINATOR TRUST 3.500% 04/25/47		01/01/2022	Paydown		276,256	276,256	264,468	272,695	0	3,561	0	3,561	0	276,256	0	0	0	806	04/25/2047	1.A FM
82280R-AG-4	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO-ORIGINATOR TRUST 3.500% 04/25/47		03/01/2022	Paydown		451,722	451,722	432,447	445,899	0	5,823	0	5,823	0	451,722	0	0	0	3,500	04/25/2047	1.A
82280R-CB-3	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO-ORIGINATOR TRUST 3.619% 04/25/47		01/01/2022	Paydown		10,965	10,965	10,645	10,770	0	196	0	196	0	10,965	0	0	0	33	04/25/2047	1.A FM
82280R-CB-3	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO-ORIGINATOR TRUST 3.619% 04/25/47		03/01/2022	Paydown		22,192	22,192	21,544	21,797	0	396	0	396	0	22,192	0	0	0	168	04/25/2047	1.A
82280R-CC-1	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO-ORIGINATOR TRUST 3.619% 04/25/47		01/01/2022	Paydown		9,748	9,748	9,321	9,491	0	257	0	257	0	9,748	0	0	0	29	04/25/2047	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
82280R-CC-1	SHELLPOINT CO-ORIGINATOR TRUST SHELLPOINT CO-ORIGINATOR TRUST 3.619% 04/25/47		03/01/2022	Paydown		19,729	19,729	18,864	19,210	0	520	0	520	0	19,729	0	0	0	149	04/25/2047	1.A
826525-AC-1	SIERRA RECEIVABLES FUNDING COM Series 144A 3.510% 07/20/37		03/20/2022	Paydown		239,427	239,427	240,009	239,899	0	(472)	0	(472)	0	239,427	0	0	0	1,346	07/20/2037	2.B FE
826525-AD-9	SIERRA RECEIVABLES FUNDING COM Series 144A 6.590% 07/20/37		03/20/2022	Paydown		70,420	70,420	70,403	70,405	0	15	0	15	0	70,420	0	0	0	743	07/20/2037	3.B FE
82652M-AC-4	SIERRA RECEIVABLES FUNDING COM Series 144A 3.120% 05/20/36		03/20/2022	Paydown		161,618	161,618	161,605	161,607	0	11	0	11	0	161,618	0	0	0	815	05/20/2036	2.B FE
82652M-AD-2	SIERRA RECEIVABLES FUNDING COM Series 144A 4.540% 05/20/36		03/20/2022	Paydown		161,618	161,618	161,573	161,583	0	35	0	35	0	161,618	0	0	0	1,187	05/20/2036	3.B FE
82652N-AB-4	SIERRA RECEIVABLES FUNDING COM Series 144A 2.750% 07/15/38		03/20/2022	Paydown		189,883	189,883	189,848	189,855	0	28	0	28	0	189,883	0	0	0	827	07/15/2038	1.F FE
82652N-AD-0	SIERRA RECEIVABLES FUNDING COM SIERRA RECEIVABLES FUNDING COM 4.180% 07/15/38		03/20/2022	Paydown		75,953	75,953	75,941	75,943	0	10	0	10	0	75,953	0	0	0	503	07/15/2038	3.B FE
82653D-AC-3	SIERRA RECEIVABLES FUNDING COM Series 144A 3.940% 06/20/35		03/20/2022	Paydown		201,657	201,657	201,601	201,620	0	37	0	37	0	201,657	0	0	0	1,303	06/20/2035	2.B FE
82653E-AC-1	SIERRA RECEIVABLES FUNDING COM Series 144A 3.770% 01/20/36		03/20/2022	Paydown		203,894	203,894	203,880	203,882	0	12	0	12	0	203,894	0	0	0	1,246	01/20/2036	2.B FE
82653E-AD-9	SIERRA RECEIVABLES FUNDING COM Series 144A 4.750% 01/20/36		03/20/2022	Paydown		291,277	291,277	291,238	291,244	0	33	0	33	0	291,277	0	0	0	2,242	01/20/2036	3.B FE
82653G-AB-8	SIERRA RECEIVABLES FUNDING COM Series 144A 3.870% 09/20/35		03/20/2022	Paydown		95,742	95,742	95,726	95,730	0	12	0	12	0	95,742	0	0	0	610	09/20/2035	1.F FE
82653G-AC-6	SIERRA RECEIVABLES FUNDING COM Series 144A 4.170% 09/20/35		03/20/2022	Paydown		109,386	109,386	109,384	109,382	0	4	0	4	0	109,386	0	0	0	751	09/20/2035	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC SONIC_21-1A Series 144A 2.636% 08/20/51		03/20/2022	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	33	08/20/2051	2.B FE
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL SPIRITS NEWCO LLC 5.300% 06/30/36		03/31/2022	Redemption 100.0000		54,289	54,289	54,289	54,289	0	0	0	0	0	54,289	0	0	0	719	06/30/2036	2.C PL
86192*-AA-5	STONEHENGE CAPITAL FUND CONNEC 8.124% 12/15/23		03/15/2022	Redemption 100.0000		52,541	52,541	52,541	52,541	0	0	0	0	0	52,541	0	0	0	1,067	12/15/2023	1.A FE
872480-AB-4	TIF FUNDING II LLC TIF_20-1A Series 144A 3.820% 08/20/45		03/20/2022	Paydown		50,000	50,000	50,036	50,029	0	(29)	0	(29)	0	50,000	0	0	0	318	08/20/2045	2.B FE
87342R-AE-4	TACO BELL FUNDING LLC BELL_18- Series 144A 4.940% 11/25/48		02/25/2022	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	154	11/25/2048	2.B FE
87612E-AZ-9	TARGET CORPORATION 2.900% 01/15/22		01/15/2022	Maturity		500,000	500,000	499,508	499,990	0	10	0	10	0	500,000	0	0	0	7,250	01/15/2022	1.F FE
88315L-AF-5	TEXTAINER MARINE CONTAINERS LT Series 144A 4.940% 08/21/45		03/20/2022	Paydown		120,068	120,068	120,029	120,035	0	33	0	33	0	120,068	0	0	0	987	08/21/2045	2.B FE
88632A-CB-2	TIAA BANK MORTGAGE LOAN TRUST Series 144A 4.184% 11/25/48		01/01/2022	Paydown		9,273	9,273	9,093	9,181	0	92	0	92	0	9,273	0	0	0	32	11/25/2048	1.A FM
88632A-CB-2	TIAA BANK MORTGAGE LOAN TRUST Series 144A 4.184% 11/25/48		03/01/2022	Paydown		18,511	18,511	18,151	18,327	0	184	0	184	0	18,511	0	0	0	160	11/25/2048	1.A
887389-AJ-3	TIMKEN CO 3.875% 09/01/24		03/29/2022	STIFEL NICOLAUS AND CO INC		1,006,360	1,000,000	1,007,334	1,002,101	0	(220)	0	(220)	0	1,001,881	0	4,479	4,479	22,604	09/01/2024	2.C FE
90363B-AA-8	USTA NATIONAL TENNIS CENTER IN 3.110% 09/08/24		01/08/2022	Redemption 100.0000		525,662	525,662	525,662	525,662	0	0	0	0	0	525,662	0	0	0	8,174	09/08/2024	1.G FE
907818-EY-0	UNION PACIFIC CORPORATION 3.950% 09/10/28		03/23/2022	BNP PARISBAS		1,046,650	1,000,000	997,510	998,367	0	49	0	49	0	998,416	0	48,234	48,234	21,396	09/10/2028	2.A FE
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY VIRGINIA INTERNATIONAL GATEWAY 3.930% 06/30/30		03/31/2022	Redemption 100.0000		81,044	81,044	81,044	81,044	0	0	0	0	0	81,044	0	0	0	796	06/30/2030	1.F PL
94989U-BH-3	WELLS FARGO MORTGAGE BACKED SE Series 144A 3.681% 07/25/47		01/01/2022	Paydown		10,485	10,485	9,943	10,170	0	314	0	314	0	10,485	0	0	0	32	07/25/2047	1.A FM
94989U-BH-3	WELLS FARGO MORTGAGE BACKED SE Series 144A 3.681% 07/25/47		03/01/2022	Paydown		21,021	21,021	19,936	20,391	0	630	0	630	0	21,021	0	0	0	161	07/25/2047	1.A
95058X-AE-8	WENDYS FUNDING LLC WEN_18-1A Series 144A 3.884% 03/15/48		03/15/2022	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	121	03/15/2048	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
95058X-AH-1	WENDYS FUNDING LLC WEN_19-1A Series 144A 4.080% 06/15/49		03/15/2022	Paydown		23,750	23,750	23,750	23,750	0	0	0	0	0	23,750	0	0	0	242	06/15/2049	2.B FE
97181#-KV-4	UNION PACIFIC CORPORATION MW T 50 5.360% 11/30/28		01/02/2022	Redemption 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	1.D
97181#-KY-8	UNION PACIFIC CORPORATION 5.360% 12/29/28		01/02/2022	Redemption 100.0000		174,945	174,945	174,945	174,945	0	0	0	0	0	174,945	0	0	0	0	12/29/2028	1.D
97181#-KZ-5	UNION PACIFIC CORPORATION 5.360% 07/02/28		01/02/2022	Redemption 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	1.D
97181#-LA-9	UNION PACIFIC CORPORATION 5.380% 07/02/28		01/02/2022	Redemption 100.0000		89,624	89,624	89,624	89,624	0	0	0	0	0	89,624	0	0	0	2,411	07/02/2028	1.D
009090-AA-9	AIR CANADA 2015-1 CLASS A PASS SERIES 144A 3.600% 03/15/27		03/15/2022			144,747	144,747	144,747	144,747	0	0	0	0	0	144,747	0	0	0	2,605	03/15/2027	1.F FE
13645#-AA-8	CANADIAN PACIFIC RAILWAY 6.990% 03/12/22		03/12/2022	Maturity		5,823,529	5,823,529	5,823,529	5,823,529	0	0	0	0	0	5,823,529	0	0	0	203,532	03/12/2022	2.A
13645#-AB-6	CANADIAN PACIFIC RAILWAY 6.990% 03/12/22		03/12/2022	Various		58,824	58,824	58,824	58,824	0	0	0	0	0	58,824	0	0	0	2,056	03/12/2022	2.A
878742-AV-7	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	114,071	01/15/2022	2.C FE
05401A-AE-1	AVOLON HOLDINGS FUNDING LTD Series 144A 3.625% 05/01/22	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	2.C FE
05965M-AA-1	BANCO DEL ESTADO DE CHILE 3.875% 02/08/22	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	33,713	02/08/2022	1.F FE
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL Series 2017-1 144A 4.080% 04/07/27	D	01/07/2022	Redemption 100.0000		351,809	351,809	351,809	351,809	0	0	0	0	0	351,809	0	0	0	3,588	04/07/2027	2.A FE
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL BIB MERCHANT VOUCHER RECEIVABL 4.180% 04/07/28	C	01/07/2022	Paydown		168,361	168,361	168,361	168,361	0	0	0	0	0	168,361	0	0	0	1,759	04/07/2028	2.A FE
09228Y-AA-0	BLACKBIRD CAPITAL AIRCRAFT BBI Series 144A 2.487% 12/15/41	D	03/15/2022	Paydown		123,844	123,844	120,956	122,308	0	1,536	0	1,536	0	123,844	0	0	0	513	12/15/2041	1.C FE
09952A-AA-4	BORAL FINANCE PTY LTD Series 144A 3.000% 11/01/22	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	30,240	11/01/2022	2.B FE
204483-AA-9	NEXA RESOURCES PERU SAA COMPANIA MINERA MILPO SAA 4.625% 03/28/23	D	03/28/2022	Call 102.5512		5,127,559	5,000,000	5,065,000	5,009,712	0	(1,815)	0	(1,815)	0	5,007,897	0	(7,897)	(7,897)	243,184	03/28/2023	3.A FE
29359U-AA-7	Enstar Group ENSTAR GROUP LTD 4.500% 03/10/22	C	03/10/2022	Various		6,900,000	6,900,000	6,970,186	6,901,793	0	(1,793)	0	(1,793)	0	6,900,000	0	0	0	155,250	03/10/2022	2.C FE
36190C-AA-5	GNL Quintero GNL QUINTERO SA 4.634% 07/31/29	C	01/31/2022	Redemption 100.0000		588,000	588,000	591,068	589,183	0	(1,183)	0	(1,183)	0	588,000	0	0	0	14,475	07/31/2029	2.B FE
368266-AF-9	GAZ CAPITAL SA 144A 6.510% 03/07/22	D	01/21/2022	J.P. MORGAN SECURITIES INC		602,250	600,000	600,000	600,000	0	0	0	0	0	600,000	0	2,250	2,250	14,973	03/07/2022	2.B FE
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	1,350,000	1,350,000	0	0	0	0	0	1,350,000	0	270,000	270,000	44,275	08/16/2037	2.B FE
44962L-AF-4	IHS MARKIT LTD 4.750% 08/01/28	D	03/02/2022	Various		7,961,114	8,000,000	7,944,430	7,960,268	0	847	0	847	0	7,961,114	0	0	0	230,722	08/01/2028	3.A FE
44962L-AJ-6	IHS MARKIT LTD 4.250% 05/01/29	D	03/02/2022	Taxable Exchange		4,992,341	5,000,000	4,989,600	4,992,190	0	151	0	151	0	4,992,341	0	0	0	76,424	05/01/2029	3.A FE
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD BIN INDUSTRIAL DPR FUNDING LTD BIN 5.235% 04/15/26	C	01/15/2022	Paydown		169,691	169,691	169,691	169,691	0	0	0	0	0	169,691	0	0	0	2,295	04/15/2026	2.B FE
961214-CX-9	WESTPAC BANKING CORP 2.850% 05/13/26	D	03/23/2022	CITIGROUP GLOBAL MARKETS		1,990,000	2,000,000	1,992,240	1,996,338	0	181	0	181	0	1,996,519	0	(6,519)	(6,519)	20,900	05/13/2026	1.D FE
G87602-AC-5	TENGIZCHEVROIL FINANCE INTERNA TENGIZCHEVROIL FINANCE COMPANY 3.250% 08/15/30	C	01/11/2022	Various		1,965,550	2,000,000	2,095,000	2,085,089	0	(280)	0	(280)	0	2,084,809	0	(119,259)	(119,259)	26,542	08/15/2030	2.C FE
L8038*-AA-4	SBM BALEIA AZUL S.A.R.L. 5.500% 09/15/27	D	03/15/2022	Redemption 100.0000		89,000	89,000	89,000	89,000	0	0	0	0	0	89,000	0	0	0	1,224	09/15/2027	3.C
N55218-AB-2	LUKOIL INTERNATIONAL FINANCE B CORP BND 6.656% 06/07/22	D	01/21/2022	J.P. MORGAN SECURITIES INC		1,106,350	1,090,000	970,100	1,084,017	0	915	0	915	0	1,084,932	0	21,418	21,418	9,673	06/07/2022	2.B FE
R6236@-AA-0	NORSPAN LNG III AS 4.870% 07/27/29	C	02/28/2022	Redemption 100.0000		218,852	218,852	218,852	218,852	0	0	0	0	0	218,852	0	0	0	5,329	07/27/2029	2.C PL
08161C-AL-5	BENCHMARK MORTGAGE TRUST BMARK BENCHMARK MORTGAGE TRUST BMARK 4.197% 02/15/51		01/31/2022	Various		0	0	0	0	0	147	0	147	0	147	0	(147)	(147)	23,434	02/15/2051	3.B FM
26224H-AH-0	DRUG ROYALTY III LP 1 DRUGC_18 Series 144A 4.270% 10/15/31		03/31/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	34,308	10/15/2031	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
30306V-A#-6	FLNG LIQUEFACTION 3 LLC 3.080% 06/30/39		03/23/2022	Redemption 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	(196)	06/30/2039	2.B FE
30306V-A#-6	FLNG LIQUEFACTION 3 LLC 3.080% 06/30/39		03/23/2022	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(405)	06/30/2039	2.C FE
67576W-AG-7	OCTAGON INVESTMENT PARTNERS XX Series 144A 2.295% 05/12/31	D	01/20/2022	Call 0.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	5,364	05/12/2031	1.C FE
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	11/15/2027	1.F FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						166,414,208	165,707,093	165,300,906	160,381,820	0	53,627	0	53,627	0	165,429,192	0	448,229	448,229	3,226,138	XXX	XXX
05565A-AB-9	BNP PARIBAS 144A 7.195% Perpet.	D	01/03/2022	CORPORATE ACTION		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	31,978	01/01/9999	2.C FE
1309999999. Subtotal - Bonds - Hybrid Securities						20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	31,978	XXX	XXX
2509999997. Total - Bonds - Part 3						206,489,496	205,776,060	204,018,240	199,818,855	0	685,393	0	685,393	0	205,497,998	0	454,711	454,711	3,391,504	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						206,489,496	205,776,060	204,018,240	199,818,855	0	685,393	0	685,393	0	205,497,998	0	454,711	454,711	3,391,504	XXX	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
76828*-10-0	River Lake Insurance Company VIII		03/31/2022	Tax Agreement Settlement		156,748		156,748					0					0			
76829@-10-7	River Lake Insurance Company X		03/31/2022	Tax Agreement Settlement		20,583,747		20,583,747					0					0			
76828#-10-6	River Lake Insurance Company VI		03/31/2022	Tax Agreement Settlement		26,085,651		26,085,651					0					0			
76827*-10-1	River Lake Insurance Company VII		03/31/2022	Tax Agreement Settlement		665,207		665,207					0					0			
76827*-10-1	River Lake Insurance Company VII		03/28/2022	Return of Capital		275,979		275,979					0					0			
76828*-10-0	River Lake Insurance Company VIII		03/28/2022	Return of Capital		304,133		304,133					0					0			
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						48,071,465	XXX	48,071,465	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 3						48,071,465	XXX	48,071,465	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						48,071,465	XXX	48,071,465	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						48,071,465	XXX	48,071,465	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						254,560,961	XXX	252,089,705	199,818,855	0	685,393	0	685,393	0	205,497,998	0	454,711	454,711	3,391,504	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Options---119257---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	04/15/2020	04/14/2022	100,006	100,006	2,783 / NA	11,020			62,735		62,735	(8,048)			0	98		003
Options---119740---137 - NQ FIA Barclays Options	FIA Product Liability	Exh 5	Equity market	BARC	05/05/2020	04/29/2022	2,156,000	2,156,000	2,834 / NA	63,700			174,418		174,418	(30,465)			0	3,039		003
Options---120020---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	05/15/2020	05/13/2022	100,000	100,000	2,863 / NA	12,590			58,089		58,089	(7,927)			0	172		003
Options---121450---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	GSI	07/15/2020	07/15/2022	99,991	99,991	3,226 / NA	11,600			40,498		40,498	(7,353)			0	269		003
Options---121982---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	GSI	08/14/2020	08/15/2022	100,005	100,005	3,372 / NA	11,130			34,862		34,862	(7,012)			0	306		003
Options---123636---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	GSI	10/15/2020	10/14/2022	100,007	100,007	3,483 / NA	11,280			31,434		31,434	(6,580)			0	367		003
Options---123964---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	11/13/2020	11/15/2022	99,990	99,990	3,585 / NA	10,930			28,379		28,379	(6,239)			0	396		003
Options---124869---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	GSI	12/15/2020	12/15/2022	1,149,987	1,149,987	3,694 / NA	124,545			291,267		291,267	(67,873)			0	4,844		003
Options---125150---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	01/15/2021	01/13/2023	150,014	150,014	3,768 / NA	16,560			35,324		35,324	(8,456)			0	666		003
Options---125392---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	02/12/2021	02/15/2023	149,996	149,996	3,934 / NA	17,343			29,313		29,313	(7,776)			0	703		003
Options---125710---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	03/15/2021	03/15/2023	100,000	100,000	3,968 / NA	11,000			19,060		19,060	(5,000)			0	489		003
Options---126003---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	04/06/2021	04/01/2022	7,628,500	7,628,500	4,015 / (4,096)	97,109			153,884		153,884	10,820			0	1,996		003
Options---126038---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BARC	04/09/2021	04/08/2022	4,000,000	4,000,000	4,129 / NA	50,800			0		0	(138,661)			0	2,961		003
Options---126064---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	04/13/2021	04/05/2022	4,070,000	4,070,000	4,070 / (4,224)	92,000			153,784		153,784	13,505			0	2,382		003
Options---126065---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	04/13/2021	04/06/2022	5,698,000	5,698,000	4,070 / (4,145)	66,192			104,853		104,853	8,510			0	3,653		003
Options---126066---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	04/13/2021	04/08/2022	5,756,800	5,756,800	4,112 / (4,204)	76,734			127,870		127,870	11,079			0	4,261		003
Options---126084---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	04/15/2021	04/14/2022	2,500,000	2,500,000	4,170 / (4,575)	110,000			195,576		195,576	(10,791)			0	2,448		003
Options---126085---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	04/15/2021	04/14/2023	100,007	100,007	4,170 / NA	10,040			14,921		14,921	(4,473)			0	510		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Options---126094---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	04/16/2021	04/14/2022	4,000,000	4,000,000	4,185 / NA	50,400			0		0	(142,699)			0	3,917		003
Options---126117---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	04/20/2021	04/12/2022	2,881,200	2,881,200	4,116 / (4,281)	65,562			112,209		112,209	8,840			0	2,612		003
Options---126118---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	04/20/2021	04/13/2022	5,782,000	5,782,000	4,130 / (4,230)	81,634			136,266		136,266	10,474			0	5,456		003
Options---126119---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	04/20/2021	04/14/2022	6,632,000	6,632,000	4,145 / (4,244)	90,880			153,052		153,052	11,330			0	6,494		003
Options---126141---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	04/23/2021	04/22/2022	4,000,000	4,000,000	4,180 / NA	50,400			0		0	(186,779)			0	4,910		003
Options---126157---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	04/27/2021	04/19/2022	3,726,000	3,726,000	4,140 / (4,301)	86,022			135,945		135,945	7,620			0	4,251		003
Options---126158---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	04/27/2021	04/20/2022	3,717,000	3,717,000	4,130 / (4,208)	44,766			66,924		66,924	4,046			0	4,350		003
Options---126159---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	04/27/2021	04/22/2022	9,984,000	9,984,000	4,160 / (4,278)	168,432			263,430		263,430	13,287			0	12,256		003
Options---126193---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	04/30/2021	04/29/2022	4,000,000	4,000,000	4,181 / NA	49,200			0		0	(58,013)			0	5,637		003
Options---126209---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	05/04/2021	04/27/2022	3,342,400	3,342,400	4,178 / (4,263)	38,680			62,302		62,302	2,495			0	4,545		003
Options---126210---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	05/04/2021	04/28/2022	3,336,800	3,336,800	4,171 / (4,272)	45,744			73,767		73,767	2,783			0	4,621		003
Options---126211---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	05/04/2021	04/29/2022	7,552,800	7,552,800	4,196 / (4,297)	100,026			163,511		163,511	4,867			0	10,645		003
Options---126239---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	05/07/2021	05/06/2022	4,000,000	4,000,000	4,233 / NA	51,200			0			(92,372)			0	6,281		003
Options---126255---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	05/11/2021	05/04/2022	3,745,800	3,745,800	4,162 / (4,254)	47,556			74,926		74,926	2,270			0	5,716		003
Options---126256---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	05/11/2021	05/05/2022	3,743,100	3,743,100	4,159 / (4,249)	46,755			73,257		73,257	2,163			0	5,795		003
Options---126257---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	05/11/2021	05/06/2022	5,482,100	5,482,100	4,217 / (4,319)	70,551			115,754		115,754	1,104			0	8,608		003
Options---126288---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	05/14/2021	05/13/2022	4,000,000	4,000,000	4,174 / NA	49,200			0		0	(126,779)			0	6,865		003
Options---126289---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	05/14/2021	05/13/2022	2,049,986	2,049,986	4,173 / (4,575)	94,300			149,200		149,200	(14,171)			0	3,518		003
Options---126290---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	05/14/2021	05/13/2022	270,006	270,006	4,173 / (4,470)	8,505			18,783		18,783	623			0	463		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Options---126291---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	05/14/2021	05/15/2023	100,005	100,005	4,173 / NA	9,900			15,246		15,246	(4,332)			0	530		003
Options---126310---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	05/18/2021	05/11/2022	4,151,000	4,151,000	4,151 / (4,268)	69,920			104,181		104,181	2,118			0	6,956		003
Options---126311---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	05/18/2021	05/12/2022	3,246,400	3,246,400	4,058 / (4,169)	57,472			81,739		81,739	2,584			0	5,506		003
Options---126312---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	05/18/2021	05/13/2022	7,877,400	7,877,400	4,146 / (4,228)	96,406			139,623		139,623	3,122			0	13,519		003
Options---126377---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	05/21/2021	05/20/2022	4,000,000	4,000,000	4,156 / NA	50,400			7,369		7,369	(113,183)			0	7,402		003
Options---126489---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	05/25/2021	05/18/2022	5,358,600	5,358,600	4,122 / (4,193)	61,711			82,943		82,943	1,802			0	9,716		003
Options---126490---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	05/25/2021	05/20/2022	6,649,600	6,649,600	4,156 / (4,252)	96,016			134,900		134,900	1,611			0	12,306		003
Options---126558---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	05/28/2021	05/27/2022	4,000,000	4,000,000	4,204 / NA	52,000			0		0	(88,352)			0	7,904		003
Options---126570---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	06/02/2021	05/26/2022	6,286,500	6,286,500	4,191 / (4,271)	73,590			102,997		102,997	72			0	12,312		003
Options---126571---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	06/02/2021	05/27/2022	7,981,900	7,981,900	4,201 / (4,293)	104,899			148,489		148,489	(697)			0	15,771		003
Options---126579---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	06/04/2021	06/03/2022	4,000,000	4,000,000	4,230 / NA	51,600			0		0	(7,659)			0	8,375		003
Options---126585---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	06/08/2021	06/01/2022	5,871,600	5,871,600	4,194 / (4,287)	79,240			110,125		110,125	(748)			0	12,100		003
Options---126586---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	06/08/2021	06/03/2022	10,111,200	10,111,200	4,213 / (4,317)	147,720			207,516		207,516	(3,732)			0	21,170		003
Options---126604---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	06/11/2021	06/10/2022	4,000,000	4,000,000	4,247 / NA	52,800			0		0	(103,063)			0	8,821		003
Options---126610---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	06/15/2021	06/08/2022	8,446,000	8,446,000	4,223 / (4,315)	114,160			151,493		151,493	(3,472)			0	18,361		003
Options---126611---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	06/15/2021	06/10/2022	10,612,500	10,612,500	4,245 / (4,334)	136,450			180,311		180,311	(5,984)			0	23,403		003
Options---126612---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	06/15/2021	06/15/2022	2,800,000	2,800,000	4,246 / (4,659)	130,200			178,539		178,539	(33,772)			0	6,388		003
Options---126613---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	06/15/2021	06/15/2023	150,000	150,000	4,246 / NA	14,550			21,246		21,246	(6,097)			0	824		003
Options---126635---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	06/17/2021	06/17/2022	4,000,000	4,000,000	4,222 / NA	53,600			18,862		18,862	(87,802)			0	9,246		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Options---126645---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	06/22/2021	06/15/2022	5,092,800	5,092,800	4,244 / (4,320)	56,976			73,733		73,733	(2,437)			0	11,619		003
Options---126646---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	06/22/2021	06/16/2022	4,221,000	4,221,000	4,221 / (4,333)	69,040			90,647		90,647	(2,945)			0	9,694		003
Options---126647---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	06/22/2021	06/17/2022	8,368,000	8,368,000	4,184 / (4,281)	125,100			160,876		160,876	(2,759)			0	19,342		003
Options---126685---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BARC	06/25/2021	06/24/2022	4,000,000	4,000,000	4,281 / NA	59,600			15,705		15,705	(116,978)			0	9,651		003
Options---126696---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	06/29/2021	06/21/2022	2,948,400	2,948,400	4,212 / (4,370)	69,559			87,987		87,987	(3,726)			0	6,987		003
Options---126697---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	06/29/2021	06/22/2022	3,395,200	3,395,200	4,244 / (4,315)	36,728			45,524		45,524	(1,673)			0	8,095		003
Options---126698---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	06/29/2021	06/23/2022	2,962,400	2,962,400	4,232 / (4,323)	41,006			51,028		51,028	(1,894)			0	7,106		003
Options---126699---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	06/29/2021	06/24/2022	6,830,400	6,830,400	4,269 / (4,355)	85,712			107,595		107,595	(5,700)			0	16,481		003
Options---126782---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	07/02/2021	07/01/2022	4,000,000	4,000,000	4,352 / NA	54,000			0		0	(26,138)			0	10,041		003
Options---127066---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	07/07/2021	06/29/2022	4,288,000	4,288,000	4,288 / (4,389)	63,490			76,879		76,879	(5,292)			0	10,646		003
Options---127067---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	07/07/2021	06/30/2022	4,712,400	4,712,400	4,284 / (4,361)	54,340			65,210		65,210	(4,021)			0	11,765		003
Options---127068---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	07/07/2021	07/01/2022	5,634,200	5,634,200	4,334 / (4,430)	75,491			91,545		91,545	(8,275)			0	14,143		003
Options---127074---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	07/09/2021	07/08/2022	4,000,000	4,000,000	4,370 / NA	54,800			0		0	(66,244)			0	10,416		003
Options---127086---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	07/13/2021	07/05/2022	3,034,500	3,034,500	4,335 / (4,520)	77,693			90,575		90,575	(10,793)			0	7,781		003
Options---127087---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	07/13/2021	07/06/2022	5,208,000	5,208,000	4,340 / (4,405)	50,616			57,544		57,544	(4,903)			0	13,424		003
Options---127088---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	07/13/2021	07/07/2022	3,917,700	3,917,700	4,353 / (4,467)	63,252			73,124		73,124	(7,750)			0	10,150		003
Options---127089---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	07/13/2021	07/08/2022	8,261,200	8,261,200	4,348 / (4,448)	118,807			136,906		136,906	(13,521)			0	21,512		003
Options---127094---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	07/15/2021	07/15/2022	3,500,014	3,500,014	4,360 / (4,779)	161,000			184,961		184,961	(56,621)			0	9,431		003
Options---127095---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	07/15/2021	07/14/2023	149,985	149,985	4,360 / NA	14,880			18,577		18,577	(5,619)			0	851		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Options---127099---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BARC	07/16/2021	07/15/2022	4,000,000	4,000,000	4,327 / NA	58,800			100		100	(71,953)			0	10,778		003
Options---127109---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	07/20/2021	07/13/2022	5,678,400	5,678,400	4,368 / (4,449)	61,724			75,006		75,006	(7,790)			0	15,155		003
Options---127110---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	07/20/2021	07/14/2022	3,924,900	3,924,900	4,361 / (4,472)	57,384			70,575		70,575	(7,662)			0	10,526		003
Options---127111---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	07/20/2021	07/15/2022	7,378,000	7,378,000	4,340 / (4,444)	104,414			127,639		127,639	(12,124)			0	19,880		003
Options---127137---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	07/23/2021	07/22/2022	4,000,000	4,000,000	4,412 / NA	54,400			0		0	(108,677)			0	11,128		003
Options---127145---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	07/27/2021	07/20/2022	7,347,400	7,347,400	4,322 / (4,399)	86,139			96,712		96,712	(7,726)			0	20,259		003
Options---127146---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	07/27/2021	07/21/2022	3,897,000	3,897,000	4,330 / (4,470)	78,750			90,019		90,019	(8,919)			0	10,794		003
Options---127147---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	07/27/2021	07/22/2022	8,342,900	8,342,900	4,391 / (4,482)	106,514			119,553		119,553	(14,154)			0	23,210		003
Options---127166---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	07/30/2021	07/29/2022	4,000,000	4,000,000	4,395 / NA	54,000			0		0	(10,735)			0	11,468		003
Options---127174---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	08/03/2021	07/27/2022	4,395,000	4,395,000	4,395 / (4,480)	52,530			58,621		58,621	(6,908)			0	12,495		003
Options---127175---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	08/03/2021	07/28/2022	5,710,900	5,710,900	4,393 / (4,506)	88,608			100,073		100,073	(12,509)			0	16,304		003
Options---127176---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	08/03/2021	07/29/2022	6,165,600	6,165,600	4,404 / (4,507)	86,814			97,646		97,646	(12,523)			0	17,676		003
Options---127194---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BARC	08/06/2021	08/05/2022	4,000,000	4,000,000	4,437 / NA	59,600			0			(6,874)			0	11,797		003
Options---127200---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	08/10/2021	08/02/2022	2,631,600	2,631,600	4,386 / (4,555)	61,548			66,859		66,859	(9,877)			0	7,669		003
Options---127201---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	08/10/2021	08/03/2022	4,863,100	4,863,100	4,421 / (4,491)	48,510			52,064		52,064	(6,604)			0	14,230		003
Options---127202---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	08/10/2021	08/04/2022	4,401,000	4,401,000	4,401 / (4,507)	66,060			71,755		71,755	(9,021)			0	12,929		003
Options---127203---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	08/10/2021	08/05/2022	2,655,600	2,655,600	4,426 / (4,533)	39,024			42,291		42,291	(6,044)			0	7,832		003
Options---127214---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	08/13/2021	08/12/2022	4,000,000	4,000,000	4,468 / NA	56,400			0			(22,724)			0	12,118		003
Options---127215---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	08/13/2021	08/15/2022	2,800,006	2,800,006	4,468 / (4,897)	129,080			125,130		125,130	(49,661)			0	8,577		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Options---127216---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	08/13/2021	08/15/2023	149,991	149,991	4,468 / NA	14,745			16,358		16,358	(5,176)			0	880		003
Options---127217---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	08/13/2021	08/15/2022	500,014	500,014	4,468 / (4,794)	15,300			9,949		9,949	(13,413)			0	1,532		003
Options---127224---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	08/17/2021	08/09/2022	7,941,600	7,941,600	4,412 / (4,594)	197,154			205,931		205,931	(37,269)			0	23,789		003
Options---127225---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	08/17/2021	08/10/2022	6,206,200	6,206,200	4,433 / (4,551)	101,836			106,367		106,367	(16,944)			0	18,661		003
Options---127226---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	08/17/2021	08/12/2022	8,481,600	8,481,600	4,464 / (4,555)	106,115			108,680		108,680	(19,182)			0	25,695		003
Options---127237---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	08/20/2021	08/19/2022	4,000,000	4,000,000	4,442 / NA	54,800			161		161	(15,549)			0	12,431		003
Options---127295---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	08/24/2021	08/17/2022	5,779,800	5,779,800	4,446 / (4,516)	60,788			59,799		59,799	(8,245)			0	17,834		003
Options---127296---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	08/24/2021	08/18/2022	4,835,600	4,835,600	4,396 / (4,479)	61,886			62,441		62,441	(7,107)			0	14,974		003
Options---127297---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	08/24/2021	08/19/2022	9,288,300	9,288,300	4,423 / (4,535)	152,838			154,370		154,370	(21,429)			0	28,865		003
Options---127327---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	08/27/2021	08/26/2022	4,000,000	4,000,000	4,509 / NA	57,200			285		285	(61,021)			0	12,735		003
Options---127367---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	08/31/2021	08/24/2022	5,817,500	5,817,500	4,475 / (4,563)	75,153			70,852		70,852	(12,829)			0	18,397		003
Options---127368---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	08/31/2021	08/25/2022	4,483,000	4,483,000	4,483 / (4,611)	80,630			75,748		75,748	(16,475)			0	14,225		003
Options---127369---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	08/31/2021	08/26/2022	9,875,800	9,875,800	4,489 / (4,593)	146,322			136,677		136,677	(28,638)			0	31,443		003
Options---127388---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	09/08/2021	09/01/2022	5,843,500	5,843,500	4,495 / (4,594)	79,781			76,624		76,624	(15,915)			0	18,978		003
Options---127389---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	09/08/2021	09/02/2022	9,515,100	9,515,100	4,531 / (4,620)	113,274			105,531		105,531	(26,582)			0	31,003		003
Options---127395---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	09/10/2021	09/09/2022	8,000,000	8,000,000	4,459 / NA	117,600			0		0	(103,536)			0	26,648		003
Options---127402---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	09/14/2021	09/07/2022	10,845,600	10,845,600	4,519 / (4,675)	206,952			207,061		207,061	(53,592)			0	35,904		003
Options---127403---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	09/14/2021	09/09/2022	10,718,400	10,718,400	4,466 / (4,575)	157,848			161,693		161,693	(27,875)			0	35,704		003
Options---127425---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	09/15/2021	09/15/2022	2,000,005	2,000,005	4,480 / (4,911)	97,600			92,166		92,166	(30,661)			0	6,784		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Options---127426---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BARC	09/15/2021	09/15/2023	100,009	100,009	4,480 / NA	10,650			11,047		11,047	(3,343)			0	604		003
Options---127433---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	09/17/2021	09/16/2022	4,000,000	4,000,000	4,433 / NA	55,200			4,387		4,387	(48,052)			0	13,609		003
Options---127454---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	09/21/2021	09/13/2022	6,241,200	6,241,200	4,458 / (4,666)	155,092			170,381		170,381	(35,560)			0	21,045		003
Options---127455---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	09/21/2021	09/15/2022	4,923,600	4,923,600	4,476 / (4,604)	77,638			84,846		84,846	(15,857)			0	16,702		003
Options---127456---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	09/21/2021	09/16/2022	10,658,400	10,658,400	4,441 / (4,536)	132,792			146,916		146,916	(20,188)			0	36,263		003
Options---127492---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	09/24/2021	09/23/2022	4,000,000	4,000,000	4,455 / NA	61,200			647		647	(80,900)			0	13,888		003
Options---127511---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	09/28/2021	09/21/2022	8,265,000	8,265,000	4,350 / (4,438)	105,241			116,079		116,079	(11,019)			0	28,533		003
Options---127512---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	09/28/2021	09/22/2022	4,820,200	4,820,200	4,382 / (4,482)	67,265			74,204		74,204	(8,118)			0	16,688		003
Options---127513---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	09/28/2021	09/23/2022	9,783,400	9,783,400	4,447 / (4,533)	111,122			121,506		121,506	(16,521)			0	33,968		003
Options---127543---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	10/01/2021	09/30/2022	4,000,000	4,000,000	4,357 / NA	55,600			0		0	(36,623)			0	14,162		003
Options---127550---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	10/05/2021	09/28/2022	7,386,500	7,386,500	4,345 / (4,462)	121,839			136,537		136,537	(13,495)			0	26,008		003
Options---127551---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	10/05/2021	09/29/2022	6,952,000	6,952,000	4,345 / (4,459)	111,920			125,311		125,311	(12,303)			0	24,545		003
Options---127552---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	10/05/2021	09/30/2022	11,699,100	11,699,100	4,333 / (4,427)	159,165			176,994		176,994	(16,026)			0	41,419		003
Options---127562---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	10/08/2021	10/07/2022	4,000,000	4,000,000	4,391 / NA	66,400			0			(54,632)			0	14,430		003
Options---127573---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	10/12/2021	10/05/2022	8,238,400	8,238,400	4,336 / (4,424)	103,683			116,425		116,425	(10,491)			0	29,563		003
Options---127574---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	10/12/2021	10/06/2022	4,344,000	4,344,000	4,344 / (4,441)	59,370			66,964		66,964	(6,295)			0	15,629		003
Options---127575---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	10/12/2021	10/07/2022	10,970,000	10,970,000	4,388 / (4,486)	143,650			163,818		163,818	(17,957)			0	39,574		003
Options---127607---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	10/15/2021	10/14/2022	4,000,000	4,000,000	4,471 / NA	62,000			50		50	(60,493)			0	14,693		003
Options---127608---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	10/15/2021	10/14/2022	3,399,985	3,399,985	4,471 / (4,901)	159,800			164,692		164,692	(44,743)			0	12,489		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Options---127609---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	10/15/2021	10/13/2023	99,980	99,980	4,471 / NA	10,830			11,501		11,501	(3,282)			0	620		003
Options---127625---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	10/19/2021	10/12/2022	4,342,000	4,342,000	4,342 / (4,519)	115,390			118,652		118,652	(12,705)			0	15,868		003
Options---127626---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	10/19/2021	10/13/2022	5,234,400	5,234,400	4,362 / (4,441)	63,708			64,926		64,926	(6,243)			0	19,179		003
Options---127627---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	10/19/2021	10/14/2022	12,474,000	12,474,000	4,455 / (4,536)	143,584			144,440		144,440	(19,277)			0	45,821		003
Options---127635---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	10/22/2021	10/21/2022	4,000,000	4,000,000	4,545 / NA	68,800			489		489	(56,706)			0	14,952		003
Options---127642---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	10/26/2021	10/19/2022	5,868,200	5,868,200	4,514 / (4,628)	94,718			86,743		86,743	(16,233)			0	21,828		003
Options---127643---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	10/26/2021	10/20/2022	9,046,000	9,046,000	4,523 / (4,618)	122,140			111,195		111,195	(20,838)			0	33,731		003
Options---127644---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	10/26/2021	10/21/2022	10,898,400	10,898,400	4,541 / (4,635)	143,328			129,524		129,524	(25,779)			0	40,738		003
Options---127674---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	10/29/2021	10/28/2022	4,000,000	4,000,000	4,605 / NA	66,000			383		383	(60,289)			0	15,206		003
Options---127680---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	11/02/2021	10/25/2022	5,013,800	5,013,800	4,558 / (4,736)	121,374			105,274		105,274	(24,902)			0	18,924		003
Options---127681---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	11/02/2021	10/26/2022	5,028,100	5,028,100	4,571 / (4,696)	87,054			75,211		75,211	(16,952)			0	19,024		003
Options---127682---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	11/02/2021	10/27/2022	5,005,000	5,005,000	4,550 / (4,652)	73,139			63,660		63,660	(12,909)			0	18,982		003
Options---127683---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	11/02/2021	10/28/2022	9,660,000	9,660,000	4,600 / (4,683)	111,657			94,618		94,618	(21,649)			0	36,723		003
Options---127709---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	11/05/2021	11/04/2022	4,000,000	4,000,000	4,698 / NA	66,800			0		0	(10,658)			0	15,457		003
Options---127722---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	11/09/2021	11/03/2022	11,176,800	11,176,800	4,657 / (4,736)	119,520			96,589		96,589	(25,554)			0	43,089		003
Options---127723---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	11/09/2021	11/04/2022	7,974,700	7,974,700	4,691 / (4,800)	111,112			88,346		88,346	(26,237)			0	30,815		003
Options---127733---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	11/12/2021	11/11/2022	4,000,000	4,000,000	4,683 / NA	70,000			0		0	(42,236)			0	15,703		003
Options---127737---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	11/15/2021	11/15/2022	3,900,023	3,900,023	4,682 / (5,132)	184,080			128,808		128,808	(69,636)			0	15,446		003
Options---127738---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	11/15/2021	11/15/2022	349,992	349,992	4,682 / (5,020)	10,990			3,045		3,045	(8,631)			0	1,386		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Options---127739---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	11/15/2021	11/15/2023	200,002	200,002	4,682 / NA	21,820			17,425		17,425	(5,663)			0	1,276		003
Options---127742---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	11/16/2021	11/09/2022	10,282,800	10,282,800	4,674 / (4,804)	172,876			138,237		138,237	(39,368)			0	40,187		003
Options---127743---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	11/16/2021	11/11/2022	11,647,500	11,647,500	4,659 / (4,771)	172,650			139,944		139,944	(37,829)			0	45,724		003
Options---127753---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	11/19/2021	11/18/2022	6,000,000	6,000,000	4,698 / NA	91,800			176		176	(26,611)			0	23,918		003
Options---127804---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	11/23/2021	11/16/2022	7,044,000	7,044,000	4,696 / (4,833)	120,375			96,412		96,412	(28,215)			0	27,958		003
Options---127805---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	11/23/2021	11/17/2022	7,017,000	7,017,000	4,678 / (4,790)	101,325			82,321		82,321	(22,452)			0	27,911		003
Options---127806---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	11/23/2021	11/18/2022	11,750,000	11,750,000	4,700 / (4,813)	167,525			134,364		134,364	(38,253)			0	46,839		003
Options---127836---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	11/30/2021	11/23/2022	11,256,000	11,256,000	4,690 / (4,766)	106,464			90,523		90,523	(24,153)			0	45,350		003
Options---127837---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	11/30/2021	11/28/2022	5,574,000	5,574,000	4,645 / (4,761)	81,684			71,426		71,426	(17,375)			0	22,693		003
Options---127849---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	12/03/2021	12/02/2022	6,000,000	6,000,000	4,538 / NA	90,600			98		98	(60,478)			0	24,629		003
Options---127860---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	12/07/2021	11/30/2022	5,480,400	5,480,400	4,567 / (4,672)	82,908			70,817		70,817	(13,471)			0	22,404		003
Options---127861---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	12/07/2021	12/01/2022	4,947,800	4,947,800	4,498 / (4,597)	74,195			65,603		65,603	(9,889)			0	20,268		003
Options---127862---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	12/07/2021	12/02/2022	10,460,400	10,460,400	4,548 / (4,655)	163,047			140,792		140,792	(25,290)			0	42,938		003
Options---127869---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	12/10/2021	12/09/2022	4,000,000	4,000,000	4,712 / NA	62,000			4		4	(29,679)			0	16,651		003
Options---127878---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	12/14/2021	12/08/2022	7,950,900	7,950,900	4,677 / (4,797)	119,332			101,060		101,060	(25,320)			0	33,032		003
Options---127879---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	12/14/2021	12/09/2022	13,129,200	13,129,200	4,689 / (4,798)	178,157			150,096		150,096	(38,014)			0	54,654		003
Options---127898---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	12/15/2021	12/15/2022	3,499,984	3,499,984	4,709 / (5,157)	172,550			115,284		115,284	(57,636)			0	14,741		003
Options---127899---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	12/15/2021	12/15/2023	550,016	550,016	4,709 / (6,443)	61,655			45,033		45,033	(14,043)			0	3,596		003
Options---127906---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	12/17/2021	12/16/2022	8,000,000	8,000,000	4,621 / NA	115,200			6,925		6,925	(62,839)			0	33,760		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Options---127939---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	12/21/2021	12/15/2022	7,516,800	7,516,800	4,698 / (4,814)	107,040			90,212		90,212	(22,828)			0	31,660		003
Options---127940---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	12/21/2021	12/16/2022	9,716,700	9,716,700	4,627 / (4,727)	129,318			111,844		111,844	(23,604)			0	41,004		003
Options---127975---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	12/28/2021	12/21/2022	7,424,000	7,424,000	4,640 / (4,756)	123,452			96,809		96,809	(21,265)			0	31,629		003
Options---127976---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	12/28/2021	12/23/2022	9,448,000	9,448,000	4,724 / (4,825)	129,780			96,463		96,463	(24,484)			0	40,404		003
Options---128004---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	01/05/2022	12/27/2022	5,249,200	5,249,200	4,772 / (4,943)		112,101		80,321		80,321	(31,780)			0	22,615		003
Options---128005---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	01/05/2022	12/30/2022	7,627,200	7,627,200	4,767 / (4,859)		91,952		67,208		67,208	(24,744)			0	33,042		003
Options---128006---137 - NQ FIA Barclays Options	FIA Product Liability	Exh 5	Equity market	BARC	01/06/2022	12/22/2023	9,765,800	9,765,800	2,530 / NA		383,298		261,778		261,778	(121,520)			0	64,202		003
Options---128007---137 - NQ FIA Barclays Options	FIA Product Liability	Exh 5	Equity market	BARC	01/06/2022	12/22/2023	1,773,200	1,773,200	3,410 / NA		87,100		60,915		60,915	(26,185)			0	11,657		003
Options---128012---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	01/07/2022	01/06/2023	8,000,000	8,000,000	4,677 / NA		123,200		35		35	(123,165)			0	35,097		003
Options---128020---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	01/11/2022	01/04/2023	5,267,900	5,267,900	4,789 / (4,873)		53,119		41,341		41,341	(11,778)			0	23,028		003
Options---128021---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	01/11/2022	01/06/2023	5,614,800	5,614,800	4,679 / (4,771)		68,652		56,310		56,310	(12,342)			0	24,633		003
Options---128030---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	01/14/2022	01/13/2023	4,000,000	4,000,000	4,663 / NA		74,000		3		3	(73,997)			0	17,766		003
Options---128031---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	01/14/2022	01/13/2023	4,799,984	4,799,984	4,662 / (5,083)		225,120		176,767		176,767	(48,353)			0	21,319		003
Options---128033---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	01/14/2022	01/12/2024	100,018	100,018	4,662 / (6,416)		11,000		9,025		9,025	(1,975)			0	668		003
Options---128038---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	01/19/2022	01/12/2023	7,068,000	7,068,000	4,712 / (4,859)		118,005		105,209		105,209	(12,796)			0	31,337		003
Options---128039---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	01/19/2022	01/13/2023	6,514,200	6,514,200	4,653 / (4,755)		83,258		74,670		74,670	(8,588)			0	28,932		003
Options---128044---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	01/21/2022	01/20/2023	4,000,000	4,000,000	4,398 / NA		57,200		39,011		39,011	(18,189)			0	17,980		003
Options---128059---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	01/25/2022	01/19/2023	7,248,000	7,248,000	4,530 / (4,617)		74,336		81,874		81,874	7,538			0	32,525		003
Options---128060---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	01/25/2022	01/20/2023	13,760,900	13,760,900	4,439 / (4,515)		135,594		149,448		149,448	13,854			0	61,856		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Options---128092---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	01/28/2022	01/27/2023	4,000,000	4,000,000	4,432 / NA		60,000		31,048		31,048	(28,952)			0	18,192		003
Options---128154---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	02/01/2022	01/25/2023	6,098,400	6,098,400	4,356 / (4,427)		65,940		66,279		66,279	339			0	27,644		003
Options---128155---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	02/01/2022	01/26/2023	6,929,600	6,929,600	4,331 / (4,466)		140,800		143,392		143,392	2,592			0	31,464		003
Options---128156---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	02/01/2022	01/27/2023	10,533,600	10,533,600	4,389 / (4,477)		136,560		137,490		137,490	930			0	47,908		003
Options---128157---137 - NQ FIA Barclays Options	FIA Product Liability	Exh 5	Equity market	BARC	02/02/2022	01/05/2024	5,885,300	5,885,300	2,570 / NA		154,804		121,239		121,239	(33,565)			0	39,118		003
Options---128164---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	02/04/2022	02/03/2023	4,000,000	4,000,000	4,501 / NA		61,600		11,322		11,322	(50,278)			0	18,402		003
Options---128169---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	02/08/2022	02/01/2023	5,894,200	5,894,200	4,534 / (4,628)		73,047		71,448		71,448	(1,599)			0	27,028		003
Options---128170---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	02/08/2022	02/03/2023	12,112,200	12,112,200	4,486 / (4,602)		191,106		188,722		188,722	(2,384)			0	55,722		003
Options---128180---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	02/11/2022	02/10/2023	4,000,000	4,000,000	4,419 / NA		70,800		5,795		5,795	(65,005)			0	18,609		003
Options---128190---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	02/15/2022	02/09/2023	10,547,800	10,547,800	4,586 / (4,648)		82,248		81,076		81,076	(1,172)			0	48,994		003
Options---128191---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	02/15/2022	02/10/2023	4,901,600	4,901,600	4,456 / (4,527)		48,697		48,955		48,955	258			0	22,804		003
Options---128205---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	02/15/2022	02/15/2023	500,000	500,000	4,471 / (4,744)		15,700		14,418		14,418	(1,282)			0	2,344		003
Options---128206---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	02/15/2022	02/15/2023	2,699,990	2,699,990	4,471 / (4,869)		127,440		130,188		130,188	2,748			0	12,660		003
Options---128207---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	BOA	02/15/2022	02/15/2024	100,018	100,018	4,471 / (6,617)		12,010		12,286		12,286	276			0	686		003
Options---128234---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	02/18/2022	02/17/2023	4,000,000	4,000,000	4,349 / NA		64,400		51,487		51,487	(12,913)			0	18,814		003
Options---128264---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	02/23/2022	02/16/2023	6,256,600	6,256,600	4,469 / (4,567)		71,260		84,223		84,223	12,963			0	29,383		003
Options---128265---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BARC	02/23/2022	02/17/2023	10,872,500	10,872,500	4,349 / (4,426)		110,775		127,944		127,944	17,169			0	51,139		003
Options---128286---137 - NQ FIA Barclays Options	FIA Product Liability	Exh 5	Equity market	BARC	02/23/2022	02/16/2024	5,017,600	5,017,600	2,560 / NA		112,112		115,855		115,855	3,743			0	34,419		003
Options---128295---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	02/25/2022	02/24/2023	4,000,000	4,000,000	4,385 / NA		63,600		45,553		45,553	(18,047)			0	19,017		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Options---128306---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	03/01/2022	02/22/2023	6,880,000	6,880,000	4.300 / (4.380)		78,128		87,010		87,010	8,882			0	32,610		003
Options---128307---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	03/01/2022	02/24/2023	8,686,000	8,686,000	4.343 / (4.418)		89,700		99,882		99,882	10,182			0	41,295		003
Options---128340---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	03/04/2022	03/03/2023	4,000,000	4,000,000	4.329 / NA		57,600		46,464		46,464	(11,136)			0	19,218		003
Options---128352---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	03/08/2022	03/01/2023	5,583,500	5,583,500	4.295 / (4.384)		65,520		78,507		78,507	12,987			0	26,746		003
Options---128353---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	03/08/2022	03/03/2023	9,977,400	9,977,400	4.338 / (4.415)		97,796		117,947		117,947	20,151			0	47,935		003
Options---128360---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	03/11/2022	03/10/2023	4,000,000	4,000,000	4.204 / NA		56,000		47,026		47,026	(8,974)			0	19,416		003
Options---128383---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	03/15/2022	03/09/2023	5,557,500	5,557,500	4.275 / (4.352)		57,967		68,582		68,582	10,615			0	26,937		003
Options---128384---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	03/15/2022	03/10/2023	5,913,600	5,913,600	4.224 / (4.300)		62,538		74,524		74,524	11,986			0	28,705		003
Options---128386---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	03/15/2022	03/15/2023	4,549,995	4,549,995	4.262 / (4.646)		217,945		259,300		259,300	41,355			0	22,246		003
Options---128387---129 - NQ OTC Equity Option (Index UL)	IUL Product Liability	Exh 5	Equity market	CSI	03/15/2022	03/15/2024	99,997	99,997	4.262 / (6.210)		18,200		15,687		15,687	(2,513)			0	700		003
Options---128400---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	BOA	03/18/2022	03/17/2023	4,000,000	4,000,000	4.463 / NA		61,200		37,346		37,346	(23,854)			0	19,613		003
Options---128420---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	03/22/2022	03/16/2023	6,531,000	6,531,000	4.354 / (4.422)		68,640		67,300		67,300	(1,340)			0	31,977		003
Options---128421---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	BOA	03/22/2022	03/17/2023	8,001,000	8,001,000	4.445 / (4.532)		100,116		97,747		97,747	(2,369)			0	39,230		003
Options---128444---135 - NQ FIA Equity Options - Cliquet	FIA Product Liability	Exh 5	Equity market	CSI	03/25/2022	03/24/2023	4,000,000	4,000,000	4.543 / NA		62,800		33,366		33,366	(29,434)			0	19,807		003
Options---128466---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	03/29/2022	03/23/2023	8,904,000	8,904,000	4.452 / (4.544)		124,480		113,937		113,937	(10,543)			0	44,029		003
Options---128467---136 - NQ FIA Equity Options - Call Spreads	FIA Product Liability	Exh 5	Equity market	CSI	03/29/2022	03/24/2023	9,483,600	9,483,600	4.516 / (4.623)		148,260		132,076		132,076	(16,184)			0	46,961		003
Options---128470---137 - NQ FIA Barclays Options	FIA Product Liability	Exh 5	Equity market	BARC	03/30/2022	03/15/2024	4,716,000	4,716,000	2.620 / NA		105,840		73,749		73,749	(32,091)			0	33,003		003
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										14,326,835	4,833,564	0	18,123,484	XXX	18,123,484	(4,883,015)	0	0	0	4,159,514	XXX	XXX
Options---127751---120 - NQ OTC Equity Option GMWB Stat	Statutory Capital	Exh 5	Equity market	CSI	11/19/2021	12/30/2022	119,996,875	119,996,875	4.465 / NA	8,563,450			7,831,766		7,831,766	17,258			0	519,839		003
Options---127752---120 - NQ OTC Equity Option GMWB Stat	Statutory Capital	Exh 5	Equity market	BOA	11/19/2021	12/30/2022	50,021,130	50,021,130	2.230 / NA	3,124,414			4,013,719		4,013,719	763,196			0	216,697		003

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										11,687,864	0	0	11,845,485	XXX	11,845,485	780,454	0	0	0	736,536	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										26,014,699	4,833,564	0	29,968,969	XXX	29,968,969	(4,102,561)	0	0	0	4,896,049	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										14,326,835	4,833,564	0	18,123,484	XXX	18,123,484	(4,883,015)	0	0	0	4,159,514	XXX	XXX
0449999999. Total Purchased Options - Put Options										11,687,864	0	0	11,845,485	XXX	11,845,485	780,454	0	0	0	736,536	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										26,014,699	4,833,564	0	29,968,969	XXX	29,968,969	(4,102,561)	0	0	0	4,896,049	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Cross Currency--102694--70P - CF Non USD Private	Anticipatory cash flows	Sched D	Currency	BOA	06/27/2018	09/27/2033		19,741,500	4.3% USD / (2.87% GBP)			76,286	38,250		(28,947)		591,750		0	334,753		100% / 100%
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										0	0	76,286	38,250	XXX	(28,947)	0	591,750	0	0	334,753	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	76,286	38,250	XXX	(28,947)	0	591,750	0	0	334,753	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	76,286	38,250	XXX	(28,947)	0	591,750	0	0	334,753	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	76,286	38,250	XXX	(28,947)	0	591,750	0	0	334,753	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	76,286	38,250	XXX	(28,947)	0	591,750	0	0	334,753	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										26,014,699	4,833,564	0	29,968,969	XXX	29,968,969	(4,102,561)	0	0	0	4,896,049	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										26,014,699	4,833,564	76,286	30,007,219	XXX	29,940,021	(4,102,561)	591,750	0	0	5,230,803	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TYM2	2,715	271,500,000	T-Note Future - TYM2 - US 10 YR NOTE - 86 - NQ IR ET Futures	Variable Annuity GMWB Product Liability	Exh 5	Interest Rate	06/30/2022	CBT - Chicago Board of Trade 549300EX04Q2QBFQTQ27	02/23/2022	126.3984	122.8750	678,750					(9,566,133)	(9,566,133)	4,615,500	0005	1,000
USM2	1,050	105,000,000	T-Note Future - USM2 - US LONG BOND - 86 - NQ IR ET Futures	Variable Annuity GMWB Product Liability	Exh 5	Interest Rate	06/30/2022	CBT - Chicago Board of Trade 549300EX04Q2QBFQTQ27	03/15/2022	154.5788	150.0625	656,250					(4,742,107)	(4,742,107)	3,675,000	0005	1,000
WNM2	715	71,500,000	T-Note Future - WNM2 - US ULTRA BOND - 86 - NQ IR ET Futures	Variable Annuity GMWB Product Liability	Exh 5	Interest Rate	06/30/2022	CBT - Chicago Board of Trade 549300EX04Q2QBFQTQ27	02/23/2022	184.0381	177.1250	759,688					(4,942,843)	(4,942,843)	4,647,500	0005	1,000
1569999999. Subtotal - Long Futures - Other												2,094,688	0	0	0	0	(19,251,083)	(19,251,083)	12,938,000	XXX	XXX
1579999999. Subtotal - Long Futures												2,094,688	0	0	0	0	(19,251,083)	(19,251,083)	12,938,000	XXX	XXX
FAM2	145	38,993,400	Index Future - FAM2 - S&P MID 400 EMINI - 49 - NQ Equity Futures (GMWB)	Variable Annuity GMWB Product Liability	Exh 5	Equity/Index	06/17/2022	CME - Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/14/2022	2,559.8100	2,689.2000	558,250					(1,876,155)	(1,876,155)	1,957,500	0003	100
MFSM2	650	69,693,000	Index Future - MFSM2 - LIFFE EMINI MSCI EAFE - 49 - NQ Equity Futures (GMWB)	Variable Annuity GMWB Product Liability	Exh 5	Equity/Index	06/17/2022	NYL - NYSE Liffe U.S. 549300HIIRNTNKXV3M12	03/14/2022	2,036.4200	2,144.4000	1,183,000					(3,509,350)	(3,509,350)	2,858,912	0003	50
RTYM2	240	24,796,800	Index Future - RTYM2 - RUSSELL 2000 MINI - 49 - NQ Equity Futures (GMWB)	Variable Annuity GMWB Product Liability	Exh 5	Equity/Index	06/17/2022	NYF - ICE Futures U.S. 549300R4IG1TWPZT5U32	03/14/2022	1,974.1000	2,066.4000	265,200					(1,107,600)	(1,107,600)	1,440,000	0003	50
ESM2	855	193,689,563	Index Future - ESM2 - CME EMINI SP 500 - 49 - NQ Equity Futures (GMWB)	Variable Annuity GMWB Product Liability	Exh 5	Equity/Index	06/17/2022	CME - Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/14/2022	4,192.6000	4,530.7500	2,789,437					(14,455,913)	(14,455,913)	10,260,000	0003	50
1639999999. Subtotal - Short Futures - Other												4,795,887	0	0	0	0	(20,949,018)	(20,949,018)	16,516,412	XXX	XXX
1649999999. Subtotal - Short Futures												4,795,887	0	0	0	0	(20,949,018)	(20,949,018)	16,516,412	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												0	0	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												6,890,575	0	0	0	0	(40,200,101)	(40,200,101)	29,454,412	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												6,890,575	0	0	0	0	(40,200,101)	(40,200,101)	29,454,412	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	2,729,750	4,160,825	6,890,575
Total Net Cash Deposits	2,729,750	4,160,825	6,890,575

(a)

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

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		6,890,575		6,890,575	6,890,575		6,890,575	29,454,412	29,454,412
BANK OF AMERICA N.A.	Y	Y	1,168,027		8,401,128		7,233,101	8,362,877	(28,947)	7,165,903	1,719,728	1,719,728
GOLDMAN SACHS INTERNATIONAL	Y	Y	370,000		398,061		28,061	398,061		28,061	5,787	5,787
BARCLAYS BANK	Y	Y			7,311,907		7,311,907	7,311,907		7,311,907	1,564,926	1,564,926
0299999999. Total NAIC 1 Designation			1,538,027	0	16,111,096	0	14,573,069	16,072,845	(28,947)	14,505,871	3,290,441	3,290,441
CREDIT SUISSE INTERNATIONAL	Y	Y	13,745,000		13,896,123		151,123	13,896,123		151,123	1,940,362	1,940,362
0399999999. Total NAIC 2 Designation			13,745,000	0	13,896,123	0	151,123	13,896,123	0	151,123	1,940,362	1,940,362
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
0999999999 - Gross Totals			15,283,027	0	36,897,794	0	21,614,767	36,859,543	(28,947)	21,547,569	34,685,215	34,685,215
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					36,897,794	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CREDIT SUISSE INTERNATIONAL	Treasury	912834-EP-9	S 0 08/15/39	8,041,999	12,763,378	5,448,702	08/15/2039	V
CREDIT SUISSE INTERNATIONAL	Treasury	912803-ER-0	SP 0 02/15/46	20,517,156	38,694,900	20,177,672	02/15/2046	V
BANK OF AMERICA	Treasury	912810-RB-6	T 2 7/8 05/15/43	1,029,332	993,600	905,585	05/15/2043	V
0199999999 - Total				29,588,487	52,451,878	26,531,959	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CREDIT SUISSE INTERNATIONAL	Cash		USD	13,745,000	13,745,000	XXX		V
GOLDMAN SACHS INTERNATIONAL	Cash		USD	370,000	370,000	XXX		V
BANK OF AMERICA	Treasury	912828-Z9-4	T 1½ 02/15/30 Govt	502,041	538,000	XXX	02/15/2030	V
BANK OF AMERICA	Treasury	91282C-CB-5	T 1 5/8 05/15/31	665,987	708,000	XXX	05/14/2031	V
0299999999 - Total				15,283,027	15,361,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of America, NA ... New York, New York					(84,100,081)	(87,165,841)	(96,352,629)	XXX
Bank of N.T. Butterfield & Son Ltd. ... Hamilton, Bermuda					1,993,571	2,018,222	2,046,360	XXX
Deutsche Bank Trust Company Americas ... New York, New York					420,194	259,128	183,638	XXX
Federal Home Loan Bank of Atlanta ... Atlanta, GA					1,193,929	1,349,610	1,996,191	XXX
Fifth Third Bank ... Cincinnati, OH					3,608,783	3,219,789	1,925,399	XXX
JP Morgan Chase Bank ... New York, New York					(770,128)	(539,135)	(6,207,344)	XXX
The Bank of New York Mellon ... New York, New York					3,302,817	1,847,340	3,182,112	XXX
Wells Fargo Bank, NA ... San Francisco, CA					884,021	1,049,664	812,277	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(73,466,894)	(77,961,223)	(92,413,996)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(73,466,894)	(77,961,223)	(92,413,996)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	(73,466,894)	(77,961,223)	(92,413,996)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
261908-10-7	DREYFUS TREAS&AGEN CASH MGMT I		03/30/2022	0.000		56,476,237	0	3
316175-50-4	FIDELITY INSTIT TREASURY I GLAIC 140135		03/15/2022	0.000		11,375,000	0	0
38141W-32-3	GOLDMAN SACHS FS TREAS OBLIGI		03/31/2022	0.000		21,465,398	0	20
857492-55-7	STATE STREET INSTITUTIONAL TRE		03/31/2022	0.000		18,401,000	0	0
316175-50-4	FIDELITY FIMM FUNDS - GOVT PORT INSTL CL		03/31/2022	0.000		20,886,766	0	1,570
261908-10-7	DREYFUS TRSY OBLIG CASH MGMT CL INS		03/31/2022	0.000		15,915,127	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						144,519,528	0	1,593
8609999999 - Total Cash Equivalents						144,519,528	0	1,593