# **ANNUAL STATEMENT**

**OF THE** 

**Variable Annuity Life Insurance Company** 

**TO THE** 

**Insurance Department** 

**OF THE** 

**STATE OF** 

FOR THE YEAR ENDED DECEMBER 31, 2022

[ ] LIFE, ACCIDENT AND HEALTH

[ ] FRATERNAL BENEFIT SOCIETIES

2022



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

# **ANNUAL STATEMENT**

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

# VARIABLE ANNUITY LIFE INSURANCE COMPANY

NAIC G	roup Code 0012	0012 NAIC Company Co	de <u>70238</u> Employer's I	D Number <u>74-1625348</u>
Organized under the Laws of	(Current)	(Prior) exas,	State of Domicile or Port of E	ntry TX
Country of Domicile		United States	of America	
Licensed as business type:	L	ife, Accident and Health [ X ]	Fraternal Benefit Societies [ ]	
Incorporated/Organized	08/21/1968	l	Commenced Business	05/01/1969
Statutory Home Office	2929 Allen F	Parkway ,		Houston, TX, US 77019
	(Street and N	Number)	(City o	r Town, State, Country and Zip Code)
Main Administrative Office		2727-A Allen P (Street and		
	Houston, TX, US 77019	(Street and		713-522-1111
(City or To	own, State, Country and Zip	Code)	(A	Area Code) (Telephone Number)
Mail Address	P.O. Box 1591, 3-			Houston, TX, US 77251-1591
	(Street and Number or F	P.O. Box)	(City o	r Town, State, Country and Zip Code)
Primary Location of Books and F	Records		Parkway, 3-D1	
	Houston, TX, US 77019	(Street and	Number)	713-522-1111
	own, State, Country and Zip	Code)	( <i>F</i>	Area Code) (Telephone Number)
Internet Website Address		www.corebridgefinan	cial.com/legal-notice	
Statutory Statement Contact	Angela C. Simmons	, Manager, Statutory Reporting	1	713-831-3283
_	7 tilgola o cililinolo,	(Name)	·, ,	(Area Code) (Telephone Number)
Ale	GL&RStatements@aig.com (E-mail Address)			713-831-8269 (FAX Number)
	(E-IIIali Address)			(FAX Nulliber)
		OFFIC	ERS	
Chairman of the Board,			5 " \" D '  '0	
Chief Executive Officer, & President	Kevin Timo	thy Hogan	Executive Vice President & Chief Operating Officer _	Todd Andrew McGrath
Executive Vice President & Chief Financial Officer	Elias Farid I	Hahaveh #	Senior Vice President & Life Controller	Christopher Peter Filiaggi
Officer Financial Officer	Eliao i alia i		_	Official Pater Pater Planage
Emily Whitney Gingrich, Ser	nior Vice President Chief	OTH Katherine Ann Anderson	ER Senior Vice President and	Kyle Lynn Jennings, Senior Vice President & Chief
Actuary & Corporate		Chief Ri	sk Officer	Compliance Officer
Christine Ann Nixon, Se	enior Vice President		ior Vice President & Chief ent Officer	Justin Jerome Walls Caulfield, Vice President & Treasurer
Julie Cotton Hearne #, Vice Secret			enior Vice President, Deputy Appointed Actuary	Lisa Kay Gerhart, Vice President & Assistant Life Controller
David Ditillo, Senior Vice Pre	sident & Chief Information	Jonathan Joseph Novak	, Chief Executive Officer,	Gilliane Elizabeth Isabelle, Senior Vice President & Chie
Office Michael Joseph Brodeur #, I		Institution	al Markets	Distribution Officer
		DIRECTORS O		
Kevin Timothy Ho Sabra Rose	,		beth Isabelle chi Ray#	Emily Whitney Gingrich Elias Farid Habayeb
Terri Nowak			om ray n	
State of	Texas Harris	—— ss		
County of	Паніз			
The officers of this reporting out	tu baina dulu auram asab d	anage and agy that they are th	a decaribed officers of said res	souting outiful and that on the reporting paried stated about
				porting entity, and that on the reporting period stated above s or claims thereon, except as herein stated, and that thi
				and true statement of all the assets and liabilities and of th s therefrom for the period ended, and have been complete
in accordance with the NAIC Ar	inual Statement Instructions	and Accounting Practices an	d Procedures manual except t	to the extent that: (1) state law may differ; or, (2) that stat
				g to the best of their information, knowledge and belie ng electronic filing with the NAIC, when required, that is a
exact copy (except for formatting				y be requested by various regulators in lieu of or in additio
to the enclosed statement.				
Frank Andrew Kop	namel	Julie Cotto	n Hearne	Christopher Peter Filiaggi
Senior Vice President, Deputy	Chief Actuary &	Vice President & C		Senior Vice President & Life Controller
Appointed Actua	ary			
			a. Is this an original filin	g? Yes [ X ] No [ ]
Subscribed and sworn to before 22nd day of		uary, 2023	<ul><li>b. If no,</li><li>1. State the amendm</li></ul>	nent number
uay 01	i ebit	uai y, 2020	2 Date filed	TOTAL TRAINING T

3. Number of pages attached.....

# **ASSETS**

			Current Year		Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	38,054,917,036	0	38,054,917,036	38,537,812,149
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	11,982,486	0	11,982,486	5,585,859
	2.2 Common stocks	207,934,283	1,002	207,933,281	146,935,407
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens				
	3.2 Other than first liens	181,023,621	0	181,023,621	96,786,997
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less \$ encumbrances)	1 107 211	0	4 407 214	4 758 430
	4.2 Properties held for the production of income (less	4,437,214		4,497,214	4,738,430
	\$ encumbrances)	0	0	0	0
	4.3 Properties held for sale (less \$				
	encumbrances)	0	0	0	0
5.	Cash (\$(156,060,444), Schedule E - Part 1), cash equivalents				
	(\$267,238,037 , Schedule E - Part 2) and short-term				
	investments (\$74,216,884 , Schedule DA)	185,394,476	0	185,394,476	(60,535,415)
6.	Contract loans (including \$ premium notes)	422,344,229		422,344,229	· · ·
7.	Derivatives (Schedule DB)			274,977,651	
8.	Other invested assets (Schedule BA)			2,240,877,402	
9.	Receivables for securities	, , -		22,766,723	
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	48,843,343,068	6,057,501	48,837,285,567	48,810,534,906
	Title plants less \$ charged off (for Title insurers only)				0
	Investment income due and accrued				
15.	Premiums and considerations:		1,070,417		
10.	15.1 Uncollected premiums and agents' balances in the course of collection.			0	0
	15.2 Deferred premiums, agents' balances and installments booked but				
	deferred and not yet due (including \$				
	earned but unbilled premiums)			0	0
	15.3 Accrued retrospective premiums (\$				
	contracts subject to redetermination (\$			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts				
	Amounts receivable relating to uninsured plans				
	Current federal and foreign income tax recoverable and interest thereon  Net deferred tax asset				
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets				
	(\$	46.922	46.922	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care (\$ ) and other amounts receivable			18,884,283	
25.	Aggregate write-ins for other than invested assets	8,914,819	95,949	8,818,870	56,683,374
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	EO 444 OCE 700	650 000 000	AQ 70E 170 710	40 674 202 D44
27.	Protected Cell Accounts (Lines 12 to 25)	50,444,200,782		48,700,173,719	43,071,382,344
21.	Accounts	34,816,182,448	0	34,816,182,448	45,577,894,156
28.	Total (Lines 26 and 27)	85,260,448,230	659,092,063	84,601,356,167	95,249,277,100
	DETAILS OF WRITE-INS				
1101.	Initial margin for futures	5,032,316		5,032,316	3,643,458
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	5,032,316	0	- , - , -	3,643,458
	Other Miscellaneous Assets			8,174,585 644,285	7,429,490
2502. 2503.	Derivative Assets	044,∠85		644,285	626,088
2003.	date	95,949	95,949	0	
2598.	Summary of remaining write-ins for Line 25 from overflow page			0	48,627,796
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	8,914,819	95,949	8,818,870	56,683,374

# LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts \$37,549,823,158 (Exh. 5, Line 9999999) less \$	37 549 823 158	38 080 616 435
	Aggregate reserve for accident and health contracts (including \$0 Modco Reserve)	0	0
	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$21, 154,013 Modco Reserve)  Contract claims:	6,890,165,048	6, 136, 620, 426
т.	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	0	0
_	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	0	0
5.	Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid (Exhibit 4, Line 10)	0	0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated		
	amounts: 6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$		
	Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$		
	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 \$		
	Part 1, Col. 1, sum of lines 4 and 14)	0	0
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		
	ceded		
10	9.4 Interest maintenance reserve (IMR, Line 6)	16,364,257	112,400,866
	\$ and deposit-type contract funds \$	13,071,365	11,930,099
11. 12.	Commissions and expense allowances payable on reinsurance assumed	24 000 124	7 226 040
	Transfers to Separate Accounts due or accrued (net) (including \$		
11	allowances recognized in reserves, net of reinsured allowances)	(105,724,349)	(204,890,106)
14. 15.1	Current federal and foreign income taxes, including \$ on realized capital gains (losses)	239,253,468	
15.2	Net deferred tax liability	0	
16. 17.	Unearned investment income		
18.	Amounts held for agents' account, including \$117,303 agents' credit balances	117,303	89,854
	Remittances and items not allocated		
	Liability for benefits for employees and agents if not included above		
22. 23.	Borrowed money \$ and interest thereon \$ Dividends to stockholders declared and unpaid		
	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	801,202,525	800,031,033
	24.02 Reinsurance in unauthorized and certified (\$0 ) companies24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		49 845 985
	24.04 Payable to parent, subsidiaries and affiliates	143,435,365	131,769,163
	24.05 Drafts outstanding		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	,	
	24.10 Payable for securities lending		763,455,662
	24.11 Capital notes \$ and interest thereon \$	L	
25. 26.	Aggregate write-ins for liabilities	1,604,674,473 47,430,352,406	330,812,471 46,390,763,371
	From Separate Accounts Statement	34,816,182,448	45,577,894,156
28. 29.	Total liabilities (Lines 26 and 27)		91,968,657,527
30.	Preferred capital stock		
	Aggregate write-ins for other than special surplus funds	0	0
	Surplus notes		
34.	Aggregate write-ins for special surplus funds	193,227	264,493
35. 36.	Unassigned funds (surplus)	, ,	, , ,
	36.1shares common (value included in Line 29 \$))		
	36.2 shares preferred (value included in Line 30 \$ )	2,351,246,314	3,277,044,573
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	2,354,821,314	3,280,619,573
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)  DETAILS OF WRITE-INS	84,601,356,168	95,249,277,100
2501.	Repurchase agreements	1,292,099,330	50,320,064
2502.	Derivative collateral	286,620,001	255,580,002
	Unclaimed funds		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)		330,812,471
3101. 3102.			
3102.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. 3401.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)  Mortality fluctuation fund	193.227	0 264 .493
3402.			
3403. 3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	193,227	

# **SUMMARY OF OPERATIONS**

		1 Current Veer	2 Dries Voes
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less	Current Year	Prior Year
١.	Col. 11)	(19,046,110,862)	3,931,304,751
2.	Considerations for supplementary contracts with life contingencies	13,445,663	22,705,150
3.	Net investment income (Exhibit of Net Investment Income, Line 17)		
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	13,600,570	21,252,260
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)		408,041
7.	Reserve adjustments on reinsurance ceded	22,022,877,219	(108,499,527)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	389 433 476	444 , 431 , 181
	8.2 Charges and fees for deposit-type contracts	2 535 349	
	8.3 Aggregate write-ins for miscellaneous income	225,407,922	264,744,250
9.	Total (Lines 1 to 8.3)		
10.	Death benefits		
11.	Matured endowments (excluding guaranteed annual pure endowments)		
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	690,507,859	791,289,941
13.	Disability benefits and benefits under accident and health contracts	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	5,833,180,019	6,392,055,485
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	152,693,642	252,884,642
18.	Payments on supplementary contracts with life contingencies		
19.	Increase in aggregate reserves for life and accident and health contracts	(530,793,277)	
20.	Totals (Lines 10 to 19)	6, 162, 315, 488	7,445,771,238
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part	450 000 507	454 000 400
00	2, Line 31, Col. 1)		154,808,466
22. 23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	281 868 426	
23. 24.	Insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	45 512 QQQ	20,071,010 20, 171 220
24. 25.	Insurance taxes, licenses and lees, excluding lederal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	פפפ, או פ, סדי	
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1 711 041 268)	(2 370 095 795)
27.	Aggregate write-ins for deductions	179,624,118	112,650,378
28.	Totals (Lines 20 to 27)	5,212,694,503	5,763,238,713
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus	0,2:2,00:,000	0,100,200,110
20.	Line 28)	1,050,296,210	943,796,587
30.	Dividends to policyholders and refunds to members	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29		
	minus Line 30)		
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	300,590,580	272,394,171
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before	740 705 000	074 400 440
	realized capital gains or (losses) (Line 31 minus Line 32)	/49,705,630	6/1,402,416
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of	(00 045 700)	16 501 000
25	\$(26,054,806) (excluding taxes of \$(21,913,378) transferred to the IMR)	(98,015,702)	16,531,883 687,934,299
35.	CAPITAL AND SURPLUS ACCOUNT	031,089,928	687,934,299
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	3,280,619,573	2,905,608,534
37.	Net income (Line 35)		
38.	Change in net unrealized capital gains (losses) less capital gains tax of \$		
39.	Change in net unrealized capital gains (losses) less capital gains tax or \$\frac{1}{2}\tag{351,202}\$		
40.	Change in net deferred income tax	(152 964 958)	142 278 851
41.	Change in nonadmitted assets		
42.	Change in liability for reinsurance in unauthorized and certified companies		
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve	(1, 171, 492)	(55,508,373)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	20,519,512	11,292,379
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)		
E1	50.3 Transferred to surplus		
31.	Surplus adjustment: 51.1 Paid in	34 348 353	n
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders	(2.700.000.000)	(394.000.000)
53.	Aggregate write-ins for gains and losses in surplus	(19,942,423)	(31,705,480)
54.	Net change in capital and surplus for the year (Lines 37 through 53)		375,011,039
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	2,354,821,314	3,280,619,573
	DETAILS OF WRITE-INS	-	
08.301.	Investment advisory fees	189,417,647	227,779,358
	Modco reserve adjustment on assumed reinsurance		, ,
	Miscellaneous Income		
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	8,500,804	
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	225,407,922	264,744,250
2701.	Miscellaneous deductions		, ,
	Sub-advisory fees		97,347,223
	Variable processing loss (gain)	· · · ·	172,048
	Summary of remaining write-ins for Line 27 from overflow page		63,203
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	179,624,118	112,650,378
5301.	Prior period surplus adjustment	(19,942,423)	
	Sales force acquisition - AON		
	Separate account contingent reserve fund		, , ,
	Summary of remaining write-ins for Line 53 from overflow page		
DJ99.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(19,942,423)	(31,705,480)

# **CASH FLOW**

Cash from Operations  Premiums collected net of reinsurance  Net investment income  Miscellaneous income  Total (Lines 1 through 3)  Benefit and loss related payments		3,954,009,901 2,136,982,817 614,006,912 6,704,999,630
Net investment income		2,136,982,817 614,006,912
Miscellaneous income	196,209,178 6,112,074,649	614,006,912
Total (Lines 1 through 3)	6,112,074,649	
· · · · · · · · · · · · · · · · · · ·		6,704,999,630
3enefit and loss related payments	' '	
	6,547,464,598	7,454,776,646
Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,810,207,025)	(2,353,139,694)
Commissions, expenses paid and aggregate write-ins for deductions	739,376,132	687,476,437
Dividends paid to policyholders	0	0
Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	. 46,366,460	304,087,718
Fotal (Lines 5 through 9)	5,523,000,165	6,093,201,107
Net cash from operations (Line 4 minus Line 10)	589,074,484	611,798,523
Cash from Investments		
,	0.050.504.004	0 004 444 055
	, , ,	
12.5 Other invested assets	1,550,207,015	623,026,445
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
12.7 Miscellaneous proceeds	551,276,217	982,817,220
12.8 Total investment proceeds (Lines 12.1 to 12.7)	6,906,020,549	8,431,582,448
Cost of investments acquired (long-term only):		
13.1 Bonds		6,954,329,944
13.2 Stocks	256,875,516	16,708,938
13.3 Mortgage loans	1,532,735,989	465 , 169 , 224
13.4 Real estate	0	0
13.5 Other invested assets		914,403,334
13.6 Miscellaneous applications	773,370,453	719,442,095
13.7 Total investments acquired (Lines 13.1 to 13.6)	7,690,189,302	9,070,053,535
Net increase (decrease) in contract loans and premium notes		(59,056,300
·		(579,414,787
Cash from Financing and Miscellaneous Sources		
Cash provided (applied):		
16.2 Capital and paid in surplus, less treasury stock	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(87,331,430)	119,966,663
16.5 Dividends to stockholders		394,000,000
16.6 Other cash provided (applied)	3,192,385,792	211,091,223
Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	405,054,362	(62,942,114
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	245,929,887	(30,558,378
Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	(60,535,415)	(29,977,036
19.2 End of year (Line 18 plus Line 19.1)	185,394,473	(60,535,415
pplemental disclosures of cash flow information for non-cash transactions:	(22 024 190 701)	
Non-Cash Modco adjustment on ceded reinsurance	260 , 185 , 032	
Non-Cash Modco adjustment on ceded reinsurance	260 , 185 , 032 34 , 348 , 353	
Non-Cash Modco adjustment on ceded reinsurance		25,859,812
	Total (Lines 5 through 9)  Net cash from operations (Line 4 minus Line 10)  Cash from Investments  Proceeds from investments sold, matured or repaid:  12.1 Bonds  12.2 Stocks  12.3 Mortgage loans  12.4 Real estate  12.5 Other invested assets  12.6 Net gains or (losses) on cash, cash equivalents and short-term investments  12.7 Miscellaneous proceeds  12.8 Total investment proceeds (Lines 12.1 to 12.7)  20st of investments acquired (long-term only):  13.1 Bonds  13.2 Stocks  13.3 Mortgage loans  13.4 Real estate  13.5 Other invested assets  13.1 Stocks  13.3 Nortgage loans  13.4 Real estate  13.5 Other invested assets  13.6 Miscellaneous applications  13.7 Total investments acquired (Lines 13.1 to 13.6)  Net increase (decrease) in contract loans and premium notes  Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)  Cash from Financing and Miscellaneous Sources  2.5 Cash provided (applied):  16.1 Surplus notes, capital notes  16.2 Capital and paid in surplus, less treasury stock  16.3 Borrowed funds  16.4 Net deposits on deposit-type contracts and other insurance liabilities  16.5 Dividends to stockholders  16.6 Other cash provided (applied)  Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)  RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS  Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)  Cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	Tederal and foreign income taxes paid (recovered) net of \$ 100 tax on capital gains (losses) 46, 386, 460 total (Lines 5 through 9) 5, 523, 000, 165 589, 074, 484 589, 07

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

			OI LIVATIO	10 DI LINE	3 OF BUSINES		1 1			
		1	2	3	4	5	6	7	8 Other Lines of	9 YRT Mortality
		Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Business	Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts		8,063		(20,000,007,007)	1,643,948,166				0
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX			XXX	XXX	13,445,663	XXX
3.	Net investment income		660		01, 164,533,298	983,309,995			13,813,510	0
4.	Amortization of Interest Maintenance Reserve (IMR)	13,600,570	5		07,513,570	5,994,550			92,445	0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		0		020,519,512	0		XXX		0
6.	Commissions and expense allowances on reinsurance ceded	459,624,401	0		0	453,380,920		XXX	345,003	0
7.	Reserve adjustments on reinsurance ceded		0		021,892,814,527	164,715,898		XXX	(34,653,206)	0
8.	Miscellaneous Income:	, , , ,			, , , , ,	, -, -			( , , , , , ,	
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	389.433.476	0		0	351.266.130		XXX		0
	8.2 Charges and fees for deposit-type contracts	,,	0		00	2.535.349	XXX	XXX		0
	8.3 Aggregate write-ins for miscellaneous income		4.290		0 98.567.700	124.892.117	0		1.943.815	
	Totals (Lines 1 to 8.3)		-,		0 2,537,947,340	3,730,043,125	0	0	, , .	
10.			,		0 2,337,947,340		-		(3,012,770)	
	Death benefits		• • • • • • • • • • • • • • • • • • • •		•		XXX	XXX		0
11.	Matured endowments (excluding guaranteed annual pure endowments)		0		0	07 000 005	XXX	XXX	470.000	0
12.	Annuity benefits		XXX	XXX	592,941,564	97,396,235	XXX	XXX	170,060	XXX
13.	Disability benefits and benefits under accident and health contracts	0	0		0			XXX	-	0
14.	Coupons, guaranteed annual pure endowments and similar benefits		0		0			XXX		0
15.	Surrender benefits and withdrawals for life contracts		0		03,752,001,499	2,081,165,017	XXX	XXX	13,503	0
16.	Group conversions		0		0			XXX		0
17.	Interest and adjustments on contract or deposit-type contract funds		0		0 5,837	151,959,985		XXX	727,820	0
18.	Payments on supplementary contracts with life contingencies		0		0  0	0		XXX	16,727,245	0
19.	Increase in aggregate reserves for life and accident and health contracts	. (530,793,277)	0		0 (216, 166, 854)	(292,539,250)		XXX	(22,087,173)	0
20.	Totals (Lines 10 to 19)	6, 162, 315, 488	0		0 4,128,782,046	2,037,981,987	0	XXX	(4,448,545).	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds									
	(direct business only)		0			11,344,750		0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed		0		0	0		XXX	0	0
23.	General insurance expenses and fraternal expenses	381.868.436	6.317		0	215.224.227			216.496	0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	45 512 999	3.034		011.137.425	34.515.715			(143, 175)	0
25.	Increase in loading on deferred and uncollected premiums		0		0			XXX		0
26.	Net transfers to or (from) Separate Accounts net of reinsurance		0		0(1,602,905,747)	(105,751,886)		XXX	(2.383.635)	0
27.	Aggregate write-ins for deductions		4.289		0 14,303,297	165,346,541	0	0		0
28.	Totals (Lines 20 to 27)	-, ,	13.640		0 2.860.808.397	2.358.661.334		0	(,,	
29.	Net gain from operations before dividends to policyholders, refunds to members and	-, , -, -	13,040		2,800,808,397	2,000,001,004	0	U	(0,700,000)	
29.	federal income taxes (Line 9 minus Line 28)		(622)		0(322.861.057)	1.371.381.791	0	0	1.776.098	0
30.	Dividends to policyholders and refunds to members		(022)		0			XXX	1,770,030	
31.	Net gain from operations after dividends to policyholders, refunds to members and		U		•			^^^		
31.	before federal income taxes (Line 29 minus Line 30)	1.050.296.210	(622)		0(322,861,057)	1,371,381,791	0	0	1.776.098	n
32	Federal income taxes incurred (excluding tax on capital gains)	, , , , ,	(132)		0 (67,800,822)	287.990.176			80.401.358	n
33.	Net gain from operations after dividends to policyholders, refunds to members and	000,000,000	(102)		(01,000,022)	201,000,110			00,101,000	
33.	federal income taxes and before realized capital gains or (losses) (Line 31 minus									
	Line 32)	749,705,630	(490)		0 (255,060,235)	1,083,391,615	0	0	(78,625,260)	0
34.	Policies/certificates in force end of vear	0	\ - /		0	1,110,001,110		XXX	(11,111,111,111,111,111,111,111,111,111	0
01.	DETAILS OF WRITE-INS	·			•			7000		
08 204	Investment advisory fees	1.948.105	4.290						1.943.815	
	AGGREGATE WRITEINS MISC INC - OTHER		4,230						1,943,613	
08.302										
		-, ,	0	•	, .		0	0	0	
08.398		225.407.922	4 290		00 0 98.567.700	124.892.117	0	 0		0
08.399		- 7 / -	.,200		. , . ,	, - ,	· · · · · · · · · · · · · · · · · · ·	0	1,943,815	0
2701.	ADVISORY INDEX FEES								(30,009)	
2702.	GAIN/LOSS VARIABLE									
2703.	MIS FUND EXPENSES TO REIMB									
2798.	Summary of remaining write-ins for Line 27 from overflow page		4,289		0 10,854,857	165,346,541	0	0	0  .	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	179,624,118	4,289		0 14,303,297	165,346,541	0	0	(30,009)	0

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

	Alle	<u> </u>		UNS DI LI						<b>L</b> ` '	T	1	1
		1	2	3	4	5	6	7	8	9	10	11	12
								Universal Life					
		Total	In decaded at 1 th	\A/I1-1:f-	T 1 :6 .	local accord 1 125	11-5	With Secondary	Variable Life	Variable Universal Life	Credit Life	Other Individual Life	YRT Mortality
_	D	8.063	Industrial Life	Whole Life	Term Life8.063	Indexed Life	Universal Life	Guarantees	variable Life	Universal Life	(c)	Life	Risk Only
1.	Premiums for life contracts (a)				, .								
2.	Considerations for supplementary contracts with life contingencies	XXX660	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	Net investment income	5											
4.	Amortization of Interest Maintenance Reserve (IMR)												
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0											
6	Commissions and expense allowances on reinsurance ceded		n										
7.	Reserve adjustments on reinsurance ceded	0											
	Miscellaneous Income:												
0.	8.1 Income from fees associated with investment management,												
	administration and contract guarantees from Separate Accounts	0											
	8.2 Charges and fees for deposit-type contracts	0											
	8.3 Aggregate write-ins for miscellaneous income	4,290	0	0	4,290	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	13,018	0	0	13,018	0	0	0	0	0	0	0	0
10.	Death benefits	0											
11.	Matured endowments (excluding guaranteed annual pure endowments)	0											
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	0											
14.	Coupons, guaranteed annual pure endowments and similar benefits	0											
15.	Surrender benefits and withdrawals for life contracts	0											
16.	Group conversions	0											
17.	Interest and adjustments on contract or deposit-type contract funds	0											
18.	Payments on supplementary contracts with life contingencies	0											
19.	Increase in aggregate reserves for life and accident and health contracts	0											
20.	Totals (Lines 10 to 19)	0	0	0	0	0	0	0	0	0	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type												
	contract funds (direct business only)	0	0										XXX
22.	Commissions and expense allowances on reinsurance assumed	0	0										
23.	General insurance expenses	6,317			6,317								
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,034			3,034								
25.	Increase in loading on deferred and uncollected premiums	0											
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0											
27.	Aggregate write-ins for deductions	4,289	0	0	4,289	0	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	13,640	0	0	13,640	0	0	0	0	0	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to	(000)			(000)								
	members and federal income taxes (Line 9 minus Line 28)	(622)	0	0	(622)	0	0	0	0	0	0	0	0
	Dividends to policyholders and refunds to members	U											
31.	Net gain from operations after dividends to policyholders, refunds to	(622)	_	0	(622)	۸	_		_	_	0	_	
32.	members and before federal income taxes (Line 29 minus Line 30)	(132)	Ju	0	(132)	0	J	u	0	J		Ju	<sup>0</sup>
	Net gain from operations after dividends to policyholders, refunds to	(102)			(102)								
33.	members and federal income taxes and before realized capital gains or												
	(losses) (Line 31 minus Line 32)	(490)	0	0	(490)	0	0	0	0	0	0	0	0
34	Policies/certificates in force end of year	0			\								
	DETAILS OF WRITE-INS												
08.301.	Investment advisory fees	4.290			4.290								
08.302.	THEOLIGIC ACTION TO THE TENT OF THE TENT O												
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	4.290	0	0	4.290	0	0	0	0	0	0	0	0
2701.	Miscellaneous deductions	4.289			4.289		İ			İ		İ	
2701.	misocritations deductions											[	
2702.							[					[	
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0		0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	4,289	0	0	4.289	0	0	0	0	0	0	0	0
2133.	Totalo (Ellios 2101 tilla 2100 pias 2130) (Ellio 21 above)	7,200		U	7,200	U						·	•

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

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

<sup>(</sup>c) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

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

	ANALISIS OF		ONO DI LINE							
		1	2	3	4	5	6 Variable Universal	7 Credit Life	8 Other Group Life	9 YRT Mortality
	Description (a)	Total	Whole Life	Term Life	Universal Life	Variable Life	Life	(d)	(a)	Risk Only
1. 2.	Premiums for life contracts (b)  Considerations for supplementary contracts with life contingencies			XXX	XXX	XXX		XXX	XXX	XXX
3.	Net investment income					XXX				XXX
4.	Amortization of Interest Maintenance Reserve (IMR)									
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6	Commissions and expense allowances on reinsurance ceded									
7.										
8.	Miscellaneous Income:									•••••
0.	8.1 Income from fees associated with investment management, administration and contract quarantees from Separate Accounts									
	and the second s									
	8.3 Aggregate write-ins for miscellaneous income									
9.	Totals (Lines 1 to 8.3)									
10.	Death benefits									
11.	Matured endowments (excluding guaranteed annual pure endowments)									
12.	Annuity benefits	XXX	XXX	XXX	XXX					XXX
13.	Disability benefits and benefits under accident and health contracts									
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts									
16.										
17.	Interest and adjustments on contract or deposit-type contract funds									
	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts									
20.										
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct			,						•••••
	business only)									XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.										
24.	Insurance taxes, licenses and fees, excluding federal income taxes									
25.	Increase in loading on deferred and uncollected premiums									
26.	Net transfers to or (from) Separate Accounts net of reinsurance									
27.	Aggregate write-ins for deductions									
28.	Totals (Lines 20 to 27)									
29.	Net gain from operations before dividends to policyholders, refunds to members and federal									
30.	Dividends to policyholders and refunds to members									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)									
32.	Federal income taxes incurred (excluding tax on capital gains)									
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)									
34.	Policies/certificates in force end of year									
	DETAILS OF WRITE-INS									
08.301.										
08.302.										
08.303.					.					
08.399	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)									
2701.										
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)									
(a) Includ	es the following amounts for FEGLI/SGLI: Line 1, Line 10	Line	9 16	Line 23		. , Line 24	•	1	1	

(a) Includes the following amounts for FEGL//SGL: Line 1 ......, Line 10 ....., Line 16 ....., Line 23 ....., Line 23 ....., Line 24 ....., Line 24 .....

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

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

<sup>(</sup>d) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

# ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Variable Annuity Life Insurance Company ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)

		1		Defe	erred		6	7
			2	3	4 Variable Annuities	5 Variable Annuities	Life Contingent Payout (Immediate	
		Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	(20,690,067,091)			(21,882,119,699)			374,292,743
		0	XXX	XXX	XXX	XXX		XXX
3.		1, 164,533,298	303,954,102	10,882,797	638,052,565			202,556,605
4.		7,513,570	2,034,226	12,340	4,054,802	35,728	23,190	1,353,284
5.		20,519,512	20,519,512					
6.	Commissions and expense allowances on reinsurance ceded	5,898,478	0		5,819,446			27,756
7.	Reserve adjustments on reinsurance ceded	21,892,814,527	0		21,929,909,159	2,548,650		(39,643,282)
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		830,874		35,738,317	314,897		1,283,258
	8.2 Charges and fees for deposit-type contracts	0	0					
	8.3 Aggregate write-ins for miscellaneous income	98,567,700	5,777,340	0	49,990,948	440,479	0	42,358,933
9.	Totals (Lines 1 to 8.3)	2.537.947.340	1.142.468.658	10.895.137	781,445,538	17.420.292	3.488.418	582,229,297
10.	Death benefits	1 , . , .	0	11,100,101	,,	.,,,	2,122,112	,,
11.		0	0					
			160 . 128 . 068	1.929	382.641.594		10.846.832	
	,			1,323		- / - / -	10,040,032	
14.	Coupons, quaranteed annual pure endowments and similar benefits	0						
	Surrender benefits and withdrawals for life contracts		519,275,416	5,323,076	2,993,952,282	26,380,277		207 . 070 . 447
		3,752,001,499						207,070,447
16.			• • • • • • • • • • • • • • • • • • • •					
17.		5,837	1					5,836
	Payments on supplementary contracts with life contingencies		0			/F 000 050		
19.	Increase in aggregate reserves for life and accident and health contracts	(216, 166, 854)	294,633,384	(5,907,513)				182,350,796
20.	Totals (Lines 10 to 19)	, , ,	974,036,870	(582,508)	2,699,244,628			425,378,693
21.		142,645,777	19,031,630	398	107,659,899	948,612		15,005,238
22.		424,203	11,658					412,545
23.	General insurance expenses	166,421,396	18,730,327	309,060	128,314,613			17,936,792
24.		11, 137, 425	3,052,871	640	6,432,594			
25.	Increase in loading on deferred and uncollected premiums	0	0					
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,602,905,747)	118,574,950		(1,709,755,317)			(11,725,380)
27.	Aggregate write-ins for deductions	14,303,297	70,746	0	11,976,811	105,531	0	2,150,209
28.	Totals (Lines 20 to 27)	2.860.808.397	1, 133, 509, 052	(272.410)	1.243.873.228	25.968.299	6.920.811	450,809,417
29.		(322.861.057)	8.959.606	11.167.547	(462.427.690)	.,. ,	, . ,	
30.	Dividends to policyholders and refunds to members	0	0,000,000		(402,421,000)	(0,040,001)	(0,402,000).	
	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(322.861.057)	8.959.606	11, 167, 547	(462.427.690)	(8,548,007)	(3,432,393).	131.419.880
		(67,800,822)	1,881,517	2,345,185	(97, 109, 815)	,,		27,598,175
		(07,000,022)	1,001,011	2,343,103	(97, 109, 613)	(1,795,061)	(720,803)	21,390,173
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital	(255.060.235)	7.078.089	8.822.362	(365.317.875)	(6.752.926)	(2.711.591)	103.821.705
0.4	gains or (losses) (Line 31 minus Line 32)	(233,000,233)	7,070,009	0,022,002	(303,317,073)	(0,732,320)	(2,711,391)	100,021,700
34.	Policies/certificates in force end of year	U	U					
	DETAILS OF WRITE-INS	00 045 505	F 777 040		10 110 055	405 257		40.050.000
08.301.			5,777,340					42,358,933
		552, 115			547,293	4,822		
08.303.								
		0	0	0	0			0
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	98,567,700	5,777,340	0	49,990,948	440,479	0	42,358,933
2701.		0						
2702.	ADVISORY INDEX FEES	2,124,990						2,124,990
2703.	GAIN/LOSS VARIABLE	727 , 156			720,805	6,351		
2798.	Summary of remaining write-ins for Line 27 from overflow page	11,451,151	70,746	0	11,256,006	99, 180	0	25,219
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	14.303.297	70.746	0		,		2,150,209

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

# ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Variable Annuity Life Insurance Company ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)

ANALISIS OF OF LIVATIONS BY	1		Def	erred		6	7
	•	2	3	4	5	Life Contingent	,
		_		Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
Premiums for group annuity contracts	1,643,948,166	454,744,356		1, 182, 111, 143	7,092,667		
Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX		XXX
	983,309,995	440,499,900		501, 109, 512	3,814,599		37,885,984
Amortization of Interest Maintenance Reserve (IMR)	5,994,550	2,621,046		3,070,697	23,375		279,432
Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded	453,380,920			449,955,720	3,425,200		
7. Reserve adjustments on reinsurance ceded					164,715,898		
8. Miscellaneous Income:							
	351, 266, 130	858 , 131		347,760,738	2,647,261		
8.2 Charges and fees for deposit-type contracts	2,535,349						2,535,349
8.3 Aggregate write-ins for miscellaneous income	124,892,117	44,761	0		943, 196	0	0
9. Totals (Lines 1 to 8.3)	3,730,043,125	898,768,194	0	2,607,911,970	182,662,196	0	40,700,765
10. Death benefits	0			0			
11. Matured endowments (excluding guaranteed annual pure endowments)	0						
12. Annuity benefits				62,286,284	474 , 142		
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts		476,500,836		1,592,541,270	12,122,911		
16. Group conversions	0						
17. Interest and adjustments on contract or deposit-type contract funds				636,203	4,843		12,734,151
18. Payments on supplementary contracts with life contingencies							
19. Increase in aggregate reserves for life and accident and health contracts	(292,539,250)			(327,942,058)			(37,979)
	2,037,981,987		0			0	12,696,172
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)		11,204,097		139,675	1,063		(85)
	0						
23. General insurance expenses	215,224,227	18,335,133			853,504		13,914,033
24. Insurance taxes, licenses and fees, excluding federal income taxes				25,899,241	197 , 153		4, 111, 496
25. Increase in loading on deferred and uncollected premiums	0						
26. Net transfers to or (from) Separate Accounts net of reinsurance				(114,761,193)			
27. Aggregate write-ins for deductions	165,346,542	4,096,348	0	,	1,217,826	0	51,150
28. Totals (Lines 20 to 27)	2,358,661,335		0	.,,	11,501,450	0	30,772,766
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,371,381,790	163,283,272	0	1,027,009,773	171, 160, 746	0	9,927,999
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)	1,371,381,790	163,283,272	0		171, 160, 746	0	9,927,999
32. Federal income taxes incurred (excluding tax on capital gains)	287,990,176	34,289,487		215,672,052	35,943,757		2,084,880
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)	1,083,391,614	128,993,785	0	811,337,721	135,216,989	0	7,843,119
34. Policies/certificates in force end of year	0						
DETAILS OF WRITE-INS							
	44,761	,					
	124,847,356			123,904,160	943 , 196		
	0	0	0		0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	124,892,117		0	,	943, 196	0	0
2701. MISC EXPENSES		4,096,348		159,981,218	1,217,826		
	51,150						51, 150
2703		-			-	-	-
2.00. Calling of the life of Elife 2. The first of the page	0		0		0		0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	165,346,542	.,,	0	159,981,218	1,217,826	0	51, 150

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

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

		1	Compre	ehensive & Medical)	4	5	6	7	8	9	10	11	12	13
		Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts													
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income													
4.	Amortization of Interest Maintenance Reserve (IMR)													
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
6.	Commissions and expense allowances on reinsurance ceded													
7.	Reserve adjustments on reinsurance ceded													
8.	Miscellaneous Income: 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
_	8.3 Aggregate write-ins for miscellaneous income	1												
9.	Totals (Lines 1 to 8.3)				1									
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts			·····			·····							
14.	Coupons, guaranteed annual pure endowments and similar benefits													
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions													
17.	Interest and adjustments on contract or deposit-type contract funds													
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX		XXX	····· XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts					$\leftarrow$								
20.	Totals (Lines 10 to 19)					\	•••••		•••••					
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)													
22.	Commissions and expense allowances on reinsurance assumed					<b>.</b>		<u></u>						
23.	General insurance expenses													
24.	Insurance taxes, licenses and fees, excluding federal income taxes													
25.	Increase in loading on deferred and uncollected premiums													
26.	Net transfers to or (from) Separate Accounts net of reinsurance													
27.	Aggregate write-ins for deductions													
28.	Totals (Lines 20 to 27)													
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)													
30.	Dividends to policyholders and refunds to members													
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)													
32.	Federal income taxes incurred (excluding tax on capital gains)	.]												
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)													
34.	Policies/certificates in force end of year	İ			İ									
	DETAILS OF WRITE-INS													
08.301.														
08.302.		· ····		·····			·····							
08.303.	0	· ····		·····			····							
	Summary of remaining write-ins for Line 8.3 from overflow page	·		·····	-		l							
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	1			1									
2701. 2702.														
2703.		.												
2798.	Summary of remaining write-ins for Line 27 from overflow page	.		ļ										
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	<u> </u>			1	1								
(a) Indica	e if blocks of business in run-off that comprise less than 5% of premiums and	less than 5% of res	enve and loans liabil	ity are aggregated y	with material blocks	of business and which	ch columns are aff	ected			· · · · · · · · · · · · · · · · · · ·		-	

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

ANALI	SIS OF IN	JULAOL II	M LOLKY	L2 DOKIN	G IIIL IL	AL - INDIA	IDUAL LII	L INSUNA	NCL .			
	1	2	3	4	5	6	7	8	9	10	11	12
							Universal Life					YRT
							With Secondary		Variable	Credit Life (b)	Other Individual	Mortality
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Guarantees	Variable Life	Universal Life	(N/A Fratermal)	Life	Risk Only
Involving Life or Disability Contingencies (Reserves)												
(Net of Reinsurance Ceded)												
Reserve December 31 of prior year	14,435	0	0	14,435	0	0	0	0	0	0	0	0
2. Tabular net premiums or considerations	8,063			8,063								
Present value of disability claims incurred												
4. Tabular interest												
5. Tabular less actual reserve released												
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over												
net premium reserve		XXX								XXX		
net premium reserve	(7, 139)			(7, 139)								
8. Totals (Lines 1 to 7)	15,359	0	0	15,359	0	0	0	0	0	0	0	0
9. Tabular cost												
10. Reserves released by death												
11. Reserves released by other terminations (net)												
12. Annuity, supplementary contract and disability payments involving life contingencies												
13. Net transfers to or (from) Separate Accounts												
14. Total Deductions (Lines 9 to 13)												
15. Reserve December 31 of current year	15.359	0	0	15,359	0	0	0	0	0	0	0	0
Cash Surrender Value and Policy Loans	10,000			10,000				-				
16. CSV Ending balance December 31, current year												
17. Amount Available for Policy Loans Based upon Line 16 CSV												
	·					•	·					

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

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

# 7.2

### ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Variable Annuity Life Insurance Company

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

			(N/A Fratern	ai)					
	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit	8 Other Group Life	9 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves)	10141	7711010 2.110	7 01111 21110	Omrorodi Elio	Tanasis Ens		2.10	2.10	. wow only
(Net of Reinsurance Ceded)									
Reserve December 31 of prior year	0								
Tabular net premiums or considerations	0								
Present value of disability claims incurred	0								
4. Tabular interest	0								
Tabular less actual reserve released	0								
Increase in reserve on account of change in valuation basis	0								
7. Other increases (net) 8. Totals (Lines 1 to 7) 9. Tabular cost	0								
8. Totals (Lines 1 to 7)	0	0	0	0	0	0	0	0	0
9. Tabular cost	0								
10. Reserves released by death	0								
11. Reserves released by other terminations (net)	0								
12. Annuity, supplementary contract and disability payments involving life									
contingencies	0								
13. Net transfers to or (from) Separate Accounts	0								
14. Total Deductions (Lines 9 to 13)	0	0	0	0	0	0	0	0	0
15. Reserve December 31 of current year	0	0	0	0	0	0	0	0	0
Cash Surrender Value and Policy Loans	_								
16. CSV Ending balance December 31, current year	0								
17. Amount Available for Policy Loans Based upon Line 16 CSV	0								

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

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

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

	1		Defe	erred		6	7
		2	3	4	5	Life Contingent	
				Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	without Guarantees	and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
Reserve December 31 of prior year	24,893,593,607	, , ,					(
2. Tabular net premiums or considerations	2, 163, 389, 896	809,352,604	374,008,242	954, 157, 507	8,407,261	17,464,282	
Present value of disability claims incurred	XXX	XXX			XXX	XXX	XXX
4. Tabular interest	713,234,860	, - , -	61,142,104	368,870,825	3,250,190	, ,	
5. Tabular less actual reserve released	27,396,097	0	0	0	0	27,396,097	
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)	335,372,605	15,251,170	16,690,151	329,228,106	19,975,751	(45,772,573)	
8. Totals (Lines 1 to 7)	28, 132, 987, 065	7,431,657,569	4,419,489,589	15,561,102,904	137, 111,802	583,625,201	(
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)							
12. Annuity, supplementary contract and disability payments involving life contingencies	4,407,621,881	695,606,252	246,884,962	3,376,593,876	29,751,804	58,784,987	
13. Net transfers to or (from) Separate Accounts	(983,039,589)	87,855,139	7,021,721	(1,068,501,680)	(9,414,769)	0	
14. Total Deductions (Lines 9 to 13)	3,424,582,292	783,461,391	253,906,683	2,308,092,196	20,337,035	58,784,987	-
15. Reserve December 31 of current year	24,708,404,773	6,648,196,178	4,165,582,906	13,253,010,708	116,774,767	524,840,214	(
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	23,125,942,833	6,360,740,933	3,431,643,802	13,217,099,747	116,458,351	0	
17. Amount Available for Policy Loans Based upon Line 16 CSV	22,703,598,604	6,360,740,933	3,431,643,802	12,798,444,369	112,769,500	0	

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

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

	1	,	Defe	erred		6	7
	' '	2	3	4	5	Life Contingent	,
		2	3	Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	without Guarantees	and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
Reserve December 31 of prior year	13, 187,008,395	2,643,842,256	0	10,371,493,326		98, 135, 191	0
Tabular net premiums or considerations	1,946,051,357	454,744,356	0	1,480,040,481	11,266,520	0	
Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	389,734,078	78,165,990	0	303,520,057	2,310,487	5,737,544	
Tabular less actual reserve released							
Increase in reserve on account of change in valuation basis							
7. Other increases (net)	(154, 154, 216)	124,855,637		(280,530,120)	3,277,875	(1,757,608)	
8. Totals (Lines 1 to 7)	15,368,639,614	3,301,608,239	0	11,874,523,744	90,392,504	102,115,127	(
9. Tabular cost							
10. Reserves released by death		XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)							
12. Annuity, supplementary contract and disability payments involving life contingencies	3,249,886,742	638,715,691	0	2,580,521,590	19,643,719	11,005,742	
13. Net transfers to or (from) Separate Accounts		(10,547,621)		(706,723,662)	(5,379,796)	0	
14. Total Deductions (Lines 9 to 13)		628, 168, 070	0	1,873,797,928	14,263,923	11,005,742	(
15. Reserve December 31 of current year	12,841,403,951	2,673,440,169	0	10,000,725,816	76,128,581	91, 109, 385	0
Cash Surrender Value and Policy Loans					·		
16. CSV Ending balance December 31, current year	11,967,389,568	1,898,198,643	0	9,993,120,240	76,070,685	0	
17. Amount Available for Policy Loans Based upon Line 16 CSV	11,967,389,568	1,898,198,643	0	9,993,120,240	76,070,685	0	

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

# **EXHIBIT OF NET INVESTMENT INCOME**

		1	2
			Earned During Year
1.	U.S. Government bonds	(a)24,618,877	31,234,614
1.1	Bonds exempt from U.S. tax		
1.2	Other bonds (unaffiliated)		
1.3	Bonds of affiliates	(a)0	0
2.1	Preferred stocks (unaffiliated)	(b)2,718,309	2,718,309
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)		
2.21	Common stocks of affiliates	0	0
3.	Mortgage loans		
4.	Real estate		
5	Contract loans	0	21,638,770
6	Cash, cash equivalents and short-term investments		
7	Derivative instruments		
8.	Other invested assets		
9.	Aggregate write-ins for investment income		
10.	Total gross investment income	2,167,473,320	
11.	Investment expenses		(g)95,634,723
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)110,144
13.	Interest expense		
14.	Depreciation on real estate and other invested assets		
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		
17.	Net investment income (Line 10 minus Line 16)		2,161,657,463
	DETAILS OF WRITE-INS		
0901.			
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	0	_
1501.	Interest expense		, ,
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		4,109,817
(a) Inclu	ides \$ 121,545,040 accrual of discount less \$	65 paid for accrued int	erest on purchases.
		· ·	•
(b) Inclu	ides \$ 0 accrual of discount less \$	. 0 paid for accrued div	vidends on purchases.
( )	ides \$6,247,275 accrual of discount less \$1,026,615 amortization of premium and less \$	0	
(c) incit	ides \$	. U paid for accrued int	erest on purcnases.
(d) Inclu	ides \$	cumbrances.	
(e) Inclu	ides \$	60 paid for accrued int	erest on purchases.
(f) Inclu	des\$0 accrual of discount less\$0 amortization of premium.		

**EXHIBIT OF CAPITAL GAINS (LOSSES)** 

segregated and Separate Accounts.

		1	2	3	4	5
			-			
				Total Realized	Change in	Change in Unrealized
		Realized Gain (Loss)	Other Realized	Capital Gain (Loss)	Unrealized	Foreign Exchange
		On Sales or Maturity	Adjustments	(Columns 1 + 2)	Capital Gain (Loss)	Capital Gain (Loss)
1.	U.S. Government bonds	0	0	0	37,327	0
1.1	Bonds exempt from U.S. tax			l0		
1.2	Other bonds (unaffiliated)	(103,667,765)	(50,012,398)	(153,680,163)	(4,688,019)	(106,563,987)
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	(4)	0	(4)	(739,716)	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	(382,572)	0	(382,572)	1,610,638	0
2.21	Common stocks of affiliates	0	0	0	(13,590,426)	0
3.	Mortgage loans	0	(24,919,802)	(24,919,802)	0	(88,651,376)
4.	Real estate		0	0	0	0
5.	Contract loans	0	0	0	0	
6.	Cash, cash equivalents and short-term investments	0	(2,300,349)	(2,300,349)	0	249,893
7.	Derivative instruments					
8.	Other invested assets	17,089,382	(5,268,585)	11,820,797	67,874,712	(12,555,467)
9.	Aggregate write-ins for capital gains (losses)	0	0	0	(14,501,784)	0
10.	Total capital gains (losses)	(145,918,791)		(228,419,926)		
	DETAILS OF WRITE-INS	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	( , , , , , ,	, , ,	, , , , , , , , ,
0901.	Change in mortgage loan allowance			0	(14 501 784)	
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from					
3330.	overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9,					
	above)	0	0	0	(14,501,784)	0

#### (0

### ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Variable Annuity Life Insurance Company

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

	EXHIBIT - 1 PAR			7				rance					
		1	2	Ordi	narv	5		oup		Accident and Healtl	1	11	12
				3	4 Individual	Credit Life (Group	6	7	8	9 Credit (Group and	10	Aggregate of All Other Lines of	Fraternal (Fraternal Benefi
	FIDOT VEAD (athough thouse in oils)	Total	Industrial Life	Life Insurance	Annuities	and Individual)	Life Insurance	Annuities	Group	Individual)	Other	Business	Societies Only)
1	FIRST YEAR (other than single) Uncollected	0											
	Deferred and accrued	0											
3.	Deferred , accrued and uncollected: 3.1 Direct	0											
	3.2 Reinsurance assumed	0											
	3.3 Reinsurance ceded	0											
	3.4 Net (Line 1 + Line 2)	0	0	0	0	0	0	0		0  0	0	0	
		0											
5.		0	0	0	0	0	0	0		0   0	0	0	
6.	Collected during year:	4 400 700 004			4 445 000 000			070 540 040					
	6.1 Direct	1,493,726,884			1, 115, 208, 836			378,518,048					
	6.2 Reinsurance assumed	0											
	6.4 Net	1.493.726.884			1.115.208.836			378.518.048					
7.	Line 5 + Line 6.4	1.493,726,884	0	0		0		378,518,048		0	0	0	
7. 8.	Prior year (uncollected + deferred and accrued - advance) .	1,493,720,004	٥	0	1,110,200,000	0	٠٠	370,310,040			0	0	
	First year premiums and considerations:									0			
٥.	9.1 Direct	1,493,726,884			1.115.208.836			378.518.048					
	9.2 Reinsurance assumed	0											
	9.3 Reinsurance ceded	0											
	9.4 Net (Line 7 - Line 8)	1,493,726,884	0	0	1, 115, 208, 836	0	0	378,518,048		00	0	0	
	SINGLE	,, ,			, , , , ,								
10.	Single premiums and considerations:												
	10.1 Direct	664,881,495			664,881,495								
	10.2 Reinsurance assumed	0											
	10.3 Reinsurance ceded	23, 138, 380, 398			23, 138, 380, 398								
	10.4 Net	(22,473,498,903)	0	0	(22,473,498,903)	0	0	0		0 0	0	0	
	RENEWAL												
	Uncollected	0											
	Deferred and accrued	0											
13.	Deferred, accrued and uncollected:	_											
	13.1 Direct	0											
	13.2 Reinsurance assumed	0											
	13.3 Reinsurance ceded	0											
11	13.4 Net (Line 11 + Line 12)	0	0	0	0	0	0	0		0  0	0	0	
14.	Line 13.4 - Line 14	0		0		Λ							
	Collected during year:		u		U		u	l		•			
10.	16.1 Direct	1.933.255.159		8.063	667.816.978			1.265.430.118	1				
	16.2 Reinsurance assumed			5,000	405.998			, 200, 400, 110					
	16.3 Reinsurance ceded	0											
	16.4 Net	1,933,661,157	0		668,222,976	0	0	1,265,430,118		0	0	0	
17.	Line 15 + Line 16.4	1,933,661,157	0	8,063	668,222,976	0	0	1,265,430,118		00	0	0	
	Prior year (uncollected + deferred and accrued - advance) .	0	0	0	0	0	0	0	ļ	0 0	0	0	
	Renewal premiums and considerations:								1				
	19.1 Direct	1,933,255,159		8,063	667,816,978			1,265,430,118					
	19.2 Reinsurance assumed	405,998			405,998								
	19.3 Reinsurance ceded	0							ļ				
	19.4 Net (Line 17 - Line 18)	1,933,661,157	0	8,063	668,222,976	0	0	1,265,430,118		0 0	0	0	
	TOTAL								1				
20.		4 00 :											
	20.1 Direct	4,091,863,538	ļ 0	8,063	2,447,907,309	0	0	1,643,948,166	·····	0  0	J 0	0	·
	20.2 Reinsurance assumed	405,998	0	0	405,998	J0	0	J0	·····	0  0	J0	J0	·
	20.3 Reinsurance ceded	23, 138, 380, 398	0	0	23, 138, 380, 398	0	0		·····	0  0	0		·
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	(19,046,110,862)	1 0	8,063	(20,690,067,091)	0	0	1,643,948,166	1	0	1 0	1 0	'I '

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### ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Variable Annuity Life Insurance Company

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

			102 / 1220	WAITOLO A				rance	3111000 011	' 7 /			
		1	2	Ordi	narv	5		oup		Accident and Health		11	12
		·		3	4 Individual	Credit Life (Group	6	7	8	9 Credit (Group and	10	Aggregate of All Other Lines of	Fraternal (Fraternal Benefit
		Total	Industrial Life	Life Insurance	Annuities	and Individual)	Life Insurance	Annuities	Group	Individual)	Other	Business	Societies Only)
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21.	To pay renewal premiums	0											
22.	All other	0											
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23.	First year (other than single):												
	23.1 Reinsurance ceded	0											
	23.2 Reinsurance assumed	0											
	23.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0	0
24.	Single:												
	24.1 Reinsurance ceded	0											
	24.2 Reinsurance assumed	0											
	24.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0	0
25.	Renewal:												
	25.1 Reinsurance ceded	459,624,401			5,898,478			453,380,920				345,003	
	25.2 Reinsurance assumed	424,203			424,203								
	25.3 Net ceded less assumed	459,200,198	0	0	5,474,275	0	0	453,380,920	0	0	0	345,003	0
26.	Totals:												
	26.1 Reinsurance ceded (Page 6, Line 6)	459,624,401	0	0	5,898,478	0	0	453,380,920	0	0	0	345,003	0
	26.2 Reinsurance assumed (Page 6, Line 22)	424,203	0	0	424,203	0	0	0	0	0	0	0	0
	26.3 Net ceded less assumed	459,200,198	0	0	5,474,275	0	0	453,380,920	0	0	0	345,003	0
	COMMISSIONS INCURRED (direct business only)												
27.	First year (other than single)	22,442,141			22,442,141								
28.	Single	0											
29.	Renewal	131,548,385			120,203,635			11,344,750					
30.	Deposit-type contract funds	0											
	Totals (to agree with Page 6, Line 21)	153,990,527	0	0	142,645,777	0	0	11,344,750	C	0	0	0	0

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

						_		_
			Insura			5	6	7
		1	Accident a		4			
		1.75	2	3	All Other Lines of			<b>-</b>
		Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1.	Rent	14,089,670				(68,278)		14,021,392
2.	Salaries and wages					4,009,360		156,575,558
	Contributions for benefit plans for employees					389,917		56,577,130
3.12	Contributions for benefit plans for agents	0				0		0
3.21	Payments to employees under non-funded benefit							
	plans	769,722				0		769,722
3.22	Payments to agents under non-funded benefit							
	plans	3,480				0		3,480
3.31	Other employee welfare	2,772,110				19, 188		2,791,298
3.32	Other agent welfare	0				0		0
	Legal fees and expenses					4 . 260		2.519.357
	Medical examination fees					0		0
	Inspection report fees					0		0
		0	•••••			0		0
4.4	Fees of public accountants and consulting	2,271,459				0		2.271.459
		2,2/1,459				0	•••••	2,2/1,409
4.5	Expense of investigation and settlement of policy	246 924				٥		346.824
- 4	claims	340,024	•••••					
	Traveling expenses	.,.,.				416		3,977,407
	Advertising					0		4,895,697
5.3	Postage, express, telegraph and telephone	9,923,937				10,211		9,934,148
5.4	Printing and stationery	4,898,852				(178)		4,898,674
5.5	Cost or depreciation of furniture and equipment	1.297.268				329		1,297,597
5.6	Rental of equipment					0		220, 143
	Cost or depreciation of EDP equipment and	220, 170						220, 140
3.7	software	18 710 104				0		18,710,104
6.1	Books and periodicals	۸ ا ۱۵٫۰ ۱۵٫۰ ۱۵٫۰ ۱۵				0		0
	Bureau and association fees					0		821,389
	Insurance, except on real estate					(9,141)		6, 149, 362
	Miscellaneous losses					0		67,055
6.5	Collection and bank service charges	278,987				0		278,987
6.6	Sundry general expenses	1.940.732				798		1.941.530
	Group service and administration fees					0		12.555
	Reimbursements by uninsured plans					0		0
						0		
	Agency expense allowance	11,484				0	• • • • • • • • • • • • • • • • • • • •	11,484
7.2	Agents' balances charged off (less \$							
	\$ recovered)					0		0
7.3	Agency conferences other than local meetings	(16,354)				0		(16,354
8.1	Official publication (Fraternal Benefit Societies							. ,
	Only)	XXX	XXX	XXX	XXX	XXX		0
8.2	Expense of supreme lodge meetings (Fraternal							
	Benefit Societies Only)	XXX	XXX	XXX	xxx	XXX		0
9.1	Real estate expenses					1.486.944		1.486.944
	Investment expenses not included elsewhere					87,006,606		
	Aggregate write-ins for expenses	97,149,319	0	0	0	2.784.291	0	99.933.610
		97,149,319						,,
10.	General expenses incurred		0	0	0	95,634,723	(b)0	(a) 477,503,158
11.	General expenses unpaid Dec. 31, prior year	454,786				6,771,262		7,226,048
12.	General expenses unpaid Dec. 31, current year	707.933				24 . 192 . 191		24 . 900 . 124
13.	Amounts receivable relating to uninsured plans,	,						, ,
	prior year							0
14.	Amounts receivable relating to uninsured plans,							
	current year							0
15.	General expenses paid during year (Lines 10+11-							
	12-13+14)	381,615,288	0	0	0	78,213,794	0	459,829,082
	DETAILS OF WRITE-INS	, ,				, ,		
00 301		403,557				40		403.597
	Data Processing & Related					434,225		77,007,913
	IT EDP Consulting	6,359,936				0		6,359,936
09.398.	Summary of remaining write-ins for Line 9.3 from	10.010 :	_	_	_	0.050	_	
		13,812,138	0	0	0	2,350,026	0	16 , 162 , 164
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398)	07 440 0:-	_	_	_	6 704 65	_	00 000
	(Line 9.3 above)	97,149,319	0	0		2,784,291	0	99,933,610
<ul> <li>a) Include</li> </ul>	es management fees of \$	to affiliates	and \$	to n	on-affiliates.			

	<b>EXHIBIT 3 - TAXES, LICEN</b>	SES AND F	EES (EXC	LUDING FE	EDERAL IN	COME TAX	(ES)
			Insurance		4	5	6
		1	2 Accident and	3 All Other Lines			
		Life	Health	of Business	Investment	Fraternal	Total
1.	Real estate taxes	32,704			110,144		142,848
2.	State insurance department licenses and fees	1, 104, 863					
3.	State taxes on premiums	1,358,939					1,358,939
4.	Other state taxes, including \$						
	for employee benefits	22,453,870					22,453,870
5.	U.S. Social Security taxes	19, 146, 885					19,146,885
6.	All other taxes	1,415,738					1,415,738
7.	Taxes, licenses and fees incurred	45.512.999	0	0		0	45,623,143
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	3,269,577			, , , , , , , , , , , , , , , , , , ,		3,269,577
9.	Taxes, licenses and fees unpaid Dec. 31, current year						6,498,386
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	42 . 284 . 190	0	0	110.144	0	42.394.334

# **EXHIBIT 4 - DIVIDENDS OR REFUNDS**

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums		
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions		
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4		
6.	Paid in cash		
7	Left on deposit		
8	Aggregate write-ins for dividend or refund options		
9.			
	Total Lines 5 through 8		
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following lendar per		
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contract by the defense of the de		
15.	Total Lines 10 through 14		
16.	Total from prior year		
17.	Total dividends or refunds (Lines 9 + 15 - 16)		
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

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

111111111111					
1  Valuation Standard	2 Total <sup>(a)</sup>	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. 01 CS0 4.00% NLP	14 887		14,887		
0199997. Totals (Gross)	14.887	0	14.887	0	0
0199998. Reinsurance ceded	14,001		14,001	·	· ·
0199999. Life Insurance: Totals (Net)	14.887	0	14,887	0	0
0200001. Deferred 71 IAM 3.50% (74 and prior)	,	•	633,844	v	0
0200001. Deferred 71 fAM 3.50% (74 and prior)			035,844		0
0200003. Deferred 71 IAM 4.00% (75-79)	5 250 010		5,350,918		0
0200004. Deferred 71 IAM 4.50% (82)	12 102 160		12,193,160		0
0200005. Deferred 71 GAM 6.00% (75-79)	1 038 758		0		1,938,758
0200006. Deferred 71 IAM 5.50% (80-81)					0
0200007. Deferred 71 GAM 7.50% (80-82)	16 037 013		09,430,763		16,937,913
0200007. Deferred 71 IAM 8.75% (83)	171 067 054		171,867,854	XXX	
0200009. Deferred 83 a 8.75% (83)			5,957,959	XXX	
0200010. Deferred 71 GAM 8.75% (83)			0		78,453,992
0200011. Deferred 83 a 8.50% (84-85)	, ,		625,972,542		0
0200012. Deferred 71 GAM 8.50% (84-85)	, ,		025,972,542		171.399.410
0200013. Deferred 83 a 7.25% (86)	, ,		253,558,417		0
0200014. Deferred 71 GAM 7.25% (86)	, ,		0	XXX	
0200015. Deferred 83 a 6.50% (87,90)			608,681,613	XXX	
0200016. Deferred 83 a 7.00% (88-89)			680,793,961		255,021,536
0200017. Deferred 83 a 6.75% (91)			313,919,264	XXX	
0200017: Deferred 83 a 6.75% (91)	, ,		321,983,596	XXX	
0200019. Deferred 83 a 5.75% (93)			268,321,957		102,757,265
0200020. Deferred 83 a 5.50% (94,96,97)			192,627,810	XXX	
0200020. Deferred 83 a 5.50% (94,96,97)			41,506,365	XXX	
0200021. Deferred 85 & 6.00% (95)			4,757,517		0
0200022. Deferred Annuity 2000 5.25% (98-99)			0	XXXXXX	
0200024. Deferred Annuity 2000 5.75% (2000)			3,880,247		0
0200024: Deferred 94 Gar 5.75% (2000)			0	XXX	
0200025. Deferred 94 Gar 5.75% (2000)			4,333,295		0
0200027. Deferred 94 Gar 5.50% (2001-2002)			0	XXX	33 834 046
0200027. Deferred 94 Gar 5.50% (2001-2002)			220,838,478		0
0200029. Deferred 94 Gar 5.00% (2003, 2009)	75 564 001		0	XXX	75.564.881
0200029. Deferred 94 dai 5.00% (2003, 2009)			0		73,304,001
	464 505 370	YYY	464,505,370	YYY	0
0200031. Deferred 94 Gar 4.75% (2004, 2007-2008)	91 402 590		0		91,402,590
0200032. Deferred Annuity 2000 4.50% (2005-2006, 2010)					
	351.627.924	XXX	351,627,924	XXX	0
0200033. Deferred 94 Gar 4.50% (2005-2006, 2010)			0	XXX	159 .241 .923
0200034. Deferred Annuity 2000 4.25% (2011)			40,844,747	XXX	0
0200035. Deferred 94 Gar 4.25% (2011)			0	XXX	154.691.541
0200036. Deferred Annuity 2000 4.00% (2014)				XXX	
0200037. Deferred 94 Gar 4.00% (2014, 2016, 2019)	163.388.677	XXX		XXX	163.388.677
0200038. Deferred Annuity 2000 3.75% (2012-2013)			50,035,877	XXX	0
0200039. Deferred 94 Gar 3.75% (2012-2013, 2015, 2017-					
2018)	364 . 385 . 905	XXX	0	XXX	364 . 385 . 905
0200040. Deferred 94 Gar 3.5% (2022)			0	XXX	
0200041. Deferred 94 Gar 3.25% (2020)	29 . 144 . 582	XXX	0	XXX	29 . 144 . 582
0200042. Deferred 94 Gar 3.00% (2021)			0	XXX	72.576.839
0200043. Deferred 83 a 5.25% (98)		XXX	588,930	XXX	
0200044. Deferred 83G, 6.50%		XXX	0	XXX	8 . 585 . 305
0200045. Deferred 83G, 9.25%		XXX	0	XXX	
0200046. Deferred 121AR 3.00% (2021)			484,724,882	XXX	
0200047. Deferred 121AR 3.25% (2020)			552,862,966		0
0200048. Deferred 121AR 3.5% (2022)	1.006.626.580	XXX	1,006,626,580		0
0200049. Deferred 12IAR 3.75% (2015, 2017-2018)				XXX	0
0200050. Deferred 121AR 4.00% (2016, 2019)	, , ,				0
0200051. VM-21 Cash Surrender Value (CSV) of	,,, ,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
general account portion of contracts in scope					
in Section VM-21 of the Valuation Manual		XXX	13,341,311,711	XXX	10,051,585,067
0200052. Immediate 1983 A 4.25%	828,945	XXX	828,945	XXX	
0200053. Immediate 1983 A 4.50%			320,370		0
0200054. Immediate 1983 A 4.75%			294,245	XXX	0
0200055. Immediate 1983 A 5.00%		XXX	3,581,086	XXX	0
0200056. Immediate 1983 A 5.25%		XXX	997 , 152		0
0200057. Immediate 1983 A 5.50%			3,799,070		0
0200058. Immediate 1983 A 5.75%			1,065,969		0
0200059. Immediate 1983 A 6.00%			633,841		0
0200060. Immediate 1983 A 6.25%			28,367,252		0
0200061. Immediate 1983 A 6.50%			42,069,905		0
0200062. Immediate 1983 A 6.75%			78,076,197		0
0200063. Immediate 1983 A 7.00%			56,572,393		0
0200064. Immediate 1983 A 9.25%			0		7,682
0200065. Immediate 1983 G.A.M. 9.25%		XXX	0	XXX	
0200066. Immediate 2000 A Mortality 7.00%	750,483		750,483	XXX	
0200067. Accumulation at Various Rates			0	XXX	
0299997. Totals (Gross)	37, 172, 287, 275	XXX	24,369,152,656	XXX	12,803,134,619
0299998. Reinsurance ceded		XXX		XXX	
0299999. Annuities: Totals (Net)	37, 172, 287, 275	XXX	24,369,152,656	XXX	12,803,134,619
0300001. Immediate 1971 I.A.M. 2.50%			250,862		0
0300002. Immediate 1971 I.A.M. 6.00%			67,532		0
0300003. Immediate 1971 I.A.M. 7.50%			46,958		0
0300004. Immediate 1971 I.A.M. 8.00%	32,018		32,018		0
0300005. Immediate 1971 I.A.M. 9.25%	0		0		0
0300006. Immediate 1971 I.A.M. 11.00%	0		0		0
0300007. Immediate 1971 I.A.M. 11.25%	64,201		64,201		0
0300008. Immediate 1971 I.A.M. 13.25%	0		0		0
0300009. Immediate 1971 G.A.M. 3.50%	0		0		0
0300010. Immediate 1971 G.A.M. 6.00%	19,779		19,779		0
0300011. Immediate 1971 G.A.M. 6.75%	0				0
0300012. Immediate 1971 G.A.M. 7.50%	45,817		45,817		0
0300013. Immediate 1971 G.A.M. 11.25%	365,422		365,422		0
					· <del></del>

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

LAIIIDII 3 - AGGILI		3	4	5	6
·	2	Ŭ	7	Credit (Group and	
Valuation Standard	Total <sup>(a)</sup>	Industrial	Ordinary	Individual)	Group
			154,364		0
0300015. Immediate 1983 A 4.00%	7, 195		7, 195		0
0300016. Immediate 1983 A 6.25%			5,943,482		0
0300017. Immediate 1983 A 6.50%			2,409,405		0
0300018. Immediate 1983 A 6.75%			10,608,076		0
0300019. Immediate 1983 A 7.00%			2,967,579		0
0300020. Immediate 1983 A 7.25%	2,907,379		4,514,769		0
0300021. Immediate 1983 A 8.00%			1,069,049		0
0300023. Immediate 1983 A 8.25%			7,968,110		0
0300024. Immediate 1983 A 8.75%			6,046,910		0
0300025. Immediate 1983 A 9.25%					0
0300026. Immediate 1983 A 11.25%			5,061		0
0300027. Immediate 1983 G.A.M. 8.00%			0		0
0300028. Immediate 1983 G.A.M. 9.25%	834,552		834,552		0
0300029. Immediate 1983 G.A.M. 11.00%	690,913		690,913		0
0300030. Immediate 1983 G.A.M. 11.25%	140,971		140,971		0
0300031. Immediate 2000 A Mortality 4.00%			6,461,338		0
0300032. Immediate 2000 A Mortality 4.25%	6,082,666		6,082,666		0
0300033. Immediate 2000 A Mortality 4.50%			13,712,033		0
0300034. Immediate 2000 A Mortality 5.00%			5,553,859		0
0300035. Immediate 2000 A Mortality 5.25%			16,140,022		0
0300036. Immediate 2000 A Mortality 5.50%			15,741,816		0
0300037. Immediate 2000 A Mortality 6.00%			11,222,881		0
0300038. Immediate 2000 A Mortality 6.25%	7,297,434		7,297,434		0
0300039. Immediate 2000 A Mortality 6.50%	9,188,566		9, 188, 566		0
0300040. Immediate 2000 A Mortality 6.75%	9,914,678		9,914,678		0
0300041. Immediate 2000 A Mortality 7.00%			6,403,473		0
0300042. Immediate 2000 A Mortality 7.25%	14,362		14,362		0
0300043. Immediate 2012 IAR Non-Jumbo 1% - 1.25% (2021			225,411		
- 2022)	225,411		225,411		0
0300044. Immediate 2012 IAR Non-Jumbo 1.25% - 1.5% (2021 - 2022)	4 050		1,650		0
(2021 - 2022)	1,650		1,650		0
0300045. Immediate 2012 IAR Non-Jumbo 1.5% - 1.99%	10,024,675		10,024,675		0
(2020 - 2021)	10,024,675		10,024,675		0
- 2021)	15 440 002		15,449,992		0
0300047. Immediate 2012 IAR Non-Jumbo 2.5% - 2.99%	13,449,992		13,449,992		
(2018 - 2021)	15,034,899		15,034,899		0
0300048. Immediate 2012 IAR Non-Jumbo 3% - 3.49% (2018	13,004,099		13,004,033		
- 2020)	12 233 337		12,233,337		0
0300049. Immediate 2012 IAR Non-Jumbo 3.5% - 3.99%	12,200,007		12,200,007		
(2018, 2019)	12 155 443		12,155,443		0
0300050. Immediate 2012 IAR 3.75%	18.861.093				0
			27,985,878		0
0300052. Immediate 2012 IAR Non-Jumbo 4% - 4.49%					•
(2018, 2019)	8,790,895		8,790,895		0
0399997. Totals (Gross)	277,751,763	0	277,751,763	0	0
0399998. Reinsurance ceded	211,101,110		=::,:::,:::		
0399999. SCWLC: Totals (Net)	277,751,763	0	277,751,763	0	0
0400001. N/A	0		, , , ,		
0499997. Totals (Gross)	0	0	0	0	0
0499998. Reinsurance ceded	-		-	-	-
0499999. Accidental Death Benefits: Totals (Net)					
0500001. N/A	0				
0599997. Totals (Gross)	0	0	n	n	0
0599998. Reinsurance ceded	U	0	0	, , , , , , , , , , , , , , , , , , ,	0
0599999. Disability-Active Lives: Totals (Net)					
0600001. N/A	0				
0699997. Totals (Gross)	0	0	0	0	n
0699998. Reinsurance ceded	U	0	0		0
0699999. Disability-Disabled Lives: Totals (Net)					
	472		472		n
0700001. Deficiency neserves			26,588		0
0700003. Additional Actuarial Reserves due to Asset	20,000		20,500		
Adequacy Analysis	46 000 000		33,000,000		13.000.000
	53,743,094		28,473,764		25,269,330
0799997. Totals (Gross)	99,770,154	0	61,500,824	0	38,269,330
0799998. Reinsurance ceded	00,110,104	<u> </u>	01,000,024	0	00,200,000
0799999. Miscellaneous Reserves: Totals (Net)	99,770,154	0	61,500,824	0	38,269,330
9999999. Totals (Net) - Page 3, Line 1	37,549,824,079	0	24,708,420,130	0	12,841,403,949
(a) Included in the above table are amounts of deposit-type co					

# **EXHIBIT 5 - INTERROGATORIES**

Yes [ ] No	[ X ]
Yes [ ] No	[ X ]
Yes [ X ] No	. 1
ies [ x ] No	l J
Yes [ ] No	[ X ]
	0
	0
	_
	0
Yes [ X ] No	1 1
156	
186	, , ,
Yes [ X ] No	. 1
1,404	
1, 404	, 177,000
	0
Yes [ ] No	[ X ]
	0
Yes [ X ] No	[]
2,507	7,083,216
2,794	
	2,794

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

1	Valuatio	n Basis	4
	2	3	Increase in Actuarial
			Reserve Due to
Description of Valuation Class	Changed From	Changed To	Change
9999999 - Total (Column 4, only)			0

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

		1 Comprehensive				5	6		8	9	10	11	11 12	13
		1	Compreh	iensive 3	4	5	ь	/ Federal	8	9	10	11	12	13
			2	3				Employees						
					Medicare			Health Benefits	Title XVIII	Title XIX		Disability	Long-Term	
		Total	Individual	Group	Supplement	Vision Only	Dental Only	Plan	Medicare	Medicaid	Credit A&H	Income	Care	Other Health
	ACTIVE LIFE RESERVE					,	,							
1.	Unearned premium reserves													
2.	Additional contract reserves (b)													
3.	Additional actuarial reserves-Asset/Liability analysis													
4.	Reserve for future contingent benefits													
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)													
8.	Reinsurance ceded													
9.	Totals (Net)													
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims													
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits					<b></b>								
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)													
15.	Reinsurance ceded							<u> </u>						
16.	Totals (Net)													
17.	TOTAL (Net)										-			
18.	TABULAR FUND INTEREST				_									
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page													
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page													
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													
			=== .											

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

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

# **EXHIBIT 7 - DEPOSIT TYPE CONTRACTS**

	1	2	3	4	5 Dividend	6 Premium and
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Accumulations or Refunds	Other Deposit Funds
Balance at the beginning of the year before reinsurance	6,136,281,113	0	22,341,054	25,552,139	0	6,088,387,920
Deposits received during the year	1,559,815,385	700,000,000	0	4,713,321	0	855 , 102 , 064
Investment earnings credited to the account	134,235,203	11, 125, 403	1,231,080	715,970		121, 162,750
4. Other net change in reserves	21,624,072	0	(14,444)	(226,650)	0	21,865,166
5. Fees and other charges assessed	0	0	0	0		0
6. Surrender charges	0	0	0	0		0
7. Net surrender or withdrawal payments	962 , 104 , 536	8,362,083	5,408,032	5,900,927	0	942,433,494
Other net transfers to or (from) Separate Accounts	0	0	0	0		0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	6,889,851,237	702,763,320	18,149,658	24,853,853	0	6, 144, 084, 406
10. Reinsurance balance at the beginning of the year	339,311	0	0	339,311	0	0
11. Net change in reinsurance assumed	(25,501)			(25,501)		0
12. Net change in reinsurance ceded	0			0		0
13. Reinsurance balance at the end of the year (Lines 10+11-12)	313,810	0	0	313,810	0	0
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	6,890,165,047	702,763,320	18,149,658	25,167,663	0	6,144,084,406

### (a) FHLB Funding Agreements:

1.	Reported as GICs (captured in column 2)	.\$	702,763,320
2.	Reported as Annuities Certain (captured in column 3)	. \$	18,149,658
3.	Reported as Supplemental Contracts (captured in column 4)	. \$	25, 167, 663
4.	Reported as Dividend Accumulations or Refunds (captured in column 5)	\$	0
5.	Reported as Premium or Other Deposit Funds (captured in column 6)	.\$	6,144,084,406
6	Total Reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5)	\$	6 890 165 047

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

PART 1 - Liability End of Current Year

		1	2		Ordinary		6	Gro	oup	Accident and Health		
		Total	Industrial Life	3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts	Credit Life (Group and Individual)	7 Life Insurance	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
		Total	industrial Life	Life insurance	individual Annuities	Contracts	and individual)	Life insurance	Annuities	Group	individual)	Other
Due and unpaid:												
	1.1 Direct					•						
	1.2 Reinsurance assumed											
	1.3 Reinsurance ceded											
	1.4 Net											
2. In course of settlement:												
2.1 Resisted	2.11 Direct											
	2.12 Reinsurance assumed					• • • • • • • • • • • • • • • • • • • •						
	2.13 Reinsurance ceded											
	2.14 Net			(b)	(b)		(b)	(b)				
								,				
2.2 Other	2.21 Direct											
2.2 0 1.0.	2.22 Reinsurance assumed											
	2.23 Reinsurance ceded											
	2.24 Net			(b			(h)	(b)		(b)	. (b)	(h)
Incurred but unreported:			•	. (D				(b)	•••••	(b)	(b)	(D)
5. Incurred but unreported.	3.1 Direct											
	-											
	3.2 Reinsurance assumed											
	0.0 1 (0.1104141100 00404 1111111111											
	3.4 Net			(b)	(b)		(b)	(b)		(b)	(b)	(b)
4. TOTALS												
	4.2 Reinsurance assumed											
	4.3 Reinsurance ceded											
	4.4 Net		(a)	(a)				(a)				

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to \$	in Column 2, \$	in Column 3 and \$ in Column 7.		
(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued"	benefits. Reserves (including reinsurance $\varepsilon$	assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance \$		
Individual Annuities \$, Credit Life (Group and Individual) \$	, and Group Life \$	, are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and f	or Group Accident and Health \$	
Credit (Group and Individual) Accident and Health \$, and Other Accident and H	ealth \$ are include	ed in Page 3, Line 2 (See Exhibit 6, Claim Reserve).		

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

PART 2 - Incurred During the Year

	PART 2 - Incurred During the Year  1 2 Ordinary 6 Group Accident and Health											
		1	2		Ordinary		6	Gr	Group			
				3	4	5		7	8	9	10	11
			Industrial Life	Life Insurance		Supplementary	Credit Life (Group	Life Insurance			Credit (Group	
		Total	(a)	(b)	Individual Annuities	Contracts	and Individual)	(c)	Annuities	Group	and Individual)	Other
1.	Settlements During the Year:											
	1.1 Direct	869,428,493			600,624,177	39,690,407			229,113,909			
	1.2 Reinsurance assumed	8,034,787			7,829,019							
	1.3 Reinsurance ceded	170,228,176			15,341,572	23, 168, 930			131,717,674			
	1.4 Net		0	0	593, 111,624			0	97,396,235	0	0	
2.	Liability December 31, current	(-)			,	, , ,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
	year from Part 1:											
	2.1 Direct	0										
	2.2 Reinsurance assumed	0										
	2.3 Reinsurance ceded	0										
	2.4 Net		0	0	0	0	0	0	0	0	0	0
3	Amounts recoverable from											
٥.	reinsurers December 31, current											
	year	0										
4.	Liability December 31, prior year:											
	4.1 Direct	0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0
	4.3 Reinsurance ceded		0	0	0	0	0	0	0	0	0	
	4.4 Net		0	0	0	0	0	0	0	0	0	l
5.	Amounts recoverable from											
	reinsurers December 31, prior											
	year	0										
6.	Incurred Benefits											
	6.1 Direct	869,428,493	0	0	, ,	, - ,		0	229,113,909	0	0	0
	6.2 Reinsurance assumed	8,034,787	0	0	7,829,019	205,768	0	0	0	0	0	0
	6.3 Reinsurance ceded	170,228,176	0	0	15,341,572	23,168,930	0	0	131,717,674	0	0	0
	6.4 Net	707,235,105	0	0	593,111,624	16,727,245	0	0	97,396,235	0	0	0

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$	 in Line 1.1, \$	in Line 1.4.
	\$ in Line 6.1, and \$	in Line 6.4.
(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$	 in Line 1.1, \$	in Line 1.4.
	\$ in Line 6.1, and \$	in Line 6.4.
(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$	 in Line 1.1, \$	in Line 1.4.
	\$ in Line 6.1, and \$	in Line 6.4.

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

# **EXHIBIT OF NON-ADMITTED ASSETS**

	EXHIBIT OF NON-ADMITTE	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	_		0
	Stocks (Schedule D):			
	2.1 Preferred stocks	0		0
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):	,	, ,	, ,
	3.1 First liens	0		0
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans	0		0
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	6,056,499	6,573,864	517,365
9.	Receivables for securities	0		0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	6,057,501	24,601,906	18,544,405
13.	Title plants (for Title insurers only)			0
14.	Investment income due and accrued	1,576,417	776,065	(800,352)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection			0
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due .			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	0		0
	16.2 Funds held by or deposited with reinsured companies			0
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
	Net deferred tax asset			
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software			
21.	Furniture and equipment, including health care delivery assets			
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets			
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)			
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0		0
28.	Total (Lines 26 and 27)	659,092,063	858,213,023	199,120,961
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Receivable for securities not received within 15 days from settlement date			
2502.				
2503.	Common of appoints units in a faul in a 25 from a conflavorage			
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	95,949	1,082,437	986,488

### 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

### A. Accounting Practices

The financial statements of The Variable Annuity Life Insurance Company ("VALIC" or the "Company") are presented on the basis of accounting practices prescribed or permitted by the Texas Department of Insurance ("TDI").

The TDI recognizes only statutory accounting practices ("SAP") prescribed or permitted by the State of Texas for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under Texas Insurance Law. The National Association of Insurance Commissioners ("NAIC") *Accounting Practices and Procedures Manual* ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of Texas.

The Company does not employ any prescribed or permitted accounting practices that differ from NAIC SAP. A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed or permitted by the State of Texas follows:

	SSAP#	F/S Page #	F/S Line #	December 31, 2022	De	cember 31, 2021
NET INCOME						
(1) State basis (Page 4, Line 35, Columns 1 & 3)				\$ 651,689,926	\$	687,934,299
(2) State permitted practices that increase (decrease) NAIC SAP:				_	-	_
(3) State prescribed practices that increase (decrease) NAIC SAP:				_	-	_
(4) Net income, NAIC SAP				\$ 651,689,926	\$	687,934,299
SURPLUS						
(5) State basis (Page 3, Line 38, Columns 1 & 2)				\$ 2,354,821,313	\$	3,280,619,573
(6) State permitted practices that increase (decrease) NAIC SAP:				_	-	_
(7) State prescribed practices that increase (decrease) NAIC SAP:				_		_
(8) Statutory capital and surplus, NAIC SAP				\$ 2,354,821,313	\$	3,280,619,573

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

The preparation of financial statements in conformity with accounting practices prescribed or permitted by the TDI requires management to make estimates and assumptions that affect the reported amounts in the statutory financial statements and the accompanying notes. It also requires disclosure of contingent assets and liabilities at the date of the statutory financial statements and the reported amounts of revenue and expense during the period. Actual results could differ from those estimates.

### C. Accounting Policy

Life premiums are recognized as income over the premium-paying periods of the related policies. Annuity considerations are recognized as revenue when received. Premiums for deposit-type products are credited directly to the respective reserves and are not recorded in the Summary of Operations. Acquisition costs such as commissions and other expenses related to the production of new business are charged to operations as incurred.

In addition, the Company uses the following accounting policies:

- (1) Cash includes cash on hand and amounts due from banks. Short-term investments include interest-bearing money market funds, investment pools and other investments with original maturities within one year from the date of purchase.
- Bonds not backed by other loans are carried at amortized cost except for those with a NAIC designation of "6" or "6\*". Bonds with a NAIC 6 designation are carried at the lower of amortized cost or fair value, with unrealized losses charged directly to unassigned surplus. Bonds that have not been filed and have not received a rating in over one year from the NAIC's Investment Analysis Office ("IAO") receive a "6\*" designation and are carried at zero, with the unrealized loss charged directly to unassigned surplus. Bonds filed with the IAO which receive a "6\*" designation may carry a value greater than zero. Securities are assigned a NAIC 5\* designation if the Company certifies that (1) the documentation necessary to permit a full credit analysis does not exist, (2) the issuer or obligor is current on all contracted interest and principal payments and (3) the Company has an actual expectation of ultimate repayment of all contracted interest and principal. Securities with NAIC 5\* designations are deemed to possess the credit characteristics of securities assigned a NAIC 5 designation. The discount or premium on bonds is amortized using the effective yield method.
- (3) Unaffiliated common stocks are carried at fair value, with unrealized capital gains and losses credited or charged directly to unassigned surplus. Provisions made for impairment are recorded as realized capital losses when declines in fair value are determined to be other-than-temporary. For Federal Home Loan Bank ("FHLB") capital stock, which is only redeemable at par, the fair value shall be presumed to be par, unless considered other-than-temporarily impaired.
- (4) Redeemable preferred stocks with NAIC designations of "1" through "3" are carried at amortized cost. All other redeemable preferred stocks are stated at the lower of cost, amortized cost or fair value, with unrealized capital losses charged directly to unassigned surplus. Perpetual preferred stocks shall be valued at fair value, not to exceed any currently effective call price. Provisions made for impairment are recorded as realized capital losses when declines in fair value are determined to be other than temporary.
- (5) Mortgage and mezzanine real estate loans are carried at unpaid principal balances less allowances for credit losses and plus or minus adjustments for the accretion or amortization of discount or premium. Interest income on performing loans is accrued as earned.

Mortgage loans are considered impaired when collection of all amounts due under contractual terms is not probable. Impairment is measured using either i) the present value of expected future cash flows discounted at the loan's effective interest rate, ii) the loan's observable market price, if available, or iii) the fair value of the collateral if the loan is collateral dependent. An allowance is typically established for the difference between the impaired value of the loan and its current carrying amount. Additional allowance amounts are established for incurred but not specifically identified impairments, based on statistical models primarily driven by past due status, debt service coverage, loan-to-value ratio, property occupancy, profile of the borrower and of the major property tenants, and economic trends in the market where the property is located. When all or a portion of a loan is deemed uncollectible, the uncollectible portion of the carrying amount of the loan is charged off against the allowance.

(6) Loan-backed and structured securities ("LBaSS") include residential mortgage-backed securities ("RMBS"), commercial mortgage-backed securities ("CMBS"), asset-backed securities ("ABS"), pass-thru securities, lease-backed securities, equipment trust certificates, loan-backed securities issued by special purpose corporations or trusts, and securities where there is not direct recourse to the issuer. LBaSS are carried on a basis consistent with that of bonds not backed by loans. Income recognition for LBaSS is determined using the effective yield method and estimated cash flows. Prepayment assumptions for single-class and multi-class mortgage-backed securities ("MBS") and ABS were obtained from an outside vendor or internal estimates. The Company uses independent pricing services and broker quotes in determining the fair value of its LBaSS. The Company uses the retrospective adjustment method to account for the effect of unscheduled payments affecting high credit quality securities, while securities with less than high credit quality and securities for which the collection of all contractual cash flows is not probable are both accounted for using the prospective adjustment method.

Risk-based capital ("RBC") charges for LBaSS are based on the final NAIC designations, which are determined with a multi-step approach. The initial designation is used to determine the carrying value of the security. The final NAIC designation is used for reporting and affects RBC. The final NAIC designation is determined for most RMBS and CMBS by financial modeling conducted by BlackRock. For credit tenant loans, equipment trust certificates, any corporate-like securities rated by the NAIC's Investment Analysis Office ("IAO"), interest-only securities, and those securities with an original NAIC designation of 5, 5\*, 6, or 6\*, the final NAIC designation is based on the IAO or Credit Rating Provider rating and is not subject to financial modeling.

- (7) A short sale is the sale of a security which is not owned by the company at the time of sale. Short sales are normally settled by the delivery of a security borrowed by or on behalf of seller. A short sale as defined in Statement of Statutory Accounting Principle ("SSAP") No. 103R "Transfers and Servicing of Financial Assets and Extinguishments of Liabilities" is reported as a contra-asset (negative asset) in the respective investment schedule for the type of asset sold, with an investment code identifying the item as a short sale.
- (8) The Company has no investments in insurance subsidiary, controlled and affiliated ("SCA") entities. Investments in non-insurance SCA entities are recorded based on the equity of the investee per audited financial statements prepared pursuant to Generally Accepted Accounting Principles in the United States of America ("U.S. GAAP"), which is adjusted to a statutory basis of accounting, if applicable. All investments in non-insurance SCA entities for which audited U.S. GAAP financial statements are not available are non-admitted as assets. Undistributed equity in earnings of affiliates is included in unassigned surplus as a component of unrealized investment gains or losses. Dividends received from such affiliates are recorded as investment income when declared.
- (9) Other invested assets principally consist of investments in limited partnerships, limited liability companies and collateral loans. Investments in these assets, except for joint ventures, partnerships and limited liability companies with a minor ownership interest, are reported using an equity method. Under SAP, such investments are generally reported based on audited U.S. GAAP equity of the investee, with subsequent adjustment to a statutory basis of accounting, if applicable.

Joint ventures, partnerships and limited liability companies in which the Company has a minor ownership interest (i.e., less than 10 percent) or lacks control, are generally recorded based on the underlying audited U.S. GAAP equity of the investee, with some prescribed exceptions. SAP allows the use of the U.S. GAAP basis equity as set forth in the footnote reconciliation of foreign GAAP equity and income to U.S. GAAP within audited foreign GAAP financial statements. The audited U.S. tax basis equity may also be used in certain circumstances.

All other investments in entities for which audited U.S. GAAP financial statements, or another acceptable audited basis of accounting as described above were not available have been non-admitted as assets. Undistributed accumulated earnings of such entities are included in unassigned surplus as a component of unrealized investment gains or losses. Distributions received that are not in excess of the undistributed accumulated earnings are recognized as investment income. Impairments that are determined to be other-than-temporary are recognized as realized capital losses.

(10) All derivative instruments are recognized in the financial statements. Derivative instruments used in hedging transactions that meet the criteria of a highly effective hedge are reported in a manner consistent with the hedged asset or liability ("hedge accounting"). Changes in statement value or cash flow of derivatives that qualify for hedge accounting are recorded consistently with how the changes in the statement value or cash flow of the hedged asset or liability are recorded. Derivative instruments used in hedging transactions that do not meet or no longer meet the criteria of an effective hedge ("ineffective hedges") are accounted for at fair value and the changes in fair value are recorded as unrealized gains or losses.

Hedge accounting was not used for any derivative instruments for the years ending 2022 or 2021.

(11-12) The Company does not record a premium deficiency reserve or maintain liabilities for accident and health losses or loss/claim adjustment expenses because it does not issue accident and health contracts.

- (13) The Company has not modified its fixed asset capitalization policy from the prior period.
- (14) The Company does not have pharmaceutical rebate receivables.

(15) The Company regularly evaluates its investments for other-than-temporary impairment ("OTTI") in value. The determination that a security has incurred an OTTI in value and the amount of any loss recognition requires the judgment of the Company's management and a continual review of its investments.

For bonds, other than LBaSS, an OTTI shall be considered to have occurred if it is probable that the Company will not be able to collect all amounts due under the contractual terms in effect at the acquisition date of the debt security. If it is determined an OTTI has occurred, the cost basis of bonds are written down to fair value and the amount of the write-down is recognized as a realized capital loss.

For LBaSS, a non-interest related (i.e., credit related) OTTI resulting from a decline in value due to fundamental credit problems of the issuer, is recognized when the projected discounted future cash flows for a particular security are less than its amortized cost. When a non-interest related OTTI occurs, the LBaSS is written down to the present value of future cash flows expected to be collected. An OTTI is also deemed to have occurred if the Company intends to sell the LBaSS or does not have the intent and ability to retain the LBaSS until recovery. If the decline is interest-related, the LBaSS is written down to fair value.

In periods subsequent to the recognition of an OTTI loss, the Company generally accretes the difference between the new cost basis and the expected future cash flows expected to be collected, if applicable, as interest income over the remaining life of the security based on the amount and timing of estimated future cash flows.

### D. Going Concern

Therno principal conditions or events that raise doubt about the Company's ability to continue as a going concern.

### 2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

### A. Accounting Changes

The Company had no accounting changes during 2022 and 2021.

#### B. Correction of Errors

SSAP No. 3, "Accounting Changes and Corrections of Errors" requires that corrections of errors related to prior periods be reported as pretax adjustments to unassigned surplus.

In 2022, one out-of-period error was identified and corrected, which decreased unassigned surplus by \$19,242,091.

In 2021, two out-of-period errors were identified and corrected, which decreased unassigned surplus by \$33,773,356. The most significant of these was a tax correction from 2013 - 2018.

There were no other significant corrections of errors during the periods covered by this statement.

### 3. BUSINESS COMBINATIONS AND GOODWILL

A-D. The Company has not been a party to any purchases, business combinations, mergers or assumption reinsurance transactions during the periods covered by this statement.

### 4. DISCONTINUED OPERATIONS

A-D. There were no discontinued operations during the periods covered by this statement.

### 5. INVESTMENTS

- A. Mortgage Loans, including Mezzanine Real Estate Loans
- (1) The maximum and minimum lending rates for new mortgage loans made during 2022 and 2021 were as follows:

	December 31,									
	2022	)	2021	_						
	Maximum	Minimum	Maximum	Minimum						
Hotel/Motel	8.68 %	4.04 %	6.00 %	- %						
Industrial	9.34	3.10	3.69	3.08						
Multi-family	8.37	3.05	5.76	2.05						
Office	7.83	3.00	8.95	2.40						
Retail	<del>_</del>	_	5.65	5.65						
Other	10.32	2.17	4.67	2.44						

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgage was 80 percent and 95 percent in 2022 and 2021, respectively.

(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total:

2022
2021

- \$

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

	_		Res	idential		Com	mercial				Total
	Farm	Insure	ed	All Other	Insured All Other		١	Mezzanine		Total	
a. 2022											
1. Recorded investment (all)											
(a) Current	\$ —	\$ -	<b>-</b> \$	546,398,096	\$ —	\$	6,675,082,656	\$	181,023,621	\$	7,402,504,373
(b) 30-59 days past due	_		_	2,783,115	_		_		_		2,783,115
I 60-89 days past due	_		_	_	_		_		_		_
(d) 90-179 days past due	_		_	_	_		59,353		_		59,353
I 180+ days past due	_		_	1,215,912	_		_		_		1,215,912
2. Accruing interest 90-179 days											
past due											
(a) Recorded investment	\$ —	\$ -	<b>-</b> \$	_	\$ —	\$	59,353	\$	_	\$	59,353
(b) Interest accrued	· _	٠.	_ `	_	· _	•	_	·	_	·	_
3. Accruing interest 180+ days											
past due											
(a) Recorded investment	\$ —	\$	_ \$	1,215,912	s —	\$	_	\$	_	\$	1,215,912
(b) Interest accrued	Ψ	Ψ	Ψ	1,210,012	Ψ <u> </u>	Ψ	_	Ψ	_	Ψ	1,210,012
4. Interest reduced											
(a) Recorded investment	\$ —	\$	<b>—</b> \$	_	\$ —	\$		\$	_	\$	
(b) Number loans	Ψ —	Ψ	— ψ	_	Ψ —	Ψ	_	Ψ	_	Ψ	_
I Percent reduced		,	_	_	_		_	0/	_		_
			0					%			
5. Participant or co-lender in a											
mortgage loan agreement		_			_	_		_		_	
(a) Recorded investment	\$ —	\$ -	<u>      \$                              </u>		\$ —	\$	5,522,413,060	\$	181,023,621	\$	5,703,436,681
b. 2021											
Recorded investment (all)											
(a) Current	\$ —	\$ -	_ \$	171,139,298	¢	\$	6,397,039,509	\$	96,786,997	\$	6,664,965,804
(b) 30-59 days past due	ψ —	ψ -	— ψ	2,747,817	Ψ —	Ψ	9,350,000	Ψ	90,700,997	Ψ	12,097,817
I 60-89 days past due				2,747,017	_		9,550,000		_		12,097,017
	_			_	_		19,619,631		_		19,619,631
(d) 90-179 days past due	_		_	_	_		19,019,031		_		19,019,031
I 180+ days past due		•									
2. Accruing interest 90-179 days											
past due	•	•			•	•	10.010.00:	•		_	10.010.00:
(a) Recorded investment	\$ —	\$ -	— \$	_	\$ —	\$	19,619,631	\$	_	\$	19,619,631
(b) Interest accrued				_			_				_
3. Accruing interest 180+ days											
past due											
(a) Recorded investment	\$ —	\$ -	— \$	_	\$ —	\$	_	\$	_	\$	_
(b) Interest accrued			_	_			_		_		_
Interest reduced											
(a) Recorded investment	\$ —	\$ -	- \$	_	\$ —	\$	47,327,733	\$	_	\$	47,327,733
(b) Number loans	_		_	_	_		1		_		1
I Percent reduced	_		0	_	_		_	%	_		_
5. Participant or co-lender in a											
mortgage loan agreement											
(a) Recorded investment	\$ —	\$ -	<b>-</b> \$		\$ —	\$	5,050,241,005		96,786,997		5,147,028,001

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-lender Mortgage Loan Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan:

	_	Resid	Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total	
a. 2022								
1. With allowance for credit losses	\$ —	\$ —	\$ —	\$ —	\$ 221,793,854	\$ —	\$ 221,793,854	
2. No allowance for credit losses	_	_	_	_	37,554,744	1,721,181	39,275,925	
3. Total (1 + 2)	_	_	_	_	259,348,598	1,721,181	261,069,779	
Subject to a participant and colender mortgage loan agreement for which the reporting entity is restricted from unilaterally								
foreclosing on the loan	_	_		_	259,348,598	1,721,181	261,069,779	
b. 2021								
1. With allowance for credit losses	\$ —	\$ —	\$ —	\$ —	\$ 29,121,163	\$ 10,186,487	\$ 39,307,650	
2. No allowance for credit losses	_	_	_	_	100,425,483	1,349,321	101,774,804	
3. Total (1 + 2)	_	_	_	_	129,546,646	11,535,808	141,082,454	
4. Subject to a participant and colender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the loan	_	_	_	_	114,851,724	11,535,808	126,387,532	

(6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Non-accrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:

			Resi	Residential		Commercial						
	Fa	arm	Insured	Al	Il Other	Insured		All Other	Mezzanine	Total		
a. 2022											_	
<ol> <li>Average recorded investment</li> </ol>	\$	_	\$ —	\$	_	\$ —	\$	171,384,950	\$ 9,762,195	\$	181,147,145	
2. Interest income recognized		_	_		_	_		7,668,046	_		7,668,046	
Recorded investments on nonaccrual status		_	_		_	_		_	_		_	
Amount of interest income recognized using a cash-												
basis method of accounting		_	_		_	_		59,353	_		59,353	
b. 2021												
1. Average recorded investment	\$	_	\$ —	\$	_	\$ —	\$	78,532,701	\$ 24,592,058	\$	103,124,759	
2. Interest income recognized		_	_		_	_		3,988,408	386,383		4,374,791	
Recorded investments on nonaccrual status		_	_		_	_		26,015,358	_		26,015,358	
Amount of interest income recognized using a cash-												
basis method of accounting		_	_		_	_		_	_			

(7) Allowance for Credit Losses:

	2022	2021
a. Balance at beginning of period	\$ 60,084,005 \$	73,814,154
b. Additions (reductions) charged to operations	18,722,007	(13,730,150)
c. Direct write-downs charged against the allowances	(4,220,223)	
d. Recoveries of amounts previously charged off	_	_
e. Balances at end of period	\$ 74,585,789 \$	60,084,005

(	8)	Mortgage Lo	ans Derecognized	as a Result o	f Foreclosure:

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

(9) Interest income on mortgage loans is not accrued when payment of contractual principal and interest is not expected. Any cash received on impaired loans is generally recorded as a reduction of the current carrying amount of the loan. Accrual of interest income is generally resumed when delinquent contractual principal and interest is repaid or when a portion of the delinquent contractual payments are made and the ongoing required contractual payments have been made for an appropriate period.

### B. Debt Restructuring

			2022	2021
(1)	The total recorded investment in restructured			_
	loans, as of year-end	\$	130,698,068 \$	104,880,609
(2)	The realized capital losses related to these loans	\$	<b>—</b> \$	_
	Total contractual commitments to extend credit to			
(2)	debtors owing receivables whose terms have been	ф	1 670 010 · ¢	2.050.670
(3)	modified in troubled debt restructuring	\$	1,678,819 \$	2,050,679

The Company accrues income on impaired loans to the extent it is deemed collectible and the loan continues to perform under its original or restructured contractual items. Interest income on impaired non-performing loans that are delinquent more than 90 days is recognized as cash is received.

### C. Reverse Mortgages

The Company had no investments in reverse mortgages during the periods covered by this statement.

- D. Loan-Backed and Structured Securities:
- (1) Prepayment assumptions for single class, multi-class MBS and ABS were obtained from independent third party services or internal estimates. These assumptions are consistent with the current interest rate and economic environment.
- (2) In the twelve months ended December 31, 2022, the Company did not recognize an other-than-temporary impairment ("OTTI") of any LbaSS due to intent to sell, or an inability or lack of intent to retain the security for a period of time sufficient to recover the amortized cost basis.
- (3) In the twelve months ended December 31, 2022, the Company recognized credit-related OTTI on the following LbaSS:

CUSIP Identification	C Aı B	cook/Adjusted carrying Value mortized Cost efore Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
55265K3E7	\$	616,761	\$ 613,189	\$ 3,572	\$ 613,189	\$ 594,201	3/31/2022
16162TT97		1,042,468	923,967	118,501	923,967	819,849	3/31/2022
Quarterly Total		1,659,229	1,537,156	122,073	1,537,156	1,414,050	
03927NAF0		58,974	35,233	23,741	35,233	35,194	6/30/2022
151314GH8		44,355	_	44,354	_	_	6/30/2022
12669FK85		33,055	_	33,055	_	_	6/30/2022
92925VAF7		4,210,690	4,188,366	22,324	4,188,366	4,075,069	6/30/2022
855541AC2		1,724,584	1,650,515	74,069	1,650,515	1,587,003	6/30/2022
Quarterly Total		6,071,658	5,874,114	197,543	5,874,114	5,697,266	
07387AFX8		1,896,193	1,876,122	20,070	1,876,122	2,172,289	9/30/2022
07386HK26		3,555,638	2,923,544	632,094	2,923,544	2,857,971	9/30/2022
54910ECU7		2,866,537	2,376,655	489,883	2,376,655	4,705,265	9/30/2022
54910EDW2		3,049,324	2,312,558	736,766	2,312,558	4,578,462	9/30/2022
54910EFN0		457,511	321,448	136,063	321,448	636,398	9/30/2022
073873AA9		2,047,520	1,958,243	89,276	1,958,243	3,025,397	9/30/2022
126694JT6	\$	1,532,661	\$ 1,510,547	\$ 22,115	\$ 1,510,547	\$ 1,395,124	9/30/2022
073870AA5		6,170,504	6,135,620	34,883	6,135,620	7,328,358	9/30/2022
073868AA9		3,528,053	3,004,330	523,723	3,004,330	3,938,492	9/30/2022
073871AA3		1,109,557	829,975	279,582	829,975	1,277,487	9/30/2022
05530NAA5		2,662,139	2,384,233	277,907	2,384,233	5,490,551	9/30/2022
02660KAA0		6,225,931	5,895,830	330,101	5,895,830	7,027,416	9/30/2022
073875AA4		2,412,164	1,986,687	425,478	1,986,687	2,869,240	9/30/2022
040104RG8		6,439,919	5,682,434	757,485	5,682,434	7,292,555	9/30/2022
058928AN2		620,874	612,451	8,423	612,451	696,891	9/30/2022
02150TAD2		2,982,341	2,701,709	280,633	2,701,709	2,701,709	9/30/2022
007036QE9		4,030,672	3,906,084	124,588	3,906,084	4,574,141	9/30/2022
007036ET9		723,101	692,501	30,601	692,501	692,501	9/30/2022
Quarterly Total		52,310,639	47,110,971	5,199,671	47,110,971	63,260,247	
12669GBA8		672,361	655,612	16,750	655,612	657,073	12/31/2022
75114GAC3		1,018,191	1,016,983	1,208	1,016,983	982,936	12/31/2022
74927XAD4		4,443,584	4,184,556	259,029	4,184,556	5,735,604	12/31/2022
17307GCB2		69,623	26,255	43,368	26,255	254	12/31/2022
61915YAC5	\$	18,074,298	\$ 16,668,088	\$ 1,406,210	\$ 16,668,088	\$ 18,000,777	12/31/2022
55265K3F4		72,071	25,121	46,950	25,121	4,894	12/31/2022
12652CBF5		266,669	225,462	41,207	225,462	225,454	12/31/2022

CUSIP Identification	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
69371VBL0	72,097	71,842	255	71,842	83,864	12/31/2022
69374JBV2 69374XBU3	78,619 56,398	74,626 55,212	3,993 1,186	74,626 55,212	106,303 58,035	12/31/2022 12/31/2022
693684BV3	75,362	48,216	27,146	48,216	53,350	12/31/2022
693650BU6	89,097	51,222	37,875	51,222	51,220	12/31/2022
69376DBU5	143,851	142,991	860	142,991	79,454	12/31/2022
93364CAA6	12,289,907	12,222,886	67,021	12,222,886	11,336,161	12/31/2022
3622N6AA7	4,768,439	4,741,482	26,957	4,741,482	4,605,160	12/31/2022
126670QT8	34,260,195	33,563,184	697,011	33,563,184	33,629,048	12/31/2022
94984NAA0	2,239,073	1,993,454	245,619	1,993,454	1,964,321	12/31/2022
16163HAE1	5,837,261	5,686,564	150,697	5,686,564	5,723,289	12/31/2022
542514UK8	8,741,658	8,562,965	178,693	8,562,965	8,980,643	12/31/2022
3622EBAA6	1,283,937	1,254,580	29,357	1,254,580	1,568,375	12/31/2022
452550AB2	2,906,083	2,807,956	98,127	2,807,956	2,807,956	12/31/2022
86361GAC0	1,294,261	1,292,279	1,982	1,292,279	1,687,183	12/31/2022
12566TAD9	1,772,226	1,459,843	312,383	1,459,843	2,001,157	12/31/2022
36242D4W0	4,422,009	4,144,071	277,938	4,144,071	4,156,314	12/31/2022
57643MKK9	157,009	139,213	17,796	139,213	139,213	12/31/2022
45256VAA5	3,314,531	3,250,862	63,669	3,250,862	3,808,585	12/31/2022
64352VNZ0	2,506,742	2,484,457	22,285	2,484,457	2,484,457	12/31/2022
41162DAD1	8,715,964	8,660,091	55,873	8,660,091	9,269,609	12/31/2022
76110WTM8	2,397,186	2,307,777	89,409	2,307,777	2,307,777	12/31/2022
126685DB9	4,714,921	3,884,617	830,304	3,884,617	3,820,485	12/31/2022
362334BS2	2,266,514	2,242,195	24,319	2,242,195	2,871,778	12/31/2022
3622EBAB4	684,230	668,503	15,727	668,503	838,102	12/31/2022
05952EAA4	10,185,713	10,053,489	132,224	10,053,489	9,985,565	12/31/2022
05952GAA9	2,359,150	2,348,360	10,791	2,348,360	2,332,858	12/31/2022
54251WAA0	6,586,739	6,412,328	174,411	6,412,328	8,584,470	12/31/2022
17310UAC6	386,442	365,795	20,648	365,795	574,365	12/31/2022
83611MGV4	4,512,140	4,357,866	154,274	4,357,866	4,357,288	12/31/2022
885220DQ3	103,265	94,023	9,242	94,023	94,023	12/31/2022
45669BAA0	10,346,592	10,016,342	330,250	10,016,342	12,590,696	12/31/2022
45660NS22	2,197,413	2,148,975	48,438	2,148,975	2,161,005	12/31/2022
126694LE6	1,562,651	1,448,409	114,242	1,448,409	1,454,437	12/31/2022
05946XP64	1,394,176	1,366,689	27,487	1,366,689	1,366,689	12/31/2022
362341EN5	447,155	428,223	18,931	428,223	429,963	12/31/2022
12669G4P3	2,463,071	2,433,232	29,838	2,433,232	2,467,988	12/31/2022
12669GC58	1,678,166	1,585,120	93,046	1,585,120	1,554,721	12/31/2022
05946XSQ7	490,667	471,527	19,140	471,527	471,527	12/31/2022
12667GBC6	3,082,036	2,918,227	163,809	2,918,227	2,895,675	12/31/2022
22541QAP7	53,389	50,489	2,900	50,489	50,489	12/31/2022
7609857J4	583,714	514,769	68,945	514,769	988,264	12/31/2022
52524YAF0	3,287,933	3,240,903	47,030	3,240,903	5,331,926	12/31/2022
02151JAA9	43,996,617	43,070,666	925,951	43,070,666	42,356,640	12/31/2022
12667FJC0	624,449	605,097	19,352	605,097	605,097	12/31/2022
362244AC9	1,600,177	1,575,382	24,796	1,575,382	1,659,710	12/31/2022
863579B64	2,632,468	2,614,615	17,853	2,614,615	3,011,830	12/31/2022
94983JAA0	5,793,060	5,666,284	126,776	5,666,284	5,311,972	12/31/2022
073879MY1	24,831,779	24,518,962	312,817	24,518,962	24,186,750	12/31/2022
12669E2W5	1,576,694	1,544,991	31,702	1,544,991	1,544,991	12/31/2022
02151RAA1	2,470,611	2,296,299	174,312	2,296,299	2,296,299	12/31/2022
16162WMD8	2,390,710	2,300,758	89,952	2,300,758	2,298,203	12/31/2022
225458Z43	1,131,680	1,097,228	34,452	1,097,228	1,100,053	12/31/2022
126694PP7	1,265,644	1,245,659	19,984	1,245,659	1,245,659	12/31/2022
23243NAH1	58,761	54,508	4,252	54,508	53,617	12/31/2022
151314GG0	564,619	536,724	27,896	536,724	536,721	12/31/2022
929227C87	738,525	715,500	23,025	715,500	719,184	12/31/2022
22541SVM7	55,985	15,908	40,077	15,908	1,190	12/31/2022
225470FB4	1,530,883	1,357,582	173,301	1,357,582	1,361,613	12/31/2022
05952FAC7	3,282,382	3,156,890	125,492	3,156,890	3,156,798	12/31/2022
151314GC9	624,538	587,303	37,234	587,303	587,303	12/31/2022
12669GYN5	3,706,596	3,533,049	173,548	3,533,049	3,494,546	12/31/2022

CUSIP Identification	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
225458KZ0	404,320	400,132	4,188	400,132	400,132	12/31/2022
12669FK77	10,238,301	9,259,469	978,833	9,259,469	9,285,721	12/31/2022
05946XWX7	480,049	475,267	4,782	475,267	475,267	12/31/2022
225458FX1	668,415	391,205	277,211	391,205	60,255	12/31/2022
22541SVL9	694,472	407,668	286,805	407,668	178,778	12/31/2022
36185N2P4	3,735,636	3,444,785	290,852	3,444,785	3,340,170	12/31/2022
760985TN1	137,307	38,469	98,838	38,469	38,639	12/31/2022
225458X29	1,355,978	1,343,292	12,687	1,343,292	1,348,024	12/31/2022
15132EKA5	1,529,679	1,452,438	77,241	1,452,438	1,456,091	12/31/2022
22541QR87	658,854	415,981	242,874	415,981	365,801	12/31/2022
23247LAD0	9,501,987	9,262,200	239,787	9,262,200	9,262,200	12/31/2022
84751WAE4	4,628,644	4,144,146	484,499	4,144,146	4,352,260	12/31/2022
92922F5W4	5,318,635	5,306,015	12,620	5,306,015	4,999,836	12/31/2022
45669FAC7	1,135,313	1,125,926	9,387	1,125,926	1,222,792	12/31/2022
251510FV0	3,081,676	3,064,750	16,926	3,064,750	3,311,756	12/31/2022
76111XVN0	5,082,461	5,021,196	61,266	5,021,196	4,711,105	12/31/2022
362341WX3	7,069,070	6,957,044	112,026	6,957,044	7,167,292	12/31/2022
05952DAB4	1,692,164	1,620,188	71,976	1,620,188	1,620,188	12/31/2022
64352VNK3	5,658,431	5,612,305	46,126	5,612,305	5,612,305	12/31/2022
94986DAA0	48,279	46,292	1,987	46,292	46,292	12/31/2022
12667FMW2	319,830	302,910	16,919	302,910	302,910	12/31/2022
92922FQF8	5,404	5,100	304	5,100	5,100	12/31/2022
05946XR62	917,448	895,122	22,326	895,122	895,122	12/31/2022
007036HY5	912,093	864,916	47,177	864,916	864,916	12/31/2022
76112BKM1	1,062,340	1,010,485	51,855	1,010,485	1,010,485	12/31/2022
000780PA8	111,839	106,834	5,004	106,834	106,834	12/31/2022
36242D7R8	1,456,882	1,316,787	140,095	1,316,787	1,316,787	12/31/2022
22541SGL6	851,089	786,938	64,152	786,938	786,938	12/31/2022
172973M97	510,195	475,648	34,547	475,648	475,648	12/31/2022
45254NQF7	1,445,725	1,397,565	48,160	1,397,565	1,397,565	12/31/2022
Quarterly Total	351,013,473	338,312,409	12,701,072	338,312,409	349,676,165	

(4) At December 31, 2022, the Company held impaired securities (fair value is less than amortized cost) for which an OTTI had not been recognized in earnings as a realized capital loss. Such impaired securities included those with a recognized OTTI for non-interest (credit) related declines that were recognized in earnings, but for which an associated interest-related decline has not been recognized in earnings as a realized capital loss. The aggregate amount of unrealized losses and fair values for such securities, segregated between those securities that have been in a continuous unrealized loss position for less than 12 months and greater than 12 months, respectively, were as follows:

18,220,359

a. The aggregate amount of unrealized losses

Total

 1. Less than 12 months
 \$ 917,259,517

 2. 12 months or longer
 118,086,599

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

 1. Less than 12 months
 \$ 8,287,259,086

 2. 12 months or longer
 393,538,169

(5) In its OTTI assessment for LbaSS, the Company considers all information relevant to the collectability of the security, including past history, current conditions and reasonable forecasts when developing an estimate of future cash flows. Also, relevant analyst reports and forecasts for the asset class receive appropriate consideration. The Company also considers how credit enhancements affect the expected performance of the security. In addition, the Company generally considers its cash and working capital requirements and expected cash flows in relation to its business plans and how such forecasts affect the intent and ability to hold such securities to recovery of their amortized cost.

When estimating future cash flows, management considers historical performance of underlying assets and available market information as well as bond-specific structural considerations, such as credit enhancement and priority of payment structure of the security. In addition, the process of estimating future cash flows includes, but is not limited to, the following critical inputs, which vary by asset class:

- current delinquency rates;
- expected default rates and timing of such defaults;

- loss severity and timing of any such recovery;
- · expected prepayment speeds; and
- · ratings of securities underlying structured products
- E. Dollar Repurchase Agreements and/or Security Lending Transactions.
- (1) The Company has a securities lending program that lends securities from the Company's investment portfolio to supplement liquidity or for uses as deemed appropriate by management. Under the program, securities are lent to financial institutions, and in return the Company receives cash as a collateral equal to 102 percent of the fair value of the securities loaned. Cash collateral received is invested in cash and/or short-term investments and the offsetting collateral liabilities are included in payable for securities lending. The aggregate amount of securities that the Company is able to lend under its program at any time is limited to five percent of its general account net admitted assets.
- (2) In conjunction with its securities lending program described in Note 17, the Company had no securities as of December 31, 2022 loaned to unaffiliated third parties.
- (3) Collateral Received
  - a. Aggregate Amount Collateral Received

		Fa	air Value
(1)	Securities Lending		
	(a) Open	\$	_
	(b) 30 days or less		210,485
	I 31 to 60 days		_
	(d) 61 to 90 days		_
	I Greater than 90 days		
	(f) Sub-total		210,485
	(g) Securities received		
	(h) Total collateral received		210,485

- (2) The Company had no dollar repurchase agreements as of December 31, 2022.
- b. As of December 31, 2022, the Company did not have collateral that was sold or repledged.
- Cash collateral received under the securities lending agreements is invested in cash and/or short-term investments.
- (4) As of December 31, 2022, the Company's securities lending transactions are administered by an affiliated agent, and any reinvested collateral is "one-line" reported in securities lending reinvested collateral assets and on Schedule DL, Part 1.
- (5) Collateral Reinvestment
  - a. Aggregate Amount Collateral Reinvested

		Amortiz	ed Cost	Fair Value
(1) Sec	urities Lending			
(a)	Open	\$	— \$	
(b)	30 days or less		_	_
I	31 to 60 days		_	
(d)	61 to 90 days		_	_
I	91 to 120 days		_	_
(f)	121 to 180 days		_	_
(g)	181 to 365 days		_	_
(h)	1 to 2 years		_	_
(i)	2 to 3 years		_	
(j)	Greater than 3 years		_	_
(k)	Sub-total		_	_
(I)	Securities collateral received		_	_
(m)	Total collateral reinvested	\$	<u> </u>	_

- (2) The Company had no dollar repurchase agreements as of December 31, 2022
- b. Cash collateral received under the securities lending agreements is invested in cash, cash equivalents and/or short-term investments or partially used for short-term liquidity purposes based on conservative forecasts of cash flows.

- (6) As of December 31, 2022, the Company had not accepted collateral that it is not permitted by contract or custom to sell or repledge.
- (7) As of December 31, 2022, the Company had no collateral for securities lending transactions that extend beyond one year from the reporting date.
- F. Repurchase Agreement Transactions Accounted for as Secured Borrowing
- (1) The Company is a party to secured financing transactions whereby certain securities are sold under agreements to repurchase (repurchase agreements), in which the Company transfers securities in exchange for cash, with an agreement by the Company to repurchase the same or substantially similar securities at agreed-upon dates specified in the agreements. The Company requires a minimum of 95 percent of the fair value of the securities transferred under the repurchase agreements to be maintained as collateral. Cash collateral received is invested in corporate bonds and the offsetting collateral liabilities are classified as repurchase agreements and included in aggregate write-ins for liabilities.

The Company manages risk associated with repurchase agreements through counterparty selection and collateral requirements. However, repurchase agreements remain subject to counterparty risk. If counterparty defaults, a loss may be realized upon sale of the underlying security to the extent that proceeds from sale and accrued interest are less than the repurchase price, including interest, provided in repurchase agreements.

Cash collateral received under the repurchase agreements is generally reinvested in corporate bonds. To the extent that the maturity dates of the collateral liability do not match those of the reinvested assets, the Company has other sources of liquidity, including tradable securities, which could be used to return cash collateral. The sources of liquidity to be used to return cash collateral would be dependent upon current market conditions.

At December 31, 2022, securities with a fair value of \$1,265,863,665, respectively, were subject to repurchase agreements to secure amounts borrowed by the Company. The carrying value of such securities is disclosed in Note 5.H.(1) and classified as bonds on the Company's balance sheet.

(2) Type of Repo Trade Used

		1	2	3	4
		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Bilateral (YES/NO)	YES	YES	YES	YES
b.	Tri-Party (YES/NO)	NO	NO	NO	NO

(3) Original (Flow) and Residual Maturity

	FIRST QUARTER		SECOND QUARTER		THIRD QUARTER			FOURTH QUARTER
a. Maximum Amount								
1. Open – No Maturity	\$	_	\$	73,046,506	\$	104,638,329	\$	23,075,243
2. Overnight	66	,557,805		59,789,984		53,595,148		304,063,000
3. 2 Days to 1 Week		_		_		3,297,000		422,325,000
4. > 1 Week to 1 Month		_		_		_		1,003,270,750
5. > 1 Month to 3 Months		_		_		_		_
6. > 3 Months to 1 Year	_			_		_		_
7. > 1 Year		_		_		_		_
b. Ending Balance								
1. Open – No Maturity	\$ 64	,667,354	\$	73,046,506	\$	21,024,123	\$	_
2. Overnight		_		_		_		_
3. 2 Days to 1 Week		_		_		_		386,661,000
4. > 1 Week to 1 Month		_		_		_		904,070,750
5. > 1 Month to 3 Months		_		_		_		_
6. > 3 Months to 1 Year		_		_		_		_
7. > 1 Year		_		_		_		_

(4) The Company had no securities sold and/or acquired that resulted in default.

# (5) Securities "Sold" Under Repo – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER		THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount					<u> </u>
1. BACV	\$ _	\$ _	\$	_	\$ —
2. Nonadmitted – Subset of BACV	_	_		_	_
3. Fair Value	_	_		_	_
b. Ending Balance					
1. BACV	\$ 67,987,541	\$ 92,710,091	\$	31,641,707	\$1,524,308,983
<ol><li>Nonadmitted – Subset of BACV</li></ol>	_	_		_	_
3. Fair Value	67,933,700	76,361,061		21,108,815	1,265,863,665

# (6) Securities Sold Under Repo – Secured Borrowing by NAIC Designation

	1		2	3	4
	None		NAIC 1	NAIC 2	NAIC 3
Ending Balance					
a. Bonds - BACV	\$ _	- \$	655,109,831	869,199,152	\$ —
b. Bonds - FV	_	_	541,517,580	724,346,085	_
c. LB & SS - BACV	_	_	_	_	_
d. LB & SS - FV	_	_	_	_	_
e. Preferred Stock - BACV	_	_	_	_	_
f. Preferred Stock - FV	_	_	_	_	_
g. Common Stock	_	_	_	_	_
h. Mortgage Loans - BACV	_	_	_	_	_
i. Mortgage Loans - FV	_	_	_	_	_
j. Real Estate - BACV	_	_	_	_	_
k. Real Estate - FV	_	_	_	_	_
I. Derivatives - BACV	_	_	_	_	_
m. Derivatives - FV	_	_	_	_	_
n. Other Invested Assets - BACV	_	_	_	_	_
o. Other Invested Assets - FV	_	_	_	_	_
p. Total Assets - BACV	_	_	655,109,831	869,199,152	_
q. Total Assets - FV	_	_	541,517,580	724,346,085	_
	5	$\top$	6	7	8
	NAIC 4		NAIC 5	NAIC 6	Non-Admitted
Ending Balance			I_		
a. Bonds - BACV	\$ _	- \$	_ 9	\$ —	\$ —
b. Bonds - FV	_	_	_	_	_
c. LB & SS - BACV	_	_	_	_	_
d. LB & SS - FV	_	_	_	_	_
e. Preferred Stock - BACV	_	_	_	_	_
f. Preferred Stock - FV	_	_	_	_	_
g. Common Stock	_	_	_	_	_
h. Mortgage Loans - BACV	_	_	_	_	_
i. Mortgage Loans - FV	_	_	_	_	_
j. Real Estate - BACV	_	_	_	_	_
k. Real Estate - FV	_	_	_	_	_
I. Derivatives - BACV	_	_	_	_	_
m. Derivatives - FV	_	_	_	_	_
n. Other Invested Assets - BACV	_	_	_	_	_
o. Other Invested Assets - FV	_	_	_	_	_
p. Total Assets - BACV	_	_	_	_	_
q. Total Assets - FV					

# (7) Collateral Received – Secured Borrowing

		RST RTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
<ul><li>a. Maximum Amount</li><li>1. Cash</li><li>2. Securities (FV)</li></ul>	\$ 127,7	787,868 \$ —	116,844,077 —	\$ 104,638,329 —	\$1,290,731,750 —
<ul><li>b. Ending Balance</li><li>1. Cash</li><li>2. Securities (FV)</li></ul>	\$ 64,6	667,354 \$ —	73,046,506 —	\$ 21,024,123 —	\$1,290,731,750 —

# (8) Cash and Non-Cash Collateral Received – Secured Borrowing by NAIC Designation

	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3
Ending Balance				
a. Cash	\$1,290,731,750	\$ —	\$ —	\$ —
b. Bonds - FV	_	_	_	_
c. LB & SS - FV	_	_	_	_
d. Preferred Stock - FV	_	_	_	_
e. Common Stock	_	_	_	_
f. Mortgage Loans - BACV	_	_	_	_
g. Mortgage Loans - FV	_	_	_	_
h. Real Estate - FV	_	_	_	_
i. Derivatives - FV	_	_	_	_
J. Other Invested Assets - FV	_	_	_	_
k. Total Assets - FV	1,290,731,750	_	_	_
	5	6	7	8
	NAIC 4	NAIC 5	NAIC 6	Non-Admitted
Ending Balance			•	
a. Cash	\$ —	\$ —	\$ —	\$ —
b. Bonds - FV	_	_	_	_
c. LB & SS - FV	_	_	_	_
d. Preferred Stock - FV	_	_	_	_
e. Common Stock	_	_	_	_
f. Mortgage Loans - BACV	_	_	_	_
g. Mortgage Loans - FV	_	_	_	_
h. Real Estate - FV	_	_	_	_
i. Derivatives - FV	_	_	_	_
J. Other Invested Assets - FV	_	_	_	_
k. Total Assets - FV	_	_	_	_

# (9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and Continuous	\$ —
b. 30 Days or Less	1,021,012,407
c. 31 to 90 Days	271,086,923
d. > 90 Days	_

# (10) Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Co	 ost	Fair Value
a. 30 Days or Less	\$	— \$	_
b. 31 to 60 Days		_	_
c. 61 to 90 Days		_	_
d. 91 to 120 Days		_	_
e. 121 to 180 Days		_	_
f. 181 to 365 Days		_	_
g. 1 to 2 Years		_	_
h. 2 to 3 Years	22,99	1,365	22,442,480
i. > 3 Years	1,501,31	7,618	1,243,421,185

# ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Variable Annuity Life Insurance Company

#### **NOTES TO FINANCIAL STATEMENTS**

(11) Liability to Return Collateral – Secured Borrowing (Total)

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash (Collateral - All)	\$ 153,508,902	\$ 132,836,490	\$ 161,530,477	\$1,752,733,993
2. Securities Collateral (FV)	_	_	_	_
b. Ending Balance				
1. Cash (Collateral - All)	\$ 64,667,354	\$ 73,046,506	\$ 21,024,123	\$1,290,731,750
2. Securities Collateral (FV)	_	_	_	_

- G. There were no reverse repurchase agreements accounted for as secured borrowing during the periods covered by this statement.
- H-I. There were no repurchase agreements and/or reverse repurchase agreements accounted for as a sale during the periods covered by this statement
- J. Real Estate
- (1) Impairment write-downs for investment in real estate is included in net realized capital gains (losses) in the Summary of Operations. During the year ended December 31, 2022, the Company did not recognize any impairment write-downs for its investment in real estate.

## (2) Held for Sale

During the year ended December 31, 2022, the Company did not acquire or dispose of any property.

## Held for Production of Income

During the year ended December 31, 2022, the Company had no properties classified as held for production of income.

- (3) The Company did not experience any changes to a plan of sale for any investment in real estate during the periods covered by this statement.
- (4) The Company is not involved in retail land sales operations.
- (5) The Company does not hold any real estate investments with participating mortgage loan features.
- K. Low-Income Housing Tax Credits ("LIHTC")
- (1) The Company had no unexpired tax credits associated with its LIHTC investments at December 31, 2022.
- (2) The Company did not recognize any LIHTC for the years ended December 31, 2022 and 2021.
- (3) The Company had no investment in LIHTC at December 31, 2022 or 2021.
- (4) The Company's LIHTC property investments were not subject to any regulatory reviews at December 31, 2022 or 2021.
- (5) The Company's aggregate investment in LIHTC investments did not exceed 10% of its admitted assets during the periods covered by this statement.
- (6) During the years ended December 31, 2022 or 2021, the Company did not recognize any impairment write-downs on its LIHTC investments.
- (7) During the years ended December 31, 2022 or 2021, the Company did not recognize any write-downs or reclassifications due to the forfeiture or ineligibility of tax credits.

# L. Restricted Assets

# (1) Restricted Assets (Including Pledged)

					Gross (Adn	nitted & Nonadmitte	ed) Restricted						
			Current Year						Currer	nt Year			
			Ourient rear			6	7	8	9	Pe	ercen	tage	
	1	2	3	4	5			ŭ	Ü	10		11	
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Non- admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitte Restricted to Total Asset ( c )		Admitted Restricted to Total Admitted Assets (d)	ed al ed
Subject to contractual obligation for which liability not shown	\$ _	\$ —	\$ —	\$ —	\$ _	\$ —	\$ _	\$ —	\$ —	_	%	_	%
b. Collateral held security lending agreements	210,485	_	-	_	210,485	763,455,662	(763,245,177)	-	210,485	-		_	
c. Subject to repurchase agreements	1,524,308,983		ı		1,524,308,983	48,493,008	1,475,815,975	-	1,524,308,983	1.788		1.802	
d. Subject to reverse repurchase agreements	_	_	_	_	_	_	_	_		-		_	
e. Subject to dollar repurchase agreements	_	_	_	_	_	_	_	_	_	_		_	
f. Subject to dollar reverse repurchase agreements		_	ı	_			_	ı		1		_	
g. Placed under option contracts	_	_	_	_	_	_	_	_		_		_	
h. Letter stock or securities restricted as to sale - Excluding FHLB capital stock	_	_	_	_	_	_	_	_	_	_		_	
i. FHLB capital stock	54,743,500	_	_	_	54,743,500	16,852,800	37,890,700	_	54,743,500	0.064		0.065	
j. On deposit with states	2,687,601		_		2,687,601	2,687,692	(91)	_	2,687,601	0.003		0.003	
k. On deposit with other regulatory bodies	_	_	_	_	_	_	_	_		_		_	
Pledged as collateral to     FHLB (including assets     backing funding     agreements)	2,173,646,911		_		2,173,646,911	437,417,504	1,736,229,407	_	2,173,646,911	2.549		2.569	
m. Pledged as collateral not captured in other categories	_	_		_	_	292,960,526	(292,960,526)	_	_	_		_	
n. Other restricted assets			_									_	
o. Total restricted assets	\$ 3,755,597,480	\$	\$ —	\$ —	\$ 3,755,597,480	\$ 1,561,867,192	\$ 2,193,730,288	\$	\$3,755,597,480	4.405	%	4.439	%

<sup>(</sup>a) Subset of column 1

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate).

			Gross (Admit	ted & Nonadmitt	ed) Restricted				Perc	entage	
			Current Year			6	7	8			
	1	2	3	4	5	ŭ	,		9	10	
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets	
Derivative collateral	\$ 4,962,229	\$ —	\$ —	\$ —	\$ 4,962,229	\$ 18,846,086	\$ (13,883,857)	\$ 4,962,229	0.006	0.006	
Other collateral	_	_	_	_	_	274,114,440	_	274,114,440	0.322	0.324	
Total (c)	\$ 4,962,229	\$ —	\$ -	\$ —	\$ 4,962,229	\$ 292,960,526	\$ (13,883,857)	\$ 279,076,669	0.327	0.330	

<sup>(</sup>a) Subset of column 1 (b) Subset of column 3

(3) The Company had no other restricted assets for the reporting period.

<sup>(</sup>b) Subset of column 3

<sup>(</sup>c) Column 5 divided by asset page, column 1, line 28 (d) Column 9 divided by asset page, column 3, line 28

<sup>(</sup>c) Total Line for Columns 1 through 7 should equal 5L(1)m to Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11, respectively.

# (4) Collateral Received and Reflected as Assets Within the Company's Financial Statements

	1	Τ	2	3	4
Collateral Assets	Book/Adjusted Carrying Value (BACV)		Fair Value	% of BACV to Total Asset (Admitted and Nonadmitted)	% of BACV to total Admitted Assets **
General Account:					
a, Cash, Cash Equivalents and Short-Term Investments	\$ 286,620,000	) 5	\$ 286,620,000	0.34%	0.34%
b. Schedule D, Part 1	1,524,308,983	3	1,265,863,665	1.79	1.50
c. Schedule D, Part 2, Section 1	_	-	_	_	_
d. Schedule D, Part 2, Section 2	_	-	_	_	_
e. Schedule B	_	-	_	_	_
f. Schedule A	_	-	_	_	_
g. Schedule BA, Part 1	_	-	_	_	_
h. Schedule DL, Part 1		_	_	_	_
i. Other		-	_	_	_
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	\$ 1,810,928,983	3 3	1,552,483,665	2.12%	1.84%
Separate Account:					
k. Cash, Cash Equivalents and Short-Term Investments	\$ _	-	_	—%	—%
I. Schedule D, Part 1	_	-	_	_	_
m. Schedule D, Part 2, Section 1	_	-	_	_	_
n. Schedule D, Part 2, Section 2	_	-	_	_	_
o. Schedule B	_	-	_	_	_
p. Schedule A		-[			
q. Schedule BA, Part 1		-[	_	_	
r. Schedule DL, Part 1		1	_	_	
s. Other		1	_	_	
t. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	\$ _	-  9	\$ —	—%	—%

<sup>\*</sup> Column 1 divided by asset page, line 26 (column 1)

<sup>\*\*</sup> Column 1 divided by asset page, line 26 (column 3)

	1	1	
	Amour	nt	% of liability to total liability *
u. Recognized obligation to return collateral asset (General Account)	\$ 1,292,30	9,815	1.57%
v. Recognized obligation to return collateral asset (Separate Account)	\$	_	—%
* Column 1 divided by liability page, line 26 (column 1)			

# M. Working Capital Finance Investments

The Company does not participate in a Working Capital Finance Program.

# N. Offsetting and Netting of Assets and Liabilities

Offsetting and Netting of Assets and Liabilities at December 31, 2022:

	G	mount Offset*	Net Amount Presented on Financial Statements				
(1) Assets Derivatives	\$	370,556,834	\$	(95,579,182)	\$	274,977,652	
(2) Liabilities Derivatives	\$	(96,076,542)	\$	95,579,182	\$	(497,360)	

<sup>\*</sup> For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1.

#### O. 5GI Securities

Investment	Numbe Secu		Aggrega	te BACV	Aggregate Fair Value					
	2022	2021	2022	2021		2022		2021		
(1) Bonds -AC	6	3	\$ 66,497,118	\$ 12,234,345	\$	65,134,432	\$	12,003,530		
(2) LB&SS -AC	12	1	1,906,416	925,463		1,273,607		921,875		
(3) Preferred Stock -AC	1	1	3,085,886	_		3,085,886		_		
(4) Preferred Stock -FV	_	_		_				_		
(5) Total (1+2+3+4)	19	5	\$ 71,489,420	\$ 13,159,808	\$	69,493,925	\$	12,925,405		

AC-Amortized Cost

**FV-Fair Value** 

#### P. Short Sales

The Company had no short sales during the periods covered by this statement.

## Q. Prepayment Penalty and Acceleration Fee

	General Account	Separate Account
(1) Number of CUSIPs	11	_
(2) Aggregate Amount of Investment Income	\$ 945,700	\$ _

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

Asset Type	Percent Share
(1) Cash	—%
(2) Cash Equivalents	100%
(3) Short-Term Investments	—%
(4) Total	100%

## 6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

- A. The Company had no investments in joint ventures, partnerships or limited liability companies that exceeded 10 percent of its admitted assets during the periods covered by this statement.
- B. The Company recognized \$4,060,281 and \$7,015,130 in impairments during the years ended December 31, 2022 and 2021, respectively, for investments in joint ventures, partnerships and limited liability companies.

## 7. INVESTMENT INCOME

- A. Due and accrued income from bonds and other invested assets is non-admitted when collection of interest is overdue by more than 90 days or is uncertain, and for mortgage loans when loans are foreclosed or delinquent in payment for greater than 90 days, or when collection of interest is uncertain.
- B. The Company has \$1,576,417 in non-admitted due and accrued income at December 31, 2022. The Company had \$776,065 in non-admitted due and accrued income at 2021.

# 8. DERIVATIVE INSTRUMENTS

- A. Derivatives under SSAP No. 86 Derivatives:
  - (1) The Company has taken positions in certain derivative financial instruments to mitigate or hedge the impact of changes in interest rates, foreign currencies, equity markets, swap spreads, volatility, correlation and yield curve risk on cash flows from investment income, policyholder liabilities and equity. Financial instruments used by the Company for such purposes include interest rate swaps, interest rate swaptions, cross-currency swaps, futures and futures options on equity indices, and futures and futures options on government securities. The Company does not engage in the use of derivative instruments for speculative purposes and is neither a dealer nor trader in derivative instruments.
  - (2) Net cash collateral received for derivative transactions increased during the year ended December 31, 2022, as a result increases in fair values of derivatives covered by ISDA Master Agreements and Credit Support Annex provisions. Derivative fair values during the quarter generally increased as a result of decreases in equity markets, decreases in interest rates and strengthening of the US Dollar. At December 31, 2022, the Company held collateral for derivatives of \$286,620,000, which is invested in cash, cash equivalents and/or short-term investments.

## (3) Swaps, Options and Futures

Interest rate or cross-currency swap agreements are agreements to exchange with a counterparty, at specified intervals, payments of differing character (for example, variable-rate payments exchanged for fixed-rate payments) or in different currencies, based on an underlying principal balance (notional amount). Generally no cash is exchanged at the outset of the contract and no principal payments are made by either party. A single net payment is usually made by one counterparty at each contractual payment due date, and this net payment is included in the Summary of Operations.

Options are contracts that grant the purchaser, for a premium payment, the right, but not the obligation, either to purchase or sell a financial instrument at a specified price within a specified period of time. The Company purchases call options on the S&P 500 Index to offset the risk of certain guarantees of specific equity-indexed annuity and universal life policy values. The Company also purchases put options on the S&P 500 Index to offset volatility risk arising from minimum guarantees embedded in variable annuities.

Financial futures are contracts between two parties that commit one party to purchase and the other to sell a particular commodity or financial instrument at a price determined on the final settlement day of the contract. Futures contracts detail the quality and quantity of the underlying asset; they are standardized to facilitate trading on a futures exchange. Some futures contracts may call for physical delivery of the asset, while others are settled in cash. The Company uses futures contracts on Euro dollar deposits, U.S. Treasury Notes, U.S. Treasury Bonds, the S&P 500 Index, MidCap 400, Russell 2000, MSCI EAFE, foreign government debt securities, and foreign denominated equity indices to offset the risk of certain guarantees on annuity policy values

## Interest Rate Risk

Interest rate derivatives are used to manage interest rate risk associated with certain guarantees of variable annuities and equity indexed annuities and certain bonds. The Company's interest rate hedging instruments include (1) interest rate swaps and swaptions; (2) listed futures on government securities; (3) listed futures options on government securities; and (4) unlisted swaps and swaptions in U.S. Dollar Secured Overnight Financing Rate.

## **Currency Risk**

Foreign exchange contracts used by the Company include cross-currency swaps, which are used to reduce risks from changes in currency exchange rates with respect to investments denominated in foreign currencies that the Company holds.

## **Equity Risk**

Equity derivatives are used to mitigate financial risk embedded in certain insurance liabilities.

## Credit Risk

The Company is exposed to credit-related losses in the event of non-performance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. For over-the-counter ("OTC") derivatives, the Company's net credit exposure is determined based on master netting agreements, which take into consideration all derivative positions with the counterparty, as well as collateral posted by the counterparty at the balance sheet date. The Company is exposed to credit risk when the net position with a particular counterparty results in an asset that exceeds collateral pledged by that counterparty.

For OTC contracts, the Company generally uses an International Swaps and Derivative Association Master Agreement ("ISDA Master Agreement") and Credit Support Annexes with bilateral collateral provisions to reduce counterparty credit exposures. An ISDA Master Agreement is an agreement between two counterparties, which may cover multiple derivative transactions, and such an ISDA Master Agreement generally provides for the net settlement of all or a specified group of these derivative transactions, as well as transferred collateral, through a single payment, in a single currency, in the event of a default affecting any one derivative transaction or a termination event affecting all or a specified group of the transactions. The Company minimizes the risk that counterparties might be unable to fulfill their contractual obligations by monitoring counterparty credit exposure and collateral value and may require additional collateral to be posted upon the occurrence of certain events or circumstances. In the unlikely event of a failure to perform by any of the counterparties to these derivative transactions, there would not be a material effect on the Company's admitted assets, liabilities or capital and surplus.

The Company has also entered into exchange-traded options and futures contracts. Under exchange-traded futures contracts, the Company agrees to purchase a specified number of contracts with other parties and to post or receive variation margin on a daily basis in an amount equal to the difference in the daily market values of those contracts. The parties with whom the Company enters into exchange-traded futures are regulated futures commission merchants who are members of a trading exchange. The credit risk of exchange-traded futures is partially mitigated because variation margin is settled daily in cash. Exchange-traded option contracts are not subject to daily margin settlements and amounts due to the Company based upon favorable movements in the underlying securities or indices are owed upon exercise.

- (4) No financing premiums
- (5) During the years ended December 31, 2022 and 2021, the Company had no gain or loss recognized in unrealized gains or losses that was excluded from the assessment of hedge effectiveness.
- (6) During the years ended December 31, 2022 and 2021, the Company had no gain or loss recognized from derivatives that no longer qualify for hedge accounting.
- (7) The Company had no derivatives accounted for as cash flow hedges of a forecasted transaction.

(8)

a. The table below summarizes the net amount of undiscounted future settled premium payments (receipts), by year, as of December 31, 2022.

Figure Voca	Derivative Premium
Fiscal Year	Payments Due
1. 2022	\$
2. 2023	
3. 2024	
4. 2025	
5. Thereafter	
6. Total future settled premiums	\$ -

b. The following table summarizes the estimated fair value of the Company's derivatives with future settled premiums and the estimated fair value impact thereof as of December 31, 2022.

	Undiscounted Future Premium Commitments	Derivative Fair Value With Premium Commitments (Reported on DB)	Derivative Premium Payments Due
1. Prior year	\$	\$	\$

- Current year
- B. Derivatives under SSAP No. 108 Derivative Hedging Variable Annuity Guarantees:
  - (1) (4) Not applicable, the Company did not adopt SSAP No. 108.

## 9. INCOME TAXES

## Recent U.S. Tax Law Changes

On November 15, 2021, the U.S. enacted the Infrastructure Investment and Jobs Act to improve infrastructure in the U.S. The tax provisions for the Infrastructure Investment and Jobs Act have not had and are currently not expected to have a material impact on our U.S. federal tax liabilities.

On August 16, 2022, the U.S. enacted the Inflation Reduction Act of 2022, which finances climate and energy provisions and an extension of enhanced subsidies under the Affordable Care Act with a 15% corporate alternative minimum tax ("CAMT") on adjusted financial statement income for corporations with profits over \$1 billion, a 1% stock buyback tax, increased IRS enforcement funding, and Medicare's new ability to negotiate prescription drug prices. The Company has not determined as of the reporting date if it will be subject to the CAMT in 2023. The 2022 financial statements do not include the estimated impact of the CAMT, because a reasonable estimate cannot be made.

A. The components of the net deferred tax asset ("DTA") and net deferred tax liability ("DTL") at December 31, 2022 and 2021 are as follows (\$ in thousands):

	De	cemb	er 31, 20	22		De	cem	ber 31, 20	21		Change					
	(1)		(2)	(C	(3) Col 1 +2 ) Total	(4)		(5)	(	(6) Col 4 + 5) Total	١,	(7) Col 1 - 4) Ordinary	٠,	(8) Col 2 - 5) Capital	(	(9) Col 7 + 8) Total
(a) Gross DTA	\$ 521,079	\$	379,127	\$	900,206	\$ 514,431	\$	482,091	\$	996,522	\$	6,648	\$	(102,964)	\$	(96,316)
(b) Statutory valuation allowance adjustments	_		81,900		81,900	_		_		_		_		81,900		81,900
(c) Adjusted gross DTA (1a - 1b)	521,079		297,227		818,306	514,431		482,091		996,522		6,648		(184,864)		(178,216)
(d) DTA nonadmitted	301,288		297,227		598,515	349,048		482,091		831,139		(47,760)		(184,864)		(232,624)
(e) Subtotal net admitted DTA (1c - 1d)	219,791		_		219,791	165,383		_		165,383		54,408		_		54,408
(f) DTL	6,359		_		6,359	55,196		_		55,196		(48,837)		_		(48,837)
(g) Net admitted DTA/(Net DTL)(1e - 1f)	\$ 213,432	\$	_	\$	213,432	\$ 110,187	\$	_	\$	110,187	\$	103,245	\$	_	\$	103,245

2.											
		Dec	ember 31,	2022		Dece	mber 31, 2	2021		Change	
		(1) (2)		(3) (Col 1 +2 ) Total		(4)	(5)	(6) (Col 4 + 5) Total	(7) (Col 1 - 4) Ordinary	(8) (Col 2 - 5) Capital	(9) (Col 7 + 8) Total
Admission calculation components	_	Į.			l l	Į.	Į.				
SSAP 101											
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$	_	\$ —	\$	- \$	- \$	_	\$ _	\$ -	\$ —	\$ —
(b) Adjusted gross DTA expected to be realized											
(Excluding the amount of DTA from 2(a) above) after application of the threshold limitation (the lessor of 2(b)1 and 2(b)2 below)		213,432	_		213,432	110,187	_	110,187	103,245	_	103,245
<ol> <li>Adjusted gross DTA expected to be realized following the balance sheet date</li> </ol>		213,432	_		213,432	110,187	_	110,187	103,245	_	103,245
<ol><li>Adjusted gross DTA allowed per limitation threshold</li></ol>		xxx	XXX	<	441,389	XXX	xxx	595,570	XXX	xxx	(154,181)
(c) Adjusted gross DTA (excluding the amount of DTA from 2(a) and 2(b) above) offset by gross DTL		6,359	_		6,359	55,196	_	55,196	(48,837)	_	(48,837)
(d) DTA admitted as the result of application of SSAP 101. Total (2(a) + 2(b) + 2(c))	\$	219,791	\$ —	\$	219,791 \$	165,383 \$	_	\$ 165,383	\$ 103,245	\$ —	\$ 54,408

3.		2022	2	2021
(a)	Ratio percentage used to determine recovery period and threshold limitation amount	790 %		931 %
(b)	Amount of adjusted capital and surplus used to determine Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$ 2,942,592	\$	3,970,464

4.							
	December 31, 2022		Decembe	r 31, 2021	Change		
	(1)	(2)	(3)	(4)	(5)	(6)	
					(Col 1 - 3)	(Col 2 -4)	
	Ordinary	Canital	Ordinary	Canital	Ordinary	Capital	
Impact of tax-planning strategies							
(a)							
Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax							
character as a percentage							
(1) Adjusted gross DTAs amount from note 9A1(c)	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	
(2) Percentage of adjusted gross DTAs by tax							
character attributable to the impact of tax-planning strategies	0 %	0 %	0.0 %	0.0 %	0 %	0 %	
(3) Net admitted adjusted gross DTAs amount							
from note 9A1(e)	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	
(4) Percentage of net admitted adjusted gross							
DTAs by tax character admitted because							
of the impact of tax-planning strategies	0 %	6 0 %	0.0 %	0.0 %	0 %	0 %	

- (b) Do the Company's tax-planning strategies include the use of reinsurance? Yes  $\_\_$  No\_X\_
- B. The Company is not aware of any significant DTLs that are not recognized in the financial statements.

C. Current income taxes incurred consist of the following major components (\$ in thousands):

	(1)	(2)	(3)
			(Col 1-2)
	December 31, 2022	December 31, 2021	Change
1. Current income tax			
(a) Federal	\$ 300,59	1 \$ 272,394	\$ 28,197
(b) Foreign (c) Subtotal	300,59	 I 272,394	
(d) Federal income tax on net capital gains (losses)	(47,969		(61,861)
(e) Utilization of capital loss carry-forwards	_	<del>-</del>	_
(f) Other			
(g) Federal income tax incurred	\$ 252,622	2 \$ 286,286	\$ (33,664)
2. DTA			
(a) Ordinary (1) Discounting on unpaid losses	\$ –	- \$ —	\$ —
(2) Unearned premium reserve	φ <u> </u>	- φ — - —	φ <u> </u>
(3) Policyholder reserves	142,17	129,630	12,541
(4) Investments	99,07		95,869
(5) Deferred acquisition costs	251,533	3 229,353	22,180
(6) Policyholder dividends accrual	_	<del>-</del>	
(7) Fixed assets	26,684	113,477	(86,793)
(8) Compensation and benefits accrual (9) Pension accrual	_	- –	_
(10) Receivables - nonadmitted	_	- -	_
(11) Net operating loss carry-forward	_		_
(12) Tax credit carry-forward	_	- 36,208	(36,208)
(13) Litigation reserve	_	- –	_
(14) Other (including items < 5%			(5.4.1)
of total ordinary tax assets)	1,610		(941)
(99) Subtotal	\$ 521,079	9 \$ 514,431	\$ 6,648
(b) Statutory valuation allowance adjustment	_	<del>-</del>	
(c) Nonadmitted	301,288		(47,760)
(d) Admitted ordinary DTA (2a99 - 2b -2c)	219,79	165,383	54,408
(e) Capital			
(1) Investments	379,12	482,091	(102,964)
(2) Net capital loss carry-forward (3) Real estate	_	- –	_
(4) Other (including items < 5%	_	_	_
of total capital tax assets)	_		
(99) Subtotal	\$ 379,12	7 \$ 482,091	\$ (102,964)
(f) Statutory valuation allowance adjustment	81,900	) —	81,900
(g) Nonadmitted	297,22		(184,864)
(h) Admitted capital DTA (2e99 - 2f - 2g)	, _	- -	
(i) Admitted DTA (2d + 2h)	219,79 <sup>-</sup>	I 165,383	54,408
3. DTL	210,70	100,000	04,400
(a) Ordinary:			
(1) Investments	\$ -	- \$ 11,234	\$ (11,234)
(2) Fixed assets	_		
(3) Deferred and uncollected premium	_	- —	_
(4) Policyholder reserves	6,359	9 43,962	(37,603)
(5) General expense	_	- –	_
<ul><li>(6) Other (including items &lt; 5% of total ordinary tax liabilities)</li></ul>			
(99) Subtotal	\$ 6,359	9 \$ 55,196	\$ (48,837)
(b) Capital	- 0,000	50,100	<u> </u>
(1) Investments	\$ -	- \$ —	\$ —
(2) Real Estate	· _		_
(3) Other (including items < 5%			
of total capital tax liabilities)		<del>-</del>	<u> </u>
(99) Subtotal	\$	•	\$ <u> </u>
(c) DTL (3a99 + 3b99)	6,359		(48,837) \$ 103.245
4. Net DTA/(DTL) (2i - 3c)	\$ 213,432	2 \$ 110,187	\$ 103,245

D.(1) The change in net deferred income taxes is comprised of the following (this analysis is exclusive of non-admitted assets as the change in non-admitted assets and the change in net deferred income taxes are reported in separate components of capital and surplus) (\$ in thousands):

		2022	2021	Change
Total adjusted DTA	\$	818,305 \$	996,522 \$	(178,217)
Total DTL		6,359	55,196	(48,837)
Net adjusted DTA/(DTL)	\$	811,946 \$	941,326 \$	(129,380)
Tax effect of unrealized gains (losses)				(23,587)
Tax effect of prior year corrections				
Change in net deferred income tax			\$	(152,967)

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

	December 31, 2022			December	31, 2021
		Amount	Effective tax rate	Amount	Effective tax rate
Income tax expense at applicable rate	\$	189,906	21.0 %	\$ 204,586	21.0 %
Change in valuation adjustment		81,900	9.1	_	_
Dividend received deduction		(41,824)	(4.6)	(33,226)	(3.4)
Prior year return true-ups and adjustments		(30,150)	(3.4)	(15,984)	(1.7)
Amortization of interest maintenance reserve		(20,168)	(2.2)	3,039	0.3
Tax credit expiration		(15,839)	(1.8)	9,654	1.0
Surplus adjustments		240,824	26.6	2,117	0.2
Change in nonadmitted assets		115	_	508	0.1
Other permanent adjustments		819	0.1	(87)	_
Disregarded entities		5	_	63	
Total statutory income tax expense	\$	405,588	44.8 %	\$ 170,670	17.5 %
Federal income taxes incurred Change in net deferred income taxes	\$	252,622 152,966	27.9 % 16.9	\$ 286,286 (115,616)	29.4 % (11.9)
Total statutory income taxes	\$	405,588	44.8 %	\$ 170,670	17.5 %

E. At December 31, 2022, the Company had no foreign tax credits carryforwards.

At December 31, 2022, the Company had no operating loss carryforwards and no capital loss carryforwards.

At December 31, 2022, the Company had no general business credit carryforwards.

At December 31, 2022, the Company had no alternative minimum tax credits.

The following is income tax incurred that is available for recoupment in the event of future net losses (\$ in thousands):

December 31,	Capital
2020	\$ -
2021	161,280
2022	_
Total	\$ 161,280

The Company had no deposits admitted under IRC Section 6603.

F. (1) For the period prior to the separation of Corebridge from AIG, the Company will join in the filing of a consolidated federal income tax return with AIG.

For the period following the separation of Corebridge from AIG, the Company will join with AGC Life Insurance Company ("AGC Life"), American General Life Insurance Company ("AGL"), The United States Life Insurance Company in the City of New York ("USL"), and AIG Life of Bermuda, Ltd. ("AIGB"), in filing a consolidated life company federal income tax return.

(2) The Company has written agreements with both parent entities, AIG and AGC Life under which each subsidiary agrees to pay the parent company an amount equal to the consolidated federal income tax expense multiplied by the ratio that the subsidiary's separate return tax liability bears to the consolidated tax liability, plus one hundred percent of the excess of the subsidiary's separate return tax liability over the allocated consolidated tax liability. Both, AIG and AGC Life, agree to pay each subsidiary for the tax benefits, if any, of net operating losses, net capital losses and tax credits which are not usable by the subsidiary but which are used by other members of the consolidated group.

- G. The Company does not expect an increase in tax loss contingencies within the next twelve months.
- H. The Company is not subject to the repatriation transition tax for the year ended December 31, 2022.

#### 10. INFORMATION CONCERNING PARENT, SUBSIDIARIES, AND AFFILIATES

A–C. All outstanding shares of the Company's common stock are owned by AGC Life Insurance Company ("AGC Life"), a Missouri-domiciled life insurance company, which is wholly owned by AIG Life Holdings, Inc. ("AIG Life Holdings"). AIG Life Holdings is wholly owned by Corebridge Financial, Inc. (formally known as SAFG Retirement Services, Inc.) ("Corebridge"), which is a direct, subsidiary of American International Group, Inc. ("AIG"). AIG is a holding company, which through its subsidiaries provides a wide range of property casualty insurance, life insurance, retirement products and other financial services to commercial and individual customers in more than 70 countries and jurisdictions. The term "AIG" means American International Group, Inc. and not any of AIG's consolidated subsidiaries.

The Company owns 100 percent of the common stock or membership interests of the following non-insurance subsidiaries: American General Assignment Corporation of New York, VALIC Financial Advisors, Inc. ("VFA"), VALIC Retirement Services Company, American General Insurance Agency, Inc., and HRA Administrator LLC.

During the twelve months ended December 31, 2022, the Company purchased or sold securities, at fair market value, from or to one or more of its affiliates in the ordinary course of business. For additional information regarding purchase and sale transactions involving the Company with an affiliate, please refer to the Company's Annual Registration Statement and monthly amendments filed with the TDI.

In May 2022, a pass-through Capital Contribution of \$34,348,353 in connection to the transfer of AIG Technologies, Inc. ("AIGT") was booked for investment in AIGT, from Corebridge to AIG Life Holdings to AGC Life to the Company to VALIC Retirement Services Company ("VRSCO"). See Note 21 for additional information on the transfer of AIGT.

On January 1, 2015, the Company and certain of its affiliates entered into a revolving loan facility with AIG, pursuant to which the Company and each such affiliate can, on a several basis, borrow monies from AIG (as lender) subject to the terms and conditions stated therein. Principal amounts borrowed under this facility may be repaid and re-borrowed, in whole or in part, from time to time, without penalty. However, the total aggregate amount of loans borrowed by all borrowers under the facility cannot exceed \$500,000,000. The loan facility also sets forth individual borrowing limits for each borrower, with the Company's maximum borrowing limit being \$500,000,000. This agreement terminated concurrent with the IPO of Corebridge Financial on September 19, 2022.

On May 17, 2022, the Company and certain of its affiliates entered into a revolving loan facility with Corebridge, pursuant to which the Company and each such affiliate can, on a several basis, borrow monies from Corebridge (as lender) subject to the terms and conditions stated therein. Principal amounts borrowed under this facility may be repaid and re-borrowed, in whole or in part, from time to time, without penalty. However, the total aggregate amount of loans borrowed by all borrowers under the facility cannot exceed \$500,000,000. The loan facility also sets forth individual borrowing limits for each borrower, with the Company's maximum borrowing limit being \$500,000,000. As of December 31, 2022, the Company had no outstanding balance owing under this revolving loan facility.

On May 17, 2022, Corebridge and certain of its affiliates including the Company executed a service and expense agreement which provides for the provision of certain services and allocation of expenses amongst the parties to the agreement.

Effective October 1, 2022, AGL entered into a modified coinsurance reinsurance agreement with VALIC, pursuant to which certain blocks of VALIC's variable annuity (VA) business were ceded to AGL. The ceded reserves and assets supporting the reserves remain on VALIC's balance sheet, pursuant to the modified coinsurance structure. The business covered by the agreement includes substantially all of VALIC's VA contracts excluding those issued by VALIC in the State of New York and a closed Japan block VALIC reinsured from MetLife. At inception, VALIC ceded approximately \$2.9 billion of reserves and received a ceding commission of approximately \$1.5 billion from AGL representing the embedded profits in the business ceded. The majority of the initial ceding commission was recognized directly in surplus on an after-tax basis, while a portion of the ceding commission (\$0.3 billion) was recognized as Commission and expense allowances on reinsured ceded in the Summary of Operations as an offset to the related tax expense. The after-tax surplus impact will be amortized over the life of the treaty as the after-tax profits emerge on the reinsured business and will be recognized as Commission and expense allowances on reinsured ceded in the Summary of Operations, offset by a corresponding charge to Change in surplus as a result of reinsurance with no net impact on capital and surplus. After contract inception, AGL will pay a ceding commission and expense allowance to reimburse VALIC for its commissions, related issue and policy administration expenses. The agreement was non-disapproved by the TDI. The agreement allows AGL and VALIC to more efficiently manage the reserve and capital requirements for their VA business.

Dividends are paid as determined by the Board of Directors and are noncumulative. In the twelve months ended December 31, 2022, the Company paid the following dividends.

Date Paid	Туре	Cash or Non-cash	Amount
March 28, 2022	Ordinary	Cash	\$ 100,000,000
June 24, 2022	Ordinary	Cash	100,000,000
September 28, 2022	Extraordinary	Cash	400,000,000
December 27, 2022	Extraordinary	Cash	2,100,000,000

- D. At December 31, 2022, the Company reported receivables from parent, subsidiaries and affiliates of \$256,242,161 and payables to parent, subsidiaries and affiliates of \$143,435,365. At December 31, 2021, the Company reported receivables from parent, subsidiaries and affiliates of \$184,712,261 and payables to parent, subsidiaries and affiliates of \$131,769,163. Amounts due from or to parent, subsidiaries and affiliates are generally settled within the time frame defined in the intercompany agreements.
- E. The Company has a General Guarantee Agreement with American Home Assurance Company ("American Home"), a subsidiary of AIG. Pursuant to the terms of this undertaking, American Home has unconditionally and irrevocably guaranteed policies of insurance issued by the Company between March 3, 2003 and December 29, 2006.
- F. Pursuant to service and expense agreements, AIG and affiliates provide, or cause to be provided, administrative, marketing, investment management, accounting, occupancy, and data processing services to the Company. The allocation of costs for services is based generally on estimated levels of usage, transactions or time incurred in providing the respective services. Generally, these agreements provide for the allocation of costs upon either the specific identification basis or a proportional cost allocation basis which management believes to be reasonable. In all cases, billed amounts pursuant to these agreements do not exceed the cost to AIG or the affiliate providing the service.

Pursuant to an amended and restated investment advisory agreement, certain of the Company's invested assets are managed by an affiliate. Certain affiliates of the Company serve as the investment sub-advisor for certain of the mutual funds offered through the Company's separate accounts. Pursuant to an intercompany servicing agreement, the Company provides policy administration services to affiliated entities.

- G. There is no control relationship between the Company and an affiliate such that the operating results or financial position of the Company are significantly affected.
- H. The Company does not own shares of an upstream intermediate or ultimate parent, either directly or indirectly via a downstream subsidiary, controlled or affiliated company.
- I. The Company had no investments in SCA entities that exceeded 10 percent of admitted assets at December 31, 2022 or 2021.
- J. The Company had no impaired investments in SCA entities at December 31, 2022.
- K. The Company has no investment in a foreign insurance subsidiary.
- L. The Company utilizes the look-through approach in valuing its investments in affiliated joint ventures or partnerships that have characteristics of real estate. The financial statements for the related holding companies are not audited and the Company has limited the value of its investment in these holding companies to the value contained in the audited financial statements of the lower tier entities owned by each of the respective intermediate holding company entities as adjusted by SAP, if applicable. All liabilities, commitments, contingencies, guarantees, or obligations of these holding company entities, which are required to be recorded as liabilities, commitments, contingencies, guarantees or obligations under applicable accounting guidance, are reflected in the Company's determination of the carrying value of the investment in each of the respective holding company entities, if applicable.

- M. Information regarding the Company's SCA investments, excluding investments in insurance SCA entities, as of December 31, 2022 is as follows:
- (1) Balance sheet value (admitted and non-admitted) all SCAs (except 8bi entities)

	Percent of SCA					Nonadmitted
SCA Entity	Ownership	(	Gross Amount	Adı	mitted Amount	Amount
a. SSAP No. 97 8a Entities:	•					
	%			\$	<b>—</b> \$	<u> </u>
Total SSAP No. 97 8a Entities	XXX	\$		\$	<b>—</b> \$	
b. SSAP No. 97 8b(ii) Entities:						
VALIC Retirement Services Company	100 %	\$	78,403,612	\$	78,403,612 \$	_
American Gen Asnmt Corp NY	100		1,000		_	1,000
HRA Administrator LLC	100		302,509		302,509	_
AG Insurance Agency	100		27,226		27,226	_
Total SSAP No. 97 8b(ii) Entities	XXX	\$	78,734,347	\$	78,733,347 \$	1,000
c. SSAP No. 97 8b(iii) Entities:						
VALIC Fini Advisors Inc	100 %	\$	71,110,334	\$	71,110,334 \$	_
Broadstone Juniper LLC	50	Ψ	2,812,455	Ψ	2,812,455	_
CIBANCO SA IBM Fideicomiso CIB/2133	00		2,012,100		2,012,100	
(Mexico Industrial Puebla)	47		17,164,720		17,164,720	
AIGGRE Europe Real Estate Fund II LR						
Feeder, LLC	37		48,682,333		48,682,333	
AIGGRE LB Southeast Industrial JV LLC	36		78,435,769		78,435,769	
Bayshore PII Company LLC	34		6,003,229		6,003,229	
AIGGRE US Real Estate Fund IV	-		,,,,,,,		-,,	
Development Sidecar LP	27		19,778,084		19,778,084	
GRE LB Industrial Joint Venture II, LP	25		14,645,291		14,645,291	
AIGGRE U.S. Real Estate Fund IV, LP	23		92,748,850		92,748,850	
Branch Retail Partners II, LP	18		10,730,119		10,730,119	
Bayshore Shopping Center JV LLC	17		15,278,575		15,278,575	
AIGGRE U.S. Real Estate Fund III, LP	16		92,532,645		92,532,645	
Corebridge REI Bartlett Investor I LLC	9		1,551,251		1,551,251	
Corebridge REI Papermill Investor I LLC	9		1,161,314		1,161,314	
AIGGRE U.S. LT Apartments JV, LP	5		24,962,598		24,962,598	
AIGGRE U.S. Real Estate Fund II, LP	4		16,318,496		16,318,496	
AIGGRE Europe Real Estate Fund I S.C.SP	3		2,391,721		2,391,721	
AIGGRE U.S. Real Estate Fund I, LP	3		(911,845)		(911,845)	
Total SSAP No. 97 8b(iii) Entities	XXX	\$	515,395,939	\$	515,395,939 \$	
	7000	Ψ	0.10,000,000	Ψ	310,000,000 ψ	
d. SSAP No. 97 8b(iv) Entities:	%	\$	_	<b>¢</b>	— \$	_
Total SSAP No. 97 8b(iv) Entities	XXX	\$		<del>Ψ</del> \$		
		· ·		•	· · · · · · · · · · · · · · · · · · ·	
e. Total SSAP No. 97 8b Entities (except 8bi	XXX	\$	594,130,286	\$	594,129,286 \$	1,000
Entities) (b+c+d) f. Aggregate total (a+e)	XXX	\$	594,130,286		594,129,286 \$	1,000
1.7 tygrogato total (a to)	////\	Ψ	JJ <del>T</del> , 1JU,200	Ψ	ο <del>υτ</del> , ιζυ,ζου φ	1,000

# (2) NAIC filing response information

SCA Entity	Type of NAIC Filing*	Date of Filing to NAIC	N	AIC Valuation Amount	NAIC Response Received (Y/N)	NAIC Disallowed Entity's Valuation Method, Resubmission Required (Y/N)	Code**
a. SSAP No. 97 8a Entities:							
T. ( 1004 P.M. 07.0 F. (**)	V/V/		\$		V////	V////	V////
Total SSAP No. 97 8a Entities	XXX		\$	0	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities:							
b. SSAP No. 97 8b(ii) entities:	0	0	\$	_			
American Gen Asnmt Corp NY	0	NA		_			
VALIC Retirement Services Company	0	NA		_			
American Gen Asnmt Corp NY	Non-Admit	NA		_			
HRA Administrator LLC	0	NA		_			
AG Insurance Agency	0	NA					
Total SSAP No. 97 8b(ii) Entities	XXX		\$	-	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities:	XXX						
c. SSAP No. 97 8b(iii) entities:	0	0	\$	_	_	_	_
VALIC Finl Advisors Inc	Sub 2	7/7/2022		111,841,841	Υ	N	8b(iii)
Total SSAP No. 97 8b(iii) Entities	XXX		\$	111,841,841	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities:							
			\$	-			
Total SSAP No. 97 8b(iv) Entities	XXX		\$	-	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8bi Entities) (b+c+d)	xxx		\$	111,841,841	XXX	XXX	XXX
f. Aggregate total (a+e)	XXX		\$	111,841,841	XXX	XXX	XXX
	,,,,,		Ψ	, ,	,,,,,	7001	,,,,,

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

N. The Company does not own an investment in an insurance SCA at December 31, 2022.

## O. SCA or SSAP 48 Entity Loss Tracking

The Company did not have any SCA or SSAP 48 entity investment in a deficit position during the reporting period covered by this Annual Statement.

# 11. DEBT

A. The Company had no borrowings outstanding as of December 31, 2022 under the revolving loan facilities with Corebridge described in Note 10.

The Company had no reverse repurchase agreements.

- B. Federal Home Loan Bank ("FHLB") Agreements
- (1) The Company is a member of the FHLB of Dallas.

Membership with the FHLB provides the Company with collateralized borrowing opportunities, primarily as an additional source of liquidity or for other uses deemed appropriate by management. The Company's ownership in the FHLB stock is reported as common stock. Pursuant to the membership terms, the Company elected to pledge such stock to the FHLB as collateral for the Company's obligations under agreements entered into with the FHLB.

Cash advances obtained from the FHLB are reported in and accounted for as borrowed money. The Company may periodically obtain cash advances on a same-day basis, up to a limit determined by management and applicable laws. The Company is required to pledge certain mortgage-backed securities, government and agency securities and other qualifying assets to secure advances obtained from the FHLB. To provide adequate collateral for potential advances, the Company pledged securities and mortgage loans to the FHLB in excess of outstanding borrowings. Upon any event of default by the Company, the recovery by the FHLB would generally be limited to the amount of the Company's liability under advances borrowed. The Company's net borrowing capacity as of December 31, 2022 is \$1,579,000,000.

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

The Company issued the following funding agreements to the FHLB, which were included in the Liability for deposit-type contracts:

Funding Agreements	Date Issued	Amounts
10-year floating rate	February 15, 2018	\$ 209,000,000
5-year fixed rate	August 25, 2022	700,000,000

## (2) FHLB Capital Stock

## a. Aggregate Totals

## 1. December 31, 2022

	Total		Ge	neral Account	Separate Account	
(a) Membership stock - Class A	\$	_	\$	_	\$	_
(b) Membership stock - Class B		7,000,000		7,000,000		_
(c) Activity stock		37,269,000		37,269,000		_
(d) Excess stock		10,474,500		10,474,500		_
(e) Aggregate total (a+b+c+d)	\$	54,743,500 \$		54,743,500	\$	_

(f) Actual or estimated borrowing capacity as determined by the insurer \$ 2,488,000,000

## 2. December 31, 2021

	Total		neral Account	Separate Account	
(a) Membership stock - Class A	\$ _	\$	_	\$	_
(b) Membership stock - Class B	7,000,000		7,000,000		_
(c) Activity stock	8,569,000		8,569,000		_
(d) Excess stock	1,283,800		1,283,800		_
(e) Aggregate total (a+b+c+d)	\$ 16,852,800	\$	16,852,800	\$	

<sup>(</sup>f) Actual or estimated borrowing capacity as determined by the insurer \$ 2,985,000,000

The Company's borrowing capacity is determined quarterly based upon the borrowing limit imposed by statute in the state of domicile.

# b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

The Company's membership stock is not eligible for redemption at December 31, 2022, as the Company had not provided written notification to the FHLB requesting redemption prior to the reporting date.

# (3) Collateral Pledged to FHLB

# a. Amount Pledged as of Reporting Date

				Α	ggregate Total
December 31, 2022	Fair Value	(	Carrying Value		Borrowing
Current year total general and separate					
accounts total collateral pledged (Lines 2+3)	\$ 2,017,405,539	\$	2,228,390,411	\$	909,000,000
2. Current year general account total					
collateral pledged	2,017,405,539		2,228,390,411		909,000,000
3. Current year separate account total					
collateral pledged	_		_		_
4. Prior year-end total general and separate					
accounts total collateral pledged	478,971,056		454,270,304		209,000,000

<sup>11</sup>B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3, respectively)

<sup>11</sup>B(2)a1(f) should be equal to or greater than 11B(4)a1(d)

<sup>11</sup>B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

<sup>11</sup>B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3, respectively)

<sup>11</sup>B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3, respectively)

<sup>11</sup>B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3, respectively)

# b. Maximum Amount Pledged During Reporting Period

				Amount
				Borrowed at
				Time of
				Maximum
December 31, 2022	Fair Value	(	Carrying Value	Collateral
Current year total general and separate     accounts total maximum collateral pledged     (Lines 2+3)	\$ 2,017,405,539	\$	2,228,390,411	\$ 909,000,000
Current year general account maximum collateral pledged	2,017,405,539		2,228,390,411	909,000,000
Current year separate account maximum collateral pledged	_		_	_
Prior year-end total general and separate accounts maximum collateral pledged	761,314,713		709,932,746	209,000,000

## (4) Borrowing from FHLB

# a. Amount as of Reporting Date:

					Funding
					Agreements
				Separate	Reserves
1. December 31, 2022	Total	Ge	eneral Account	Account	Established
(a) Debt	\$ _	\$	_	\$ _	XXX
(b) Funding agreements	909,000,000		909,000,000	_	\$ 910,461,229
(c) Other	_		_	_	XXX
(d) Aggregate total (a+b+c)	\$ 909,000,000	\$	909,000,000	\$ _	\$ 910,461,229
2. December 31, 2021					
(a) Debt	\$ _	\$	_	\$ _	XXX
(b) Funding agreements	209,000,000		209,000,000	_	\$ 209,073,974
(c) Other	_		_	_	XXX
(d) Aggregate total (a+b+c)	\$ 209,000,000	\$	209,000,000	\$ _	\$ 209,073,974

# b. Maximum Amount during Reporting Period:

December 31, 2022		Total		eneral Account	Separate Account		
1. Debt	\$	250,000,000	\$	250,000,000	\$	_	
2. Funding agreements		909,000,000		909,000,000		_	
3. Other		_		_		_	
4. Aggregate total (Lines 1+2+3)	\$	1,159,000,000	\$	1,159,000,000	\$	_	

 $<sup>11</sup>B(4)b4 \ (Columns\ 1,\ 2\ and\ 3)\ should\ be\ equal\ to\ or\ greater\ than\ 11B(4)a1(d)\ (Columns\ 1,\ 2\ and\ 3,\ respectively)$ 

While the funding agreements are presented herein to show all amounts received from FHLB, the funding agreements are treated as deposit-type contracts, consistent with the other funding agreements for which the Company's intent is to earn a spread and not to fund operations.

# c. FHLB Prepayment Obligations

Does the Company have prepayment obligations under the following arrangements?

	Yes/No
1. Debt	Yes
2. Funding agreements	Yes
3. Other	No

# 12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

A. Defined Benefit Plan

Not applicable

B. Investment Policies and Strategies

Not applicable

C. Fair Value Measurements of Plan Assets

Not applicable

D. Rate of Return Assumptions

Not applicable

E. Defined Contribution Plans

Not applicable

F. Multiemployer Plans

Not applicable

G. Consolidated/Holding Company Plans

## Employee Retirement and Postretirement Benefit Plans

The Company's employees participated in various AIG-sponsored defined benefit pension and postretirement plans. AIG, as sponsor, is ultimately responsible for the maintenance of these plans in compliance with applicable laws. The Company is not directly liable for obligations under these plans; its obligation results from AIG's allocation of the Company's share of expenses from the plans based on participants' earnings for the pension plans and on estimated claims less contributions from participants for the postretirement plans.

Effective January 1, 2016, the U.S. defined benefit pension plans were frozen. Consequently, these plans are closed to new participants and current participants no longer earn benefits. However, interest credits continue to accrue on the existing cash balance accounts and participants are continuing to accrue years of service for purposes of vesting and early retirement eligibility and subsidies as they continue to be employed by AIG and its subsidiaries. Employees can take their vested benefits when they leave AIG as a lump sum or an annuity option.

The Company incurred the following allocated employee related costs:

	December 31,					
	<del></del>	2022		2021		
Defined benefit plans	\$	(8,942,643)	\$	(14,513,956)		
Postretirement medical and life insurance plans		63,479		223,357		
Total	\$	(8,879,164)	\$	(14,290,599)		

## **Defined Contribution Plans**

AIG sponsors a 401(k) plan which provides for pre-tax salary reduction contributions by its U.S. employees. The Company made matching contributions of 100 percent of the first six percent of employee contributions, subject to Internal Revenue Service ("IRS") imposed limitations.

Effective January 1, 2016, AIG provides participants in the AIG Incentive Savings Plan an additional fully vested, non-elective, non-discretionary employer contribution equal to three percent of the participant's annual base compensation for the plan year, paid each pay period regardless of whether the participant currently contributed to the plan, and subject to the IRS-imposed limitations. The Company's pre-tax expense associated with this plan was \$25,029,220 and \$23,149,432 in 2022 and 2021, respectively.

# Share-based and Deferred Compensation Plans

The Company has in place Long Term Incentive Plans (LTIP) that provide for annual awards to certain employees, including our senior executive officers and other highly compensated employees that may be comprised of performance share units (PSUs), restricted stock units (RSUs) and/or stock options. These awards generally vest over a 3-year period based on pre-established performance goals and /or providing service to the Company.

The Company recognized compensation expense of \$11,759,867 and \$10,086,607 for awards granted in 2022 and 2021, respectively.

Further details on Corebridge share-based payment plans can be found in the AIG Inc. 10-K filing.

H. Postemployment Benefits and Compensated Absences

As of December 31, 2022, the Company had no obligation for postemployment benefits or compensated absences that had not been accrued for.

I. Impact of Medicare Modernization Act on Postretirement Benefits

Not applicable.

## 13. CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

- A. The Company had 5,000,000 shares of common stock authorized and 3,575,000 shares issued and outstanding at December 31, 2022. The par value is \$1 per share.
- B. The Company had no preferred stock outstanding.
- C. The maximum amount of dividends in a 12-month period, measured retrospectively from the date of payment, which can be paid without prior approval of the Texas Insurance Commissioner, is the greater of (1) 10 percent of surplus as regards to policyholders at December 31 or (2) the net gain from operations of the Company for the year ended December 31.
- D. In 2022, the Company paid dividends to its parent. See Note 10 A C for additional information regarding the dividend payments.
- E. Other than the limitations discussed in C. above, there are no restrictions placed on the portion of the Company's profits that may be paid as ordinary dividends to its shareholder. The maximum amount of dividends that the Company may pay to its shareholder without prior approval of the Texas Insurance Commissioner in 2023 is \$749,705,630, subject to availability of earned surplus.
- F. There were no restrictions placed on the Company's surplus, including for whom the surplus is being held.
- G. There were no advances to surplus requiring repayment during the periods covered by this statement.
- H. The Company holds none of its shares or shares of its affiliated companies for special purposes.
- I. There were no additional admitted DTA required in special surplus funds at December 31, 2022 or 2021.
- J. Unassigned surplus at December 31, 2022 and 2021 had been increased (reduced) by cumulative unrealized investment gains (losses) of \$155,572,896 and \$270,344,680, respectively.
- K. The Company had no surplus debenture obligations.
- L-M. There was no restatement due to a quasi-reorganization contained in these financial statements.

## 14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

- A. Contingent Commitments
- (1) The Company had commitments to provide funding to various limited partnerships totaling \$1,029,452,566 as of December 31, 2022 and. The commitments to invest in limited partnerships and other funds are called at the discretion of each fund, as needed and subject to the provisions of such fund's governing documents, for funding new investments, follow-on investments and/or fees and other expenses of the fund. Of the total commitments at December 31, 2022, \$291,738,049 are currently expected to expire in 2022, and the remainder by 2041, based on the expected life cycle of the related funds, and the Company's historical funding trends for such commitments. The Company had no commitments related to LIHTC property investments outstanding at December 31, 2022.
- (2-3) The Company has not issued any guarantees, other than those accounted for in conjunction with its insurance contracts, that would otherwise require disclosure and/or liability recognition pursuant to the requirements in SSAP 5R.
- B. Assessments
- (1) All fifty states and the District of Columbia have laws requiring solvent life insurance companies, through participation in guaranty associations, to pay assessments to protect the interests of policyholders of insolvent life insurance companies. These state insurance guaranty associations generally levy assessments, up to prescribed limits, on member insurers in a particular state based on the proportionate share of the premiums written by member insurers in the lines of business in which the impaired, insolvent or failed insurer is engaged. Such assessments are used to pay certain contractual insurance benefits owed pursuant to insurance policies

issued by impaired, insolvent or failed insurers. Some states permit member insurers to recover assessments paid through full or partial premium tax offsets. The Company accrues liabilities for guaranty fund assessments ("GFA") when an assessment is probable and can be reasonably estimated. The Company estimates the liability using the latest information available from the National Organization of Life and Health Insurance Guaranty Associations. While the Company cannot predict the amount and timing of any future GFA, the Company has established reserves it believes are adequate for assessments relating to insurance companies that are currently subject to insolvency proceedings.

The Company's accrued liability for GFA was \$8,391,100 and \$8,446,447 at December 31, 2022 and 2021, respectively.

(2)	Assets recognized from paid and accrued premium tax offsets	
	and policy surcharges at January 1, 2022	\$ 3,329,217
	Decreases in current year:	
	Change in GFA assessment liability for offset states	_
	Premium tax offsets applied	(115)
	Other decreases	_
	Increases in current year:	
	Capitalized GFA assessments	14,242
	Other increases	_
	Assets recognized from paid and accrued premium tax offsets	_
	and policy surcharges at December 31, 2022	\$ 3,343,344

(3) The Company had no guaranty fund assessment and related assets from insolvencies of entities that wrote long-term care contracts.

#### C. Gain Contingencies

The Company did not recognize any gain contingencies in 2022 or 2021.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

The Company paid the following amounts in the reporting period to settle claims related extra contractual obligations ("ECO") or bad faith claims stemming from lawsuits.

Claims related ECO and bad faith losses paid during 2022 \$\frac{\text{Direct}}{20,000}\$

Number of claims where amounts were paid to settle claims related ECOs or bad faith claims resulting from lawsuits during the reporting period:

(a)	(a) (b)		(d)	(e)
0-25 Claims	26-50 Claims	51-100 Claims	101-500 Claims	More than 500 Claims
0 20 Oldinis	20 00 Olaimis	01 100 Olali115	101 000 Oldinis	Word than 500 dialins
X				

Indicate whether claim count information is disclosed per claim or per claimant:

(f) Per Claim [ ] (g) Per Claimant [X]

## E. Joint and Several Liabilities

The Company had no joint and several liability arrangements accounted for as a liability.

## F. All Other Contingencies

At December 31, 2022 the Company had \$731,196,256, of outstanding commitments related to various funding obligations associated with investments in commercial mortgage loans. Of the total current commitments, \$179,120,387 are expected to expire in 2022, and the remainder by 2036, based on the expected life cycle of the related loans and the Company's historical funding trends for such commitments.

At December 31, 2022 the Company held a reserve of \$10,563,695 for contingencies related to prior year federal income taxes.

Various federal, state or other regulatory agencies may from time to time review, examine or inquire into the operations, practices and procedures of the Company, such as through financial examinations, subpoenas, investigations, market conduct exams or other regulatory inquiries. Based on the current status of pending regulatory examinations, investigations and inquiries involving the Company, the Company believes it is not likely that these regulatory examinations, investigations or inquiries will have a material adverse effect on the financial position, results of operations or cash flows of the Company.

Various lawsuits against the Company have arisen in the ordinary course of business. The Company believes it is unlikely that contingent liabilities arising from such lawsuits will have a material adverse effect on the Company's financial position, results of operations or cash flows.

#### 15. LEASES

- A. Lessee Operating Lease
- (1) The Company leases office space and equipment under lease agreements that expire at various times over the next several years. Rental expense for all leases was \$2,859,190 and \$3,264,725 for 2022 and 2021, respectively.
- (2) At December 31, 2022, the minimum aggregate rental commitments are as follows:

December 31, 2022	Operating Leases
2023	\$ 2,660,879
2024	1,950,943.00
2025	1,215,480.00
2026	355,758.00
2027	91,352.00
Thereafter	0
Total	\$ 6,274,412

- (3) The Company is not engaged in any material sales-leaseback transactions.
- B. Lessor Leases

Lessor leasing is not a part of the Company's core business.

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

(1) The table below summarizes the notional amount of the Company's financial instruments with off-balance sheet risk at December 31:

		Asset	S	Liabiliti	es
		2022 2021		2022	2021
Futures	\$	57,967,635 \$	513,703,520 \$	144,651,241 \$	127,428,794
Options		3,086,064,612	4,293,282,327	662,726,673	565,924,200
Swaps		1,934,589,849	1,924,131,117	1,696,337,651	1,138,975,482
Total	\$	5,078,622,096 \$	6,731,116,964 \$	2,503,715,565 \$	1,832,328,476

- (2) See Note 8 for a discussion of the credit risk, cash requirements and accounting policies related to these derivative instruments.
- (3) The Company is exposed to potential credit-related losses in the event of non-performance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. The credit exposure of the Company's derivative contracts is limited to the fair value of such contracts that are favorable to the Company at the reporting date.
- (4) The Company attempts to reduce exposure to credit risk to certain counterparties by entering into agreements that enable collateral to be obtained from a counterparty on an upfront or contingent basis. The Company minimizes the risk that counterparties might be unable to fulfill their contractual obligations by monitoring counterparty credit exposure and collateral value.

To limit credit risk to the Company and its major counterparties, the Company negotiates and enters into credit support agreements. The amount of collateral that is required is determined by the market value of the derivatives between the parties and the credit support agreement. The Company currently transfers or receives cash and/or fixed income securities to satisfy this collateral requirement.

The Company is required to maintain an initial margin balance for any futures contracts that are entered. The amount of margin that is required is determined by the exchange on which it is traded. The Company posts cash and/or securities to satisfy this margin requirement and is similarly secured by initial margin posted by other exchange participants.

## 17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENT OF LIABILITIES

#### A. Transfers of Receivables Reported as Sales

The Company had no transfers of receivables reported as sales during the periods covered by this statement.

#### B. Transfer and Servicing of Financial Assets

## Securities Lending Program

The Company has a securities lending program, which was approved by its Board of Directors, that lends securities from the Company's investment portfolio to supplement liquidity or for other uses as deemed appropriate by management. Under the program, securities are lent to financial institutions, and in return the Company receives cash as collateral equal to 102 percent of the fair value of the loaned securities. The cash collateral received is invested in cash and/or short-term investments and partially used for short-term liquidity purposes based on conservative forecasts of cash flows. The aggregate amount of securities that the Company is able to lend under its program at any time is limited to five percent of its general account net admitted assets.

#### Repurchase Agreements

The Company is a party to secured financing transactions whereby certain securities are sold under agreements to repurchase (repurchase agreements), in which the Company transfers securities in exchange for cash, with an agreement by the Company to repurchase the same or substantially similar securities on agreed upon dates specified in the agreements. In all of these secured financing transactions, the securities transferred by the Company (pledged collateral) may be sold or repledged by the counterparties.

See Note 5.E. and Note 5.F. for additional information on collateral received and the securities subject to these agreements.

#### C. Wash Sales

The Company had no wash sales during the period covered by this statement.

# 18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

The Company did not serve as Administrative Services Only or Administrative Services Contract administrator to any uninsured plans during the periods covered by this statement.

# 19. DIRECT PREMIUMS WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

Managing general agents or third party administrators did not underwrite any direct premiums of the Company during the periods covered by this statement.

## 20. FAIR VALUE MEASUREMENTS

## A.(1) Fair Value Measurements at December 31, 2022:

Description for each class of assets				1	Net Asset Value	
or liability	Le	evel 1	Level 2	Level 3	(NAV)	Total
a. Assets at fair value						
Perpetual preferred stock						
Industrial and misc.	\$	— \$	— \$	3,085,886	S —	\$ 3,085,886
Total perpetual preferred stock		_	_	3,085,886	_	3,085,886
Bonds						
All other governments		_	_	_	_	_
Industrial and misc.		_	28,622,698	336,004	_	28,958,702
Bank loans		_	_	300,022	_	300,022
Total bonds		_	28,622,698	636,026	_	29,258,724
Common stock						
Industrial and misc.		3,346,028	_	73	_	3,346,101
Total common stock		3,346,028	_	73	_	3,346,101
Derivative assets						
Interest rate contracts		(32,540)	(18,283,293)	_	_	(18,315,833)
Foreign exchange contracts		399,812	253,158,575	_	_	253,558,387
Equity/index contracts		29,424	12,463,531	43,200,629	_	55,693,584
Total derivatives		396,696	247,338,813	43,200,629	_	290,936,138
Separate accounts	34,19	8,424,491	104,262,803	_	_	34,302,687,294
Total assets at fair value	\$ 34,20	2,167,215 \$	380,224,314 \$	46,922,614	<u> </u>	\$ 34,629,314,143
b. Liabilities at fair value						
Derivative liabilities:						
Interest rate contracts	\$	— \$	— \$	_ \$	· —	\$ —
Foreign exchange contracts		_	(497,361)	_	_	(497,361)
Other contracts		_		_	_	
Total derivatives		_	(497,361)	_	_	(497,361)
Total liabilities at fair value	\$	— \$	(497,361) \$	_ \$	<u> </u>	\$ (497,361)

## (2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy:

Description	Balance as of January 1, 2022	Transfer into Level 3	Transfer out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of December 31, 2022
a. Assets										
Perpetual preferred stock										
Industrial and misc.	\$ 3,085,859	\$ _	\$ -	\$ _	\$ (739,716)	\$739,744	\$ —	\$	\$ _	\$ 3,085,887
Bonds										
Industrial and misc.	17,752,396	52,579,462	(24,425,473)	5,139,341	(4,480,613)	_	_	(6,132,996)	(40,096,113)	336,004
Bank loans	47	271,904	_	139,181	(870,653)	981,053	_	(221,511)	_	300,021
Common stock										
Industrial and misc.	73	_	_	(236)	236	10,000,000	_	_	(10,000,000)	73
Derivative	69,732,877	_	_	(42,697,927)	(53,989,844)	74,994,295	_	_	(4,838,772)	43,200,629
Total assets	\$ 90,571,252	\$52,851,366	\$ (24,425,473)	(37,419,641)	\$ (60,080,590)	\$86,715,092	\$ —	\$ (6,354,507)	\$ (54,934,885)	\$ 46,922,614

## (3) See (2) above for amounts transferred into or out of Level 3.

Assets are transferred out of Level 3 when circumstances change such that significant inputs can be corroborated with market observable data or when the asset is no longer carried at fair value. This may be due to a significant increase in market activity for the asset, a specific event, one or more significant inputs becoming observable or when a long-term interest rate significant to a valuation becomes short-term and thus observable. Transfers out of level 3 can also occur due to favorable credit migration resulting in a higher NAIC designation. Securities are generally transferred into Level 3 due to a decrease in market transparency, downward credit migration and an overall increase in price disparity for certain individual security types. The Company's policy is to recognize transfers in and out at the end of the reporting period, consistent with the date of the determination of fair value.

(4) The Company maximizes the use of observable inputs and minimizes the use of unobservable inputs when measuring fair value. The following is a description of the valuation methodologies used for instruments carried at fair value:

# Bonds & Preferred Stocks

Bonds with NAIC 6 or 6\* ratings and redeemable preferred stocks with NAIC 4, 5 or 6 ratings are carried at the lower of amortized cost or fair value. Perpetual preferred stocks are carried at fair value, not to exceed any currently effective call price. The Company maximizes the use of observable inputs and minimizes the use of unobservable inputs when measuring fair value. Whenever available, the Company obtains quoted prices in active markets for identical assets at the balance sheet date to measure at fair value. Market price data generally is obtained from exchange or dealer markets.

The Company estimates the fair value of securities not traded in active markets, by referring to traded securities with similar attributes, using dealer quotations, a matrix pricing methodology, discounted cash flow analyses or internal valuation models. This methodology considers such factors as the issuer's industry, the security's rating and tenor, its coupon rate, its position in the capital structure of the issuer, yield curves, credit curves, prepayment rates and other relevant factors. For bonds that are not traded in active markets or that are subject to transfer restrictions, valuations are adjusted to reflect illiquidity and/or non-transferability, and such adjustments generally are based on available market evidence. In the absence of such evidence, management's best estimate is used.

## Incorporation of Credit Risk in Fair Value Measurements

Fair values for bonds and preferred stocks based on observable market prices for identical or similar instruments implicitly include the incorporation of counterparty credit risk. Fair values for bonds and preferred stocks based on internal models incorporate counterparty credit risk by using discount rates that take into consideration cash issuance spreads for similar instruments or other observable information.

#### Common Stocks

Whenever available, the Company obtains quoted prices in active markets for identical assets at the balance sheet date to measure marketable equity securities at fair value. Market price data generally is obtained from exchange or dealer markets.

## **Derivative Assets and Liabilities**

Derivative assets and liabilities can be exchange-traded or traded OTC. The Company generally values exchange-traded derivatives using quoted prices in active markets for identical derivatives at the balance sheet date.

OTC derivatives are valued using market transactions and other market evidence whenever possible, including market-based inputs to models, model calibration to market clearing transactions, broker or dealer quotations or alternative pricing sources with reasonable levels of price transparency. When models are used, the selection of a particular model to value an OTC derivative depends on the contractual terms of, and specific risks inherent in, the instrument as well as the availability of pricing information in the market. The Company generally uses similar models to value similar instruments. Valuation models can require a variety of inputs, including contractual terms, market prices and rates, yield curves, credit curves, measures of volatility, prepayment rates and correlations of such inputs. For OTC derivatives that trade in liquid markets, such as generic forwards, swaps and options, model inputs can generally be corroborated by observable market data by correlation or other means, and model selection does not involve significant management judgment.

Certain OTC derivatives trade in less liquid markets with limited pricing information, and the determination of fair value for these derivatives is inherently more difficult. When the Company does not have corroborating market evidence to support significant model inputs and cannot verify the model using market transactions, the transaction price is initially used as the best estimate of fair value. Accordingly, when a pricing model is used to value such an instrument, the model is adjusted so the model value at inception equals the transaction price. Subsequent to initial recognition, the Company updates valuation inputs when corroborated by evidence such as similar market transactions, third-party pricing services and/or broker or dealer quotations, or other empirical market data. When appropriate, valuations are adjusted for various factors such as liquidity, bid/offer spreads and credit considerations. Such adjustments are generally based on available market evidence. In the absence of such evidence, management's best estimate is used.

## Separate Account Assets

Separate account assets are comprised primarily of registered and open-ended variable funds that trade daily and are measured at fair value using quoted prices in active markets for identical assets. Certain separate account assets are carried at amortized cost, as described in Note 34.

# (5) The following pertains to derivative assets and liabilities:

# a. Fair Value Measurements on Gross Basis:

December 31, 2022	Level 1	Level 2	Level 3	Total
Derivative assets at fair value	\$ 499,800	\$ 326,638,296	\$ 43,418,738	\$ 370,556,834
Derivative liabilities at fair value	\$ (103,104)	\$ (79,796,844)	\$ (218,109)	\$ (80,118,057)

b. Fair Value Measurements in (Level 3) of the Fair Value Hierarchy on Gross Basis

	De	Derivative Assets		Derivative Liabilities	
Balance as of January 1, 2022	\$	69,732,877	\$	_	
Total gains or losses (realized/unrealized)					
Included in net income		(42,697,927)		_	
Included in surplus		(53,593,098)		(396,746)	
Purchases		74,815,658		178,637	
Settlement		(4,838,772)		_	
Transfers into Level 3		_		_	
Balance as of December 31, 2022	\$	43,418,738	\$	(218,109)	

- B. The Company included all information required to be disclosed pursuant to SAP in this note. Certain disclosures involving other fair value information have also been included in other notes to this statement, as well as notes included in the Company's audited statutory financial statements.
- C. Aggregate Fair Value Disclosures Listed by Financial Instrument Type:

December 31, 2022	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets						
Bonds	\$ 32,571,538,559	\$ 38,025,658,312	\$ —	28,740,259,459	\$ 3,831,279,100	\$ —
Perpetual preferred stock	8,799,407	8,896,600	_ \$	8,799,407	\$ —	_
Common stock	54,743,500	54,743,500	_ \$	54,743,500	\$ —	_
Mortgage loans	6,664,515,153	7,406,562,753	_ \$	S –	\$ 6,664,515,153	_
Cash, cash equivalents and						
short-term investments	185,394,476	185,394,476	(156,060,445)	341,454,921	\$ —	_
Contract loans	422,344,229	422,344,229	_ \$	S –	\$ 422,344,229	_
Derivatives	(17,590,274)	(15,958,485)	- 9	(17,590,274)	\$ -	_
Securities lending reinvested						
collateral assets	_	_	_ \$	S —	\$ —	_
Receivable for securities	16,589,997	16,589,997	_ \$	16,589,997	\$ —	_
Separate account assets	513,495,153	513,495,153	_ \$	513,495,153	\$ —	_
Liabilities						
Policyholder contract deposits	46,809,692,606	44,256,036,620	_ \$	S —	\$ 46,809,692,606	_
Payable for securities	4,528,903	4,528,903	_ \$	4,528,903	\$ —	_
Payable for securities lending	210,485	210,485	_ \$	210,485	\$ —	_

D. The Company did not have any financial instruments for which it was not practicable to estimate fair value at December 31, 2022.

## 21. OTHER ITEMS

## A. Unusual or infrequent items

There were no unusual or infrequent items during the periods covered by this statement.

B. Troubled Debt Restructuring: Debtors

The Company had no troubled debt restructuring that occurred during the periods covered by this statement.

C. Other Disclosures

Events Related to AIG and Corebridge

# Separation of Life and Retirement Business and Relationship with Blackstone

On September 19, 2022, Corebridge completed an initial public offering (the "IPO") in which AIG sold 80 million shares of Corebridge common stock to the public. Following the IPO, AIG owns 77.7% of the outstanding common stock of Corebridge. AIG is a publicly-traded entity, listed on the New York Stock Exchange (NYSE:AIG). The term "AIG" means AIG and its consolidated subsidiaries, unless the context refers to AIG only.

On November 2, 2021, Argon Holdco LLC ("Argon"), a wholly-owned subsidiary of Blackstone, Inc. ("Blackstone"), acquired a 9.9% equity stake in Corebridge and Corebridge entered into a long-term asset management relationship with Blackstone. Pursuant to the partnership, we initially transferred \$50 billion of assets in our investment portfolio to

Blackstone. As of December 31, 2022, the book value of the assets transferred to Blackstone was \$48.9 billion. Further beginning in the fourth quarter of 2022, we transferred \$2.1 billion to Blackstone and will transfer \$2.1 billion each quarter for an aggregate of \$92.5 billion by the third quarter of 2027.

Pursuant to the Stockholders' Agreement that Corebridge entered into with AIG and Argon at the time of acquisition of Argon's Corebridge equity stake, Argon may not sell its ownership interest in Corebridge subject to exceptions permitting Argon to sell 25%, 67% and 75% of its shares after the first, second and third anniversaries, respectively, of the IPO, with the transfer restrictions terminating in full on the fifth anniversary of the IPO. Pursuant to the partnership, we initially transferred \$50 billion of assets in our investment portfolio to Blackstone. As of December 31, 2022, the book value of the assets transferred to Blackstone was \$48.9 billion. Further beginning in the fourth quarter of 2022, we transferred \$2.1 billion to Blackstone and will transfer \$2.1 billion each quarter for an aggregate of \$92.5 billion by the third quarter of 2027. Also, until Argon no longer owns at least 50% of its initial investment in Corebridge, it will have applicable right to designate for nomination for election one member of the Corebridge board of directors. The provision for income taxes is calculated on a separate return basis.

Prior to the IPO, Corebridge and certain U.S. subsidiaries were included in the consolidated federal income tax return of AIG as well as certain state tax returns where AIG files on a combined or unitary basis. The provision for income taxes is calculated on a separate return basis. Following the IPO, AIG owns a less than 80% interest in Corebridge, resulting in tax deconsolidation of Corebridge from the AIG Consolidated Tax Group and in a small minority of state jurisdictions which follow federal consolidation rules, the most significant being Florida. In addition, under the applicable law, AGC Life and its directly owned life insurance subsidiaries (the "AGC Group") will not be permitted to join in the filing of a U.S. consolidated federal income tax return with our other subsidiaries (collectively, the "Non-Life Group") for the five-year waiting period. Instead, the AGC Group is expected to file separately as members of the AGC consolidated U.S. federal income tax return during the five-year waiting period. Following the five-year waiting period, the AGC Group is expected to join the U.S. consolidated federal income tax return with the Non-Life Group.

On November 1, 2021, Corebridge declared a dividend payable to AIG in the amount of \$8.3 billion. In connection with such dividend, Corebridge issued a promissory note to AIG in the amount of \$8.3 billion. As of September 30, 2022, the promissory note to AIG has been paid in full.

On December 15, 2021, Corebridge and Blackstone Real Estate Income Trust ("BREIT"), a long-term, perpetual capital vehicle affiliated with Blackstone, completed the acquisition by BREIT of the Company's interests in a U.S. affordable housing portfolio for \$4.9 billion, in an all cash transaction, subject to certain adjustments, resulting in a pre-tax gain of \$3.0 billion.

## **Investment Management Agreements with BlackRock**

On March 28, 2022, Corebridge announced entry into a binding letter of intent with BlackRock pursuant to which certain of our U.S. and non-U.S. subsidiaries would enter into investment management agreements with BlackRock. We have since entered into such investment management agreements for the U.S. subsidiaries. Overall, we substantially transferred the management of up to \$90 billion of our investment of liquid fixed income and certain private placement assets, by the end of 2022. The investment management agreements contain detailed investment guidelines and reporting requirements. These agreements also contain reasonable and customary representations and warranties, standard of care, expense reimbursement, liability, indemnity and other provisions. The investment management agreements continue unless terminated by either party on 45 days' notice or by us immediately for cause. We continue to be responsible for our overall investment portfolio, including decisions surrounding asset allocation, risk composition and investment strategy. The investment management agreements for certain of our non-U.S. subsidiaries were executed by the end of 2022.

## Fortitude Re

Fortitude Re was established during the first quarter of 2018 in a series of reinsurance transactions related to AIG's runoff operations. Those reinsurance transactions were designed to consolidate most of AIG's Insurance run-off lines into a single legal entity. As of December 31, 2022, approximately \$29.0 billion of reserves from Corebridge Run-Off Lines and approximately \$3.2 billion of reserves from AIG's General Insurance Run-Off Lines related to business written by multiple wholly-owned AIG subsidiaries, had been ceded to Fortitude Re under these reinsurance transactions.

Of the Fortitude Re reinsurance agreements, the largest is the Amended and Restated Combination Coinsurance and Modified Coinsurance Agreement by and between Corebridge's subsidiary, AGL and Fortitude Re. Under this treaty, approximately \$22.1 billion of AGL reserves as of December 31, 2022 were ceded to Fortitude Re representing a mix of life and annuity risks. Fortitude Re provides 100 percent reinsurance of the ceded risks. AGL retains the risk of collection of any third party reinsurance covering the ceded business. At effectiveness of the treaty, an amount equal to the aggregate ceded reserves was deposited by AGL into a modified coinsurance account of AGL to secure the obligations of Fortitude Re. Fortitude Re receives or makes quarterly payments that represent the net gain or loss under the treaty for the relevant quarter, including any net investment gain or loss on the assets in the modified coinsurance account. In December 2022, the management of most of the public fixed income securities in the modified coinsurance account was transitioned to BlackRock. In accordance with the terms of the treaty, following the third anniversary of the June 2, 2020 closing of the sale of our majority interest in Fortitude Group Holdings, L.L.C., Fortitude Re has increased rights to direct the appointment of investment managers to manage the assets in the modified coinsurance account.

Following receipt of all regulatory approvals and the satisfaction of other conditions, effective as of January 1, 2022, AIG sold to an affiliate of Fortitude Re all of the outstanding capital stock of two servicing companies that administer the Life and Retirement and General Insurance ceded business, and the ceding insurers entered into administrative services agreements pursuant to which AIG transferred administration of certain Life and Retirement and General Insurance ceded business to such companies.

#### Transfer of AIG Technologies, Inc and Eastgreen Inc

In connection with the Reorganization, Corebridge and AIG entered into agreements under which Corebridge purchased AIGT and Eastgreen, Inc. ("Eastgreen") from AIG affiliates on February 28, 2022 for total consideration of \$107 million. AIGT provides data processing, technology and infrastructure services to Corebridge and AIG entities in the United States, including management of AIG hardware and networks. AIGT utilizes two data centers to provide its services. The real estate related to the two data centers is owned by Eastgreen. To the extent needed, AIGT will continue to provide services to AIG for a transition period.

Additional information on AIG is publicly available in AIG's regulatory filings with the U.S. SEC, which can be found at www.sec.gov. Information regarding AIG as described herein is qualified by regulatory filings AIG files from time to time with the SEC.

Additional information on Corebridge is publicly available in Corebridge's regulatory filings with the U.S. SEC, which can be found at www.sec.gov. Information regarding Corebridge as described herein is qualified by regulatory filings Corebridge files from time to time with the SEC.

## Standard of Care Developments

The Company provides products and services to certain employee benefit plans that are subject to the Employee Retirement Income Security Act of 1974, as amended ("ERISA"), and/or the Code. Plans subject to ERISA include certain pension and profit-sharing plans and welfare plans, including health, life and disability plans. As a result, our activities are subject to the restrictions imposed by ERISA and the Code, including the requirement under ERISA that fiduciaries must perform their duties solely in the interests of ERISA plan participants and beneficiaries, and that fiduciaries may not cause a covered plan to engage in certain prohibited transactions. The applicable provisions of ERISA and the Code are subject to enforcement by the DOL, the IRS and the Pension Benefit Guaranty Corporation.

The Company and our distributors are subject to laws and regulations regarding the standard of care applicable to sales of our products and the provision of advice to our customers. In recent years, many of these laws and regulations have been revised or reexamined while others have been newly adopted. We closely monitor these legislative and regulatory activities and evaluate the impact of these requirements on us and our customers, distribution partners and financial advisers. Where needed, we have made significant investments to implement and enhance our tools, processes and procedures, to comply with the final rules and interpretations. These efforts and enhancements have resulted in increased compliance costs and may impact sales results and increase regulatory and litigation risk. Additional changes in standard of care requirements or new standards issued by governmental authorities, such as the DOL, the SEC, the NAIC or state regulators and/or legislators, have impacted, and may impact our businesses, results of operations and financial condition.

# COVID-19

We are continually assessing the impact on our business, operations and investments of COVID-19 and the resulting ongoing economic and societal disruption. These impacts initially included a global economic contraction, disruptions in financial markets, increased market volatility and declines in certain equity and other asset prices that had negative effects on our investments, our access to liquidity, our ability to generate new sales and the costs associated with claims. Further, significant legislative and regulatory activity has occurred at both the U.S. federal and state levels, as well as globally. We cannot predict what form future legal and regulatory responses to concerns about COVID-19 and related public health issues will take, or how such responses will impact our business.

The most significant impacts relating to COVID-19 have been the impact of interest rate, credit spreads and equity market levels on spread and fee income, and increased mortality. We are actively monitoring the mortality rates and the potential direct and indirect impacts that COVID-19 may have across our businesses. The last two quarters saw the fewest national fatalities since the start of the pandemic. Actual data related to cause of death is not always available for all claims paid, and such cause of death data does not always capture the existence of comorbid conditions. The regulatory approach to the pandemic and impact on the insurance industry is continuing to evolve and its ultimate impact remains uncertain.

We have a diverse investment portfolio with material exposures to various forms of credit risk. To date, there has been minimal impact on the value of the portfolio. At this point in time, uncertainty surrounding the duration and severity of the COVID-19 pandemic makes the long-term financial impact difficult to quantify.

COVID-19 continued to have an impact in 2022. Circumstances resulting from the COVID-19 pandemic, in addition to an increase in claims, may also impact utilization of benefits, lapses or surrenders of policies and payments of insurance premiums, all of which have impacted and could further impact the revenues and expenses associated with our products.

## D. Business Interruption Insurance Recoveries

The Company did not receive any business interruption insurance recoveries during the periods covered by this statement.

## E. State Transferable and Non-Transferable Tax Credits

The Company had no state transferable tax credits during the years ending December 31, 2022 or 2021.

#### F. Subprime Mortgage Related Risk Exposure

The following features are commonly recognized characteristics of subprime mortgage loans:

- An interest rate above prime to borrowers who do not qualify for prime rate loans;
- Borrowers with low credit ratings (FICO scores);
- · Interest-only or negative amortizing loans;
- Unconventionally high initial loan-to-value ratios;
- Low initial payments based on a fixed introductory rate that expires after a short initial period, then adjusts to a variable index rate plus a margin for the remaining term of the loan;
- · Borrowers with less than conventional documentation of their income and/or net assets;
- Very high or no limits on how much the payment amount or the interest rate may increase at reset periods, potentially causing a substantial increase in the monthly payment amount, and/or;
- Substantial prepayment penalties and/or prepayment penalties that extend beyond the initial interest rate adjustment period.
- (1) Non-agency RMBS can belong to one of several different categories depending on the characteristics of the borrower, the property and the loan used to finance the property. Categorization is a function of FICO score, the type of loan, loan-to-value ratio, property-type and loan documentation.

Generally, subprime loans are made to borrowers with low FICO scores, low levels of equity and reduced income/asset documentation. Due to these characteristics, subprime borrowers pay a substantially higher interest rate than prime borrowers. In addition, they often utilize mortgage products that reduce their monthly payments in the near-term. These include adjustable-rate mortgages with low initial rates or interest-only loans. Borrowers in products like this often experience significant "payment shock" when the teaser payment resets upwards after the initial fixed period.

The primary classification mechanism the Company uses for subprime loans is FICO score. Specifically, a pool with an average FICO at origination less than 650 is considered to be subprime. However, the Company may subjectively adjust this classification based on an assessment of the other parameters mentioned above.

To monitor subprime securities, the Company uses a model with vintage-specific assumptions for delinquency roll rates, loss severities and the timing of losses. As and when needed, these vintage-based assumptions are supplemented with deal-specific information including, but not limited to, geographic distribution, realized loss severities, trigger status and scenario analysis.

- (2) The Company has no direct exposure through investments in subprime mortgage loans.
- (3) The Company's exposure through other investments is primarily in RMBS, as described above. The following provides information for the Company's investments with subprime exposure as of December 31, 2022:

Investments with subprime exposure	Actual cost	Book adjusted carrying value	Fair value	OTTI recognized to date
a. RMBS	\$ 281,146,455 \$	277,776,876 \$	324,313,551 \$	(1,027,909)
<ul> <li>b. Collateralized debt obligations</li> </ul>	159,045	193,608	194,369	_
c. CMBS	_	_	_	_
d. Other structured securities	_	_	_	_
e. Equity investments in subsidiary,				
controlled or affiliated entities	_	_	_	_
f. Other assets	_	_	_	_
g. Total subprime exposure	\$ 281,305,500 \$	277,970,484 \$	324,507,920 \$	(1,027,909.00)

(4) The Company has no underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

## G. Retained Assets

The Company had no retained assets for the period covered by this statement.

H. Insurance-Linked Securities (ILS) Contracts

The Company has not issued or purchased any insurance-linked securities.

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

(1) Amount of admitted balance that could be realized	
from an investment vehicle	\$ -
(2) Percentage Bonds	0.0 %
(3) Percentage Stocks	0.0 %
(4) Percentage Mortgage Loans	0.0 %
(5) Percentage Real Estate	0.0 %
(6) Percentage Cash and Short-Term Investments	0.0 %
(7) Percentage Derivatives	0.0 %
(8) Percentage Other Invested Assets	0.0 %

#### 22. EVENTS SUBSEQUENT

Subsequent events have been considered through February 27, 2023 for the statutory statement issued on February 28, 2023.

## Type I - Recognized Subsequent Event

There are no other recognized Type I subsequent events.

# Type II - Non-recognized Subsequent Events:

There are no recognized Type II subsequent events.

#### 23. REINSURANCE

The Company is a reinsurer for the guaranteed minimum income benefit ("GMIB"), guaranteed minimum withdrawal benefit ("GMWB") and guaranteed minimum death benefit ("GMDB") on certain variable annuities issued in Japan by MetLife Insurance K.K. ("MetLife in Japan"; formerly American Life Insurance Company), a former subsidiary of AIG. The GMIB is an optional feature that guarantees that the income benefit upon annuitization will not be less than the guaranteed income benefit even if the accumulation value of the contract falls to zero. New business under these reinsurance agreements was no longer accepted after March 31, 2009.

## A. Ceded Reinsurance Report

Section 1 - General Interrogatories

- (1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the company?
  - Yes ( ) No ( X ) If yes, give full details.
- (2) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business?
  - Yes ( ) No (X) If yes, give full details.

Section 2 - Ceded Reinsurance Report - Part A

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

#### Section 3 - Ceded Reinsurance Report - Part B

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

At December 31, 2022, the termination of reinsurance agreements will result in a reduction in surplus of approximately 921 million, net of tax.

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

Yes(X) No()

Effective October 1, 2022, a new ModCo agreement with American General Life Insurance Company was executed. Please refer to Footnote 10 for more details.

B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance during the year and had no uncollectible reinsurance as of December 31, 2022.

C. Commutation of Ceded Reinsurance

Yes ( ) No ( X )

- D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation
  - (1) The Company has no certified reinsurers whose rating was downgraded or whose certified status is subject to revocation.
  - (2) The Company is not a certified reinsurer.
- E. The Company has not reinsured any variable annuity contracts with an affiliated captive reinsurer.
- F. The Company has not ceded any reserves to a captive reinsurer.
- G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework.

The Company did not cede any XXX/AXXX reserves to a captive reinsurer as of December 31, 2022.

H. Reinsurance Credit

Not Applicable

## 24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

- A–D. There were no retrospectively rated contracts or contracts subject to redetermination during the periods covered by this statement.
- E. Risk-Sharing Provisions of the Affordable Care Act ("ACA")
- (1-4) The Company has no risk sharing provisions related to the ACA. The Company does not write Accident and Health insurance premiums.
- (5) ACA Risk Corridors Receivable as of Reporting Date

The Company had no material amounts to disclose at December 31, 2022.

## 25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

Reserves for incurred losses and loss adjustment expenses attributable to insured events of prior years are redetermined periodically based upon re-estimation of unpaid losses and loss adjustment expenses. The redetermination is generally the result of on-going analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

During 2022, the Company had no material change in incurred losses resulting from insured events occurring in prior years.

# 26. INTERCOMPANY POOLING ARRANGEMENTS

The Company had no intercompany pooling arrangements.

#### 27. STRUCTURED SETTLEMENTS

The Company does not have structured settlements for which it is contingently liable.

#### 28. HEALTH CARE RECEIVABLES

The Company does not have health care receivables.

## 29. PARTICIPATING POLICIES

The Company does not have participating policies.

#### 30. PREMIUM DEFICIENCY RESERVES

The Company does not have accident and health contracts or property/casualty contracts, thus there were no premium deficiency reserves during the periods covered by this statement.

## 31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

- (1) The Company waives deduction of deferred fractional premiums upon death of the insured and holds net level premium reserves on mortality and interest bases, which are consistent with the basic policies. The Company does not return any portion of the final premium for periods beyond the date of death. Surrender values are not promised in excess of the legally computed reserves.
- (2) The Company had no substandard life insurance policies in force; therefore, it employs no specific method in the valuation of substandard business. For annuities, underwriting determines a life expectancy, which is converted into a rated age. Reserves are calculated using the constant extra deaths methods, as required by Actuarial Guideline IX (A).
- (3) At December 31, 2022, the Company had \$0 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Texas. Reserves are reported in Exhibit 5.
- (4) Determination of tabular interest has been determined by formula as described in the instructions for Page 7, except for interest sensitive reserves which include fund accumulations, for which tabular interest has been determined from basic data.
  - The tabular interest on funds not involving life contingencies has been determined by formula, which includes each valuation rate of interest and the mean of the funds held subject to each rate.
- (5) The Investment Earnings Credited to the Account (Exhibit 7, Line 3) for deposit type contracts includes fund accumulations for which tabular interest has been determined from basic data, or the reserve-weighted method was used to determine interest.
- (6) The following table shows the details of the Page 7, Other Increases (net), Line 7 for the year ended December 31, 2022:

		_		Ordinary			_	Group	0
Item	Total	Industria I life	Life Ins.	Individual annuities	,	Supplementar y contracts	Credit life group and individua	Life Ins.	Annuities
Recharacterization of Deposit Type Contracts	\$ 30,248,665	\$ - :	\$ — \$	- :	\$	_	\$ —	\$ — \$	30,248,665
Change in CARVM Reserve Adjustment	111,115,561	_	(7,139)	88,753,108		4,238,038	_	_	18,131,554
Change in Additional Actuarial Reserves due to Asset Adequacy Analysis	(28,000,000)	_	_	(20,000,000)		_	_	_	(8,000,000)
VM21 Reserves over CSV	43,743,094	_	_	23,174,151		_	_	_	20,568,943
Change in MVA	_	_	_	_		_	_	_	_
Model and Data Enhancements	10,649,000	_	_	6,886,827		_	_	_	3,762,173
Other CARVM Impacts	13,454,930	_		232,320,481					(218,865,551)
Total	\$ 181,211,250	\$ _ :	\$ (7,139) \$	331,134,567	\$	4,238,038	\$ —	\$ — \$	(154,154,216)

# 32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT TYPE LIABILITIES BY WITHDRAWAL CHARACTERISTICS

Withdrawal characteristics of Annuity Actuarial Reserves and Deposit-Type contract Funds and other Liabilities without Life or Disability Contingencies as of December 31, 2022:

# A. Individual Annuities:

			Dec	cem	ber 31, 2022			
		General account	Separate account with guarantees		Separate account nonguaranteed	Total	% of Total	
(1)	Subject to discretionary withdrawal :  a. With market value adjusted  b. At book value less current surrender	\$ 5,404,642,032	\$ 513,495,153	\$	11,616,392,668	\$ 17,534,529,853	40.91	%
	charge of 5% or more	2,210,556,967	_		_	2,210,556,967	5.16	%
	c. At fair value	· · · · —	_		6,033,430,430	6,033,430,430	14.07	%
	d. Total with market adjustment or at fair value e. At book value without adjustment	7,615,198,999	513,495,153		17,649,823,098	25,778,517,250	60.14	%
	(minimal or no charge or adjustment)	16,448,570,248	_		_	16,448,570,248	38.37	%
(2)	Not subject to discretionary withdrawal	616,161,761			23,171,422	639,333,183	1.49	%
(3)	Total (gross: direct + assumed)	\$ 24,679,931,008	\$ 513,495,153	\$	17,672,994,520	\$ 42,866,420,681	100	%
(4)	Reinsurance ceded	_	_		_	_		
(5)	Total (net)* (3) - (4)	\$ 24,679,931,008	\$ 513,495,153	\$	17,672,994,520	\$ 42,866,420,681		
(6)	Amount included in A(1)b above that will move to A(1)e in the year after statement date:	\$ 486,850,149	\$ 37,144,556	\$	_ :	\$ 523,994,705		

<sup>\*</sup> Reconciliation of total annuity actuarial reserves and deposit fund liabilities.

## B. Group Annuities:

		Dec	cem	ber 31, 2022			
	General account	Separate account with guarantees		Separate account nonguaranteed	Total	% of Total	
Subject to discretionary withdrawal :     a. With market value adjusted     b. At book value less current surrender	\$ 968,076,490	\$ _	\$	1,790,888,931	\$ 2,758,965,421	9.4	%
charge of 5% or more	3,783,060,923	_		_	3,783,060,923	12.89	%
c. At fair value		104,775,038		14,628,026,660	14,732,801,698	50.21	%
<ul> <li>d. Total with market adjustment or at fair value</li> <li>e. At book value without adjustment</li> </ul>	4,751,137,413	104,775,038		16,418,915,591	21,274,828,042	72.5	%
(minimal or no charge or adjustment)	7,946,630,429	_		_	7,946,630,429	27.08	%
(2) Not subject to discretionary withdrawal	118,366,779				118,366,779	0.4	%
(3) Total (gross: direct + assumed)	\$ 12,816,134,621	\$ 104,775,038	\$	16,418,915,591	\$ 29,339,825,250	99.98	%
(4) Reinsurance ceded							
(5) Total (net)* (3) - (4)	\$ 12,816,134,621	\$ 104,775,038	\$	16,418,915,591	\$ 29,339,825,250		
(6) Amount included in B(1)b above that will move to B(1)e in the year after statement date:	\$ 575,453,723	\$ _	\$	_	\$ 575,453,723		

# C. Deposit-Type Contracts (no life contingencies):

			Decer	mber 31, 2022			
		General account	Separate account with guarantees	Separate account nonguaranteed	Total	% of Total	
(1)	Subject to discretionary withdrawal :  a. With market value adjusted b. At book value less current surrender	\$ 4,562,310,331	\$ — \$	- 9	\$ 4,562,310,331	66.21	%
	charge of 5% or more	2,327,476	_	_	2,327,476	0.03	% %
	d. Total with market adjustment or at fair value e. At book value without adjustment	4,564,637,807	_	_	4,564,637,807	66.24	
(2)	(minimal or no charge or adjustment)  Not subject to discretionary withdrawal	1,369,259,538 956,267,703	_	— 16.170	1,369,259,538 956,283,873	19.87 13.88	% %
(3)	Total (gross: direct + assumed) Reinsurance ceded	\$ 6,890,165,048	\$ \$	16,170	\$ 6,890,181,218	99.99	
(5)	Total (net)* (3) - (4)  Amount included in C(1)b above that will	\$ 6,890,165,048	\$ — \$	16,170	\$ 6,890,181,218		
(6)	move to C(1)e in the year after statement date:	\$ 321,616	\$ — \$	- :	\$ 321,616		

# D. VALIC Life, A&H & Separate Account Reserves - Annuities:

	2022
Life & accident & health annual statement:	
(1) Exhibit 5, annuities section, total (net)	\$ 37,220,406,442
(2) Exhibit5, supplementary contracts with life	
contingencies section, total (net)	275,659,187
(3) Exhibit 7 deposit-type contracts, line 14,col.1	6,890,165,048
(4) Subtotal	44,386,230,677
Separate accounts annual statement:	
(5) Exhibit 3, line 0299999. column 2	34,687,008,955
(6) Exhibit 3, line 0399999. column 2	23,171,422
(7) Policyholder dividend and coupon accumulations	_
(8) Policyholder premium	_
(9) Guaranteed interest contracts	_
(10) Other contract deposit funds	16,170
(11) Subtotal	 34,710,196,547
(12) Combined total	\$ 79,096,427,224

## 33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

Withdrawal characteristics of Life Actuarial Reserves as of December 31, 2022:

				Decembe	er 31	, 2022		
		 Ge	eneral Account			Separate Ac	count - Nonguar	anteed
		Account value	Cash value	Reserve		Account value	Cash value	Reserve
A.	Subject to discretionary withdrawal, surrender values, or policy loans: (1) Term policies with cash value (2) Universal life (3) Universal life with secondary guarantees	\$ _ \$ _ _	- \$ - -		\$	— \$ —	S — \$ — —	_
	<ul><li>(4) Indexed universal life</li><li>(5) Indexed universal life with secondary guarantees</li><li>(6) Indexed life</li></ul>	_ _ _	_ _ _	_ _ _		_ _ _	_ _ _	_ _ _
	<ul> <li>(7) Other permanent cash value life insurance</li> <li>(8) Variable life</li> <li>(9) Variable universal life</li> <li>(10) Miscellaneous reserves</li> </ul>	_ _ _	_ _ _	_ _ _ _		_ _ _ _	_ _ _	_ _ _
B.	Not subject to discretionary withdrawal or no cash values (1) Term policies without cash value (2) Accidental death benefits (3) Disability - active lives (4) Disability - disabled lives (5) Miscellaneous reserves	XXX XXX XXX XXX	XXX \$ XXX XXX XXX	14,887 — — — — 472		XXX XXX XXX XXX	XXX \$ XXX XXX XXX	_ _ _ _
C.	Total (gross: direct + assumed)	\$ _ 9	5 — \$	15,359	\$	<b>-</b> \$	5 — \$	
D. E.	Reinsurance ceded Total (net) (C) - (D)	\$ 		 15,359	\$			

# F. VALIC Life, A&H & Separate Account Reserves - Life

	2022
Life & accident & health annual statement:	
(1) Exhibit 5, life insurance section, total (net)	\$ 14,887
(2) Exhibit 5, Accidental death benefits section, total (net)	_
(5) Exhibit 5, Micellaneous reserves section, total (net)	99,770,154
(6) Subtotal	99,785,041
Separate accounts annual statement:	
(7) Exhibit 3, line 0199999, column 2	_
(8) Exhibit 3, line 0499999, column 2	_
(9) Exhibit 3, line 0599999, column 2	_
(10) Subtotal	_
(11) Combined total	\$ 99,785,041

## 34. PREMIUMS AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

The Company did not have any premiums and annuity considerations deferred and uncollected at December 31, 2022.

#### 35. SEPARATE ACCOUNTS

## A. Separate Account Activity

(1) Separate account assets and liabilities generally represent funds for which the contract holder, rather than the Company, bears the investment risk. Separate account contract holders have no claim against the assets of the general account of the Company, except for certain minimum guarantees made by the Company. Separate account assets are generally reported at fair value.

Variable annuity contracts may include certain contractually guaranteed benefits to the policyholder. These guaranteed features include guaranteed minimum death benefits ("GMDB") that are payable in the event of death, and living benefits that are payable in the event of annuitization, or, in other instances, at specified dates during the accumulation period. The Company's GMDB generally provide an incidental death benefit of the greater of account value or premium paid plus interest, at a rate less than or equal to 3 percent, up to age 70 and return of premium thereafter. Living benefits include guaranteed minimum withdrawal benefits ("GMWB"). The Company's GMDB and GMWB reserves are held in the Company's general account in Exhibit 5.

Certain other separate accounts relate to experience-rated group annuity contracts that fund defined contribution pension plans. These contracts provide guaranteed interest returns for one quarter only, where the guaranteed interest rate is re-established each quarter based on the investment experience of the separate account. In no event can the interest rate be less than 3 percent. There are guarantees of principal and interest for purposes of plan participant transactions (e.g., participant-directed withdrawals and fund transfers done at market value). The assets and liabilities of these separate accounts are carried at the quoted market value of the underlying assets.

Certain other separate accounts relate to market value adjusted fixed annuity contracts in which the assets are carried at amortized cost. These policies are required to be held in the Company's separate account by certain states, including Texas.

Certain other separate accounts relate to flexible-premium adjustable life insurance and premium risk transfer annuities in which the assets are carried at amortized cost. These contracts provide the greater of guaranteed interest returns defined in the policy or interest in excess of the guaranteed rate as defined by the Company.

All variable products are in accordance with Texas Insurance Code § 1152.051.

(2) In accordance with the products/transactions recorded within the separate account, some assets are considered legally insulated whereas others are not legally insulated from the general account. The legal insulation of the separate account assets prevents such assets from being generally available to satisfy claims resulting from the general account.

The assets legally insulated from the general account as of December 31, 2022 are attributed to the following products/transactions:

Product Transaction	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Variable annuity products	\$ 34,257,638,718	\$ _
Annuities with MVA features	_	445,543,648
DeKalb separate account	113,000,083	_
Total	\$ 34,370,638,801	\$ 445,543,648

(3) As of December 31, 2022, the general account of VALIC had a maximum guarantee for separate account liabilities of \$927,635,732. To compensate the general account for the risk taken, the separate account has paid risk charges as follows for the past five (5) years:

		Risk Charges Paid by the	Guarantees Paid by the
	Year	Separate Account	General Account
a.	2022	\$ 15,600,548	\$ 2,128,880
b.	2021	16,186,889	1,680,895
C.	2020	15,517,138	1,935,170
d.	2019	16,375,504	1,285,555
e.	2018	17,153,691	1,412,346
	Total	\$ 80,833,770	\$ 8,442,846

As of December 31, 2022, the general account of VALIC had paid \$2,128,880 toward separate account guarantees. The total separate account guarantees paid by the general account for the preceding four years ending December 31, 2021, 2020, 2019, and 2018 was \$1,680,895, \$1,935,170, \$1,285,555, and \$1,412,346 respectively.

(4) The Company does not engage in securities lending transactions within the separate account.

#### **NOTES TO FINANCIAL STATEMENTS**

### B. General Nature and Characteristics of Separate Accounts Business

Information regarding the separate accounts at December 31, 2022 was as follows:

	(1)			(2)		(3)		(4)	(5)
				Nonindexed		Nonindexed		Nonguaranteed	
				Guarantee less		Guarantee more		Separate	
	Indexed			than/equal to 4%		than 4%		Accounts	Total
1. Premiums, considerations or deposits at									
December 31, 2022	\$	_	\$	139,663,467	\$	\$	;	1,610,749,528 \$	1,750,412,995
2. Reserves at December 31, 2022 for accounts									
with assets at:									
a. Fair value	\$	_	\$	104,775,038	\$	_ \$	3	34,091,926,357 \$	34,196,701,395
b. Amortized cost				513,495,153					513,495,153
c. Total reserves	\$	_	\$	618,270,191	\$	_ \$	;	34,091,926,357 \$	34,710,196,548
3. By withdrawal characteristics:									
a. Subject to discretionary withdrawal									
(1) With market value adjustment	\$	_	\$	513,495,153	\$	_ \$	3	13,407,281,600 \$	13,920,776,753
(2) At book value without market value									
adjustment and with current surrender									
charge of 5% or more		—		_		_		_	_
(3) At fair value		—		104,775,038		_		20,661,457,091	20,766,232,129
(4) At book value without market value									
adjustment and with current surrender									
charge less than 5%		_							
(5) Subtotal	\$	_	\$	618,270,191	\$	_ \$	;	34,068,738,691 \$	34,687,008,882
b. Not subject to discretionary withdrawal		_						23,187,592	23,187,592
c. Total	\$	_	\$	618,270,191	\$	<b>—</b> \$	;	34,091,926,283 \$	34,710,196,474
* Line 2(c) should equal Line 3(c).									
4. Reserves for Asset Default Risk in			_		_				
Lieu of AVR	\$	_	\$		\$		<u> </u>		

#### C. Reconciliation of Net Transfers To or (From) Separate Accounts

	D	ecember 31, 2022
1. Transfers as reported in the Summary of Operations of the Separate Accounts Statement:		
a. Transfers to Separate Accounts (page 4, line 1.4)	\$	1,750,878,435
b. Transfers from Separate Accounts (page 4, line 10)		3,461,919,703
c. Net transfers to or (from) Separate Accounts (a)-(b)		(1,711,041,268)
2. Reconciling adjustments:		
a. Transfers on account of deposit-type contracts		_
3. Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement	\$	(1,711,041,268)

#### **36. LOSS/CLAIM ADJUSTMENT EXPENSES**

The Company had no loss/claim adjustment expenses during the periods covered by this statement.

### **GENERAL INTERROGATORIES**

# PART 1 - COMMON INTERROGATORIES GENERAL

1.1	Is the reporting entity a member of an Insurance Holding Company Syster is an insurer?			Yes [ X	( ] No [	]
1.2	If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.  If yes, did the reporting entity register and file with its domiciliary State Inst such regulatory official of the state of domicile of the principal insurer in the providing disclosure substantially similar to the standards adopted by the lits Model Insurance Holding Company System Regulatory Act and model subject to standards and disclosure requirements substantially similar to the standards and disclosure requirements.	olding Company System, a registration statement onal Association of Insurance Commissioners (NAIC) in lations pertaining thereto, or is the reporting entity	. Yes[X	] No [	] N/A	\ [ ]
1.3	State Regulating?			TEX	AS	
1.4	Is the reporting entity publicly traded or a member of a publicly traded grou			Yes [ X	( ] No [	]
1.5	If the response to 1.4 is yes, provide the CIK (Central Index Key) code issu	by the SEC for the entity/group		000000	)5272	
2.1	Has any change been made during the year of this statement in the charter reporting entity?			Yes [	] No [	Х]
2.2	If yes, date of change:					
3.1	State as of what date the latest financial examination of the reporting entit	as made or is being made		12/31/	′2021	
3.2	State the as of date that the latest financial examination report became aventity. This date should be the date of the examined balance sheet and no			12/31/	′2016	
3.3	State as of what date the latest financial examination report became availadomicile or the reporting entity. This is the release date or completion date examination (balance sheet date).	the examination report and not the date of the		06/07/	′2018	
3.4	By what department or departments? Texas, Department of Insurance					
3.5	Have all financial statement adjustments within the latest financial examin statement filed with Departments?		Yes [	] No [	] N/A	[ X ]
3.6	Have all of the recommendations within the latest financial examination re	been complied with?	Yes [ X	] No [	] N/A	[ ]
4.1		the reporting entity), receive credit or commissions for o	r control		] No [ ] No [	
4.2	During the period covered by this statement, did any sales/service organiz receive credit or commissions for or control a substantial part (more than 2 premiums) of:	n owned in whole or in part by the reporting entity or an	affiliate,	.00 [	, [	. ,
	4.21 sales o	w business?			] No [ ] No [	
5.1	Has the reporting entity been a party to a merger or consolidation during the liftyes, complete and file the merger history data file with the NAIC.	eriod covered by this statement?		Yes [	] No [	Х ]
5.2	If yes, provide the name of the entity, NAIC Company Code, and state of ceased to exist as a result of the merger or consolidation.	icile (use two letter state abbreviation) for any entity that	has			
	1 Name of Entity	NAIC Company Code State of Domicile				
6.1	Has the reporting entity had any Certificates of Authority, licenses or regis revoked by any governmental entity during the reporting period?			Yes [	] No [	Х]
6.2	If yes, give full information:					
7.1	Does any foreign (non-United States) person or entity directly or indirectly			Yes [	] No [	Х ]
7.2	If yes, 7.21 State the percentage of foreign control; 7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the e attorney-in-fact and identify the type of entity(s) (e.g., individual, corp	is a mutual or reciprocal, the nationality of its manager of				%
	1 Nationality	2 Type of Entity				

	GENERAL	INTERROGATORI	ES					
8.1 8.2	Is the company a subsidiary of a depository institution holding compart the response to 8.1 is yes, please identify the name of the DIHC.					Yes [	] No	[ X ]
8.3 8.4	Is the company affiliated with one or more banks, thrifts or securities If response to 8.3 is yes, please provide below the names and locatic regulatory services agency [i.e. the Federal Reserve Board (FRB), th Insurance Corporation (FDIC) and the Securities Exchange Commission	firms?on (city and state of the main office) of any a ne Office of the Comptroller of the Currency (	ffiliates regulated	d by a fe	 deral	Yes [ X	] No	[ ]
	1	2	3	4	5	6	1	
	Affiliate Name	Location (City, State)	FRB	OCC	FDIC			
	AIG Asset Management (U.S.), LLC	New York, NY	NO			YES		
	AIG Capital Services, Inc	Jersey City, NJ Charlotte, NC						
	AIG Federal Savings Bank (trust-only thrift)	Wilmington, DE	NU	NU	NO	YES		
	AlG Global Capital Markets Securities, LLC	Wilton, CT						
	AlphaCat Capital, Inc.	Jersey City, NJ	NO	NO	NO	YES		
	AlphaCat Managers Ltd.	Bermuda						
	Covenant CLO Advisors, LLC	Charlotte, NC	N0	NO	NO	YES		
	First Principles Capital Management, LLC	New York, NY	N0	NO	N0	YES		
	SunAmerica Asset Management, LLC	Jersey City, NJ	N0	NO	N0	YES		
	The Variable Annuity Life Insurance Company	Houston, TX	N0	NO	N0	YES		
	VALIC Financial Advisors, Inc.	Houston, TX	N0	NO	N0	YES		
	VALIC Retirement Services Company	Houston, IX	NO	NO	NO	YES		
	Varagon Capital Partners, L.P.							
10.1 10.2 10.3 10.4	allowed for in Section 18A of the Model Regulation, or substantially s	audit services provided by the certified indeprting Model Regulation (Model Audit Rule), comption:  quirements of the Annual Financial Reporting imilar state law or regulation?	endent public ac or substantially s 	countan imilar sta	t ate 	Yes [ Yes [		
10.5	Has the reporting entity established an Audit Committee in compliance					1 No f	1 N/	A [ ]
10.6		,			-	, [	,	
11.	What is the name, address and affiliation (officer/employee of the refirm) of the individual providing the statement of actuarial opinion/cer	porting entity or actuary/consultant associate tification?	d with an actuar	ial consu	Ilting			
40.4	Frank Andrew Kophamel, Vice President and Appointed Actuary, 272					V V	1 N I	
1Z.T	Does the reporting entity own any securities of a real estate holding of	company or otnerwise noid real estate indired I estate holding company Var ious	ouy:			res [ X	] INO	ı J
						202 054		
		arcels involved						200 00
12.2		djusted carrying value				\$	2,980,0	032,291
13.	If, yes provide explanation: Schedule BA Characteristics of Real Estate: 13 real estate limited pa Investments in 108 REIT companies that own 392,838 properties wit FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTI	h carrying value totaling \$2,731,146,849						
13.1	What changes have been made during the year in the United States	manager or the United States trustees of the						
13.2	Does this statement contain all business transacted for the reporting					Yes [	] No	[ ]
13.3	Have there been any changes made to any of the trust indentures du	ring the year?				Yes [	] No	[ ]
13.4	If answer to (13.3) is yes, has the domiciliary or entry state approved				-	] No [	] N/	A [
14.1	Are the senior officers (principal executive officer, principal financial osimilar functions) of the reporting entity subject to a code of ethics, wa. Honest and ethical conduct, including the ethical handling of actual relationships; b. Full, fair, accurate, timely and understandable disclosure in the pe	hich includes the following standards? al or apparent conflicts of interest between pe	ersonal and prof			Yes [ X	] No	[ ]
	c. Compliance with applicable governmental laws, rules and regulation     d. The prompt internal reporting of violations to an appropriate perso	ons;	g 5					

14.3 Have any provisions of the code of ethics been waived for any of the specified officers? ......

Yes [ ] No [ X ]

e. Accountability for adherence to the code.

14.11 If the response to 14.1 is No, please explain:

14.2 Has the code of ethics for senior managers been amended?14.21 If the response to 14.2 is yes, provide information related to amendment(s).

 $14.31 \quad \text{If the response to } 14.3 \text{ is yes, provide the nature of any waiver} (s).$ 

### **GENERAL INTERROGATORIES**

1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? 2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.				Yes [	] No [
	er of Credit and describe the circumstances in which the Le	tter of Credit is triggere	3 I	4	
1 American Bankers Association (ABA) Routing	2		3	4	
Number	Issuing or Confirming Bank Name		That Can Trigger the Letter of Credit	Amo	
<u> </u>	<u>'</u>				
	BOARD (	OF DIRECTOR	S		
	or sale of all investments of the reporting entity passed upo			Yes [ X ]	] No [
Does the reporting thereof?	ng entity keep a complete permanent record of the proceed	lings of its board of dire	ectors and all subordinate committees	Yes [ X ]	
part of any of its	g entity an established procedure for disclosure to its board officers, directors, trustees or responsible employees that i	s in conflict or is likely	to conflict with the official duties of such	Yes [ X ]	1 No [
poroon:					, [
	FI	NANCIAL			
Has this stateme	ent been prepared using a basis of accounting other than Sciples)?	tatutory Accounting Pr	inciples (e.g., Generally Accepted	1 29Y	1 No [
	aned during the year (inclusive of Separate Accounts, exclu				
			20.12 To stockholders not officers	.\$	
			20.13 Trustees, supreme or grand		
			(Fraternal Only)	. \$	
Total amount of policy loans):	loans outstanding at the end of year (inclusive of Separate	Accounts, exclusive of	f 20.21 To directors or other officers	¢	
policy loans).			20.22 To stockholders not officers		
			20.23 Trustees, supreme or grand	.ψ	
			(Fraternal Only)	. \$	
Were any assets	s reported in this statement subject to a contractual obligation	on to transfer to anothe	er party without the liability for such	V [	1 N. I
obligation being	reported in the statement?		21.21 Rented from others		
ii yes, state tile a	amount thereof at December 31 of the current year.		21.22 Borrowed from others		
			21.23 Leased from others		
			21.24 Other		
Does this statem	nent include payments for assessments as described in the	Annual Statement Ins	tructions other than quaranty fund or	. Ф	
guaranty associa	ation assessments?	······		Yes [	] No
If answer is yes:			2.21 Amount paid as losses or risk adjustment		
		22	2.22 Amount paid as expenses	.\$	
		22	2.23 Other amounts paid	\$	
	ng entity report any amounts due from parent, subsidiaries				
	ny amounts receivable from parent included in the Page 2			. \$	
Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days?				Yes [	] No
If the response t	o 24.1 is yes, identify the third-party that pays the agents ar	nd whether they are a i	related party.		
		Is the			
		Third-Party Age			
	Name of Third Party	a Related Par	ty		
	Name of Third-Party	(Yes/No)			
		<b> </b>	······		
	INV				

### **GENERAL INTERROGATORIES**

25.02	If no, give full and comp	lete information relating thereto					
25.03	whether collateral is car	ried on or off-balance sheet. (an alte	program including value for collateral and amount of loaned securities, and native is to reference Note 17 where this information is also provided)				
25.04			mount of collateral for conforming programs as outlined in the Risk-Based Capital				
25.05	For the reporting entity's	s securities lending program, report a	mount of collateral for other programs.	\$			
25.06			ic securities) and 105% (foreign securities) from the counterparty at the	] No [	[ ] N	/A [ X	[ ]
25.07	Does the reporting entit	y non-admit when the collateral recei	ved from the counterparty falls below 100%?	] No [	] N/	/A [ X	. ]
25.08	Does the reporting entit conduct securities lendi	y or the reporting entity 's securities leng?	ending agent utilize the Master Securities lending Agreement (MSLA) to Yes [	] No [	[ ] N	/A [ X	[ ]
25.09	For the reporting entity's	s securities lending program state the	amount of the following as of December 31 of the current year:				
	25.092	Total book adjusted/carrying value o	al assets reported on Schedule DL, Parts 1 and 2 f reinvested collateral assets reported on Schedule DL, Parts 1 and 2 eported on the liability page.	.\$			0
26.1	control of the reporting	entity or has the reporting entity sold	g entity owned at December 31 of the current year not exclusively under the or transferred any assets subject to a put option contract that is currently in 25.03).	Yes [	X ] No	[ ]	
26.2	If yes, state the amount	thereof at December 31 of the curren	26.22 Subject to reverse repurchase agreements	\$\$\$\$\$	54, 2,	,743,5 ,687,6	600
			26.31 Pledged as collateral to FHLB - including assets backing funding agreements				
26.3	For category (26.26) pro	ovide the following:					
		1 Nature of Restriction	2 Description	Am	3 nount		
27.1	Does the reporting entit	y have any hedging transactions reno	orted on Schedule DB?	Yes [	X 1 No	r 1	
		nsive description of the hedging progr	am been made available to the domiciliary state?	_	-		
INES 2	•	IFE/FRATERNAL REPORTING ENT	TITIES ONLY:				
27.3	Does the reporting entit	y utilize derivatives to hedge variable	annuity guarantees subject to fluctuations as a result of interest rate sensitivity? .	Yes [	X ] No	[ ]	
27.4	If the response to 27.3 i	s YES, does the reporting entity utiliz	e: 27.41 Special accounting provision of SSAP No. 108	Yes [	X ] No ] No ] No	[ X ]	
27.5	following:  The reporting of Hedging strate Actuarial certific reserves and p Financial Office Hedging Strate	entity has obtained explicit approval from the special accounting procession has been obtained which indication the impact of the hedging stream Certification has been obtained who	om the domiciliary state.  or ovisions is consistent with the requirements of VM-21.  ates that the hedging strategy is incorporated within the establishment of VM-21 tategy within the Actuarial Guideline Conditional Tail Expectation Amount. ich indicates that the hedging strategy meets the definition of a Clearly Defined Defined Hedging Strategy is the hedging strategy being used by the company in	Yes [	] No	[ ]	
28.1			31 of the current year mandatorily convertible into equity, or, at the option of the	Yes [	] No	[ X ]	
28.2	If yes, state the amount	thereof at December 31 of the current	nt year	\$			
29.		edule E - Part 3 - Special Deposits, re	al estate, mortgage loans and investments held physically in the reporting entity's and other securities, owned throughout the current year held pursuant to a				
	custodial agreement wit	deposit boxes, were all stocks, bonds th a qualified bank or trust company i	n accordance with Section 1, III - General Examination Considerations, F.  Agreements of the NAIC Financial Condition Examiners Handbook?	Yes [	X ] No	[ ]	
29.01	custodial agreement wit Outsourcing of Critical F	deposit boxes, were all stocks, bonds th a qualified bank or trust company i Functions, Custodial or Safekeeping	n accordance with Section 1, III - General Examination Considerations, F.	Yes [	X ] No	[ ]	
29.01	custodial agreement with Outsourcing of Critical For agreements that co	deposit boxes, were all stocks, bonds th a qualified bank or trust company i Functions, Custodial or Safekeeping mply with the requirements of the NA  1 te of Custodian(s)	n accordance with Section 1, III - General Examination Considerations, F. Agreements of the NAIC Financial Condition Examiners Handbook?				

### **GENERAL INTERROGATORIES**

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

1	2	3
Name(s)	Location(s)	Complete Explanation(s)

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year?...... Yes [ ] No [ X ]

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

1	2	3	4
Old Custodian	New Custodian	Date of Change	Reason

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

1	2
Name of Firm or Individual	Affiliation
AIG Asset Management (U.S.), LLC	A
Varagon Capital Partners, L.P	U
Blackstone ISG-I Advisors L.L.C.	U
Carlyle Investment Management L.L.C.	U
BlackRock Financial Management	
-	

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

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

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

1	2	3	4	5
				Investment
				Management
Central Registration				Agreement
Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	(IMA) Filed
150088	AIG Asset Management (U.S.), LLC	549300JPERGTYCY1XS20	Delaware	DS
		None	SEC	DS
289202			Delaware	DS
111128	Carlyle Investment Management L.L.C.	549300MVJ5FAYQX68835	SEC	N0

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

30.2 If yes, complete the following schedule:

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

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

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

### **GENERAL INTERROGATORIES**

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

	1	2	3
			Excess of Statement
			over Fair Value (-), or
	Statement (Admitted)		Fair Value over
	Value	Fair Value	Statement (+)
31.1 Bonds	38 , 129 , 133 , 920	32,682,797,411	(5,446,336,509)
31.2 Preferred stocks	11,982,486	11,885,293	(97, 193)
31.3 Totals	38, 141, 116, 406	32,694,682,704	(5,446,433,702)

31.4	Describe the sources or methods utilized in determining the fair values:					
	Fair market value was predominantly based on external pricing sources. To a lesser extent, internal pricing models were used when external prices were not available. See Note 20 Fair Value Measurements for information regarding the sources or methods utilized in determining fair value.					
32.1	Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?	Ye	es [ X	]	No [	]
32.2	If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source?		es [	]	No [	X ]
32.3	If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:					
	Broker-priced items are typically priced via a single broker quote from the underwriter or another dealer knowledgeable about the security. It is AIGs experience that broker/dealers and custodial banks rarely provide a written account of their pricing methodologies. AIG performs various pricing reviews and testing of its securities to obtain comfort that the broker quotes were reflective of transactions between market participants. Testing is generally performed on a monthly basis to identify assets that require further review based on certain parameters. These reviews include an evaluation of significant price changes as well as price variances from other available internal and external sources. In certain circumstances, AIG may contact the broker directly for more information.					
33.1	Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?	Ye	es [	]	No [	Х ]
33.2	Five securities pending documentation, audited financials, valid identifier, or a Private Rating Letter					
34.	By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:  a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.  b. Issuer or obligor is current on all contracted interest and principal payments.  c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.					
	Has the reporting entity self-designated 5GI securities?	Ye	es [ X	]	No [	]
35.	By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:  a. The security was purchased prior to January 1, 2018.  b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.  d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.  Has the reporting entity self-designated PLGI securities?	Yı	es [	]	No [	Х ]
36.	By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:					
	<ul> <li>a. The shares were purchased prior to January 1, 2019.</li> <li>b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.</li> <li>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.</li> <li>d. The fund only or predominantly holds bonds in its portfolio.</li> <li>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.</li> <li>f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.</li> <li>Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?</li> </ul>	Yı	es [	]	No [	X ]
37.	By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:  a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.  b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.  c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.  d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.					
	Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria?	Х]	No [	]	N/A	[ ]

### **GENERAL INTERROGATORIES**

38.1	Does the reporting entity directly hold cryptocurrencies?			Yes [	] No [ X ]
38.2	If the response to 38.1 is yes, on what schedule are they reported?				
39.1	Does the reporting entity directly or indirectly accept cryptocurrencies as payments for p	oremiums on policies?		Yes [	] No [ X ]
39.2	•	ately converted to U.S. dollars?			] No [ ]
39.3	If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of	premiums or that are held directl	y.		
	1  Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums		
	OTHER				
40.1 40.2	Amount of payments to trade associations, service organizations and statistical or rating.  List the name of the organization and the amount paid if any such payment represented service organizations and statistical or rating bureaus during the period covered by this	d 25% or more of the total payme statement.			821,389
	AMERICAN COUNCIL OF LIFE				
41.1 41.2	Amount of payments for legal expenses, if any?  List the name of the firm and the amount paid if any such payment represented 25% or during the period covered by this statement.			\$	1,999,677
	1 Name		2 ınt Paid		
	NONE				
42.1 42.2	Amount of payments for expenditures in connection with matters before legislative bodi	es, officers or departments of governore of the total payment expen	vernment, if any?	\$	519,680
	1		2		
	Name	Amou	ınt Paid		
	NONE				

### **GENERAL INTERROGATORIES**

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

If ye	es, indicate premium earned on U.S. business only			\$
	at portion of Item (1.2) is not reported on the Medicare Supplement Insurance Expe I Reason for excluding:			\$
Indi	cate amount of earned premium attributable to Canadian and/or Other Alien not inc	luded in Item (1.2) above		\$
Indi	cate total incurred claims on all Medicare Supplement insurance.			\$
Indi	vidual policies:	Most current th	iree vears:	
	•		nium earned	\$
			rred claims	
			f covered lives	
		1.00 144111501 0		
		All years prior	to most current three years	
			nium earned	
			rred claims	
			f covered lives	
Gro	up policies:	Most current th	ree years:	
			nium earned	\$
			rred claims	
			f covered lives	·
		All years prior t	to most current three years	
			nium earned	
			rred claims	
			of covered lives	
Hea	alth Test:			
		1	2	
		Current Year	Prior Year	
2.1	Premium Numerator			
2.2	Premium Denominator			
2.3	Premium Ratio (2.1/2.2)		_	
2.4	Reserve Numerator			
2.5	Reserve Denominator			
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000	
Doe	es this reporting entity have Separate Accounts?			Yes [ X ] No [
If ye	es, has a Separate Accounts Statement been filed with this Department?		Yes	[ X ] No [ ] N/A [
Wh dist	at portion of capital and surplus funds of the reporting entity covered by assets in the ributable from the Separate Accounts to the general account for use by the general	e Separate Accounts state account?	ment, is not currently	\$(153,292,4
	te the authority under which Separate Accounts are maintained:			
Inve	estment Company Act of 1940 and article 3.75 of the Texas Insurance Code			
Wa	s any of the reporting entity's Separate Accounts business reinsured as of December	er 31?		Yes [ ] No [ X
Has	the reporting entity assumed by reinsurance any Separate Accounts business as o	f December 31?		Yes [ ] No [ X ]
Acc	e reporting entity has assumed Separate Accounts business, how much, if any, reir ounts reserve expense allowances is included as a negative amount in the liability "?"	or "Transfers to Separate A	Accounts due or accrued	
clai	reporting entities having sold annuities to another insurer where the insurer purcha mant (payee) as the result of the purchase of an annuity from the reporting entity or	ly:	-	
	ount of loss reserves established by these annuities during the current year:the name and location of the insurance company purchasing the annuities and the			
_	<del>-</del>		T -	
	1		2 Statement on Purchase	
			of Annuit	
	P&C Insurance Company And Location		(i.e., Present	Value)

### **GENERAL INTERROGATORIES**

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

	· ·							
5.1	Do you act as a custodian for health savings account	nts?					Yes [ ] No	[ X ]
5.2	If yes, please provide the amount of custodial funds	s held as of the re	eporting date				\$	
5.3	Do you act as an administrator for health savings ac	ccounts?					Yes [ ] No	[ X ]
5.4	If yes, please provide the balance of funds administ	tered as of the re	porting date				\$	
6.1 6.2	Are any of the captive affiliates reported on Schedu If the answer to 6.1 is yes, please provide the follow		orized reinsurers?			Yes [	[ ] No [ ]	N/A [ X ]
	1	2	3	4	Assets	Supporting Rese	rve Credit	
	Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	5 Letters of Credit	6 Trust Agreements	7 Other	
7.	Provide the following for individual ordinary life insu ceded):	7.1 Direct Pre	emium Written urred Claims				\$	
	Term (whether full ur Whole Life (whether Variable Life (with or Universal Life (with or Variable Universal Li	nderwriting,limite full underwriting, without seconda or without second	limited underwritin ary gurarantee) ary gurarantee)	ssue,"short form a g,jet issue,"short fo				
8.	Is the reporting entity licensed or chartered, register	red, qualified, eliç	gible or writing bus	iness in at least tw	o states?		Yes [ X ] No	[ ]
8.1	If no, does the reporting entity assume reinsurance the reporting entity?							[ ]
ife, Ac	cident and Health Companies Only:							
9.1	Are personnel or facilities of this reporting entity use by this reporting entity (except for activities such as studies)?	administration of	f jointly underwritte	n group contracts	and joint mortality	or morbidity		[ ]
9.2	Net reimbursement of such expenses between repo	orting entities:						
							\$424 \$(11	, - , -
10.1	Does the reporting entity write any guaranteed inter-	est contracts?					Yes [ X ] No	[ ]
10.2	If yes, what amount pertaining to these lines is inclu	ıded in:						
							\$	
11.	For stock reporting entities only:			10.22	Page 4, Line 1		\$700	,000,000
11.1	Total amount paid in by stockholders as surplus fun	nds since organiz	ation of the reporti	ng entity:			\$ 6,237	,730,229
12.	Total dividends paid stockholders since organizatio	n of the reporting	ı entitv					
	, can amagnag para crosmoracio cinco cigamizano		,,	12.11	Cash		\$13,715	, 142 , 732
							\$	
13.1	Does the reporting entity reinsure any Workers' Cor Reinsurance (including retrocessional reinsurance) benefits of the occupational illness and accident ex- written as workers' compensation insurance.	assumed by life	and health insurer	s of medical, wage	loss and death		Yes [ ] No	[ X ]
13.2	If yes, has the reporting entity completed the Worke	ers' Compensatio	on Carve-Out Supp	lement to the Anni	ual Statement?		Yes [ ] No	[ ]
13.3	If 13.1 is yes, the amounts of earned premiums and	l claims incurred		re:	2	2		
			1 Reinsura Assume		2 nsurance Ceded	3 Net Retained		
	13.31 Earned premium						ı	
	13.32 Paid claims					0	1	
	13.33 Claim liability and reserve (beginning of year)							
	13.34 Claim liability and reserve (end of year)							
	13.35 Incurred claims			0	0	0		

### **GENERAL INTERROGATORIES**

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

13.4	If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribu 13.34 for Column (1) are:	ition of the amounts rep	oorted in Lines 13.31 and	Í			
	Attachment	1 Earned	2 Claim Liability				
	Point	Premium	and Reserve				
	13.41 <\$25,000						
	• • • • • • • • • • • • • • • • • • • •						
	13.43 \$100,000 - 249,999						
	. , , , , , , , , , , , , , , , , , , ,						
	13.45 \$1,000,000 or more						
13.5	What portion of earned premium reported in 13.31, Column 1 was assumed from pools?			\$			
raterna	al Benefit Societies Only:						
14.	Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work	and representative for	m of government?	Yes [	1	No [	1
15.	How often are meetings of the subordinate branches required to be held?			-		•	
16.	How are the subordinate branches represented in the supreme or governing body?						
17.	What is the basis of representation in the governing body?						
18.1	How often are regular meetings of the governing body held?						
18.2	When was the last regular meeting of the governing body held?						
18.3	When and where will the next regular or special meeting of the governing body be held?						
18.4	How many members of the governing body attended the last regular meeting?						
18.5	How many of the same were delegates of the subordinate branches?			····			
19.	How are the expenses of the governing body defrayed?						
20.	When and by whom are the officers and directors elected?						
21.	What are the qualifications for membership?						
22.	What are the limiting ages for admission?						
23.	What is the minimum and maximum insurance that may be issued on any one life?						
24.	Is a medical examination required before issuing a benefit certificate to applicants?			Yes [	-	No [	]
25.	Are applicants admitted to membership without filing an application with and becoming a member	-		_	]	-	]
26.1 26.2	Are notices of the payments required sent to the members?			] No [		N/A	l J
27.	What proportion of first and subsequent year's payments may be used for management expense			Yes [	J	INO [	J
	27.11 First Year						%
	27.12 Subsequent Years		-				%
28.1	Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payment and the substitute of the substitute			Yes [			
28.2	If so, what amount and for what purpose?						
29.1	Does the reporting entity pay an old age disability benefit?				1	No [	1
29.2	If yes, at what age does the benefit commence?				•		•
30.1 30.2	Has the constitution or have the laws of the reporting entity been amended during the year? If yes, when?			Yes [	]	No [	]
31.	Have you filed with this Department all forms of benefit certificates issued, a copy of the constitu	ition and all of the laws	, rules and regulations		,	NI. T	1
32.1	in force at the present time?	ent year under premium	n-paying certificates on	Yes [		No [	J
32.2	account of meeting attained age or membership requirements?			Yes [ ] No [		No [ N/A	ر [ ]
32.3	If yes, explain		•		,		
33.1	Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society,	or association during t	he year?	 Yes [	]	No [	]
33.2	If yes, was there any contract agreement, or understanding, written or oral, expressed or implied director, trustee, or any other person, or firm, corporation, society or association, received or is to emolument, or compensation of any nature whatsoever in connection with, on an account of suc	o receive any fee, com	mission,				
	absorption, or transfer of membership or funds?		Yes [	] No [	]	N/A	[ ]
34.	Has any present or former officer, director, trustee, incorporator, or any other persons, or any firr claims of any nature whatsoever against this reporting entity, which is not included in the liabilities.	es on Page 3 of this sta	tement?	Yes [	-	No [	]
35.1 35.2	Does the reporting entity have outstanding assessments in the form of liens against policy benef If yes, what is the date of the original lien and the total outstanding balance of liens that remain in		surplus?	Yes [	]	No [	1

	Outstanding
Date	Lien Amount

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

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

		\$000 omitted for a	mounts of life insu			
		1 2022	2 2021	3 2020	4 2019	5 2018
	Life Insurance in Force	LULL	2021	2020	2013	2010
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col.					
	4)					
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col.					
	4)				*	1,700
	Credit life (Line 21, Col. 6)	0	0	0	0	0
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	0	0	0	0	0
5	Industrial (Line 21, Col. 2)			0		0
	FEGLI/SGLI (Lines 43 & 44, Col. 4)			0		٥٥
						1 700
	Total (Line 21, Col. 10)	1,850	1,850	1,850	1,700	1,700
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated					
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col.					
0.	2)					
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	0	0	0	0	0
	Credit life (Line 2, Col. 6)		0	0	0	0
11.	Group (Line 2, Col. 9)	0		0		0
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	0	0	0	0	0
10.	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	0	0	0	0	0
14.	Ordinary-life insurance (Line 20.4, Col. 2)		5 769	0 040	0.700	
15.1	Ordinary-ine insurance (Line 20.4, Col. 3)	(20, 600, 067, 001)	2 107 620 740	2 220 277 022	2 071 550 705	3,062,468,348
	Credit life (group and individual) (Line 20.4, Col. 5)					0
	Group life insurance (Line 20.4, Col. 6)					0
	Group annuities (Line 20.4, Col. 7)					
	A & H-group (Line 20.4, Col. 8)	0	0	0	0	0
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)	0	0	0	0	0
10.0	A & H-other (Line 20.4, Col. 10)					0
						0
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total		3.931.304.751	3.999.166.244	4.607.050.477	4.844.380.752
	Balance Sheet (Pages 2 & 3)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,	, , , ,
21	Total admitted assets excluding Separate Accounts					
	business (Page 2, Line 26, Col. 3)	49,785,173,719	49,671,382,944	49,383,839,233	47,672,309,135	45,962,863,280
22.	Total liabilities excluding Separate Accounts					
	business (Page 3, Line 26)				45,072,015,812	
23.	Aggregate life reserves (Page 3, Line 1)	37,549,823,158	38,080,616,435	38,089,706,997	37,000,516,848	36,338,999,016
23.1	Excess VM-20 deterministic/stochastic reserve over					
	NPR related to Line 7.1					
25.	Deposit-type contract funds (Page 3, Line 3)					5,238,315,203
26.	Asset valuation reserve (Page 3, Line 24.01)	801,202,525	800,031,033			540,533,027
27.	Capital (Page 3, Lines 29 and 30)	3,5/5,000	3,5/5,000	3,575,000		3,575,000
28.	Surplus (Page 3, Line 37)	2,351,246,314	3,277,044,573	2,902,033,534	2,596,718,323	2,685,988,666
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	589,074,484	611,798,523	924,412,181	987,387,118	841,029,560
	Risk-Based Capital Analysis					
	Total adjusted capital					
31.	Authorized control level risk - based capital	375,883,534	426,705,866	418,113,014	377, 195, 600	403, 160, 999
	Percentage Distribution of Cash, Cash					
	Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	8 nds (Line 1)	77 0	70.0	77 5	77 0	70.0
32. 33.	Stocks (Lines 2.1 and 2.2)					0.1
	Mortgage loans on real estate(Lines 3.1 and 3.2)					14.7
34. 35.	Real estate (Lines 4.1, 4.2 and 4.3)	IJ.Z	۱۵.7	14.0	۱۶۰۵	0.1
	Cash sach squivalents and short term investments					U.I
36.	(Line 5)	0.4	(0.1)	(0.1)	0.5	0.4
37.	Contract loans (Line 6)	0.9	0.9	1.1	1.2	1.4
38.	Derivatives (Page 2, Line 7)	0.6	0.5	0.5		0.5
30. 39.	Other invested assets (Line 8)	4.6	Δ Λ	2.5	2.1	2.0
39. 40.	Receivables for securities (Line 9)	n n	۳.۳	n 1		0.2
40. 41.	Securities lending reinvested collateral assets (Line					
41.	10)	0.0	1.1	2.8	2.5	0.8
42.	Aggregate write-ins for invested assets (Line 11)		0.0	0.0	0.0	0.0
42.						
43.	Cash, cash equivalents and invested assets					

FIVE-YEAR HISTORICAL DATA (Continued) 2022 2021 2020 2019 2018 Investments in Parent, Subsidiaries and **Affiliates** Affiliated bonds (Schedule D Summary, Line 12, 44. Col. 1). 45. Affiliated preferred stocks (Schedule D Summary, .0 Affiliated common stocks (Schedule D Summary 46. 149.844.681 146.374.947 138.099.491 97.274.945 87.594.331 Line 24, Col. 1), Affiliated short-term investments (subtotal included 47. in Schedule DA Verification, Col. 5, Line 10) .. 44.056.257 35.018.392 48. Affiliated mortgage loans on real estate .. 34.280.705 34.672.731 All other affiliated .. 396,381,980 254,097,268 402,594,843 385,093,957 49. 149,844,681 .577,037,632 426,869,490 .543,926,045 .507,706,680 Total of above Lines 44 to 49 .. 50. 51. Total Investment in Parent included in Lines 44 to 49 above.. **Total Nonadmitted and Admitted Assets** 52 Total nonadmitted assets (Page 2, Line 28, Col. 2). 659 092 063 858 213 024 766 707 925 644 218 618 519 124 906 95,249,277,100 Total admitted assets (Page 2, Line 28, Col. 3) .. 84,601,356,167 91,110,457,064 85,830,014,702 78,453,699,858 Investment Data Net investment income (Exhibit of Net Investment 54 2,161,657,463 2,117,766,227 2,005,754,561 2,153,856,529 2,189,326,549 55. Realized capital gains (losses) (Page 4, Line 34, (98.015.702) 16,531,883 .168.423.170 70,711,631 (13.687.643) Unrealized capital gains (losses) (Page 4, Line 38, 70,417,888 194,461,675 (45,015,609) (3,363,838) 41,393,836 Column 1). 57 Total of above Lines 54, 55 and 56. 2 134 059 649 2 328 759 785 .2.129.162.122 2 221 204 322 2 217 032 742 Benefits and Reserve Increases (Page 6) Total contract/certificate benefits - life (Lines 10. 11. 58. 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8) ..... 6,523,504,315 7,183,324,400 6,034,137,906 6,904,078,445 6,985,604,905 Total contract/certificate benefits - A & H (Lines 13 59. & 14, Col. 6) .... n 0 0 . 0 .0 Increase in life reserves - other than group and 60. (9.976) (7.827).0 (678 (3.398)annuities (Line 19, Col. 2). Increase in A & H reserves (Line 19, Col. 6) . 0 61. Dividends to policyholders and refunds to members 62. . 0 (Line 30 Col 1) .0 .0 .0 .0 **Operating Percentages** Insurance expense percent (Page 6, Col. 1, Lines 63. 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0 .. (0.4)14.0 13.8 11.7 10.6 Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0 ..... 0.0 0.0 5.6 0.0 0.0 A & H loss percent (Schedule H. Part 1, Lines 5 and 65. 0.0 6, Col. 2) 0 0 0.0 0.0 0 0 66. A & H cost containment percent (Schedule H, Pt. 1, 0.0 0.0 0.0 0.0 0.0 Line 4. Col. 2) .. A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2) ...... 67. 0.0 0.0 0.0 0.0 0.0 A & H Claim Reserve Adequacy Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 68 3.1 Col. 3) .. XXX 69. Prior years' claim liability and reserve comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3) .. XXX XXX XXX Incurred losses on prior years' claims-health othe 70. than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3) .. .0 XXX XXX XXX XXX Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3) .0 XXX XXX XXX XXX Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33) Industrial life (Page 6.1, Col. 2) .. .0 .0 .0 72. Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 73. (490) (53,666) 10,593 17,082 (41.041 (255,060,235) .574,843,215 .316,886,937 .238,324,084 .539,899,912 74. Ordinary - individual annuities (Page 6, Col. 4) ... 75 Ordinary-supplementary contracts . (9.388.289) XXX .0 76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7) .0 .0 .0 .0 .0 .0 .0 ..0 .0 Group life (Page 6.2, Col. 1 Less Cols. 7 and 9) ... 77. 94 900 667 88 274 249 78. Group annuities (Page 6, Col. 5) . 1 083 391 615 77 308 853 39 514 798 A & H-group (Page 6.5, Col. 3) .0 79. .0 A & H-credit (Page 6.5, Col. 10) .... 0 0 0 80. 0 81 A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10) .0 ..0 .0 .0 .0 Aggregate of all other lines of business (Page 6, Col. 8) 82.

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

.. 1,699,575

671,402,416

.392,736

394,534,860

0

. 34, 173, 858

360,782,784

0

125,774,407

695,817,910

.(78,625,260)

749,705,630

n

83

Fraternal (Page 6, Col. 7)

Total (Page 6, Col. 1)



DIRECT BUSINESS IN THE STATE OF Alabama

DURING THE YEAR 2022

DIRECT DIVIDENDS TO	NAIC	Group Code 0012	LI	FE INSURANCE	NAIC Company Code 70238			
1. Life insurance			1			4	Ū	
2. Annuity considerations								
3. Deposit-type contract funds							3,766	
4. Other considerations 5. Totals (Sum of Lines 1 to 4)  DIRECT DIVIDENDS TO  POLICYHOLDERS/REFUNDS TO MEMBERS  Ife insurance: 6.1 Paid in cash or left on deposit 6.2 Applied to pay renewal premium 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period 6.5 Totals (Sum of Lines 6.1 to 6.4) 6.6 Totals (Sum of Lines 6.1 to 6.4) 6.7 Applied to provide paid-up annuities 7.1 Paid in cash or left on deposit 7.2 Applied to provide paid-up annuities 7.3 Other 7.4 Totals (Sum of Lines 7.1 to 7.3) 7.5 Other 7.6 Grand Totals (Lines 6.5 plus 7.4) 7.7 Death benefits 7.9 Death benefits 7.1 Annuity benefits 7.1 Annuity benefits 8. \$1,47,688 9. \$3,262,385 9. \$11,410,0 14. All other benefits paid. 9. All other benefits paid. 9. All other benefits paid. 9. All other benefits paid. 9. All other benefits paid. 9. Death denefits paid. 9. All other benefits paid. 9. All other benefits paid. 9. Death denefits paid. 9. All other benefits paid. 9. All other benefits paid. 9. Death denefits paid. 9. O 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			, ,					
5. Totals (Sum of Lines 1 to 4)		'		XXX	4,678,350			
DIRECT DIVIDENDS TO	• • •	-						
POLICYHOLDERS/REFUNDS TO MEMBERS    6.1   Paid in cash or left on deposit	5.	,	41,890,355	0	17,566,694	0	59,457,049	
6.1 Paid in cash or left on deposit 6.2 Applied to pay renewal premiums 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period 6.5 Totals (Sum of Lines 6.1 to 6.4) 6.6 Totals (Sum of Lines 6.1 to 6.4) 6.7 Paid in cash or left on deposit 7.1 Paid in cash or left on deposit 7.2 Applied to provide paid-up annuities 7.3 Other 7.4 Totals (Sum of Lines 7.1 to 7.3) 8 Grand Totals (Lines 6.5 plus 7.4) 9 Death benefits 9 Death benefits 11. Annuity benefits 12. Surrender values and withdrawals for life contracts 13. Aggregate write-ins for miscellaneous direct claims and benefits paid 14. All other benefits, except accident and health 15. Totals 16. Totals 17. Totals (Sumer of Lines 7.1 to 7.3) 18. Totals (Lines 1.3 from overflow page 19. DeETAILS OF WRITE-INS 19. Totals (Lines 1.3 from overflow page 19. Totals (Lines 1.3 from overflow page 19. Totals (Lines 1.3 from overflow page 19. Totals (Lines 1.3 from overflow page 19. Totals (Lines 1.3 from overflow page 19. Totals (Lines 1.3 from overflow page 19. Totals (Lines 1.3 from overflow page 19. Totals (Lines 1.3 from overflow page 19. Totals (Lines 1.3 from overflow page 19. Totals (Lines 1.3 from overflow page 19. Totals (Lines 1.3 from overflow page 19. Totals (Lines 1.3 from overflow page) 19. Totals (Lines 1.3 from overflow page) 19. Totals (Lines 1.3 from overflow page) 10. Totals (Lines 1.3 from overflow page) 10. Totals (Lines 1.3 from overflow page) 10. Totals (Lines 1.3 from overflow page) 10. Totals (Lines 1.3 from overflow page) 10. Totals (Lines 1.3 from overflow page) 10. Totals (Lines 1.3 from overflow page) 10. Totals (Lines 1.3 from overflow page) 10. Totals (Lines 1.3 from overflow page) 10. Totals (Lines 1.3 from overflow page) 10. Totals (Lines 1.3 from overflow page) 10. Totals (Lines 1.3 from overflow page) 10. Totals (Lines 1.3 from overflow page) 10. Totals (Lines 1.3 from overflow page) 10. Totals (Lines 1.3 from overflow page) 10. Totals (Lines 1.3 from overflow page) 10. Totals (Lines 1.3 from overflow page)	Lifo in	POLICYHOLDERS/REFUNDS TO MEMBERS						
6.2 Applied to pay renewal premiums 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period 6.4 Other 6.5 Totals (Sum of Lines 6.1 to 6.4) 6.7.1 Paid in cash or left on deposit 7.1 Paid in cash or left on deposit 7.2 Applied to provide paid-up annuities 7.3 Other 7.4 Totals (Sum of Lines 7.1 to 7.3) 8 Grand Totals (Lines 6.5 plus 7.4) 9 Death benefits 9 Death benefits 11. Annuity benefits 12. Surrender values and withdrawais for life contracts 13. Aggregate write-ins for miscellaneous direct claims and benefits paid 14. All other benefits, except accident and health 15. Totals 16. Details OF WRITE-INS 1802 1803 1804 1805 1805 1806 1807 1807 1807 1807 1807 1807 1807 1807							,	
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period. 6.4 Other								
6.4 Other 6.5 Totals (Sum of Lines 6.1 to 6.4)		Applied to provide paid-up additions or shorten the						
6.5       Totals (Sum of Lines 6.1 to 6.4)       0       0       0       0         Annuities:       7.1       Paid in cash or left on deposit       7.2       Applied to provide paid-up annuities       7.2       7.3       Other       0        0       0       0       0       0       0       0       0       0       0       0       0       0       0       0        0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       0       11,410,0       0       0       0       0       0       11,410,0       0       0       0       0       0       0       0       0       0       0       0       0       0       0	64	Other						
Annuities: 7.1 Paid in cash or left on deposit 7.2 Applied to provide paid-up annuities 7.3 Other 7.4 Totals (Sum of Lines 7.1 to 7.3) 8 Grand Totals (Lines 6.5 plus 7.4) 0 0 0 0 0 0  DIRECT CLAIMS AND BENEFITS PAID 9. Death benefits 10. Matured endowments 11. Annuity benefits 12. Surrender values and withdrawals for life contracts 13. Aggregate write-ins for miscellaneous direct claims and benefits paid 14. All other benefits, except accident and health 15. Totals  DETAILS OF WRITE-INS  DETAILS OF WRITE-INS  1399. Summary of Line 13 from overflow page 10 0 0 0 0 0  DIRECT CLAIMS AND BENEFITS PAID 11,410,0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0								
7.1 Paid in cash or left on deposit 7.2 Applied to provide paid-up annuities 7.3 Other 7.4 Totals (Sum of Lines 7.1 to 7.3) 8. Grand Totals (Lines 6.5 plus 7.4) 9. Death benefits 11. Annuity benefits 12. Surrender values and withdrawals for life contracts 13. Aggregate write-ins for miscellaneous direct claims and benefits paid 14. All other benefits, except accident and health 15. Totals  DETAILS OF WRITE-INS 1303 1303 1309. Summary of Line 13 from overflow page 10. Applied to provide paid-up annuities 11. Applied to provide paid-up annuities 12. Surrender values and withdrawals for life contracts 13. Aggregate write-ins for miscellaneous direct claims and benefits paid 15. Totals 16. Totals 172,323,853 10. 40,509,827 10. 0 112,833,6 11301 1302 1309. Summary of Line 13 from overflow page 10. 0 10.								
7.2 Applied to provide paid-up annuities								
7.3 Other		·						
7.4 Totals (Sum of Lines 7.1 to 7.3)		21.7						
8. Grand Totals (Lines 6.5 plus 7.4) 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0								
Direct Claims and Benefits   Death ben	8.		0		0	0		
10. Matured endowments				-	-	-		
10. Matured endowments	9.	Death benefits					(	
11. Annuity benefits       8, 147,688       3, 262,385       11,410,0         12. Surrender values and withdrawals for life contracts       64,176,165       37,247,442       101,423,6         13. Aggregate write-ins for miscellaneous direct claims and benefits paid       0       0       0       0         14. All other benefits, except accident and health       72,323,853       0       40,509,827       0       112,833,6         DETAILS OF WRITE-INS       1301       1302       1303       1303       1303       1303       1303       1303       1304       1304       1304       1304       1305       1306       1306       1307       1307       1307       1308       1309       1309       1309       1309       1309       1309       1309       1309       1309       1309       1309       1309       1309       1309       1309       1309       1300	10.	Matured endowments					(	
12. Surrender values and withdrawals for life contracts 64, 176, 165 37,247,442 101,423,6  13. Aggregate write-ins for miscellaneous direct claims and benefits paid 0 0 0 0  14. All other benefits, except accident and health 15. Totals 72,323,853 0 40,509,827 0 112,833,6  DETAILS OF WRITE-INS 1302 1303 1308. Summary of Line 13 from overflow page 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	11.							
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	12.							
and benefits paid	13.	Aggregate write-ins for miscellaneous direct claims	, , ,				, -,	
14. All other benefits, except accident and health       15. Totals       72,323,853       0       40,509,827       0       112,833,6         DETAILS OF WRITE-INS         1301.       1302.       1303			0	0	0	0	(	
DETAILS OF WRITE-INS  1301.  1302.  1303.  1398. Summary of Line 13 from overflow page 0 0 0 0 0 0 0 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) 0 0 0 0 0 0 0	14.	All other benefits, except accident and health					(	
1301	15.		72,323,853	0	40,509,827	0	112,833,680	
1302. 1303. 1398. Summary of Line 13 from overflow page		DETAILS OF WRITE-INS						
1303	1301.							
1398. Summary of Line 13 from overflow page	1302.							
1398. Summary of Line 13 from overflow page	1303.							
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) 0 0 0 0	1398.	Summary of Line 13 from overflow page	0		0	0	(	
Cradit Life	1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13				0	(	
			Credit Life					

	Credit Life									
	(	Ordinary	(Group	and Individual)		Group	I	ndustrial	Total	
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	_	_	_	_	_	_	_	_	_	
year	0		0	0	0	0	0	0	0	(
17. Incurred during current year									0	
Settled during current year:										
18.1 By payment in full									0	
18.2 By payment on										
compromised claims									0	
18.3 Totals paid	0	0	0	0	0	0	0	0	0	(
18.4 Reduction by compromise									0	(
18.5 Amount rejected									0	(
18.6 Total settlements		0			0		0	0	0	
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	(
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior						1				
year	2	500,000	0	(a)0	0	0	0	0	2	500,00
21. Issued during year									0	
22. Other changes to in force (Net)									0	
23. In force December 31 of current year	2	500,000	0	(a) 0	0	0	0	0	2	500,00

L	ourront	j o a.		****	-	(4)							
(	a) Includes Inc	dividual Credit Life I	nsurance p	orior year \$			, current	year \$	·		•	•	•
	Includes G	roup Credit Life Insu	ırance Loa	ns less than or equ	ual to 60 m	oni	ths at issue, prid	or year \$		, C	urrent year \$		
	Loans grea	iter than 60 months	at issue Bl	JT NOT GREATE	R THAN 12	20	MONTHS, prior	year \$		, C	urrent year \$		

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

	ACCIDENT AND HEAETH INSURANCE											
		1	2	3	4	5						
				Policyholder Dividends								
				Paid, Refunds to								
			Direct Premiums	Members or Credited		Direct Losses						
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred						
24.												
24.1	Federal Employees Health Benefits Plan premium (b)											
24.2	Credit (Group and Individual)											
24.3	Collectively renewable policies/certificates (b)											
24.4	Medicare Title XVIII exempt from state taxes or fees											
	Other Individual Policies:											
25.1	Non-cancelable (b)											
25.2	Guaranteed renewable (b)											
25.3	Non-renewable for stated reasons only (b)											
25.4	Other accident only											
	All other (b)											
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0						
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0						



DIRECT BUSINESS IN THE STATE OF Alaska

DURING THE YEAR 2022

NAIC	Group Code 0012	LI	FE INSURANCE	NAIC Company Code 70238		
	DIRECT PREMIUMS	1	Cradit Life (Craus	3	4	5
	AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1.	1.00	Cramary	una marriadary	Огоар	madotriar	0
2.	Annuity considerations	5.888.266		4,691,597		10.579.863
3.	=		XXX	220,362	XXX	
4.	Other considerations					0
5.	Totals (Sum of Lines 1 to 4)	5,888,266	0	4,911,959	0	10,800,225
	DIRECT DIVIDENDS TO					
	POLICYHOLDERS/REFUNDS TO MEMBERS					
	nsurance:					
6.1 6.2	Paid in cash or left on deposit					0
6.3	Applied to pay renewal premiums					0
0.5	endowment or premium-paying period					0
6.4	Other					0
6.5	Totals (Sum of Lines 6.1 to 6.4)		0	0	0	0
Annu	ities:					
7.1	Paid in cash or left on deposit					0
7.2	Applied to provide paid-up annuities					0
7.3						0
7.4	Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	0
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					0
10.	Matured endowments					0
11.	Annuity benefits					
12.	Surrender values and withdrawals for life contracts Aggregate write-ins for miscellaneous direct claims	5,395,047		5,784,602		11,1/9,649
13.	and benefits paid	0	0	١	0	0
14.						0
	Totals	7,006,348	0	7,001,039	0	14,007,387
	DETAILS OF WRITE-INS	,,,,,,,,,		1,111,110		,,
1301.						
1302						
1303.						
	Summary of Line 13 from overflow page	0	0	0	0	0
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13	•				
	above)	0	0	0	0	0
		Credit Life				

			(	Credit Life						
	(	Ordinary		and Individual)		Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	0		0	0	0	0	0	0	0	
17. Incurred during current year									0	
Settled during current year:										
18.1 By payment in full									0	
18.2 By payment on										
compromised claims									0	
18.3 Totals paid	0	0	0	0	0	0	0	0	0	
18.4 Reduction by compromise									0	
18.5 Amount rejected									0	
18.6 Total settlements		0			0	0	0	0	0	
19. Unpaid Dec. 31, current						•				
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	
,					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year					0	0	0	0	0	
21. Issued during year									0	
22. Other changes to in force (Net)									0	
23. In force December 31 of current year	0	0	0	(a) 0	0	0	0	0	0	

current year	U	U	<u> </u>	U	U	U	U	U	U	
(a) Includes Individual Credit Life	nsurance pr	rior year \$		, current	year \$			•		
Includes Group Credit Life Inst	urance Loan	ns less than or equ	al to 60 mont	hs at issue, prio	r year \$		, Cl	urrent year \$		
Loons greater than 60 months	ot icous DLI	IT NOT ODEATED	2 TUAN 120 N	MONITUS prior	voor ¢		01	irrent voor ¢		

#### ACCIDENT AND HEALTH INSURANCE

	-	ACCIDEIA I AIAD	HEALIH HOO	VAIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
	Other accident only					
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0



DIRECT BUSINESS IN THE STATE OF Arizona

DURING THE YEAR 2022

IAIC Group Code 0012	LI	FE INSURANCE		NAIC Company Code 7023		
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
2. Annuity considerations	33,789,140					
		XXX		XXX		
4. Other considerations	00 700 440				40.070.0	
5. Totals (Sum of Lines 1 to 4)  DIRECT DIVIDENDS TO	33,789,140	0	9,886,875	0	43,676,0	
POLICYHOLDERS/REFUNDS TO MEMBERS Life insurance:						
6.3 Applied to provide paid-up additions or shorten the						
endowment or premium-paying period						
6.5 Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0		
Annuities:						
7.1 Paid in cash or left on deposit						
7.2 Applied to provide paid-up annuities						
7.3 Other						
7.4 Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0		
8. Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0		
DIRECT CLAIMS AND BENEFITS PAID						
9. Death benefits						
	40.000.000					
Annuity benefits      Surrender values and withdrawals for life contracts						
Surrender values and withdrawars for life contracts     Aggregate write-ins for miscellaneous direct claims	01, 131,007		24,000,724		65, 162,3	
and benefits paid	0	0	0	0		
14. All other benefits, except accident and health						
15. Totals	71, 195, 595	0	25,716,493	0	96,912,0	
DETAILS OF WRITE-INS						
1303						
1398. Summary of Line 13 from overflow page	0	0	0	0		
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0		
,	Credit Life		- I	- L		

			_	Credit Life						
	(	Ordinary	(Group	and Individual)		Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	_	_	_	_	_	_	_	_	_	_
year	0	0			0	0	0	0	0	0
17. Incurred during current year									0	0
Settled during current year:										
18.1 By payment in full									0	0
18.2 By payment on										
compromised claims									0	0
18.3 Totals paid	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	0	0	0	0			0	0	0	0
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	0
21. Issued during year									0	0
22. Other changes to in force										
(Net)									0	0
23. In force December 31 of	^	•	_		_	_	_	_		
current year	0	0	0	(a) 0	0	0	0	0	0	0

(a)	Includes Individual Credit Life Insurance prior year \$	, current year \$		
	Includes Group Credit Life Insurance Loans less than of	or equal to 60 months at issue, prior year \$	 , current year \$	
	Loans greater than 60 months at issue BUT NOT GRE	ATER THAN 120 MONTHS, prior year \$	 , current year \$	

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

	-	ACCIDEIA I AIAD	HEALIH HOO	VAIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
	Other accident only					
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0



DIRECT BUSINESS IN THE STATE OF Arkansas

DURING THE YEAR 2022

NAIC	Group Code 0012	LI	<b>FE INSURANCE</b>	E	NAIC Comp	NAIC Company Code 70238		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total		
1.	116		and marvidual)	Огоар	maasina	0		
2.	Annuity considerations			13.633.411				
3.	•			4,582,061				
4.						l ' ' -		
5.	Totals (Sum of Lines 1 to 4)	37,608,658	0	18,215,472				
	DIRECT DIVIDENDS TO	, ,		, , , , , , , , , , , , , , , , , , ,		, ,		
Life in	POLICYHOLDERS/REFUNDS TO MEMBERS surance:							
6.1	· ·					0		
6.2						0		
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period							
6.4						0		
6.5	,	0	0	0	0	0		
Annui 7.1	Paid in cash or left on deposit					0		
7.1	Applied to provide paid-up annuities					_		
7.3	Other							
7.4	Totals (Sum of Lines 7.1 to 7.3)		0	0	0	0 0		
8.	Grand Totals (Lines 6.5 plus 7.4)	0		0	0	0		
	DIRECT CLAIMS AND BENEFITS PAID	•						
9.	Death benefits					0		
10.	Matured endowments					0		
11.	Annuity benefits		3.576.351			13.399.348		
12.	Surrender values and withdrawals for life contracts	51, 197, 954	27,020,726			78,218,680		
13.	Aggregate write-ins for miscellaneous direct claims							
			0	0	0	J0		
14.								
15.	Totals	61,020,951	30,597,077	0	0	91,618,028		
4004	DETAILS OF WRITE-INS							
1302. 1303.								
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13	0	0	0	0	0		
1339.	above)	0	0	0	0	0		
	,		I	1		ı		

				Credit Life		_				
	(	Ordinary	(Group	and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.	_	No. of	_	Pols. &		Pols. &	_
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior		•	_					•		
year	0	0		0	0	0	0	0	0	
17. Incurred during current year									0	C
Settled during current year:										
18.1 By payment in full									0	
18.2 By payment on										
compromised claims										
18.3 Totals paid	0	0	0	0	0	0	0	0	0	C
18.4 Reduction by compromise									0	C
18.5 Amount rejected									0	C
18.6 Total settlements	0	0	0	0		0	0	0	0	l C
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	C
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	
21. Issued during year									0	l 0
22. Other changes to in force (Net)									0	
23. In force December 31 of current year	0	0		(a)0		0	0	0	0	(

)	Includes Individual Credit Life Insurance prior year \$	, current year \$		
	Includes Group Credit Life Insurance Loans less than or equal to 60 months a	it issue, prior year \$	 , current year \$	
	Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MON	NTHS, prior year \$	 , current year \$	

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

	-	ACCIDEIA I AIAD	HEALIH HOO	VAIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
	Other accident only					
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0



DIRECT BUSINESS IN THE STATE OF California

DURING THE YEAR 2022

1   2   3   4	5
1. Life insurance       2. Annuity considerations       196,498,703       78,213,752	
2. Annuity considerations       196,498,703       78,213,752         3. Deposit-type contract funds       XXX       33,629,252       XXX         4. Other considerations       196,498,703       0       111,843,004       0         5. Totals (Sum of Lines 1 to 4)       196,498,703       0       111,843,004       0	Total
3. Deposit-type contract funds       XXX       33,629,252       XXX         4. Other considerations       196,498,703       0       111,843,004       0	
4. Other considerations       196,498,703       0       111,843,004       0         5. Totals (Sum of Lines 1 to 4)       196,498,703       0       111,843,004       0	
5. Totals (Sum of Lines 1 to 4) 196,498,703 0 111,843,004 0	
( , , , , , , , , , , , , , , , , , , ,	308,341,707
	000,011,101
POLICYHOLDERS/REFUNDS TO MEMBERS Life insurance:	
	0
6.2 Applied to pay renewal premiums	0
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	
	0
6.5 Totals (Sum of Lines 6.1 to 6.4)	0
Annuities:	
7.1 Paid in cash or left on deposit	0
	0
	0
7.4 Totals (Sum of Lines 7.1 to 7.3)	0
DIRECT CLAIMS AND BENEFITS PAID	U
9. Death benefits	0
10. Matured endowments	0
11. Annuity benefits	
12. Surrender values and withdrawals for life contracts	438,724,331
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0
14. All other benefits, except accident and health	0
15. Totals   327,467,049   0   157,808,713   0	485,275,762
DETAILS OF WRITE-INS	
1301.	
1302.	
1303.	
	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) 0 0 0 0	0

				Credit Life		_				
	(	Ordinary	(Group	and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.	_	No. of	_	Pols. &		Pols. &	_
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior		•	_					•		
year	0	0		0	0	0	0	0	0	
17. Incurred during current year									0	C
Settled during current year:										
18.1 By payment in full									0	
18.2 By payment on										
compromised claims										
18.3 Totals paid	0	0	0	0	0	0	0	0	0	C
18.4 Reduction by compromise									0	C
18.5 Amount rejected									0	C
18.6 Total settlements	0	0	0	0		0	0	0	0	l C
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	C
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	
21. Issued during year									0	l 0
22. Other changes to in force (Net)									0	
23. In force December 31 of current year	0	0		(a)0		0	0	0	0	(

)	Includes Individual Credit Life Insurance prior year \$	, current year \$		
	Includes Group Credit Life Insurance Loans less than or equal to 60 months a	it issue, prior year \$	 , current year \$	
	Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MON	NTHS, prior year \$	 , current year \$	

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

		ACCIDEIN I AND	IILALIII IIIOOI	MICE		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.						
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)					
25.3	Non-renewable for stated reasons only (b)					
25.4	Other accident only					
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0



DIRECT BUSINESS IN THE STATE OF Colorado

DURING THE YEAR 2022

NAIC	Group Code 0012	LI	FE INSURANCE	NAIC Company Code 70238		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.		,		0.045	maddia.	0
2.	Annuity considerations					
3.				7,671,186	XXX	
4.	Other considerations					0
5.	Totals (Sum of Lines 1 to 4)	39, 185, 425	0	21,831,166	0	61,016,591
	DIRECT DIVIDENDS TO					
Life ir	POLICYHOLDERS/REFUNDS TO MEMBERS asurance:					
6.1	· · · · · · · · · · · · · · · · · · ·					0
6.2						0
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					0
6.4	Other					0
6.5 Annu	Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	0
7.1	Paid in cash or left on deposit					0
7.2 7.3						0
7.4		0	0	0	0	
8.	Grand Totals (Lines 6.5 plus 7.4)	 N	0		Λ	0
- O.	DIRECT CLAIMS AND BENEFITS PAID	0	<u> </u>	0	0	0
9.	Death benefits					0
10.						0
11.	Annuity benefits			1,813,299		13,677,865
12.		79,929,925		32,925,541		112,855,466
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14.	All other benefits, except accident and health					0
15.	Totals	91,794,491	0	34,738,840	0	126,533,331
	DETAILS OF WRITE-INS					
1301						
1302						
1303						
	Summary of Line 13 from overflow page	0	0	0	0	0
1399	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0
		Credit Life				

				Credit Life		_				
	(	Ordinary	(Group	and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.	_	No. of	_	Pols. &		Pols. &	_
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior		•	_					•		
year	0	0		0	0	0	0	0	0	
17. Incurred during current year									0	C
Settled during current year:										
18.1 By payment in full									0	
18.2 By payment on										
compromised claims										
18.3 Totals paid	0	0	0	0	0	0	0	0	0	C
18.4 Reduction by compromise									0	C
18.5 Amount rejected									0	C
18.6 Total settlements	0	0	0	0		0	0	0	0	l C
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	C
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	
21. Issued during year									0	l 0
22. Other changes to in force (Net)									0	
23. In force December 31 of current year	0	0		(a)0		0	0	0	0	(

)	Includes Individual Credit Life Insurance prior year \$	, current year \$		
	Includes Group Credit Life Insurance Loans less than or equal to 60 months a	it issue, prior year \$	 , current year \$	
	Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MON	NTHS, prior year \$	 , current year \$	

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

	-	ACCIDEIA I AIAD	HEALIH HOO	VAIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
	Other accident only					
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0



DIRECT BUSINESS IN THE STATE OF Connecticut

DURING THE YEAR 2022

NAIC	Group Code 0012	LI	FE INSURANCE	NAIC Company Code 70238		
		1	2	3	4	5
	DIRECT PREMIUMS	O-di	Credit Life (Group	Group	la di catal al	T-4-1
1.	AND ANNUITY CONSIDERATIONS  Life insurance	Ordinary	and Individual)		Industrial	Total
2.	Annuity considerations			12 004 246		25 901 576
3.	Deposit-type contract funds				XXX	
4						
5.	Totals (Sum of Lines 1 to 4)	11,897,330	0	14,887,937	0	
	DIRECT DIVIDENDS TO	11,101,001		,,		==,,,==,
	POLICYHOLDERS/REFUNDS TO MEMBERS					
	surance:					
6.1						0
6.2	Applied to pay renewal premiums					0
0.3	endowment or premium-paying period					0
6.4	Other					0
6.5	Totals (Sum of Lines 6.1 to 6.4)		0	0	0	0
Annui						
7.1	Paid in cash or left on deposit					0
7.2	Applied to provide paid-up annuities					0
7.3	Other					0
7.4	Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	0
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					0
10.	Matured endowments					
11.	Annuity benefits					
12.	Surrender values and withdrawals for life contracts	9,839,183		13,243,400		23,082,583
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	
14	All other benefits, except accident and health					0
	Totals	10,702,628	0		0	
10.	DETAILS OF WRITE-INS	10,702,020	<u> </u>	10,400,200		24, 102,000
1301						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page		0		0	0
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13					
	above)	0	0	0	0	0
_						

				Credit Life		_				
	(	Ordinary	(Group	and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.	_	No. of	_	Pols. &		Pols. &	_
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior		•	_					•		
year	0	0		0	0	0	0	0	0	
17. Incurred during current year									0	C
Settled during current year:										
18.1 By payment in full									0	
18.2 By payment on										
compromised claims										
18.3 Totals paid	0	0	0	0	0	0	0	0	0	C
18.4 Reduction by compromise									0	C
18.5 Amount rejected									0	C
18.6 Total settlements	0	0	0	0		0	0	0	0	l C
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	C
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	
21. Issued during year									0	l 0
22. Other changes to in force (Net)									0	
23. In force December 31 of current year	0	0		(a)0		0	0	0	0	(

)	Includes Individual Credit Life Insurance prior year \$	, current year \$		
	Includes Group Credit Life Insurance Loans less than or equal to 60 months a	it issue, prior year \$	 , current year \$	
	Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MON	NTHS, prior year \$	 , current year \$	

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

	ACCIDENT AND TEACHT INSURANCE												
		1	2	3	4	5							
				Policyholder Dividends									
				Paid, Refunds to									
			Direct Premiums	Members or Credited		Direct Losses							
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred							
24.	Group Policies (b)												
24.1	Federal Employees Health Benefits Plan premium (b)												
24.2	Credit (Group and Individual)												
24.3	Collectively renewable policies/certificates (b)												
24.4	Medicare Title XVIII exempt from state taxes or fees												
	Other Individual Policies:												
25.1	Non-cancelable (b)												
25.2	Guaranteed renewable (b)												
25.3	Non-renewable for stated reasons only (b)												
25.4	Other accident only												
25.5	All other (b)												
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0							
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0							



DIRECT BUSINESS IN THE STATE OF Delaware

DURING THE YEAR 2022

NAIC	Group Code 0012	LI	<b>FE INSURANCE</b>	<b>E</b>	NAIC Company Code 70238		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
1.	1.6	Ordinary	and individual)	Огоир	industrial	-	
2.	Annuity considerations						
3.	Deposit-type contract funds				XXX		
4.						1	
5.	Totals (Sum of Lines 1 to 4)	4,455,392	0	4,486,774	0		
	DIRECT DIVIDENDS TO	<i>.</i>		, ,		, ,	
Life in	POLICYHOLDERS/REFUNDS TO MEMBERS surrance:						
6.1	·					0	
6.2	11 12 1					0	
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					0	
6.4						0	
6.5	,	0	0	0	0	0	
Annui						_	
7.1	Paid in cash or left on deposit					0	
7.2	Applied to provide paid-up annuities					0	
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0	
8.	Grand Totals (Lines 6.5 plus 7.4)	0	U	0	0	0	
9.	DIRECT CLAIMS AND BENEFITS PAID  Death benefits					0	
10.	Matured endowments						
11.	Annuity benefits						
12.	Surrender values and withdrawals for life contracts	9,998,138		3,747,895		13,746,033	
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid		0	0	0	0	
	All other benefits, except accident and health					0	
15.	Totals	11,962,516	0	3,866,952	0	15,829,468	
	DETAILS OF WRITE-INS						
1301.							
1302.							
1303.							
	Summary of Line 13 from overflow page	0	0	0	0	0	
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	

				Credit Life		_			T-4-1	
		Ordinary	_	and Individual)		Group	-	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	•		_				_			
year	0	0	0	0	0	0	0	0	0	0
17. Incurred during current year									0	0
Settled during current year:										
18.1 By payment in full									0	0
18.2 By payment on										
compromised claims									0	0
18.3 Totals paid	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise									0	0
18.5 Amount rejected			l						0	0
18.6 Total settlements	0	0	0	0	0	0	0	0	0	0
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	0
21. Issued during year									0	0
22. Other changes to in force (Net)									0	0
23. In force December 31 of current year	0	0	0	(a) 0	0	0	0	0	0	0

(a)	) Includes Inc	dividual Credit Life I	Insurance p	rior year \$		, current	year \$	•		•	
	Includes Gr	oup Credit Life Insu	urance Loa	ns less than or eq	ual to 60 montl	hs at issue, prid	or year \$		, CI	urrent year \$	 
	1	tarthan CO mantha	at incurs DI	IT NOT ODEATE	D TIIANI 100 N	AONITHE PRIOR				antaar.C	

#### ACCIDENT AND HEALTH INSURANCE

	•			<u> </u>		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
	Other accident only				••••••	
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)		0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0



DIRECT BUSINESS IN THE STATE OF District of Columbia

DURING THE YEAR 2022

NAIC	Group Code 0012	LI	FE INSURANCE		NAIC Company Code 70238		
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5	
1.	AND ANNUITY CONSIDERATIONS Life insurance	Ordinary	and Individual)	Group	Industrial	Total	
1. 2.		2,689,328					
3.					XXX		
4	1 31					- ,	
5.	Totals (Sum of Lines 1 to 4)	2,689,328	0	2.382.206	0	5.071.5	
<u> </u>	DIRECT DIVIDENDS TO	2,000,020	Ů	2,002,200	•	0,011,0	
_ife in	POLICYHOLDERS/REFUNDS TO MEMBERS surance:						
	· ·						
	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
		0	0	0	0		
\nnuit							
	Paid in cash or left on deposit						
	Applied to provide paid-up annuities						
	Other						
7.4 8.	Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0		
8.	Grand Totals (Lines 6.5 plus 7.4)  DIRECT CLAIMS AND BENEFITS PAID	0	U	U	U		
9.							
10.	Matured endowments						
11.	Annuity benefits	1,280,203		569,317		1,849,5	
12.	Surrender values and withdrawals for life contracts	5,702,800		5,306,764		11,009,5	
13.	Aggregate write-ins for miscellaneous direct claims						
			0	0	0		
	, ,						
15.	Totals	6,983,003	0	5,876,081	0	12,859,0	
	DETAILS OF WRITE-INS						
1303.							
	Summary of Line 13 from overflow page				0		
	above)	0	0	0	0		

				Credit Life						
	(	Ordinary	(Group	and Individual)		Group		ndustrial		Total
DIRECT DEATH BENEFITS AND	1	2	3 No. of	4	5	6	7	8	9	10
MATURED ENDOWMENTS	No. of Pols. &		Ind.Pols. & Gr.		No. of		No. of Pols. &		No. of Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	0	0		0		0	0	0	0	
17. Incurred during current year									0	
Settled during current year:										
18.1 By payment in full									0	
18.2 By payment on compromised claims									0	
18.3 Totals paid	0	0	0	0		0	0	0	0	
18.4 Reduction by compromise									0	
18.5 Amount rejected									0	
18.6 Total settlements	0		0	0	0	0	0	0		
19. Unpaid Dec. 31, current vear (16+17-18.6)	0	0	0	0	0	0	0	0	0	
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior										
year21. Issued during year		0			0	0	0	0	0	
22. Other changes to in force (Net)									0	
23. In force December 31 of current year	0	0		(a)0	0	0	0	0	0	

Includes Inc	dividual Credit Life I	nsurance p	rior year \$		, current	year \$	 	•	
Includes Gr	roup Credit Life Insu	ırance Loar	ns less than or equ	ual to 60 months a	at issue, prio	r year \$	 , Cl	urrent year \$	 
Loope gree	tor than 60 months	at igaug DI	IT NOT OBEATE	D THAN 120 MON	NTUC prior	voor ¢	01	irrent voor ¢	

#### ACCIDENT AND HEALTH INSURANCE

	ACCIDENT AND REALTH INSURANCE												
		1	2	3	4	5							
				Policyholder Dividends									
				Paid, Refunds to									
			Direct Premiums	Members or Credited		Direct Losses							
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred							
	Group Policies (b)												
24.1	Federal Employees Health Benefits Plan premium (b)												
24.2	Credit (Group and Individual)												
24.3	Collectively renewable policies/certificates (b)												
24.4	Medicare Title XVIII exempt from state taxes or fees												
	Other Individual Policies:												
25.1	Non-cancelable (b)												
25.2	Guaranteed renewable (b)												
25.3	Non-renewable for stated reasons only (b)												
25.4	Other accident only												
	All other (b)												
25.6	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0							
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0							

insured under indemnity only products



DIRECT BUSINESS IN THE STATE OF Florida

DURING THE YEAR 2022

IAIC	Group Code 0012	LI	FE INSURANCE		NAIC Company Code 70238		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
1.							
2.							
3.			XXX	105,475,671			
4.		005 500 540				070 745 0	
5.	Totals (Sum of Lines 1 to 4)  DIRECT DIVIDENDS TO	335,530,518	0	344,214,809	U	679,745,3	
	POLICYHOLDERS/REFUNDS TO MEMBERS asurance:						
6.3							
6.4	Other						
6.5	Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0		
Annu	ities:						
7.1	•						
7.2	Applied to provide paid-up annuities						
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0		
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0		
9.	DIRECT CLAIMS AND BENEFITS PAID  Death benefits						
10.							
11.	Annuity benefits			35,627,117			
12.		424,074,738		538,342,283		962,417,0	
13.	Aggregate write-ins for miscellaneous direct claims	0	0	0	0		
14.							
15.		480.912.713	0	573.969.400	0	1,054,882,1	
10.	DETAILS OF WRITE-INS	400,312,710	0	370,303,400	0	1,004,002,1	
1301							
					•••		
1303							
1398	Summary of Line 13 from overflow page				_		
	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13						
	above)	0	0	0	0		

				Credit Life						
	(	Ordinary	(Group	and Individual)		Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS INCURRED	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
_	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	•	0	_		_	0	_	0	0	
year	0	0	0	U	0	0	0	0	0	0
17. Incurred during current year									0	0
Settled during current year:										
18.1 By payment in full									0	0
18.2 By payment on										
compromised claims									0	0
18.3 Totals paid	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	0	0	0	0		0	0	0	0	0
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	0
21. Issued during year									0	0
22. Other changes to in force (Net)									0	0
23. In force December 31 of	0	0	_	(a) 0	_	_		_	0	0
current year	U	U	U	(a) 0	U	U	U	U	U	U

(a) Includes Individual Credit Life Insurance prior year \$ ...... , current vear \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$ ....., current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$ ..... , current year \$

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

	ACCIDENT AND TEACHT INSURANCE												
		1	2	3	4	5							
				Policyholder Dividends									
				Paid, Refunds to									
			Direct Premiums	Members or Credited		Direct Losses							
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred							
24.	Group Policies (b)												
24.1	Federal Employees Health Benefits Plan premium (b)												
24.2	Credit (Group and Individual)												
24.3	Collectively renewable policies/certificates (b)												
24.4	Medicare Title XVIII exempt from state taxes or fees												
	Other Individual Policies:												
25.1	Non-cancelable (b)												
25.2	Guaranteed renewable (b)												
25.3	Non-renewable for stated reasons only (b)												
25.4	Other accident only												
25.5	All other (b)												
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0							
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0							



DIRECT BUSINESS IN THE STATE OF Georgia

DURING THE YEAR 2022

IAIC	Group Code 0012	LI	FE INSURANCE		NAIC Company Code 70238		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
1.	Life insurance	553				55	
2.	Annuity considerations	142,016,575		92,431,291		234,447,86	
3.	Deposit-type contract funds		XXX	51,118,154	XXX	51, 118, 15	
4.	Other considerations						
5.	Totals (Sum of Lines 1 to 4)	142,017,128	0	143,549,445	0	285,566,5	
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS asurance: Paid in cash or left on deposit						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4							
	,	0	0	0	0		
Annui							
7.1	1						
7.2	Applied to provide paid-up annuities						
7.3							
7.4 8.	Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0		
0.	Grand Totals (Lines 6.5 plus 7.4)  DIRECT CLAIMS AND BENEFITS PAID	U	U	U	U		
9.	Death benefits						
10.							
11.	Annuity benefits					51 914 0	
12.		220.283.685		141.196.930		361.480.6	
13.	Aggregate write-ins for miscellaneous direct claims	, .,		, , , , , ,		- , ,	
		0	0	0	0		
	·						
15.	Totals	252,169,482	0	161,225,222	0	413,394,70	
	DETAILS OF WRITE-INS						
	·						
1302.							
1303.	Common of Line 12 from graffer nor						
	Summary of Line 13 from overflow page	0	0	0	0		
1399.	above)	0	0	0	0		

				Credit Life						
		Ordinary	(Group	and Individual)		Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	•		_		_		•			
year	0	0	0	0	0	0	0	0	0	0
17. Incurred during current year									0	0
Settled during current year:										
18.1 By payment in full									0	0
18.2 By payment on										
compromised claims									0	0
18.3 Totals paid	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	0	0	0	0		0	0	0	0	0
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	1	250,000	0	(a)0	0	0	0	0	1	250,000
21. Issued during year									0	0
22. Other changes to in force (Net)									0	0
23. In force December 31 of current year	1	250.000	0	(a)0	0	0	0	0	1	250,000

(a) Includes	Individual Credit Life	Insurance p	rior year \$		, current	year \$	 	•	
Includes	Group Credit Life Ins	urance Loai	ns less than or	equal to 60 m	nonths at issue, prid	or year \$	 , c	urrent year \$	 
Loans g	reater than 60 months	at issue Bl	JT NOT GREA	TER THAN 1	20 MONTHS, prior	year \$	 , C	urrent year \$	 

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

	•			<u> </u>		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
	Other accident only				••••••	
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)		0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0

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



DIRECT BUSINESS IN THE STATE OF Hawaii

DURING THE YEAR 2022

IAIC	Group Code 0012	LI	FE INSURANCE		NAIC Company Code 70238		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
1.							
2.							
3.			XXX	558,746	XXX	558,7	
4.							
5.	Totals (Sum of Lines 1 to 4)	7,647,224	0	3,132,062	0	10,779,2	
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS asurance: Paid in cash or left on deposit						
6.3	11 1 2 1						
6.4	- 1 7 9 1						
6.5	Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0		
4nnui	ities:						
7.1	Paid in cash or left on deposit						
7.2	Applied to provide paid-up annuities						
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0		
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0		
9.	DIRECT CLAIMS AND BENEFITS PAID  Death benefits						
10.							
11.	Annuity benefits	1,675,944		689		1,676,6	
12.						22,961,2	
13.	Aggregate write-ins for miscellaneous direct claims						
			0	0	0		
14.	·						
15.	Totals	18,934,375	0	5,703,517	0	24,637,8	
	DETAILS OF WRITE-INS						
13U3. 1200	Summary of Line 13 from overflow page				_		
		0		0	u		
1399.	above)	0	0	0	0		

				Credit Life						
	(	Ordinary	(Group	and Individual)		Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS INCURRED	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
_	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	•	0	_		_	0	_	0	0	
year	0	0	0	U	0	0	0	0	0	0
17. Incurred during current year									0	0
Settled during current year:										
18.1 By payment in full									0	0
18.2 By payment on										
compromised claims									0	0
18.3 Totals paid	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	0	0	0	0		0	0	0	0	0
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	0
21. Issued during year									0	0
22. Other changes to in force (Net)									0	0
23. In force December 31 of	0	0	_	(a) 0	_	_		_	0	0
current year	U	U	U	(a) 0	U	U	U	U	U	U

(a) Includes Individual Credit Life Insurance prior year \$ ...... , current vear \$ ....., current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$ ....., current year \$

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

	-	ACCIDEIA I AIAD	HEALIH HOO	VAIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
	Other accident only					
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0

insured under indemnity only products .....0 .



DIRECT BUSINESS IN THE STATE OF Idaho

DURING THE YEAR 2022

NAIC	Group Code 0012	LI	FE INSURANCE	E	NAIC Company Code 70238		
	DIDECT DDEMILING	1	2	3	4	5	
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total	
1	Life insurance		and individual)	Gloup	iliuusiilai	0	
2.	Annuity considerations			5,424,593			
3.	Deposit-type contract funds				XXX		
4.							
5.	Totals (Sum of Lines 1 to 4)	8,566,535	0	6,930,603	0		
	DIRECT DIVIDENDS TO			, ,		, ,	
l ife in	POLICYHOLDERS/REFUNDS TO MEMBERS surance:						
6.1	Paid in cash or left on deposit					0	
6.2	·					0	
6.3	Applied to provide paid-up additions or shorten the						
	endowment or premium-paying period					0	
6.4						0	
	Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	0	
Annui							
7.1	Paid in cash or left on deposit						
7.2	Applied to provide paid-up annuities						
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0	
8.	Grand Totals (Lines 6.5 plus 7.4)  DIRECT CLAIMS AND BENEFITS PAID	0	0	U	U	U	
9	Death benefits					0	
10.	Matured endowments						
11.	Annuity benefits			414.214			
12.	Surrender values and withdrawals for life contracts			12,085,358		25,237,461	
13.	Aggregate write-ing for miscellaneous direct claims						
	and benefits paid			0	0	0	
	•					0	
15.	Totals	15,026,869	0	12,499,572	0	27,526,441	
1001	DETAILS OF WRITE-INS						
1302. 1303.							
	Summary of Line 13 from overflow page				0		
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13	u		J	U	0	
1399.	above)	0	0	0	0	0	
	,	<u> </u>			<u> </u>		

				Credit Life		_				
	(	Ordinary	(Group	and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of	_	Pols. &		Pols. &	_
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior		•	_					•		
year	0	0		0	0	0	0	0	0	
17. Incurred during current year									0	C
Settled during current year:										
18.1 By payment in full									0	
18.2 By payment on										
compromised claims										
18.3 Totals paid	0	0	0	0	0	0	0	0	0	C
18.4 Reduction by compromise									0	C
18.5 Amount rejected									0	C
18.6 Total settlements	0	0	0	0		0	0	0	0	l C
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	C
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	
21. Issued during year									0	l 0
22. Other changes to in force (Net)									0	
23. In force December 31 of current year	0	0		(a)0		0	0	0	0	(

Includes Inc	dividual Credit Life I	nsurance p	rior year \$		, current	year \$	 	•	
Includes Gr	roup Credit Life Insu	ırance Loar	ns less than or equ	al to 60 mon	ths at issue, prio	r year \$	 , CI	urrent year \$ .	 
1	tarthan CO mantha	at incurs DI	IT NOT ODEATER	OCTUANITE	MONITUR STIER			artart	

#### ACCIDENT AND HEALTH INSURANCE

	-	ACCIDEIA I AIAD	HEALIH HOO	VAIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
	Other accident only					
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0



DIRECT BUSINESS IN THE STATE OF Illinois

DURING THE YEAR 2022

IAIC	Group Code 0012	LI	FE INSURANCE		NAIC Company Code 70238		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
1.							
2.							
3.			XXX	47, 133, 964	XXX		
4.							
5.	Totals (Sum of Lines 1 to 4)	100,618,429	0	101,721,201	0	202,339,6	
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS asurance: Paid in cash or left on deposit						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4	- 1 1 3 3 1						
6.5	Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0		
4nnui	ities:						
7.1	Paid in cash or left on deposit						
7.2	Applied to provide paid-up annuities						
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0		
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0		
9.	DIRECT CLAIMS AND BENEFITS PAID  Death benefits						
10.	Matured endowments						
11.	Annuity benefits			15,283,652		50,067,0	
12.		188,396,956		134,639,520		323,036,4	
13.	Aggregate write-ins for miscellaneous direct claims						
4.4			0	0	0		
14. 15.	Totals	202 100 255	0	149.923.172	0	070 100 E	
10.	DETAILS OF WRITE-INS	223, 180, 355	U	149,923,172	U	373, 103,5	
1201							
1302.							
1398	Summary of Line 13 from overflow page				_		
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13						
. 500	above)	0	0	0	0		

				Credit Life						
	(	Ordinary	(Group	and Individual)		Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS INCURRED	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
_	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	^	0	_		_	0	_	0	0	
year	0	0	0	U	0	0	0	0	0	0
17. Incurred during current year									0	0
Settled during current year:										
18.1 By payment in full									0	0
18.2 By payment on										
compromised claims									0	0
18.3 Totals paid	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	0	0	0	0		0	0	0	0	0
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	0
21. Issued during year									0	0
22. Other changes to in force (Net)									0	0
23. In force December 31 of	0	0	_	(a) 0	_	_		_	0	0
current year	U	U	U	(a) 0	U	U	U	U	U	U

(a) Includes Individual Credit Life Insurance prior year \$ ...... , current vear \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$ ....., current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$ ....., current year \$

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

	ACCIDENT AND HEALTH INSURANCE												
		1	2	3	4	5							
				Policyholder Dividends									
				Paid, Refunds to									
			Direct Premiums	Members or Credited		Direct Losses							
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred							
24.													
24.1	Federal Employees Health Benefits Plan premium (b)												
24.2	Credit (Group and Individual)												
24.3	Collectively renewable policies/certificates (b)												
24.4	Medicare Title XVIII exempt from state taxes or fees												
	Other Individual Policies:												
25.1	Non-cancelable (b)												
25.2	Guaranteed renewable (b)												
25.3	Non-renewable for stated reasons only (b)												
25.4	Other accident only												
	All other (b)												
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0							
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0							

insured under indemnity only products ......0 .



DIRECT BUSINESS IN THE STATE OF Indiana

DURING THE YEAR 2022

AIC	Group Code 0012	LI	FE INSURANCE		NAIC Company Code 7023		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
1.							
2.							
3.			XXX		XXX		
4.							
5.	Totals (Sum of Lines 1 to 4)	117,450,817	0	174,010,339	0	291,461,1	
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS assurance:						
6.3	Applied to provide paid-up additions or shorten the						
6.4	endowment or premium-paying period						
		0	0		0		
و.ن Annui	,	0					
7.1							
7.2	Applied to provide paid-up annuities						
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0		
	DIRECT CLAIMS AND BENEFITS PAID	-	-	-	-		
9.	Death benefits						
10.							
11.	Annuity benefits	13,800,662		7,836,742		21,637,4	
12.							
13.	Aggregate write-ins for miscellaneous direct claims						
			0	0	0		
14.	•						
15.	Totals	126,656,525	0	174,779,470	0	301,435,9	
1001	DETAILS OF WRITE-INS						
1303. 1200	Summary of Line 13 from overflow page				_		
		0		0	u		
1399.	above)	0	0	0	0		

				Credit Life						
	(	Ordinary	(Group	and Individual)		Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	_				_	_				
year	0	0	0	0	0	0	0	0	0	0
17. Incurred during current year									0	0
Settled during current year:										
18.1 By payment in full									0	0
18.2 By payment on										
compromised claims									0	0
18.3 Totals paid	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	0	0	0	0	0	0	0	0	0	0
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	0
21. Issued during year									0	0
22. Other changes to in force										
(Net)									0	0
23. In force December 31 of			١ .							
current year	0	0	0	(a) 0	0	0	0	0	0	0

(a)	Includes Individual Credit Life Insurance prior year \$	, current year \$		
	Includes Group Credit Life Insurance Loans less than of	or equal to 60 months at issue, prior year \$	 , current year \$	
	Loans greater than 60 months at issue BUT NOT GRE	ATER THAN 120 MONTHS, prior year \$	 , current year \$	

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

	ACCIDENT AND HEALTH INCONANCE											
		1	2	3	4	5						
				Policyholder Dividends								
				Paid, Refunds to								
			Direct Premiums	Members or Credited		Direct Losses						
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred						
24.	Group Policies (b)											
24.1	Federal Employees Health Benefits Plan premium (b)											
24.2	Credit (Group and Individual)											
24.3	Collectively renewable policies/certificates (b)											
	Medicare Title XVIII exempt from state taxes or fees											
	Other Individual Policies:											
25.1	Non-cancelable (b)											
25.2	Guaranteed renewable (b)											
25.3	Non-renewable for stated reasons only (b)											
25.4	Other accident only											
	All other (b)											
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0						
26.		0	0	0	0	0						



DIRECT BUSINESS IN THE STATE OF Iowa

DURING THE YEAR 2022

NAIC	Group Code 0012	LI	<b>FE INSURANCI</b>	E	NAIC Company Code 70238		
	DIDECT DESMUMO	1	2	3	4	5	
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total	
1.	Life insurance		and individual)	Group	iliuusiilai	0	
2.	Annuity considerations			3.392.964			
3.	Deposit-type contract funds	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		6.016.245	XXX		
4.	Other considerations						
5.	Totals (Sum of Lines 1 to 4)	7,283,700	0		0		
	DIRECT DIVIDENDS TO	, ,		, , , , , , , , , , , , , , , , , , ,		, ,	
	POLICYHOLDERS/REFUNDS TO MEMBERS						
	nsurance:						
6.1	Paid in cash or left on deposit					0	
6.2	Applied to pay renewal premiums					0	
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					0	
6.4	Other					0	
	Totals (Sum of Lines 6.1 to 6.4)				0		
Annui	,						
7.1	Paid in cash or left on deposit					0	
7.2	Applied to provide paid-up annuities					0	
7.3	Other					0	
7.4	Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0	
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	0	
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits					0	
10.	Matured endowments					0	
11.	Annuity benefits						
12.		13,643,448		5,718,436		19,361,884	
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0				
14	All other benefits, except accident and health	0	U	u		0	
	Totals	15.257.875	0	6,211,951	0	21.469.826	
13.	DETAILS OF WRITE-INS	13,237,673	U	0,211,931	U	21,409,020	
1301.							
1302.							
1303.							
	Summary of Line 13 from overflow page		0		0	0	
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13						
	above)	0	0	0	0	0	
		Credit Life					

				Credit Life		_				
		Ordinary	_	and Individual)		Group	-	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	•		_				_			
year	0	0	0	0	0	0	0	0	0	0
17. Incurred during current year									0	0
Settled during current year:										
18.1 By payment in full									0	0
18.2 By payment on										
compromised claims									0	0
18.3 Totals paid	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise									0	0
18.5 Amount rejected			l						0	0
18.6 Total settlements	0	0	0	0	0	0	0	0	0	0
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	0
21. Issued during year									0	0
22. Other changes to in force (Net)									0	0
23. In force December 31 of current year	0	0	0	(a) 0	0	0	0	0	0	0

(a) Include:	Individual Credit Life	Insurance p	rior year \$		, current	year \$	 	•	,	
Include	Group Credit Life Ins	urance Loa	ns less than or equ	al to 60 mc	onths at issue, pric	or year \$	 , C	urrent year \$		
Loans	reater than 60 months	at issue Bl	JT NOT GREATE	R THAN 12	0 MONTHS, prior	year \$	 , C	urrent year \$		

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

	ACCIDENT AND HEALTH INSURANCE												
		1	2	3	4	5							
				Policyholder Dividends									
				Paid, Refunds to									
			Direct Premiums	Members or Credited		Direct Losses							
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred							
24.													
24.1	Federal Employees Health Benefits Plan premium (b)												
24.2	Credit (Group and Individual)												
24.3	Collectively renewable policies/certificates (b)												
24.4	Medicare Title XVIII exempt from state taxes or fees												
	Other Individual Policies:												
25.1	Non-cancelable (b)												
25.2	Guaranteed renewable (b)												
25.3	Non-renewable for stated reasons only (b)												
25.4	Other accident only												
	All other (b)												
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0							
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0							



DIRECT BUSINESS IN THE STATE OF Kansas

DURING THE YEAR 2022

AIC	Group Code 0012	LI	FE INSURANCE		NAIC Company	y Code 70238
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.						
2.	Annuity considerations	17,487,766				
3.			XXX	3,550,895	XXX	3,550,8
4.						
5.	Totals (Sum of Lines 1 to 4)	17,487,766	0	13,302,208	0	30,789,9
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS asurance: Paid in cash or left on deposit					
	Applied to provide paid-up additions or shorten the					
0.0	endowment or premium-paying period					
6.4						
6.5	Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	
۱nnu	ities:					
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	
	DIRECT CLAIMS AND BENEFITS PAID					
9.	lest the second					
10.	Matured endowments					
11.	Annuity benefits					
12.		58,554,130		32,640,629		91 , 194 , 7
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	
14						
15.	·	63,484,031	0	32.963.264	0	96.447.2
	DETAILS OF WRITE-INS	00,404,001	•	02,000,204	•	00,447,2
1301						
1398	Summary of Line 13 from overflow page				0	
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13					
	above)	0	0	0	0	

			_	Credit Life						
	(	Ordinary	(Group	and Individual)		Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	_	_	_	_	_	_	_	_	_	_
year	0	0			0	0	0	0	0	0
17. Incurred during current year									0	0
Settled during current year:										
18.1 By payment in full									0	0
18.2 By payment on										
compromised claims									0	0
18.3 Totals paid	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	0	0	0	0			0	0	0	0
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	0
21. Issued during year									0	0
22. Other changes to in force										
(Net)									0	0
23. In force December 31 of	^	•	_		_	_	_	_	_	
current year	0	0	0	(a) 0	0	0	0	0	0	0

(a)	) Includes Inc	dividual Credit Life I	nsurance p	rior year \$		, current	year \$	•		•	
	Includes G	roup Credit Life Insu	urance Loa	ns less than or equ	ıal to 60 m	onths at issue, prid	or year \$		, CI	urrent year \$	 
	Loone groo	tor than 60 months	at iccua RI	IT NOT OPENTE	D THAN 1	20 MONTHS prior	voor ¢		-	irront voor ¢	

#### ACCIDENT AND HEALTH INSURANCE

	-	ACCIDEIA I AIAD	HEALIH HOO	VAIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
	Other accident only					
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0



DIRECT BUSINESS IN THE STATE OF Kentucky

DURING THE YEAR 2022

NAIC	Group Code 0012	LI	FE INSURANCI	E	NAIC Compa	any Code 70238
		1	2	3	4	5
	DIRECT PREMIUMS		Credit Life (Group			
<u> </u>	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.						0
2.	Annuity considerations					
3.	Deposit-type contract funds			, , , , ,	XXX	
4.	Other considerations				0	
5.	Totals (Sum of Lines 1 to 4)	18,527,858	U	149,936,499	0	168,464,357
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
	nsurance:					
6.1	Paid in cash or left on deposit					0
6.2	Applied to pay renewal premiums					0
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					0
6.4	Other					
	Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	0
Annu						
7.1	Paid in cash or left on deposit					0
7.2	Applied to provide paid-up annuities					0
7.3						0
7.4	Totals (Sum of Lines 7.1 to 7.3)	0	0		0	0
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	0
_	DIRECT CLAIMS AND BENEFITS PAID					_
9.	Death benefits					
10.	Matured endowments					
11.	Annuity benefits	3,368,565		1,361,156		4,729,721
12.	Surrender values and withdrawals for life contracts	20,126,907		37,834,293		57,961,200
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid	٥	0	_	0	0
1/1						0
	Totals	23,495,472	0		0	
10.	DETAILS OF WRITE-INS	20,490,472	U	33, 133,443	U	02,090,921
1301.						
1301						
1302						
	Summary of Line 13 from overflow page				0	
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13		0		U	
1000	above)	0	0	0	0	0

		Ordinary		Credit Life and Individual)		Group	Industrial		Total	
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	-	_	No. of					-		
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	0	0	0	0	0	0	0	0	0	
17. Incurred during current year									0	
Settled during current year:										
18.1 By payment in full									0	
18.2 By payment on										
compromised claims									0	
compromised claims	0	0	0	0	0	0	0	0	0	
18.4 Reduction by compromise									0	
18.5 Amount rejected									0	
18.6 Total settlements	0	0	0	0	0	0	0	0	0	
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	(
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior	0						0		0	
year					0	J	0	U	0	
21. Issued during year									0	
22. Other changes to in force (Net)									0	
23. In force December 31 of current year	0	0	0	(a) 0	0	0	0	0	0	

ourroint jour			-	(u)		_		_		
(a) Includes Individual	l Credit Life Insurance p	orior year \$			, current	year \$	·		•	
Includes Group Cr	edit Life Insurance Loa	ns less than or equ	ual to 60 m	onths	s at issue, prio	r year \$		, C	urrent year \$	 
Loans greater than	n 60 months at issue B	UT NOT GREATE	R THAN 12	20 M	ONTHS, prior	year \$		, C	urrent year \$	 

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

	-	ACCIDEIA I AIAD	HEALIH HOO	VAIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
	Other accident only					
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0



DIRECT BUSINESS IN THE STATE OF Louisiana

DURING THE YEAR 2022

NAIC	Group Code 0012	LI	<b>FE INSURANCE</b>		NAIC Company Code 70238		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
1.	Life insurance					0	
2.	Annuity considerations	57,854,195		27,984,168			
3.	Deposit-type contract funds		XXX	15,593,036	XXX	15,593,036	
4.	Other considerations					0	
5.	Totals (Sum of Lines 1 to 4)	57,854,195	0	43,577,204	0	101,431,399	
	DIRECT DIVIDENDS TO						
	POLICYHOLDERS/REFUNDS TO MEMBERS issurance:						
6.1	Paid in cash or left on deposit					0	
6.2						0	
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period  Other						
6.5	Totals (Sum of Lines 6.1 to 6.4)		0		0		
Annu	,						
7.1	Paid in cash or left on deposit					0	
7.2	Applied to provide paid-up annuities					_	
7.3	-17						
7.4	Totals (Sum of Lines 7.1 to 7.3)			0	0		
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	0	
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits					0	
10.	Matured endowments					0	
11.	Annuity benefits	5,777,786		1,771,007		7,548,793	
12.	Surrender values and withdrawals for life contracts	49,012,015		41,903,140		90,915,155	
13.	Aggregate write-ins for miscellaneous direct claims						
4.4			0				
14.	, .						
15.	Totals	54,789,801	0	43,674,147	0	98,463,948	
4004	DETAILS OF WRITE-INS						
1301. 1302.							
1302							
	Summary of Line 13 from overflow page		0		0		
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13			0		lu	
1339.	above)	0	0	0	0	0	

		Ordinary		Credit Life and Individual)		Group	Industrial		Total	
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	-	_	No. of					-		
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	0	0	0	0	0	0	0	0	0	
17. Incurred during current year									0	
Settled during current year:										
18.1 By payment in full									0	
18.2 By payment on										
compromised claims									0	
compromised claims	0	0	0	0	0	0	0	0	0	
18.4 Reduction by compromise									0	
18.5 Amount rejected									0	
18.6 Total settlements	0	0	0	0	0	0	0	0	0	
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	(
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior	0						0		0	
year					0	J	0	U	0	
21. Issued during year									0	
22. Other changes to in force (Net)									0	
23. In force December 31 of current year	0	0	0	(a) 0	0	0	0	0	0	

L	ourroint your			- (u)	/				 1
(	(a) Includes Individual Credit Life I	nsurance prior y	year \$		, current	year \$	 	•	
	Includes Group Credit Life Insu	rance Loans le	ess than or equ	al to 60 mon	iths at issue, prio	r year \$	 , Cl	urrent year \$	 
	Loans greater than 60 months	at issue BUT N	NOT GREATER	R THAN 120	MONTHS, prior	year \$	 , Cl	urrent year \$	 

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

	-	ACCIDEIA I AIAD	HEALIH HOO	VAIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
	Other accident only					
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0



DIRECT BUSINESS IN THE STATE OF Maine

DURING THE YEAR 2022

NAIC	Group Code 0012	LI	FE INSURANCE	E	NAIC Compa	any Code 70238
		1	2	3	4	5
	DIRECT PREMIUMS		Credit Life (Group			
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.				E 055 404		0
2.	Annuity considerations					
3.	Deposit-type contract funds					
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	8,092,595	0	8,357,604	0	16,450,199
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life in	surance:					
6.1	Paid in cash or left on deposit					0
6.2						0
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					0
6.4						0
	Totals (Sum of Lines 6.1 to 6.4)		0	0	0	0
Annui	,					
7.1	Paid in cash or left on deposit					0
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)			0	0	
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	0
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					0
10.	Matured endowments					
11.	Annuity benefits	1,119,931		1,004,384		2,124,315
12.	Surrender values and withdrawals for life contracts	10,618,214		9,843,980		20,462,194
13.	Aggregate write-ins for miscellaneous direct claims					
	and benefits paid	0		0		0
	All other benefits, except accident and health					0
15.	Totals  DETAILS OF WRITE-INS	11,738,145	0	10,848,364	0	22,586,509
4004						
1302. 1303.						
	Summary of Line 13 from overflow page				0	_
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13	0		u		0
1399.	above)	0	0	0	0	0
		Credit Life				

				Credit Life						
	(	Ordinary	(Group	and Individual)		Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS INCURRED	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
_	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	•	0	_		_	0	_	0	0	
year	0	0	0	U	0	0	0	0	0	0
17. Incurred during current year									0	0
Settled during current year:										
18.1 By payment in full									0	0
18.2 By payment on										
compromised claims									0	0
18.3 Totals paid	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	0	0	0	0		0	0	0	0	0
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	0
21. Issued during year									0	0
22. Other changes to in force (Net)									0	0
23. In force December 31 of	0	0	_	(a) 0	_	_		_	0	0
current year	U	U	U	(a) 0	U	U	U	U	U	U

(a) Includes	Individual Credit Life	Insurance p	rior year \$		, current	year \$	 	•	
Includes	Group Credit Life Ins	urance Loai	ns less than or	equal to 60 m	nonths at issue, prid	or year \$	 , c	urrent year \$	 
Loans g	reater than 60 months	at issue Bl	JT NOT GREA	TER THAN 1	20 MONTHS, prior	year \$	 , C	urrent year \$	 

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

ACCIDENT AND HEAETH INSCRINCE										
		1	2	3	4	5				
				Policyholder Dividends						
				Paid, Refunds to						
			Direct Premiums	Members or Credited		Direct Losses				
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred				
24.	Group Policies (b)									
24.1	Federal Employees Health Benefits Plan premium (b)									
24.2	Credit (Group and Individual)									
24.3	Collectively renewable policies/certificates (b)									
24.4	Medicare Title XVIII exempt from state taxes or fees									
	Other Individual Policies:									
25.1	Non-cancelable (b)									
	Guaranteed renewable (b)									
	Non-renewable for stated reasons only (b)									
	Other accident only									
	All other (b)									
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0				
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0				



DIRECT BUSINESS IN THE STATE OF Maryland

DURING THE YEAR 2022

2. / 3. I 4. 0 5	Annuity considerations	61,354,084	0	31,351,532		2,885,65 95,591,27
2. / 3. I 4. 0 5	Annuity considerations	61,354,084	0	31,351,532	0 0	92,705,61 2,885,65 95,591,27
3. I 4. 0 5 Life insi 6.1 I 6.2 /	Deposit-type contract funds	61,354,084	0	34,237,186	0	2,885,65 95,591,27
4. 6 5	Other considerations	61,354,084	0	34,237,186	0	95,591,27
5. Life insi	Totals (Sum of Lines 1 to 4)  DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS  Jurance: Paid in cash or left on deposit	61,354,084	0	34,237,186	0	95,591,27
Life insi 6.1 I 6.2 /	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS  Paid in cash or left on deposit					
6.1 I	POLICYHOLDERS/REFUNDS TO MEMBERS urance: Paid in cash or left on deposit Applied to pay renewal premiums Applied to provide paid-up additions or shorten the endowment or premium-paying period Other					
6.2	Applied to pay renewal premiums					
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.3	endowment or premium-paying period Other				I	
	F 1 1 (O (II) O (1 O (I)					
6.5 Annuitie	Fotals (Sum of Lines 6.1 to 6.4)	0	0	0	0	
7.1 I	Paid in cash or left on deposit					
	Applied to provide paid-up annuities					
7.3	Other					
	Totals (Sum of Lines 7.1 to 7.3)			0		
	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	
	DIRECT CLAIMS AND BENEFITS PAID					
	Matured endowments					
	Annuity benefits					
		136,254,369		61,848,105		198 , 102 , 4
13.	Aggregate write-ins for miscellaneous direct claims					
11	and benefits paid					
	All other benefits, except accident and health					220 202 4
15.	DETAILS OF WRITE-INS	152,811,394	0	67,391,063	U	220,202,4
	Cumpage of Line 42 from every page		0			
	Summary of Line 13 from overflow page	0		0	0	
1399.	Fotals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	

		Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	-	_	No. of					-		
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	0	0	0	0	0	0	0	0	0	
17. Incurred during current year									0	
Settled during current year:										
18.1 By payment in full									0	
18.2 By payment on										
compromised claims									0	
compromised claims	0	0	0	0	0	0	0	0	0	
18.4 Reduction by compromise									0	
18.5 Amount rejected									0	
18.6 Total settlements	0	0	0	0	0	0	0	0	0	
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	(
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior	0						0		0	
year					0	J	0	U	0	
21. Issued during year									0	
22. Other changes to in force (Net)									0	
23. In force December 31 of current year	0	0	0	(a) 0	0	0	0	0	0	

(a) Includes Individual Credit Life Insurance prior year \$ , current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$ ....., current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$ ....., current year \$

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

	ACCIDENT AND REALTH INSURANCE											
		1	2	3	4	5						
				Policyholder Dividends								
				Paid, Refunds to								
			Direct Premiums	Members or Credited		Direct Losses						
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred						
	Group Policies (b)											
24.1	Federal Employees Health Benefits Plan premium (b)											
24.2	Credit (Group and Individual)											
24.3	Collectively renewable policies/certificates (b)											
24.4	Medicare Title XVIII exempt from state taxes or fees											
	Other Individual Policies:											
25.1	Non-cancelable (b)											
25.2	Guaranteed renewable (b)											
25.3	Non-renewable for stated reasons only (b)											
25.4	Other accident only											
	All other (b)											
25.6	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0						
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0						

insured under indemnity only products .....0 .



DIRECT BUSINESS IN THE STATE OF Massachusetts

DURING THE YEAR 2022

NAIC	Group Code 0012	LI	FE INSURANCE	NAIC Company Code 70238		
		1	2	3	4	5
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1.	116		and individual)	Gloup	iliuusillai	0
2.	Annuity considerations					30 620 752
3.	Deposit-type contract funds				XXX	
4.						_
5.	Totals (Sum of Lines 1 to 4)	16,624,280	0	22,622,836	0	
	DIRECT DIVIDENDS TO	, ,		, , , -		,
l ife in	POLICYHOLDERS/REFUNDS TO MEMBERS surance:					
6.1						0
6.2	•					0
6.3	Applied to provide paid-up additions or shorten the					
	endowment or premium-paying period					0
						0
	Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	0
Annui						
7.1	Paid in cash or left on deposit					_
7.2	Applied to provide paid-up annuities					
7.3 7.4	Other					
8.	Totals (Sum of Lines 7.1 to 7.3)	0	0 	0	0	0
0.	DIRECT CLAIMS AND BENEFITS PAID	U	U	U	U	U
9.	Death benefits					0
10.	Matured endowments					0
11.	Annuity benefits	6,064,408		1,247,766		7,312,174
12.	Surrender values and withdrawals for life contracts	35,809,933		22,847,550		58,657,483
13.	Aggregate write-ins for miscellaneous direct claims					
14	and benefits paid					
	All other benefits, except accident and health					0
15.	Totals  DETAILS OF WRITE-INS	41,874,341	0	24,095,316	0	65,969,657
1201						
1301.						
1302.						
	Summary of Line 13 from overflow page		0		0	0
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13					
	above)	0	0	0	0	0

			_	Credit Life						
	(	Ordinary	(Group	and Individual)		Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	_	_	_	_	_	_	_	_	_	_
year	0	0			0	0	0	0	0	0
17. Incurred during current year									0	0
Settled during current year:										
18.1 By payment in full									0	0
18.2 By payment on										
compromised claims									0	0
18.3 Totals paid	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	0	0	0	0			0	0	0	0
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	0
21. Issued during year									0	0
22. Other changes to in force										
(Net)									0	0
23. In force December 31 of	^	•	_		_	_	_	_	_	
current year	0	0	0	(a) 0	0	0	0	0	0	0

(a)	Includes Individual Credit Life Insurance prior year \$	, current year \$		
	Includes Group Credit Life Insurance Loans less than of	or equal to 60 months at issue, prior year \$	 , current year \$	
	Loans greater than 60 months at issue BUT NOT GRE	ATER THAN 120 MONTHS, prior year \$	 , current year \$	

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

ACCIDENT AND HEAETH INSCRINCE										
		1	2	3	4	5				
				Policyholder Dividends						
				Paid, Refunds to						
			Direct Premiums	Members or Credited		Direct Losses				
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred				
24.	Group Policies (b)									
24.1	Federal Employees Health Benefits Plan premium (b)									
24.2	Credit (Group and Individual)									
24.3	Collectively renewable policies/certificates (b)									
24.4	Medicare Title XVIII exempt from state taxes or fees									
	Other Individual Policies:									
25.1	Non-cancelable (b)									
	Guaranteed renewable (b)									
	Non-renewable for stated reasons only (b)									
	Other accident only									
	All other (b)									
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0				
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0				



DIRECT BUSINESS IN THE STATE OF Michigan

DURING THE YEAR 2022

IAIC	Group Code 0012	LI	FE INSURANCE	NAIC Company Code 7023		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.						
2.						
3.			XXX	2,350,283		
4.						
5.	Totals (Sum of Lines 1 to 4)	68, 145, 104	0	30,352,846	0	98,497,9
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS asurance: Paid in cash or left on deposit					
6.3						
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	
Annui						
7.1	•					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	
9.	DIRECT CLAIMS AND BENEFITS PAID  Death benefits					
10.						
11.	Annuity benefits					
12.		171,925,810		37,765,756		209,691,5
13.	Aggregate write-ins for miscellaneous direct claims	٥	0	0	0	
14.		0				
15.	Totals	193.731.543	0	40.878.107		234.609.6
10.	DETAILS OF WRITE-INS	133,731,343	U	40,070,107	U	234,009,0
1301						
1398	Summary of Line 13 from overflow page					
	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13					
	above)	0	0	0	0	

				Credit Life				•		•
	(	Ordinary	(Group	and Individual)		Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED ENDOWMENTS	No. of		Ind.Pols.		NI£		No. of		No. of	
INCURRED	Pols. & Certifs.	Amount	& Gr. Certifs.	Amount	No. of Certifs.	Amount	Pols. & Certifs.	Amount	Pols. & Certifs.	Amount
16. Unpaid December 31, prior	Certiis.	Amount	Ceruis.	Amount	Ceruis.	Amount	Ceruis.	Amount	Ceruis.	Amount
year	0	0	0	0	0	0	0	0	0	
17. Incurred during current year									0	
Settled during current year:										
18.1 By payment in full									0	c
18.2 By payment on										
compromised claims									0	C
18.3 Totals paid					0	0	0	0	0	C
18.4 Reduction by compromise									0	C
18.5 Amount rejected									0	C
18.6 Total settlements	0	0	0	0	0	0	0	0	0	C
19. Unpaid Dec. 31, current	_	_	_			_			_	_
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	C
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior	0	0	^	(-)	0	0	0	0	0	
year21. Issued during year		0		(a)0	0			0		
22. Other changes to in force										
(Net)									0	c
23. In force December 31 of										
current year	0	0	0	(a) 0	0	0	0	0	0	0

) Includes Individual Credit Life Insurance prior year \$	, current year \$		
Includes Group Credit Life Insurance Loans less than o	r equal to 60 months at issue, prior year \$	 , current year \$	
Loans greater than 60 months at issue BUT NOT GREA	ATER THAN 120 MONTHS, prior year \$	 , current year \$	

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

ACCIDENT AND HEALTH INSCRINCE						
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
	Other accident only					
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0



DIRECT BUSINESS IN THE STATE OF Minnesota

DURING THE YEAR 2022

NAIC	Group Code 0012	LI	<b>FE INSURANCE</b>		NAIC Company Code 7023			
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5		
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total		
1.						0		
2.	Annuity considerations	22,858,995		19,772,370		42,631,365		
3.	Deposit-type contract funds		XXX	6,763,983	XXX	6,763,983		
4.	Other considerations					0		
5.	Totals (Sum of Lines 1 to 4)	22,858,995	0	26,536,353	0	49,395,348		
	DIRECT DIVIDENDS TO							
	POLICYHOLDERS/REFUNDS TO MEMBERS							
	nsurance:					_		
6.1	Paid in cash or left on deposit					0		
6.2	'''					0		
6.3	Applied to provide paid-up additions or shorten the					0		
6.4	endowment or premium-paying period							
6.5	Totals (Sum of Lines 6.1 to 6.4)			0	0			
Annu	,							
7.1	Paid in cash or left on deposit					0		
7.2	Applied to provide paid-up annuities							
7.3	Other							
7.4	Totals (Sum of Lines 7.1 to 7.3)				0			
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	0		
	DIRECT CLAIMS AND BENEFITS PAID	•	•		0	•		
9.	Death benefits					0		
10.	Matured endowments							
11.	Annuity benefits			1 793 170				
12.	Surrender values and withdrawals for life contracts	32 . 238 . 488						
13.	Aggregate write-ing for miscellaneous direct claims							
	and benefits paid	0	0	0	0	0		
14.	All other benefits, except accident and health					0		
15.	Totals	39,279,264	0	36,257,383	0	75,536,647		
	DETAILS OF WRITE-INS							
1301								
1302								
1303								
	Summary of Line 13 from overflow page	0	0	0	0	0		
1399	Totals (Lines 1301 thru 1303 plus 1398) (Line 13	0	0	0	_	0		
	above)	U	U	U	0	1 0		
		Credit Life						

				Credit Life		O			T-4-1	
		Ordinary	_	and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7 8		9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	•		_				_			
year	0	0	0	0	0	0	0	0	0	0
17. Incurred during current year									0	0
Settled during current year:										
18.1 By payment in full									0	0
18.2 By payment on										
compromised claims									0	0
18.3 Totals paid	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise									0	0
18.5 Amount rejected			l						0	0
18.6 Total settlements	0	0	0	0	0	0	0	0	0	0
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	0
21. Issued during year									0	0
22. Other changes to in force (Net)									0	0
23. In force December 31 of current year	0	0	0	(a) 0	0	0	0	0	0	0

(a) Include:	Individual Credit Life	Insurance p	rior year \$		, current	year \$	 	•	,	
Include	Group Credit Life Ins	urance Loa	ns less than or equ	al to 60 mc	onths at issue, pric	or year \$	 , C	urrent year \$		
Loans	reater than 60 months	at issue Bl	JT NOT GREATE	R THAN 12	0 MONTHS, prior	year \$	 , C	urrent year \$		

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

		ACCIDEIN I AND	IILALIII IIIOOI	MICE		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.						
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)					
25.3	Non-renewable for stated reasons only (b)					
25.4	Other accident only					
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0



DIRECT BUSINESS IN THE STATE OF Mississippi

DURING THE YEAR 2022

AIC	Group Code 0012	LI	FE INSURANCE		NAIC Company	/ Code 70238	
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
1.							
2.							
3.			XXX	5,056,079	XXX	5,056,0	
4.							
5.	Totals (Sum of Lines 1 to 4)	26,557,969	0	24,796,146	0	51,354,1	
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS surance: Paid in cash or left on deposit						
	·						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4							
	The state of the s		0	0	0		
\nnui							
7.1							
7.2							
7.3	Other						
7.4	Totals (Sum of Lines 7.1 to 7.3)						
8.	Grand Totals (Lines 6.5 plus 7.4)	0	n	n	n		
<u> </u>	DIRECT CLAIMS AND BENEFITS PAID	Ů	•	•	•		
9.							
10.							
11.	Annuity benefits						
12.	-	., . ,		, . ,		-,-,	
13.	Aggregate write-ins for miscellaneous direct claims	, -, -		, - ,		-, ,	
	and benefits paid	0	0	0	0		
14.	All other benefits, except accident and health						
15.		54,704,538	0	64,934,661	0	119,639,1	
	DETAILS OF WRITE-INS						
1301.							
1302.							
	Summary of Line 13 from overflow page		0	0	0		
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0		

			(	Credit Life						
	(	Ordinary		and Individual)		Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	0		0	0	0	0	0	0	0	
17. Incurred during current year									0	
Settled during current year:										
18.1 By payment in full									0	
18.2 By payment on										
compromised claims									0	
18.3 Totals paid	0	0	0	0	0	0	0	0	0	
18.4 Reduction by compromise									0	
18.5 Amount rejected									0	
18.6 Total settlements		0			0	0	0	0	0	
19. Unpaid Dec. 31, current						•				
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	
,					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year					0	0	0	0	0	
21. Issued during year									0	
22. Other changes to in force (Net)									0	
23. In force December 31 of current year	0	0	0	(a) 0	0	0	0	0	0	

L	- ourroint	j ou.			_	(4)							
(	a) Includes Inc	dividual Credit Life I	nsurance p	orior year \$			, current	year \$	·		•	•	•
	Includes G	roup Credit Life Insu	ırance Loa	ns less than or equ	ıal to 60 m	ont	ths at issue, prid	or year \$		, C	urrent year \$		
	Loans grea	iter than 60 months	at issue Bl	UT NOT GREATER	R THAN 12	20	MONTHS, prior	year \$		, C	urrent year \$		

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

	-	ACCIDENT AND	IILALIII IIIOOI	VAIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)					
25.3	Non-renewable for stated reasons only (b)					
25.4	Other accident only					
25.5	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0



DIRECT BUSINES	S IN THE S	STATE OF	Missouri
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DURING THE YEAR 2022

NAIC	Group Code 0012	LI	FE INSURANCI	E	NAIC Company Code 7023				
	·	1	2	3	4	5			
	DIRECT PREMIUMS		Credit Life (Group						
1	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total			
2.				45 400 000					
	Annuity considerations  Deposit-type contract funds								
3. 4				6,025,155	XXX				
5 5	Totals (Sum of Lines 1 to 4)	33,286,094		21,155,781					
J.	DIRECT DIVIDENDS TO	33,200,094	U	21, 100,701	U	34,441,073			
	POLICYHOLDERS/REFUNDS TO MEMBERS								
Life ir	nsurance:								
6.1	Paid in cash or left on deposit					0			
6.2	Applied to pay renewal premiums					0			
6.3	Applied to provide paid-up additions or shorten the								
	endowment or premium-paying period								
6.4	Other					0			
	Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	0			
Annu									
7.1	Paid in cash or left on deposit					0			
7.2	Applied to provide paid-up annuities					0			
7.3	Other					0			
7.4	Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0			
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	0			
	DIRECT CLAIMS AND BENEFITS PAID								
9.	Death benefits								
10.	Matured endowments								
11.	Annuity benefits	7,205,925		1,730,822		8,936,747			
12.	Surrender values and withdrawals for life contracts	74,744,162		20,913,893		95,658,055			
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid	٥	0		0	0			
14	All other benefits, except accident and health					0			
15	Totals	81,950,087	0		0	104.594.802			
10.	DETAILS OF WRITE-INS	01,900,007	0	22,044,713	U	104,334,002			
1301									
1302									
1302									
	Summary of Line 13 from overflow page				0	0			
	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13		0						
	above)	0	0	0	0	0			

			_	Credit Life						
	(	Ordinary	(Group	and Individual)		Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7 8		9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	_	_	_	_	_	_	_	_	_	_
year	0	0			0	0	0	0	0	0
17. Incurred during current year									0	0
Settled during current year:										
18.1 By payment in full									0	0
18.2 By payment on										
compromised claims									0	0
18.3 Totals paid	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	0	0	0	0			0	0	0	0
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	0
21. Issued during year									0	0
22. Other changes to in force										
(Net)									0	0
23. In force December 31 of	^	•	_		_	_	_	_	_	
current year	0	0	0	(a) 0	0	0	0	0	0	0

	•		 year \$	, current		orior year \$	nsurance p	dividual Credit Life	(a) Includes Inc
 	urrent year \$	, CL	 or year \$	nths at issue, prid	ual to 60 mo	ns less than or equ	ırance Loai	roup Credit Life Insi	Includes Gr
	irront voor ¢	CI	· voor ¢	MONTHS prior	D THAN 12	IT NOT OPENTED	at iccua RI	tor than 60 months	Loone groo

#### ACCIDENT AND HEALTH INSURANCE

	<i>-</i>	CCIDENT AND	IILALIII INSUI	VANCE		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)					
25.3	Non-renewable for stated reasons only (b)					
25.4	Other accident only					
	All other (b)					
25.6	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0



DIRECT BUSINESS IN THE STATE OF Montana

DURING THE YEAR 2022

DIRECT PREMIUMS   AND ANUITY CONSIDERATIONS   Ordinary   Credit Life (Group and Individual)   Group   Industrial   Total	NAIC	Group Code 0012	LI	FE INSURANCI	Ε	NAIC Compa	any Code 70238
AND ANNUITY CONSIDERATIONS			1	2	3	4	5
1. Life insurance			0 "				<b>T</b>
2. Annuity considerations	- 1		Ordinary				
3. Deposit-type contract funds							
4. Other considerations   0   10,566,991   0   7,203,877   0   17,770,868							
5. Totals (Sum of Lines 1 to 4)							
DIRECT DIVIDENDS TO							
POLICYPIOLDERS/REFUNDS TO MEMBERS	J.	,	10,300,991	U	1,203,011	U	17,770,000
Life insurance: 6.1 Paid in cash or left on deposit							
6.2 Applied to pay renewal premiums	Life ir						
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	6.1	Paid in cash or left on deposit					0
endowment or premium-paying period   0   0   0   0   0   0   0   0   0	6.2	Applied to pay renewal premiums					0
6.5 Totals (Sum of Lines 6.1 to 6.4)	6.3	Applied to provide paid-up additions or shorten the					_
6.5 Totals (Sum of Lines 6.1 to 6.4)							
Annuities: 7.1 Paid in cash or left on deposit 7.2 Applied to provide paid-up annuities 7.3 Other 7.4 Totals (Sum of Lines 7.1 to 7.3) 8. Grand Totals (Lines 6.5 plus 7.4) 9. Death benefits 10. Matured endowments 11. Annuity benefits 12. Surrender values and withdrawals for life contracts 13. Aggregate write-ins for miscellaneous direct claims and benefits paid 14. All other benefits, except accident and health 15. Totals 16. Details OF WRITE-INS 1301. 1302. 1303. 1304. 1309. Totals (Lines 1301 thru 1303 plus 1398) (Line 13							_
7.1   Paid in cash or left on deposit		,	0	0	0	0	0
7.2 Applied to provide paid-up annuities							
7.3 Other							
7.4 Totals (Sum of Lines 7.1 to 7.3)							_
8. Grand Totals (Lines 6.5 plus 7.4) 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	_						
DIRECT CLAIMS AND BENEFITS PAID   9. Death benefits			0	0		0	0
9. Death benefits       0         10. Matured endowments       0         11. Annuity benefits       3,641,077       494,477       4,135,554         12. Surrender values and withdrawals for life contracts       18,031,220       7,192,875       25,224,095         13. Aggregate write-ins for miscellaneous direct claims and benefits paid       0       0       0       0         14. All other benefits, except accident and health       0       0       7,687,352       0       29,359,649         DETAILS OF WRITE-INS         1301.       1302.       0       29,359,649       0	8.		U	U	U	U	U
10. Matured endowments							0
11. Annuity benefits       3,641,077       494,477       4,135,554         12. Surrender values and withdrawals for life contracts       18,031,220       7,192,875       25,224,095         13. Aggregate write-ins for miscellaneous direct claims and benefits paid       0       0       0       0         14. All other benefits, except accident and health       0       0       7,687,352       0       29,359,649         DETAILS OF WRITE-INS         1301.       1302.       0       29,359,649       0 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>							
12. Surrender values and withdrawals for life contracts.       18,031,220       7,192,875       25,224,095         13. Aggregate write-ins for miscellaneous direct claims and benefits paid.       0       0       0       0         14. All other benefits, except accident and health.       0       0       7,687,352       0       29,359,649         15. Totals       21,672,297       0       7,687,352       0       29,359,649         1301.       1302.       1303.       1303.       1304.       1305.       1306.       1307.       130		Matured endowments	0.044.077		404 477		
13. Aggregate write-ins for miscellaneous direct claims and benefits paid		Currender values and withdrawals for life contracts	3,041,077		7 400 075		
and benefits paid			18,031,220				23,224,093
14. All other benefits, except accident and health       0         15. Totals       21,672,297       0       7,687,352       0       29,359,649         DETAILS OF WRITE-INS         1301.       1302.       1303.       1303.       1303.       1303.       1304.       1304.       1305.       1306.	13.	and henefits naid	0	0	0	0	0
15. Totals 21,672,297 0 7,687,352 0 29,359,649  DETAILS OF WRITE-INS  1301.  1302.  1303.  1398. Summary of Line 13 from overflow page	14.						_
DETAILS OF WRITE-INS  1301.  1302.  1303.  1398. Summary of Line 13 from overflow page					7.687.352		
1302		DETAILS OF WRITE-INS	=:,::=,=;:		1,121,002		
1302	1301						
1303							
1398. Summary of Line 13 from overflow page	1303						
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13	1398						_
above)	1399	Totals (Lines 1301 thru 1303 plus 1398) (Line 13					
		above)	0	0	0	0	0

		Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND		_	No. of					, and the second	Ū	
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	0	0	0	0	0	0	0	0	0	(
17. Incurred during current year									0	
Settled during current year:										
18.1 By payment in full									0	
18.2 By payment on										
compromised claims									0	
compromised claims	0	0	0	0	0	0	0	0	0	(
18.4 Reduction by compromise									0	
18.5 Amount rejected									0	
18.6 Total settlements	0	0	0	0	0	0	0	0	0	
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	(
·					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior				_				_	1	
year					0	J 0	0	0	1	250,000
21. Issued during year									0	(
22. Other changes to in force (Net)									0	(
23. In force December 31 of current year	1	250.000		(a) 0	0	0	0	0	1	250.000

(a) Includes Individual Credit Life Insurance prior year \$ ...... current vear \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$ ....., current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$ ....., current year \$

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

	•	COUPEIN / UND	,	<u> </u>		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					• • • • • • • • • • • • • • • • • • • •
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)					
25.3	Non-renewable for stated reasons only (b)					
25.4	Other accident only					
25.5	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)		0	0	0	0
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	l o



DIRECT BUSINESS IN THE STATE OF Nebraska

DURING THE YEAR 2022

NAIC	Group Code 0012	LI	FE INSURANCE		NAIC Compa	any Code 70238
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.	116	<u> </u>				0
2.	Annuity considerations	1.135.800				
3.	Deposit-type contract funds	,,	XXX	55,139	XXX	55,139
4.	Other considerations					0
5.	Totals (Sum of Lines 1 to 4)	1,135,800	0	717,461	0	1,853,261
	DIRECT DIVIDENDS TO					
	POLICYHOLDERS/REFUNDS TO MEMBERS isurance:					
6.1						0
6.2	11 17 1					0
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period  Other					_
6.5			0		0	
Annui	,				0	0
7.1	Paid in cash or left on deposit					0
7.2	•					Λ
7.3	21.7					0
7.4	Totals (Sum of Lines 7.1 to 7.3)				0	0
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	0
	DIRECT CLAIMS AND BENEFITS PAID	-	-	•		
9.	Death benefits					0
10.	Matured endowments					_
11.	Annuity benefits	1.591.367		404.786		1.996.153
12.	Surrender values and withdrawals for life contracts	2,782,122		846,546		3,628,668
13.	Aggregate write-ins for miscellaneous direct claims		0	0	0	0
14.	All other benefits, except accident and health					0
15.	Totals	4,373,489	0	1,251,332	0	5,624,821
	DETAILS OF WRITE-INS					
1301.						
1302.						
		0	0	0	0	0
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

		Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	-	_	No. of					-		
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	0	0	0	0	0	0	0	0	0	
17. Incurred during current year									0	
Settled during current year:										
18.1 By payment in full									0	
18.2 By payment on										
compromised claims									0	
compromised claims	0	0	0	0	0	0	0	0	0	
18.4 Reduction by compromise									0	
18.5 Amount rejected									0	
18.6 Total settlements	0	0	0	0	0	0	0	0	0	
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	(
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior	0						0		0	
year					0	J	0	U	0	
21. Issued during year									0	
22. Other changes to in force (Net)									0	
23. In force December 31 of current year	0	0	0	(a) 0	0	0	0	0	0	

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

		ACCIDEIN I AND	IILALIII IIIOOI	MICE		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.						
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)					
25.3	Non-renewable for stated reasons only (b)					
25.4	Other accident only					
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0



DIRECT BUSINESS IN THE STATE OF Nevada

DURING THE YEAR 2022

NAIC	Group Code 0012	LI	FE INSURANCI	E	NAIC Compa	any Code 70238
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.	Life insurance		and individual)	Огоар		0
2.	Annuity considerations					
3.	Deposit-type contract funds				XXX	
4.						· -
5.	Totals (Sum of Lines 1 to 4)	17,402,952	0	7,611,410	0	25,014,362
	DIRECT DIVIDENDS TO					
	POLICYHOLDERS/REFUNDS TO MEMBERS surance:					
	Paid in cash or left on deposit					0
						0
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					_
						0
	Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	0
Annuit						
7.1	Paid in cash or left on deposit					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)	0		0	0	
	Grand Totals (Lines 6.5 plus 7.4)	۱	٥	Λ	0 N	Λ
	DIRECT CLAIMS AND BENEFITS PAID	v			•	
9.	Death benefits					0
10.	Matured endowments					
11.	Annuity benefits			1,408,857		5,751,698
12.	Surrender values and withdrawals for life contracts	29,442,549		13,820,775		43,263,324
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14.						0
15.	Totals	33,785,390	0	15,229,632	0	49,015,022
	DETAILS OF WRITE-INS					
1302.						
1303.						
	Summary of Line 13 from overflow page	0	0	0	0	0
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

				Credit Life						
	(	Ordinary	(Group	and Individual)		Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS INCURRED	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
_	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	^	0	_		_	0	_	0	0	
year	0	0	0	U	0	0	0	0	0	0
17. Incurred during current year									0	0
Settled during current year:										
18.1 By payment in full									0	0
18.2 By payment on										
compromised claims									0	0
18.3 Totals paid	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	0	0	0	0		0	0	0	0	0
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	0
21. Issued during year									0	0
22. Other changes to in force (Net)									0	0
23. In force December 31 of	0	0	_	(a) 0	_	_		_	0	0
current year	U	U	U	(a) 0	U	U	U	U	U	U

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

	•	COUPEIN / UND	,	<u> </u>		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					• • • • • • • • • • • • • • • • • • • •
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)					
25.3	Non-renewable for stated reasons only (b)					
25.4	Other accident only					
25.5	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)		0	0	0	0
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	l o



DIRECT BUSINESS IN THE STATE OF New Hampshire

DURING THE YEAR 2022

AIC	Group Code 0012	LI	FE INSURANCE		NAIC Company	/ Code 70238
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.	1.6		,			
2.						
					XXX	
4.				, ., .		, -,
5.	Totals (Sum of Lines 1 to 4)	5,980,745	0	8,548,474	0	14,529,2
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS surance: Paid in cash or left on deposit					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
	, ,	0	0	0	0	
Annuit						
	Paid in cash or left on deposit					
	Applied to provide paid-up annuities					
	Other					
	Totals (Sum of Lines 7.1 to 7.3)	ا ۱	0	0	0	
0.	DIRECT CLAIMS AND BENEFITS PAID	U	U	U	U	
9.						
	Matured endowments					
	Annuity benefits					
13.	Aggregate write-ins for miscellaneous direct claims	, , ,				
		0	0	0	0	
	·					
15.	Totals	13,893,360	0	12,978,662	0	26,872,0
	DETAILS OF WRITE-INS					
1303.						
		0	0	0	0	
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	

			_	Credit Life						
	(	Ordinary	(Group	and Individual)		Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	_	_	_	_	_	_	_	_	_	_
year	0	0			0	0	0	0	0	0
17. Incurred during current year									0	0
Settled during current year:										
18.1 By payment in full									0	0
18.2 By payment on										
compromised claims									0	0
18.3 Totals paid	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	0	0	0	0			0	0	0	0
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	0
21. Issued during year									0	0
22. Other changes to in force										
(Net)									0	0
23. In force December 31 of	^	•	_		_	_	_	_	_	
current year	0	0	0	(a) 0	0	0	0	0	0	0

(2	a) Includes Inc	dividual Credit Life	Insurance p	rior year \$		, current	year \$	 	•	•	
	Includes Gr	oup Credit Life Insi	urance Loa	ns less than or equ	ual to 60 months	s at issue, pric	or year \$	 , C	urrent year \$		
	Loope greet	tor than 60 months	at igaug DI	IT NOT OBEATE	D TUAN 120 M	ONTUS prior	woor ¢		irrent voor ¢		

#### ACCIDENT AND HEALTH INSURANCE

	ACCIDENT AND TEACHT INSURANCE												
		1	2	3	4	5							
				Policyholder Dividends									
				Paid, Refunds to									
			Direct Premiums	Members or Credited		Direct Losses							
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred							
24.													
24.1	Federal Employees Health Benefits Plan premium (b)												
24.2	Credit (Group and Individual)												
24.3	Collectively renewable policies/certificates (b)												
24.4	Medicare Title XVIII exempt from state taxes or fees												
	Other Individual Policies:												
25.1	Non-cancelable (b)												
25.2	Guaranteed renewable (b)												
25.3	Non-renewable for stated reasons only (b)												
25.4	Other accident only												
	All other (b)												
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0							
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0							



DIRECT BUSINESS IN THE STATE OF New Jersey

DURING THE YEAR 2022

NAIC	Group Code 0012	LI	FE INSURANCE	NAIC Company Code 70238		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.						
2.						
3.	· · · · · · · · · · · · · · · · · · ·		XXX		XXX	3,998,10
4.						
5.	Totals (Sum of Lines 1 to 4)	87,773,975	0	99,944,922	0	187,718,89
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS ansurance:					
	·					
	11 17 1					
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4						
		0	0	0	0	
Annu						
7.1	Paid in cash or left on deposit					
7.2						
7.3						
7.4	Totals (Sum of Lines 7.1 to 7.3)			0		
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	
	DIRECT CLAIMS AND BENEFITS PAID					
9.						
10.						
11.		24,044,889				40,024,60
12.		87,885,295		157 , 134 , 007		245,019,30
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	
14.	All other benefits, except accident and health					
15.	Totals	111,930,184	0	173, 113, 723	0	285,043,90
	DETAILS OF WRITE-INS					
1301						
1302	·					
1303	·					
	Summary of Line 13 from overflow page	0	0	0	0	
1399	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13	0	0	0	0	
	above)	U	0	U	U	

		Credit Life								
	(	Ordinary		and Individual)		Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	0		0	0	0	0	0	0	0	
17. Incurred during current year									0	
Settled during current year:										
18.1 By payment in full									0	
18.2 By payment on										
compromised claims									0	
18.3 Totals paid	0	0	0	0	0	0	0	0	0	
18.4 Reduction by compromise									0	
18.5 Amount rejected									0	
18.6 Total settlements		0			0	0	0	0	0	
19. Unpaid Dec. 31, current						•				
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	
,					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year					0	0	0	0	0	
21. Issued during year									0	
22. Other changes to in force (Net)									0	
23. In force December 31 of current year	0	0	0	(a) 0	0	0	0	0	0	

L	- ourroint	j ou.			_	(4)							
(	a) Includes Inc	dividual Credit Life I	nsurance p	orior year \$			, current	year \$	·		•	•	•
	Includes G	roup Credit Life Insu	ırance Loa	ns less than or equ	ıal to 60 m	ont	ths at issue, prid	or year \$		, C	urrent year \$		
	Loans grea	iter than 60 months	at issue Bl	UT NOT GREATER	R THAN 12	20	MONTHS, prior	year \$		, C	urrent year \$		

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

	•			<u> </u>		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
	Other accident only				••••••	
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)		0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0



DIRECT BUSINESS IN THE STATE OF New Mexico

DURING THE YEAR 2022

NAIC	Group Code 0012	LI	<b>FE INSURANCI</b>	E	NAIC Company Code 70238		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
1.	Life insurance		and individual)	Group		0	
2.	Annuity considerations						
3.	Deposit-type contract funds				XXX		
4.	Other considerations			1,217,700			
5.	Totals (Sum of Lines 1 to 4)	15.789.214	0		0		
	DIRECT DIVIDENDS TO	., .,		, .,		, ,	
Life in	POLICYHOLDERS/REFUNDS TO MEMBERS issurance:						
6.1	Paid in cash or left on deposit					0	
6.2	Applied to pay renewal premiums					0	
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					_	
6.4	Other					0	
6.5 Annui	Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	0	
7.1	Paid in cash or left on deposit						
7.1	Applied to provide paid-up annuities					0	
7.3						0	
7.4	Totals (Sum of Lines 7.1 to 7.3)		0		0	0	
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	0	
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits					0	
10.	Matured endowments					0	
11.	Annuity benefits						
12.		19,771,551		30,278,909		50,050,460	
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid		•				
11	All other benefits, except accident and health		0	0	0	0	
	Totals	22,591,618	0	30,565,653	0	53,157,271	
13.	DETAILS OF WRITE-INS	22,391,010	U	30,000,003	U	33, 137,271	
1301.							
1301.							
1303.							
	Summary of Line 13 from overflow page				0	0	
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13						
	above)	0	0	0	0	0	
		Credit Life					

				Credit Life		0			Takal	
		Ordinary	_	and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	•		_				_			
year	0	0	0	0	0	0	0	0	0	0
17. Incurred during current year									0	0
Settled during current year:										
18.1 By payment in full									0	0
18.2 By payment on										
compromised claims									0	0
18.3 Totals paid	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise									0	0
18.5 Amount rejected			l						0	0
18.6 Total settlements	0	0	0	0	0	0	0	0	0	0
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	0
21. Issued during year									0	0
22. Other changes to in force (Net)									0	0
23. In force December 31 of current year	0	0	0	(a) 0	0	0	0	0	0	0

(a) Include:	Individual Credit Life	Insurance p	rior year \$		, current	year \$	 	•	,	
Include	Group Credit Life Ins	urance Loa	ns less than or equ	al to 60 mc	onths at issue, pric	or year \$	 , C	urrent year \$		
Loans	reater than 60 months	at issue Bl	JT NOT GREATE	R THAN 12	0 MONTHS, prior	year \$	 , C	urrent year \$		

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

	ACCIDENT AND TEACHT INSURANCE												
		1	2	3	4	5							
				Policyholder Dividends									
				Paid, Refunds to									
			Direct Premiums	Members or Credited		Direct Losses							
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred							
24.													
24.1	Federal Employees Health Benefits Plan premium (b)												
24.2	Credit (Group and Individual)												
24.3	Collectively renewable policies/certificates (b)												
24.4	Medicare Title XVIII exempt from state taxes or fees												
	Other Individual Policies:												
25.1	Non-cancelable (b)												
25.2	Guaranteed renewable (b)												
25.3	Non-renewable for stated reasons only (b)												
25.4	Other accident only												
	All other (b)												
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0							
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0							



DIRECT BUSINESS IN THE STATE OF New York

DURING THE YEAR 2022

NAIC	Group Code 0012	LI	<b>FE INSURANCE</b>	Ε	NAIC Company Code 70238		
	·	1	2	3	4	5	
	DIRECT PREMIUMS		Credit Life (Group	_			
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total	
1.				400 000 404		0	
2.	Annuity considerations						
3.	Deposit-type contract funds					· · · · - ·	
4.				470, 400, 004			
5.	Totals (Sum of Lines 1 to 4)  DIRECT DIVIDENDS TO	32,537,982	0	178,429,234	U	210,967,216	
	POLICYHOLDERS/REFUNDS TO MEMBERS						
Life in	surance:						
6.1	Paid in cash or left on deposit					0	
6.2	Applied to pay renewal premiums					0	
6.3	Applied to provide paid-up additions or shorten the					_	
0.4	endowment or premium-paying period						
6.4						0	
	Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	0	
Annui							
7.1	Paid in cash or left on deposit						
7.2	Applied to provide paid-up annuities					_	
7.3 7.4	Other						
8.	Totals (Sum of Lines 7.1 to 7.3)	ا ۱		0	0	0	
0.	DIRECT CLAIMS AND BENEFITS PAID	U	U	U	U	U	
9.	Death benefits					0	
10.	Matured endowments					0	
11.	Annuity benefits	25 , 438 , 956		5,229,093		30,668,049	
12.	Surrender values and withdrawals for life contracts	100,610,935		118,638,332		219,249,267	
13.	Aggregate write-ins for miscellaneous direct claims						
	and benefits paid						
	All other benefits, except accident and health						
15.	Totals	126,049,891	0	123,867,425	0	249,917,316	
	DETAILS OF WRITE-INS						
1302.							
1303.							
	Summary of Line 13 from overflow page	0	0	0	0	0	
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	
		Cradit Life	1				

			_	Credit Life						
	(	Ordinary	(Group	and Individual)		Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	_	_	_	_	_	_	_	_	_	_
year	0	0			0	0	0	0	0	0
17. Incurred during current year									0	0
Settled during current year:										
18.1 By payment in full									0	0
18.2 By payment on										
compromised claims									0	0
18.3 Totals paid	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	0	0	0	0			0	0	0	0
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	0
21. Issued during year									0	0
22. Other changes to in force										
(Net)									0	0
23. In force December 31 of	^	•	_		_	_	_	_	_	
current year	0	0	0	(a) 0	0	0	0	0	0	0

(a)	Includes Individual Credit Life Insurance prior year \$	, current year \$		
	Includes Group Credit Life Insurance Loans less than of	or equal to 60 months at issue, prior year \$	 , current year \$	
	Loans greater than 60 months at issue BUT NOT GRE	ATER THAN 120 MONTHS, prior year \$	 , current year \$	

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

	-	ACCIDENT AND	IILALIII IIIOOI	VAIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)					
25.3	Non-renewable for stated reasons only (b)					
25.4	Other accident only					
25.5	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0



DIRECT BUSINESS IN THE STATE OF North Carolina

DURING THE YEAR 2022

NAIC	Group Code 0012	LI	<b>FE INSURANCE</b>		NAIC Compar	y Code 70238
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.	116	2.128	<i>,</i> +			10tai
2.	lest the second	165.967.817				
3.	<u> </u>		XXX		XXX	
4.						_
5.	Totals (Sum of Lines 1 to 4)	165,969,945	0	127.582.341	n	293.552.286
0.	DIRECT DIVIDENDS TO	100,000,040	0	127,302,041	0	230,332,200
Life ir	POLICYHOLDERS/REFUNDS TO MEMBERS asurance:					
6.1	Paid in cash or left on deposit					0
6.2	Applied to pay renewal premiums					0
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	0
Annu						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					0
7.3						
7.4	Totals (Sum of Lines 7.1 to 7.3)		0	0	0	(
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	(
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
10.	Matured endowments					0
11.	Annuity benefits	23,410,748		5,856,186		29,266,934
12.		199,468,586		190,430,649		389,899,235
13.		0	0	0	0	0
14.	All other benefits, except accident and health					
15.	Totals	222,879,334	0	196,286,835	0	419, 166, 169
	DETAILS OF WRITE-INS					
		0	0	0	0	0
1399	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

		Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND		_	No. of	-				-		
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	0	0	0	0	0	0	0	0	0	
17. Incurred during current year									0	
Settled during current year:										
18.1 By payment in full									0	
18.2 By payment on										
compromised claims									0	
compromised claims	0	0	0	0	0	0	0	0	0	
18.4 Reduction by compromise									0	
18.5 Amount rejected									0	
18.6 Total settlements	0	0	0	0	0	0	0	0	0	
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year					0	0	0	0	2	500,00
21. Issued during year									0	(
22. Other changes to in force (Net)									0	(
23. In force December 31 of current year	2	500.000		(a) 0	0	0	0	0	2	500.00

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

	•	CCIDENT AND	HEALTH INSUI	VAINCE		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)					
25.3	Non-renewable for stated reasons only (b)					
25.4	Other accident only					
	All other (b)					
25.6	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0



DIRECT BUSINESS IN THE STATE OF North Dakota

DURING THE YEAR 2022

AIC	Group Code 0012	LI	FE INSURANCE		NAIC Company	Code 70238
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.						
2.						
3.			XXX	25,546	XXX	25,5
4.						
5.	Totals (Sum of Lines 1 to 4)	841,107	0	1,864,708	0	2,705,8
	POLICYHOLDERS/REFUNDS TO MEMBERS surance:					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4						
	• • • • • • • • • • • • • • • • • • • •		0	0	0	
Annui						
7.1						
7.2	and the second s					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)	0	n	n		
0.	DIRECT CLAIMS AND BENEFITS PAID	· ·	0	0	•	
9.						
10.						
11.	Annuity benefits					
12.						
	Aggregate write-ins for miscellaneous direct claims	-, ,-				, ,000,0
	and benefits paid	0	0	0	0	
14.						
15.		4,034,707	0	5,112,122	0	9,146,8
	DETAILS OF WRITE-INS					
1301.						
1398.	Summary of Line 13 from overflow page	0		0	0	
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	

		Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	-	_	No. of					-		
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	0	0	0	0	0	0	0	0	0	
17. Incurred during current year									0	
Settled during current year:										
18.1 By payment in full									0	
18.2 By payment on										
compromised claims									0	
compromised claims	0	0	0	0	0	0	0	0	0	
18.4 Reduction by compromise									0	
18.5 Amount rejected									0	
18.6 Total settlements	0	0	0	0	0	0	0	0	0	
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	(
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior	0						0		0	
year					0	J	0	U	0	
21. Issued during year									0	
22. Other changes to in force (Net)									0	
23. In force December 31 of current year	0	0	0	(a) 0	0	0	0	0	0	

(a) Includes Individual Credit Life Insurance prior year \$ ...... current vear \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$ ....., current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$ ....., current year \$

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

	-	ACCIDEIA I AIAD	HEALIH HOOK	VAIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
	Other accident only					
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0

insured under indemnity only products .....0 .



DIRECT BUSINESS IN THE STATE OF Ohio

DURING THE YEAR 2022

VAIC	Group Code 0012	LI	FE INSURANCE		NAIC Company	/ Code 70238
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.	Life insurance					
2.						
3.			XXX	19,740,965	XXX	19,740,96
4.						
5.	Totals (Sum of Lines 1 to 4)	121,660,237	0	50,810,301	0	172,470,53
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS issurance:					
6.1	Paid in cash or left on deposit					
6.2						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4						
6.5		0			0	
Annui	,					
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)		0	0	0	
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	
_	DIRECT CLAIMS AND BENEFITS PAID					
9.						
10.	Matured endowments					
11. 12.	Annuity benefits					
	Aggregate write-ins for miscellaneous direct claims	147,063,342		59,008,407		206,071,74
13.	and benefits paid	٥	0	0	0	
14.						
15.	· · · · · · · · · · · · · · · · · · ·	176,874,934	0	63,481,531	0	240,356,46
	DETAILS OF WRITE-INS	,		20, 101,001		2.0,000,.0
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page	0	0	0	0	
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	

			_	Credit Life						
	(	Ordinary	(Group	and Individual)		Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	_	_	_	_	_	_	_	_	_	_
year	0	0			0	0	0	0	0	0
17. Incurred during current year									0	0
Settled during current year:										
18.1 By payment in full									0	0
18.2 By payment on										
compromised claims									0	0
18.3 Totals paid	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	0	0	0	0			0	0	0	0
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	0
21. Issued during year									0	0
22. Other changes to in force										
(Net)									0	0
23. In force December 31 of	^	•	_		_	_	_	_	_	
current year	0	0	0	(a) 0	0	0	0	0	0	0

(2	a) Includes Inc	dividual Credit Life	Insurance p	rior year \$		, current	year \$	 	•	•	
	Includes Gr	oup Credit Life Insi	urance Loa	ns less than or equ	ual to 60 months	s at issue, pric	or year \$	 , C	urrent year \$		
	Loope greet	tor than 60 months	at igaug DI	IT NOT OBEATE	D TUAN 120 M	ONTUS prior	woor ¢		irrent voor ¢		

#### ACCIDENT AND HEALTH INSURANCE

	-	ACCIDEIN AND		V-110L		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)					
25.3	Non-renewable for stated reasons only (b)					
25.4	Other accident only					
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0
26.		0	0	0	0	0



DIRECT BUSINESS IN THE STATE OF Oklahoma

DURING THE YEAR 2022

IAIC	Group Code 0012	LI	<b>FE INSURANCE</b>		NAIC Compar	ny Code 70238
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.						
2.						
3.			XXX	1,762,664	XXX	1,762,60
4.	last the second					
5.	Totals (Sum of Lines 1 to 4)	2,909,975	0	6,182,395	0	9,092,3
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS asurance: Paid in cash or left on deposit					
	·					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4						
		0	0	0	0	
4nnui						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3						
7.4		0	0		0	
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
10.						
11.	Annuity benefits					,
12.		8,481,610		4,433,795		12,915,4
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	
1/		0				
15.	, ,	8,863,425	0	4,573,782	0	13,437,2
10.	DETAILS OF WRITE-INS	0,000,420	0	4,373,702	0	10,407,2
1301						
1398	Summary of Line 13 from overflow page	0	0	0	0	
	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13					
. 500.	above)	0	0	0	0	

				Credit Life						
	(	Ordinary	(Group	and Individual)		Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS INCURRED	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
_	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	^	0	_		_	0	_	0	0	
year	0	0	0	U	0	0	0	0	0	0
17. Incurred during current year									0	0
Settled during current year:										
18.1 By payment in full									0	0
18.2 By payment on										
compromised claims									0	0
18.3 Totals paid	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	0	0	0	0		0	0	0	0	0
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	0
21. Issued during year									0	0
22. Other changes to in force (Net)									0	0
23. In force December 31 of	0	0	_	(a) 0	_	_		_	0	0
current year	U	U	U	(a) 0	U	U	U	U	U	U

(a) Includes Individual Credit Life Insurance prior year \$ ...... current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$ ......, current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$ ....., current year \$

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

		ACCIDEIN I AND	IILALIII IIIOOI	MICE		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.						
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)					
25.3	Non-renewable for stated reasons only (b)					
25.4	Other accident only					
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0

insured under indemnity only products ......0 .



DIRECT BUSINESS IN THE STATE OF Oregon

DURING THE YEAR 2022

NAIC	Group Code 0012	LI	FE INSURANCE	E	NAIC Compa	any Code 70238
		1	2	3	4	5
	DIRECT PREMIUMS		Credit Life (Group			
1	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
	Life insurance			40,000,405		0
2. 3.	Annuity considerations					
3.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	51,009,453	0		0	
J.	DIRECT DIVIDENDS TO	31,009,433	U	47,731,443	U	30,740,302
Life in	POLICYHOLDERS/REFUNDS TO MEMBERS isurance:					
6.1	Paid in cash or left on deposit					0
6.2						0
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 6.5						0
6.5 Annui		0	0	0	0	U
7.1	Paid in cash or left on deposit					
7.1	Applied to provide paid-up annuities					
7.3						0
7.4	Totals (Sum of Lines 7.1 to 7.3)		0		0	0
8.	Grand Totals (Lines 6.5 plus 7.4)	0		0	0	
	DIRECT CLAIMS AND BENEFITS PAID		•	· ·	·	·
9.	Death benefits					0
10.	Matured endowments					
11.	Annuity benefits	6,022,082		1,942,300		7,964,382
12.		76,443,258		63,654,441		
13.	Aggregate write-ins for miscellaneous direct claims					
			0	0	0	0
14.						0
15.		82,465,340	0	65,596,741	0	148,062,081
4004	DETAILS OF WRITE-INS					
1301.						
1302. 1303.						
				0	0	
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13	0	0	u	U	0
1389.	above)	0	0	0	0	0
		Credit Life				

				Credit Life		_				
		Ordinary	_	and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	•		_				_			
year	0	0	0	0	0	0	0	0	0	0
17. Incurred during current year									0	0
Settled during current year:										
18.1 By payment in full									0	0
18.2 By payment on										
compromised claims									0	0
18.3 Totals paid	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise									0	0
18.5 Amount rejected			l						0	0
18.6 Total settlements	0	0	0	0	0	0	0	0	0	0
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	0
21. Issued during year									0	0
22. Other changes to in force (Net)									0	0
23. In force December 31 of current year	0	0	0	(a) 0	0	0	0	0	0	0

(a) Includes	Individual Credit Life	Insurance p	rior year \$		, current	year \$	 	•	
Includes	Group Credit Life Ins	urance Loai	ns less than or	equal to 60 m	nonths at issue, prid	or year \$	 , c	urrent year \$	 
Loans g	reater than 60 months	at issue Bl	JT NOT GREA	TER THAN 1	20 MONTHS, prior	year \$	 , C	urrent year \$	 

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

	-	ACCIDEIA I AIAD	HEALIH HOOK	VAIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
	Other accident only					
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0



DIRECT BUSINESS IN THE STATE OF Pennsylvania

DURING THE YEAR 2022

IAIC	Group Code 0012	LI	FE INSURANCE		NAIC Company	Code 70238
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.						
2.	Annuity considerations					
3.			XXX		XXX	
4.						
5.	Totals (Sum of Lines 1 to 4)	103,227,008	0	65,119,737	0	168,346,74
∟ife in	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS surance:					
6.1	ļ.					
	Applied to pay renewal premiums					
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
	less -					
	Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	
Annui 7.1	Paid in cash or left on deposit					
7.2	and the second s					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)				0	
8.	Grand Totals (Lines 6.5 plus 7.4)		0	n	0	
<u> </u>	DIRECT CLAIMS AND BENEFITS PAID	•	•	0	-	
9.	Death benefits					
10.						
11.	Annuity benefits					
12.	Surrender values and withdrawals for life contracts					
13.	Aggregate write-ins for miscellaneous direct claims	-, - ,		-, - ,		, , -
	and benefits paid	0	0	0	0	
	All other benefits, except accident and health					
15.	Totals	168,728,953	0	82,390,868	0	251,119,82
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
	Summary of Line 13 from overflow page	0	0	0	0	
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	

·		O 1'		Credit Life		-				T
DIDECT DE 4T'	- (	Ordinary	(Group	and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	0	0	0	0	0	0	0	0	0	(
17. Incurred during current year									0	(
Settled during current year:										
18.1 By payment in full									0	
18.2 By payment on										
compromised claims									0	(
18.3 Totals paid	0	0	0	0	0	0	0	0	0	(
18.4 Reduction by compromise									0	(
18.5 Amount rejected									0	(
18.6 Total settlements	0	0	0	0	0	0	0	0	0	(
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	(
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	
21. Issued during year									0	(
22. Other changes to in force										
(Net)									0	(
23. In force December 31 of										
current vear	0	0	0	(a) 0	0	0	0	0	0	(

L	our on your	•	•	<u> </u>	a) _		•	•	U	•	U	
(	(a) Includes Individual Credit Life I	nsurance p	orior year \$			, current	year \$	•		*		•
	Includes Group Credit Life Insu	ırance Loa	ns less than or equ	ıal to 60 mo	nth	s at issue, pric	r year \$		, c	urrent year \$ .		
	Loans greater than 60 months	at issue Bl	UT NOT GREATE	R THAN 120	0 M	ONTHS, prior	year \$		, C	urrent year \$ .		

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

	-	ACCIDEIA I AIAD	HEALIH HOOK	VAIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
	Other accident only					
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0

insured under indemnity only products .....0 .



DIRECT BUSINESS IN THE STATE OF Rhode Island

DURING THE YEAR 2022

IAIC Group Code 0012	LI	FE INSURANCE		NAIC Compan	y Code 70238
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
Life insurance					
Annuity considerations	,				12,549,88
Deposit-type contract funds		XXX	8,479,882	XXX	8,479,88
Other considerations					
5. Totals (Sum of Lines 1 to 4)	6,306,620	0	14,723,146	0	21,029,76
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS Life insurance: 6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the					
endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)				0	
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	
8. Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	723,446		1,769,760		2,493,20
12. Surrender values and withdrawals for life contracts			10,777,447		21,442,9
13. Aggregate write-ins for miscellaneous direct claims					
and benefits paid		0	0	0	
14. All other benefits, except accident and health					
15. Totals	11,388,948	0	12,547,207	0	23,936,1
DETAILS OF WRITE-INS					
1301					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13	0	0	0	0	
above)	0	U	U	U	

		Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3 4		5	6	7	8	9	10
BENEFITS AND	-	_	No. of		_			-		
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	0	0	0	0	0	0	0	0	0	
17. Incurred during current year									0	
Settled during current year:										
18.1 By payment in full									0	
18.2 By payment on										
compromised claims									0	
compromised claims	0	0	0	0	0	0	0	0	0	
18.4 Reduction by compromise									0	
18.5 Amount rejected									0	
18.6 Total settlements	0	0	0	0	0	0	0	0	0	
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	(
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior	0						0		0	
year					0	J	0	U	0	
21. Issued during year									0	
22. Other changes to in force (Net)									0	
23. In force December 31 of current year	0	0	0	(a) 0	0	0	0	0	0	

(a) Includes Individual Credit Life Insurance prior year \$ ...... current vear \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$ ....., current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$ ....., current year \$

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

	ACCIDENT AND HEALTH INSURANCE											
		1	2	3	4	5						
				Policyholder Dividends								
				Paid, Refunds to								
			Direct Premiums	Members or Credited		Direct Losses						
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred						
24.												
24.1	Federal Employees Health Benefits Plan premium (b)											
24.2	Credit (Group and Individual)											
24.3	Collectively renewable policies/certificates (b)											
24.4	Medicare Title XVIII exempt from state taxes or fees											
	Other Individual Policies:											
25.1	Non-cancelable (b)											
25.2	Guaranteed renewable (b)											
25.3	Non-renewable for stated reasons only (b)											
25.4	Other accident only											
	All other (b)											
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0						
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0						

insured under indemnity only products .....0 .



DIRECT BUSINESS IN THE STATE OF South Carolina

DURING THE YEAR 2022

VAIC	Group Code 0012	LI	FE INSURANCE		NAIC Compan	y Code 70238
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.						
	•			14,862,837		
			XXX	, ,	XXX	, ,
	less to the second seco					
5.	Totals (Sum of Lines 1 to 4)	51,894,801	0	40,763,629	U	92,658,43
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS surance:					
	· •					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4						
	Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	
4nnuit	ies:					
7.1	Paid in cash or left on deposit					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					
10.						
11.						
12.		72,996,043		29,684,840		102,680,8
13.	Aggregate write-ins for miscellaneous direct claims	0	0		0	
11						
	Totals					440.040.5
15.	DETAILS OF WRITE-INS	82,319,439	0	31,524,074	0	113,843,5
1201						
1301.						
1303.	Summary of Line 13 from overflow page		0	0	0	
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13		0			
	above)	U	U	U	U	

				Credit Life						
	(	Ordinary		and Individual)		Group	ı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND		_	No. of			Ŭ		· ·	Ü	10
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	0	0	0	0	0	0	0	0	0	
17. Incurred during current year									0	
Settled during current year:										
18.1 By payment in full									0	
18.2 By payment on										
compromised claims									0	
18.3 Totals paid	0	0	0	0	0	0	0	0	0	
18.4 Reduction by compromise									0	
18.5 Amount rejected									0	
18.6 Total settlements		0	0	0	0	0	0	0	0	
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	
·					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year			0	(a)0	0	0	0	0	0	
21. Issued during year									0	
22. Other changes to in force (Net)									0	
23. In force December 31 of current year	0	n	n	(a) 0	n	n	n	n	0	

ı	current year	O	U	U	(a)		•	U	U	U	U	
(	(a) Includes Individual Credit Life I	nsurance p	rior year \$			, current	year \$	·		•	.,	
	Includes Group Credit Life Insu	ırance Loar	ns less than or equ	r year \$		, C	urrent year \$					
	Laana araatar than CO mantha	at inquia DI	IT NOT ODEATED	TIIANI 1	00 1	MONITUR Dries			-	urrant vaar (*		

#### ACCIDENT AND HEALTH INSURANCE

	ACCIDENT AND HEALTH INSURANCE											
		1	2	3	4	5						
				Policyholder Dividends								
				Paid, Refunds to								
			Direct Premiums	Members or Credited		Direct Losses						
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred						
24.												
24.1	Federal Employees Health Benefits Plan premium (b)											
24.2	Credit (Group and Individual)											
24.3	Collectively renewable policies/certificates (b)											
24.4	Medicare Title XVIII exempt from state taxes or fees											
	Other Individual Policies:											
25.1	Non-cancelable (b)											
25.2	Guaranteed renewable (b)											
25.3	Non-renewable for stated reasons only (b)											
25.4	Other accident only											
	All other (b)											
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0						
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0						

insured under indemnity only products · .....0 .



DIRECT BUSINESS IN THE STATE OF South Dakota

DURING THE YEAR 2022

NAIC	Group Code 0012	LI	FE INSURANCE		NAIC Compan	y Code 70238
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.	Life insurance					
2.	Annuity considerations			630.755		
3.			XXX	29,284	XXX	29,28
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	404,306	0	660,039	0	1,064,34
Life ir 6.1	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS asurance: Paid in cash or left on deposit					
6.2						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4						
o.ວ Annui	, ,	0				
Annui 7.1						
7.1	Paid in cash or left on deposit					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)			0		
8.	Grand Totals (Lines 6.5 plus 7.4)	n l	0			
<u> </u>	DIRECT CLAIMS AND BENEFITS PAID	•	•	•	•	
9.	Death benefits					
10.	Matured endowments					
11.	Annuity benefits	271, 155		61,025		332 , 18
12.				1,818,928		4,723,77
13.	Aggregate write-ins for miscellaneous direct claims					
	and benefits paid		0	0	0	
	·					
15.		3,175,997	0	1,879,953	0	5,055,95
4004	DETAILS OF WRITE-INS					
1301. 1302. 1303.						
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	

				Credit Life						
	(	Ordinary	(Group	and Individual)	5	Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	•		6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS INCURRED	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
_	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	•	0	_		_	0	_	0	0	
year	0	0	0	U	0	0	0	0	0	0
17. Incurred during current year									0	0
Settled during current year:										
18.1 By payment in full									0	0
18.2 By payment on										
compromised claims									0	0
18.3 Totals paid	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	0	0	0	0		0	0	0	0	0
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	0
21. Issued during year									0	0
22. Other changes to in force (Net)									0	0
23. In force December 31 of	0	0	_	(a) 0	_	_		_	0	0
current year	U	U	U	(a) 0	U	U	U	U	U	U

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

ACCIDENT AND TEACHT INSURANCE											
		1	2	3	4	5					
				Policyholder Dividends							
				Paid, Refunds to							
			Direct Premiums	Members or Credited		Direct Losses					
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred					
24.	Group Policies (b)										
24.1	Federal Employees Health Benefits Plan premium (b)										
24.2	Credit (Group and Individual)										
24.3	Collectively renewable policies/certificates (b)										
24.4	Medicare Title XVIII exempt from state taxes or fees										
	Other Individual Policies:										
25.1	Non-cancelable (b)										
25.2	Guaranteed renewable (b)										
25.3	Non-renewable for stated reasons only (b)										
25.4	Other accident only										
25.5	All other (b)										
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0					
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0					



DIRECT BUSINESS IN THE STATE OF Tennessee

DURING THE YEAR 2022

AIC	Group Code 0012	LI	FE INSURANCE		NAIC Company	y Code 70238
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.						
2.						
3.			XXX	4,329,544	XXX	4,329,5
4.						
5.	Totals (Sum of Lines 1 to 4)	61,400,149	0	31,522,396	0	92,922,5
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS asurance: Paid in cash or left on deposit					
	and the second s					
6.3						
6.4						
6.5	Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	
٩nnui	ities:					
7.1						
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	
9.	DIRECT CLAIMS AND BENEFITS PAID  Death benefits					
10.						
11.	Annuity benefits					
12.	Surrender values and withdrawals for life contracts	89 553 506				
13.	Aggregate write-ins for miscellaneous direct claims			,,		- ,- ,
	and benefits paid	0	0	0	0	
14.	All other benefits, except accident and health					
15.	Totals	106,560,049	0	113,978,409	0	220,538,4
	DETAILS OF WRITE-INS					
1302.						
1303.						
	Summary of Line 13 from overflow page	0	0	0	0	
1399.	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	

				Credit Life						
	(	Ordinary		and Individual)		Group	ı	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND		_	No. of			Ŭ		· ·	Ü	10
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	0	0	0	0	0	0	0	0	0	
17. Incurred during current year									0	
Settled during current year:										
18.1 By payment in full									0	
18.2 By payment on										
compromised claims									0	
18.3 Totals paid	0	0	0	0	0	0	0	0	0	
18.4 Reduction by compromise									0	
18.5 Amount rejected									0	
18.6 Total settlements		0	0	0	0	0	0	0	0	
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	
·					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year			0	(a)0	0	0	0	0	0	
21. Issued during year									0	
22. Other changes to in force (Net)									0	
23. In force December 31 of current year	0	n	n	(a) 0	n	n	n	n	0	

(a) Include:	Individual Credit Life	Insurance p	rior year \$		, current	year \$	 	•	,	
Include	Group Credit Life Ins	urance Loa	ns less than or equ	al to 60 mc	onths at issue, pric	or year \$	 , C	urrent year \$		
Loans	reater than 60 months	at issue Bl	JT NOT GREATE	R THAN 12	0 MONTHS, prior	year \$	 , C	urrent year \$		

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

	ACCIDENT AND HEAETH INSURANCE												
		1	2	3	4	5							
				Policyholder Dividends									
				Paid, Refunds to									
			Direct Premiums	Members or Credited		Direct Losses							
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred							
24.													
24.1	Federal Employees Health Benefits Plan premium (b)												
24.2	Credit (Group and Individual)												
24.3	Collectively renewable policies/certificates (b)												
24.4	Medicare Title XVIII exempt from state taxes or fees												
	Other Individual Policies:												
25.1	Non-cancelable (b)												
25.2	Guaranteed renewable (b)												
25.3	Non-renewable for stated reasons only (b)												
25.4	Other accident only												
	All other (b)												
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0							
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0							



DIRECT BUSINESS IN THE STATE OF Texas

DURING THE YEAR 2022

nnuity considerationseposit-type contract funds		XXX	137,888,161 851,832,094	4 Industrial	279,737,868
fe insurance	400	XXX	137,888,161 .851,832,094	XXX	
nnuity considerations	141,849,707	xxx	137,888,161 851,832,094	XXX	279,737,868
cheposit-type contract funds		XXX	851,832,094	XXX	
ther considerations					851,832,094
otals (Sum of Lines 1 to 4)  DIRECT DIVIDENDS TO  POLICYHOLDERS/REFUNDS TO MEMBERS rance: aid in cash or left on deposit					
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS rance: aid in cash or left on deposit	141,850,107	0	000 700 000		(
POLICYHOLDERS/REFUNDS TO MEMBERS rance: aid in cash or left on deposit			989,720,255	0	1,131,570,36
aid in cash or left on deposit					
pplied to provide paid-up additions or shorten the endowment or premium-paying period					(
ther					
otals (Sum of Lines 6.1 to 6.4)				_	
E					
aid in cash or left on deposit					
lies.				n	
	U	0	U	0	
I					
urrander values and withdrawals for life contracts	224 562 015		150 544 704		202 107 60
	234,302,913		130,344,764		
	0	0	0	0	
otals	316 280 696	0	198 915 933	0	515, 196, 62
ETAILS OF WRITE-INS	010,200,000	<u> </u>	100,010,000	•	010,100,02
Immary of Line 13 from everflow page	Λ	······			
		······································	u	·································	
stole /Lines 1201 thru 1202 plus 1209) /Line 12	1			J	
t or	plied to provide paid-up annuities	plied to provide paid-up annuities her	plied to provide paid-up annuities her	plied to provide paid-up annuities	plied to provide paid-up annuities

		Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND		_	No. of					, and the second	Ū	
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	0	0	0	0	0	0	0	0	0	(
17. Incurred during current year									0	
Settled during current year:										
18.1 By payment in full									0	(
18.2 By payment on										
compromised claims									0	
compromised claims	0	0	0	0	0	0	0	0	0	(
18.4 Reduction by compromise									0	
18.5 Amount rejected									0	
18.6 Total settlements	0	0	0	0	0	0	0	0	0	
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	(
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year					0	J 0	0	0	1	100,000
21. Issued during year									0	(
22. Other changes to in force (Net)									0	(
23. In force December 31 of current year	1	100.000		(a) 0	0	0	0	0	1	100.00

ourrout jour		,	-	(ω,				_		
(a) Includes Individual Credit Life	Insurance p	rior year \$			, current	year \$	·		•	
Includes Group Credit Life Ins	urance Loar	ns less than or equ	ıal to 60 m	ontl	hs at issue, prid	or year \$		, C	urrent year \$	 
Loans greater than 60 months	at issue BL	JT NOT GREATE	R THAN 12	20 N	MONTHS, prior	year \$		, C	urrent year \$	 

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

	•			<u> </u>		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
	Other accident only				••••••	
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)		0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0

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



DIRECT BUSINESS IN THE STATE OF Utah

DURING THE YEAR 2022

NAIC	Group Code 0012	LI	<b>FE INSURANCE</b>		NAIC Compa	any Code 70238
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.	1.6					0
2.	Annuity considerations					
3.	Deposit-type contract funds		XXX		XXX	815,130
4.						· _
5.	Totals (Sum of Lines 1 to 4)	17,734,309	0	15,536,115	0	33,270,424
	DIRECT DIVIDENDS TO					
Life in	POLICYHOLDERS/REFUNDS TO MEMBERS surrance:					
6.1	· ·					0
6.2	'''					0
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4						0
6.5	, ,	0	0	0	0	0
Annui						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					0
7.3 7.4	Other					0
8.	Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0
0.	Grand Totals (Lines 6.5 plus 7.4)  DIRECT CLAIMS AND BENEFITS PAID	U	U	U	U	U
9.	Death benefits					0
10.	Matured endowments					0
11.	Annuity benefits					3,723,154
12.	Surrender values and withdrawals for life contracts	33,756,025		18,800,424		52,556,449
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid		0	0	0	0
	All other benefits, except accident and health					0
15.	Totals	37,013,939	0	19,265,664	0	56,279,603
	DETAILS OF WRITE-INS					
1301.						
1302.						
1303.						
	Summary of Line 13 from overflow page	0	0	0	0	0
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

				Credit Life		_				
	(	Ordinary	(Group	and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.	_	No. of	_	Pols. &		Pols. &	_
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior		•	_					•		
year	0	0		0	0	0	0	0	0	
17. Incurred during current year									0	C
Settled during current year:										
18.1 By payment in full									0	
18.2 By payment on										
compromised claims										
18.3 Totals paid	0	0	0	0	0	0	0	0	0	C
18.4 Reduction by compromise									0	C
18.5 Amount rejected									0	C
18.6 Total settlements	0	0	0	0		0	0	0	0	l C
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	C
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	
21. Issued during year									0	l 0
22. Other changes to in force (Net)									0	
23. In force December 31 of current year	0	0		(a)0		0	0	0	0	(

)	Includes Individual Credit Life Insurance prior year \$	, current year \$		
	Includes Group Credit Life Insurance Loans less than or equal to 60 months a	it issue, prior year \$	 , current year \$	
	Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MON	NTHS, prior year \$	 , current year \$	

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

	ACCIDENT AND HEALTH INCORANCE												
		1	2	3	4	5							
				Policyholder Dividends									
				Paid, Refunds to									
			Direct Premiums	Members or Credited		Direct Losses							
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred							
24.	Group Policies (b)												
24.1	Federal Employees Health Benefits Plan premium (b)												
24.2	Credit (Group and Individual)												
24.3	Collectively renewable policies/certificates (b)												
24.4	Medicare Title XVIII exempt from state taxes or fees												
	Other Individual Policies:												
25.1	Non-cancelable (b)												
	Guaranteed renewable (b)												
	Non-renewable for stated reasons only (b)												
	Other accident only												
	All other (b)												
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0							
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0							



DIRECT BUSINESS IN THE STATE OF Vermont

DURING THE YEAR 2022

AIC	Group Code 0012	LI	FE INSURANCE		NAIC Compa	ny Code 70238
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.						
2.						
			XXX	1,067,554	XXX	1,067,55
4.	[**·					
5.	Totals (Sum of Lines 1 to 4)	6,812,481	0	5,801,196	0	12,613,6
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS surance: Paid in cash or left on deposit					
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
	,	0	0	0	0	
Annuit						
	Paid in cash or left on deposit					
	Applied to provide paid-up annuities					
7.3 7.4	Other					
7.4 8.	Totals (Sum of Lines 7.1 to 7.3)		0	0	0	
0.	DIRECT CLAIMS AND BENEFITS PAID	U	U	U	U	
9.	Death benefits					
10.						
	Annuity benefits					1 454 5
		12.537.098				
13.	Aggregate write-ins for miscellaneous direct claims	,,		, , , , , , ,		-, - ,
		0	0	0	0	
	·					
15.	Totals	13,708,551	0	6,797,389	0	20,505,9
	DETAILS OF WRITE-INS					
1302.						
1303.	0				0	
	Summary of Line 13 from overflow page		0	0		
1399.	above)	0	0	0	0	

			_	Credit Life						
	(	Ordinary	(Group	and Individual)		Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	_	_	_	_	_	_	_	_	_	_
year	0	0			0	0	0	0	0	0
17. Incurred during current year									0	0
Settled during current year:										
18.1 By payment in full									0	0
18.2 By payment on										
compromised claims									0	0
18.3 Totals paid	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	0	0	0	0			0	0	0	0
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	0
21. Issued during year									0	0
22. Other changes to in force										
(Net)									0	0
23. In force December 31 of	^	•	_		_	_	_	_	_	
current year	0	0	0	(a) 0	0	0	0	0	0	0

(2	a) Includes Inc	dividual Credit Life	Insurance p	rior year \$		, current	year \$	 	•	•	
	Includes Gr	oup Credit Life Insi	urance Loa	ns less than or equ	ual to 60 months	s at issue, pric	or year \$	 , C	urrent year \$		
	Loope greet	tor than 60 months	at igaug DI	IT NOT ODEATE	D TUAN 120 M	ONTUS prior	woor ¢		irrent voor ¢		

### ACCIDENT AND HEALTH INSURANCE

	ACCIDENT AND HEALTH INSURANCE												
		1	2	3	4	5							
				Policyholder Dividends									
				Paid, Refunds to									
			Direct Premiums	Members or Credited		Direct Losses							
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred							
24.													
24.1	Federal Employees Health Benefits Plan premium (b)												
24.2	Credit (Group and Individual)												
24.3	Collectively renewable policies/certificates (b)												
24.4	Medicare Title XVIII exempt from state taxes or fees												
	Other Individual Policies:												
25.1	Non-cancelable (b)												
25.2	Guaranteed renewable (b)												
25.3	Non-renewable for stated reasons only (b)												
25.4	Other accident only												
	All other (b)												
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0							
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0							



DIRECT BUSINESS IN THE STATE OF Virginia

DURING THE YEAR 2022

AIC	Group Code 0012	LI	FE INSURANCE		NAIC Company	Code 70238
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.		654				65
2.		66,900,593				
3.			XXX	21,807,178	XXX	21,807,17
4.						
5.	Totals (Sum of Lines 1 to 4)	66,901,247	0	55,101,744	0	122,002,9
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS surance:					
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
	in the second second second second second second second second second second second second second second second					
6.5	Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	
۱nnui						
	Paid in cash or left on deposit					
	Applied to provide paid-up annuities					
7.3						
7.4	Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	
	DIRECT CLAIMS AND BENEFITS PAID					
9.						
10.	in the second second second second second second second second second second second second second second second					
11.	Annuity benefits					, ,-
12.	Surrender values and withdrawals for life contracts	114,097,195		64,637,733		178,734,9
13.	Aggregate write-ins for miscellaneous direct claims	0	0	0	0	
11						
15.	Totals	131,690,362	0	69.806.078	0	201,496,4
13.	DETAILS OF WRITE-INS	131,090,302	U	09,000,076	U	201,490,4
1201						
1301. 1302.						
1303. 1309	Summary of Line 13 from overflow page		0		0	
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	

			_	Credit Life						
	(	Ordinary	(Group	and Individual)		Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	_	_	_	_	_	_	_	_	_	_
year	0	0			0	0	0	0	0	0
17. Incurred during current year									0	0
Settled during current year:										
18.1 By payment in full									0	0
18.2 By payment on										
compromised claims									0	0
18.3 Totals paid	0	0	0	0	0	0	0	0		0
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	0	0	0	0		0	0	0	0	0
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	1	250,000	0	(a)0	0	0	0	0	1	250,000
21. Issued during year									0	0
22. Other changes to in force										_
(Net)									0	0
23. In force December 31 of		050 000		•						050 000
current year	1	250,000	0	(a) 0	0	0	0	0	1	250,000

(a)	Includes Individual Credit Life Insurance prior year \$	, current year \$		
	Includes Group Credit Life Insurance Loans less than of	or equal to 60 months at issue, prior year \$	 , current year \$	
	Loans greater than 60 months at issue BUT NOT GRE	ATER THAN 120 MONTHS, prior year \$	 , current year \$	

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

	•			<u> </u>		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
	Other accident only				••••••	
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)		0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0

insured under indemnity only products ......0 .



DIRECT BUSINESS IN THE STATE OF Washington

DURING THE YEAR 2022

VAIC	Group Code 0012	LI	FE INSURANCE		NAIC Company	Code 70238
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.						
2.	Annuity considerations					
3.			XXX	12,180,711	XXX	12,180,71
4.	in the second second second second second second second second second second second second second second second					
5.	Totals (Sum of Lines 1 to 4)	36,463,083	0	48,417,795	0	84,880,87
Life in	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS surance:					
6.1	·					
	Applied to pay renewal premiums					
	Applied to provide paid-up additions or shorten the endowment or premium-paying period					
	Other					
6.5	Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	
Annui						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	
9.	DIRECT CLAIMS AND BENEFITS PAID  Death benefits					
10.						
11.	Annuity benefits					
12.	Surrender values and withdrawals for life contracts					
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	All other benefits, except accident and health					
15.	Totals	95,956,162	0	44,626,508	0	140,582,67
	DETAILS OF WRITE-INS	00,000,102		,525,655		,002,0.
1301.						
1302.						
1398.	Summary of Line 13 from overflow page			0		
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	

				Credit Life		_			Takal		
		Ordinary	_	and Individual)		Group		ndustrial		Total	
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10	
BENEFITS AND			No. of								
MATURED	No. of		Ind.Pols.				No. of		No. of		
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &		
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	
16. Unpaid December 31, prior	•		_				_				
year	0	0	0	0	0	0	0	0	0	0	
17. Incurred during current year									0	0	
Settled during current year:											
18.1 By payment in full									0	0	
18.2 By payment on											
compromised claims									0	0	
18.3 Totals paid	0	0	0	0	0	0	0	0	0	0	
18.4 Reduction by compromise									0	0	
18.5 Amount rejected			l						0	0	
18.6 Total settlements	0	0	0	0	0	0	0	0	0	0	
19. Unpaid Dec. 31, current											
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0	
					No. of						
POLICY EXHIBIT					Policies						
20. In force December 31, prior											
year	0	0	0	(a)0	0	0	0	0	0	0	
21. Issued during year									0	0	
22. Other changes to in force (Net)									0	0	
23. In force December 31 of current year	0	0	0	(a) 0	0	0	0	0	0	0	

(a) Includes	Individual Credit Life	Insurance p	rior year \$		, current	year \$	 	•	
Includes	Group Credit Life Ins	urance Loai	ns less than or	equal to 60 m	nonths at issue, prid	or year \$	 , c	urrent year \$	 
Loans g	reater than 60 months	at issue Bl	JT NOT GREA	TER THAN 1	20 MONTHS, prior	year \$	 , C	urrent year \$	 

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

	ACCIDENT AND HEALTH INSURANCE												
		1	2	3	4	5							
				Policyholder Dividends									
				Paid, Refunds to									
			Direct Premiums	Members or Credited		Direct Losses							
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred							
24.													
24.1	Federal Employees Health Benefits Plan premium (b)												
24.2	Credit (Group and Individual)												
24.3	Collectively renewable policies/certificates (b)												
24.4	Medicare Title XVIII exempt from state taxes or fees												
	Other Individual Policies:												
25.1	Non-cancelable (b)												
25.2	Guaranteed renewable (b)												
25.3	Non-renewable for stated reasons only (b)												
25.4	Other accident only												
	All other (b)												
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0							
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0							



DIRECT BUSINESS IN THE STATE OF West Virginia

DURING THE YEAR 2022

NAIC Group Code 0012	LI	<b>FE INSURANCE</b>		NAIC Compar	y Code 70238
DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
	4,939,431		15,805,231		
		XXX	4,625,697		, ,
The state of the					
5. Totals (Sum of Lines 1 to 4)	4,939,431	0	20,430,928	0	25,370,35
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS Life insurance:					
6.1 Paid in cash or left on deposit					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
	0			0	
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					•••••
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)				0	
8. Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits					
10. Matured endowments					
11. Annuity benefits	1,305,833		288 , 153		1,593,9
Aggregate write-ins for miscellaneous direct claims	_		_		
		0	0	0	
· · ·					
15. Totals  DETAILS OF WRITE-INS	12,800,034	0	25,098,290	0	37,898,3
22171120 01 1111112 1110					
1301					
1303				0	
1398. Summary of Line 13 from overflow page	0		0	u	
above)	0	0	0	0	
	Credit Life	\.\.\.\.\.\.\.\.\.\.\.\.\.\.\.\.\.\.\.		,	

				Credit Life		_			Takal		
		Ordinary	_	and Individual)		Group		ndustrial		Total	
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10	
BENEFITS AND			No. of								
MATURED	No. of		Ind.Pols.				No. of		No. of		
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &		
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	
16. Unpaid December 31, prior	•		_				_				
year	0	0	0	0	0	0	0	0	0	0	
17. Incurred during current year									0	0	
Settled during current year:											
18.1 By payment in full									0	0	
18.2 By payment on											
compromised claims									0	0	
18.3 Totals paid	0	0	0	0	0	0	0	0	0	0	
18.4 Reduction by compromise									0	0	
18.5 Amount rejected			l						0	0	
18.6 Total settlements	0	0	0	0	0	0	0	0	0	0	
19. Unpaid Dec. 31, current											
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0	
					No. of						
POLICY EXHIBIT					Policies						
20. In force December 31, prior											
year	0	0	0	(a)0	0	0	0	0	0	0	
21. Issued during year									0	0	
22. Other changes to in force (Net)									0	0	
23. In force December 31 of current year	0	0	0	(a) 0	0	0	0	0	0	0	

(a) Include:	Individual Credit Life	Insurance p	rior year \$		, current	year \$	 	•	,	
Include	Group Credit Life Ins	urance Loa	ns less than or equ	al to 60 mc	onths at issue, pric	or year \$	 , C	urrent year \$		
Loans	reater than 60 months	at issue Bl	JT NOT GREATE	R THAN 12	0 MONTHS, prior	year \$	 , C	urrent year \$		

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

	-	ACCIDEIA I AIAD	HEALIH HOOK	VAIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
	Other accident only					
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0



DIRECT BUSINESS IN THE STATE OF Wisconsin

DURING THE YEAR 2022

NAIC	Group Code 0012	LI	<b>FE INSURANCI</b>	E	NAIC Compa	any Code 70238
	·	1	2	3	4	5
	DIRECT PREMIUMS		Credit Life (Group	_		
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.	Life insurance					0
2.	Annuity considerations					
3.	Deposit-type contract funds		XXX	495,161	XXX	,
4.	Other considerations					
5.	Totals (Sum of Lines 1 to 4)	6,893,036	0	1,588,759	0	8,481,795
	DIRECT DIVIDENDS TO					
	POLICYHOLDERS/REFUNDS TO MEMBERS					
	nsurance:					
6.1	•					0
6.2	Applied to pay renewal premiums					0
6.3	Applied to provide paid-up additions or shorten the					
6.4	endowment or premium-paying period Other					_
6.5	Totals (Sum of Lines 6.1 to 6.4)			0	0	0
Annui	,					
7.1	Paid in cash or left on deposit					
7.1	·					0
7.2						0
7.4	Totals (Sum of Lines 7.1 to 7.3)					0
8.	Grand Totals (Lines 6.5 plus 7.4)		0 	0	0	0
0.	,	U	U	U	U	U
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					_
10.	Matured endowments					0
11.	Annuity benefits					
12.	Surrender values and withdrawals for life contracts	14,174,040		9,245,218		23,419,258
13.	Aggregate write-ins for miscellaneous direct claims	0	0	0	_	
1.1	and benefits paid  All other benefits, except accident and health					
	Totals			0 517 151		0F 17F 000
15.	DETAILS OF WRITE-INS	15,657,851	U	9,517,151	U	25,175,002
4004						
1301.						
1302. 1303.						
	Summary of Line 13 from overflow page	0	0	0	0	0
1399.	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	n
	abovej	U	U	ı	ı	1 0
		Credit Life				

		Ordinary		Credit Life		0			Total	
		Ordinary	(Group	and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS INCURRED	Pols. &	A	& Gr.	A 4	No. of	A	Pols. &	A	Pols. &	A 4
	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior year	0	0	0	0	0	0	0	0	0	
17. Incurred during current year									0	(
Settled during current year:										
18.1 By payment in full									0	
18.2 By payment on compromised claims									0	lc
18.3 Totals paid	0	0	0	0	0	0	0	0		
18.4 Reduction by compromise									0	C
18.5 Amount rejected									0	C
18.6 Total settlements	0	0	0	0	0	0	0	0	0	C
19. Unpaid Dec. 31, current year (16+17-18.6)	0	0	0	0	0	0	0	0	0	(
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	0	0	0	(a) 0	0	0	0	0	0	(
21. Issued during year									0	
22. Other changes to in force (Net)									0	(
23. In force December 31 of current year	0	0		(a)0		0	0	0	0	

Includes Inc	dividual Credit Life I	nsurance p	rior year \$		, current	year \$	 	•	
Includes Gr	oup Credit Life Insu	ırance Loaı	ns less than or equ	al to 60 mon	nths at issue, prio	r year \$	 , CI	urrent year \$ .	 
1	tarthan CO mantha	at incurs DI	IT NOT ODEATER	OCLIANIT C	MONTHE prior			antand	

#### ACCIDENT AND HEALTH INSURANCE

	<i>-</i>	CCIDENT AND	IILALIII INSUI	VANCE		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)					
25.3	Non-renewable for stated reasons only (b)					
25.4	Other accident only					
	All other (b)					
25.6	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0

insured under indemnity only products ......0 .



DIRECT BUSINESS IN THE STATE OF Wyoming

DURING THE YEAR 2022

1 2 3 4	5,399,414
1. Life insurance	
	5,399,414
2. Annuity considerations	
2. Admitty Considerations	
4. Other considerations	
	5.406.793
DIRECT DIVIDENDS TO	0,100,100
POLICYHOLDERS/REFUNDS TO MEMBERS Life insurance:	
6.1 Paid in cash or left on deposit	0
6.2 Applied to pay renewal premiums	0
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	_
6.4 Other	
6.5 Totals (Sum of Lines 6.1 to 6.4)	0  0
Annuities:	
7.1 Paid in cash or left on deposit	_
7.2 Applied to provide paid-up annuities	
7.4 Totals (Sum of Lines 7.1 to 7.3)	0  0
DIRECT CLAIMS AND BENEFITS PAID	U
	0
9. Death benefits	.  0
11. Annuity benefits	
12. Surrender values and withdrawals for life contracts	
13 Aggregate write-ins for miscellaneous direct claims	,,
and benefits paid	00
14. All other benefits, except accident and health	0
	9,252,806
DETAILS OF WRITE-INS	
1301.	
1302.	
1303.	
1398. Summary of Line 13 from overflow page	0  0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) 0 0 0	0 0

				Credit Life		_				
	(	Ordinary	(Group	and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	_
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior		•	_					•		
year	0	0		0	0	0	0	0	0	
17. Incurred during current year									0	C
Settled during current year:										
18.1 By payment in full									0	
18.2 By payment on										
compromised claims										
18.3 Totals paid	0	0	0	0	0	0	0	0	0	C
18.4 Reduction by compromise									0	C
18.5 Amount rejected									0	C
18.6 Total settlements	0	0	0	0		0	0	0	0	l C
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	C
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	
21. Issued during year									0	l 0
22. Other changes to in force (Net)									0	
23. In force December 31 of current year	0	0		(a)0		0	0	0	0	(

)	Includes Individual Credit Life Insurance prior year \$	, current year \$		
	Includes Group Credit Life Insurance Loans less than or equal to 60 months a	it issue, prior year \$	 , current year \$	
	Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MON	NTHS, prior year \$	 , current year \$	

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

	<i>-</i>	ACCIDENT AND	IILALIII INSUI	VANCE		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)					
25.3	Non-renewable for stated reasons only (b)					
25.4	Other accident only					
25.5	All other (b)					
		0	0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0



LIFE INSURANCE

DIRECT BUSINESS IN THE STATE OF American Samoa

DURING THE YEAR 2022

NAIC Group Code 0012		LI	FE INSURANCE	NAIC Company Code 70238		
	DIDECT DDEMILIAG	1	2	3	4	5
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1. Life in		Orania.j	and marriadal)	0.045		0
2. Annu	uity considerations					0
<ol><li>Depo</li></ol>	osit-type contract funds		XXX		XXX	0
4. Other	r considerations					0
5. Total	s (Sum of Lines 1 to 4)	0	0	0	0	0
	DIRECT DIVIDENDS TO					
	POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurand						0
						0
	led to provide paid-up additions or shorten the					
						0
						0
6.5 Total	s (Sum of Lines 6.1 to 6.4)	0	0	0	0	0
Annuities:						
7.1 Paid	in cash or left on deposit					0
7.2 Appli	led to provide paid-up annuities					0
						0
		0	0	0	0	0
8. Gran	d Totals (Lines 6.5 plus 7.4)	0	0	0	0	0
	DIRECT CLAIMS AND BENEFITS PAID					
	h benefits					0
	red endowments					0
	•					0
	ender values and withdrawals for life contracts egate write-ins for miscellaneous direct claims					0
	benefits paid	0	0	0	0	0
						0
15. Total	•	0	0	0	0	0
DETA	AILS OF WRITE-INS					-
1301						
1303						
	mary of Line 13 from overflow page	0	0	0	0	0
	s (Lines 1301 thru 1303 plus 1398) (Line 13					
abo	ve)	0	0	0	0	0
		Cradit Life	1			

				Credit Life						
	(	Ordinary	(Group	and Individual)		Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS INCURRED	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
_	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	•	0	_		_	0	_	0	0	
year	0	0	0	U	0	0	0	0	0	0
17. Incurred during current year									0	0
Settled during current year:										
18.1 By payment in full									0	0
18.2 By payment on										
compromised claims									0	0
18.3 Totals paid	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	0	0	0	0		0	0	0	0	0
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	0
21. Issued during year									0	0
22. Other changes to in force (Net)									0	0
23. In force December 31 of	0	0	_	(a) 0	_	_		_	0	0
current year	U	U	U	(a) 0	U	U	U	U	U	U

(a) Includes Individual Credit Life Insurance prior year \$ ...... , current vear \$ ....., current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$ ....., current year \$

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

	-	ACCIDEIA I AIAD	HEALIH HOOK	VAIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
	Other accident only					
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0

insured under indemnity only products .....0 .



DIRECT BUSINESS IN THE STATE OF Guam

DURING THE YEAR 2022

NAIC	Group Code 0012	LI	<b>FE INSURANCI</b>	Ε	NAIC Company Code 70238		
		1	2	3	4	5	
	DIRECT PREMIUMS		Credit Life (Group	_			
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total	
1.				700		0	
2.	Annuity considerations			732		732	
3.	Deposit-type contract funds						
4.	l.			700		0	
5.	Totals (Sum of Lines 1 to 4)	U	U	732	U	732	
	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS						
Life in	surance:						
6.1	Paid in cash or left on deposit					0	
6.2	Applied to pay renewal premiums					0	
6.3	Applied to provide paid-up additions or shorten the						
	endowment or premium-paying period					0	
						0	
	Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	0	
Annui						_	
7.1	Paid in cash or left on deposit					0	
7.2	Applied to provide paid-up annuities					0	
7.3	Other					0	
7.4	Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0	
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	0	
9.	DIRECT CLAIMS AND BENEFITS PAID  Death benefits					0	
10.	Matured endowments					0	
11.	Annuity benefits						
12.	Surrender values and withdrawals for life contracts					6.252	
13.	Aggregate write-ins for miscellaneous direct claims	, , , , , , , , , , , , , , , , , , , ,					
	and benefits paid	0	0	0	0	0	
14.	All other benefits, except accident and health					0	
15.	Totals	5,869	0	383	0	6,252	
	DETAILS OF WRITE-INS						
1301.							
1302.							
1303.							
1398.	Summary of Line 13 from overflow page	0	0	0	0	0	
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	
		Cradit Life	1				

			_	Credit Life						
	(	Ordinary	(Group	and Individual)		Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	_	_	_	_	_	_	_	_	_	_
year	0	0			0	0	0	0	0	0
17. Incurred during current year									0	0
Settled during current year:										
18.1 By payment in full									0	0
18.2 By payment on										
compromised claims									0	0
18.3 Totals paid	0	0	0	0	0	0	0	0	0	0
18.4 Reduction by compromise									0	0
18.5 Amount rejected									0	0
18.6 Total settlements	0	0	0	0			0	0	0	0
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	0
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior										
year	0	0	0	(a)0	0	0	0	0	0	0
21. Issued during year									0	0
22. Other changes to in force										
(Net)									0	0
23. In force December 31 of	^	•	_		_	_	_	_	_	
current year	0	0	0	(a) 0	0	0	0	0	0	0

(a)	) Includes Inc	dividual Credit Life I	nsurance p	rior year \$		, current	year \$	•		•	
	Includes G	roup Credit Life Insu	urance Loa	ns less than or equ	ıal to 60 m	onths at issue, prid	or year \$		, CI	urrent year \$	 
	Loone groo	tor than 60 months	at iccua RI	IT NOT OPENTE	D THAN 1	20 MONTHS prior	voor ¢		-	irront voor ¢	

#### ACCIDENT AND HEALTH INSURANCE

	-	ACCIDEIA I AIAD	HEALIH HOOK	VAIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
	Other accident only					
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0



DIRECT BUSINESS IN THE STATE OF Puerto Rico

DURING THE YEAR 2022

NAIC	Group Code 0012	LI	FE INSURANCE	NAIC Company Code 70238		
	DIDECT DDEMILIAG	1	2	3	4	5
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1.	116		and individual)	Group	ilidustilai	0
2.	Annuity considerations					
3.	Deposit-type contract funds					
4.						0
5.	Totals (Sum of Lines 1 to 4)	244.632	0	32.818	0	
	DIRECT DIVIDENDS TO	, -		. ,		, -
Life in	POLICYHOLDERS/REFUNDS TO MEMBERS surance:					
6.1						0
6.2	·					0
6.3	Applied to provide paid-up additions or shorten the					
	endowment or premium-paying period					0
	Other					0
	Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	0
Annui						
7.1	Paid in cash or left on deposit					0
7.2	Applied to provide paid-up annuities					0
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	U	0
9.	DIRECT CLAIMS AND BENEFITS PAID  Death benefits					l0
10.	Matured endowments					0
11.	Annuity benefits					
12.				180,088		
13.	Aggregate write-ins for miscellaneous direct claims	,		,		,
	and benefits paid				0	0
	All other benefits, except accident and health					0
15.	Totals	394,007	0	180,088	0	574,095
	DETAILS OF WRITE-INS					
1302. 1303.						
	Summary of Line 13 from overflow page		0	0	0	0
1399.	above)	0	0	0	0	0
	,					<u> </u>

				Credit Life						
	(	Ordinary	(Group	and Individual)		Group		ndustrial		Total
DIRECT DEATH BENEFITS AND	1	2	3 No. of	4	5	6	7	8	9	10
MATURED ENDOWMENTS	No. of Pols. &		Ind.Pols. & Gr.		No. of		No. of Pols. &		No. of Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	0	0		0		0	0	0	0	
17. Incurred during current year									0	
Settled during current year:										
18.1 By payment in full									0	
18.2 By payment on compromised claims									0	
18.3 Totals paid	0	0	0	0		0	0	0	0	
18.4 Reduction by compromise									0	
18.5 Amount rejected									0	
18.6 Total settlements	0		0	0	0	0	0	0		
19. Unpaid Dec. 31, current vear (16+17-18.6)	0	0	0	0	0	0	0	0	0	
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior										
year21. Issued during year		0			0	0	0	0	0	
22. Other changes to in force (Net)									0	
23. In force December 31 of current year	0	0		(a)0	0	0	0	0	0	

Includes Inc	dividual Credit Life I	nsurance p	rior year \$		, current	year \$	·		•	,	
Includes Gr	oup Credit Life Insu	ırance Loar	ns less than or equ	al to 60 mc	onths at issue, pric	r year \$		, Cl	urrent year \$		
Loane area	tor than 60 months	at iccus RI	IT NOT OPENTED	2 THAN 12	0 MONTHS prior	voor ¢		CI	irront voor ¢		

#### ACCIDENT AND HEALTH INSURANCE

	-	ACCIDEIA I AIAD	HEALIH HOOK	VAIIOL		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
	Guaranteed renewable (b)					
	Non-renewable for stated reasons only (b)					
	Other accident only					
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0



DIRECT BUSINESS IN THE STATE OF  $\,$  U.S. Virgin Islands

DURING THE YEAR 2022

NAIC	Group Code 0012	LI	FE INSURANCE		NAIC Company Code 70238		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
1.	1:6 :						
2.	Annuity considerations			2.057		2.05	
3.	Deposit-type contract funds		XXX	2,631	XXX	2,63	
4.	- · · · · · · ·						
5.	Totals (Sum of Lines 1 to 4)	0	0	4,688	0	4,68	
	DIRECT DIVIDENDS TO						
Life ir	POLICYHOLDERS/REFUNDS TO MEMBERS nsurance:						
6.1	Paid in cash or left on deposit						
6.2	Applied to pay renewal premiums						
6.3	Applied to provide paid-up additions or shorten the						
6.4							
		0	0	0	0		
Annu							
7.1	·						
7.2							
7.3							
7.4	Totals (Sum of Lines 7.1 to 7.3)			0			
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0		
_	DIRECT CLAIMS AND BENEFITS PAID						
9.							
10.							
11.							
12.		40,888		318		41,20	
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0		
14	All other benefits, except accident and health	0					
15.	Totals	40.888	0	318	0	41.2	
10.	DETAILS OF WRITE-INS	+0,000	0	010	0	71,2	
1301							
1302							
1303							
	Summary of Line 13 from overflow page						
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13						
.000	above)	0	0	0	0		

		Ordinary		Credit Life and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND	-	_	No. of		_			-		
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	0	0	0	0	0	0	0	0	0	
17. Incurred during current year									0	
Settled during current year:										
18.1 By payment in full									0	
18.2 By payment on										
compromised claims									0	
compromised claims	0	0	0	0	0	0	0	0	0	
18.4 Reduction by compromise									0	
18.5 Amount rejected									0	
18.6 Total settlements	0	0	0	0	0	0	0	0	0	
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	(
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior	0						0		0	
year					0	J	0	U	0	
21. Issued during year									0	
22. Other changes to in force (Net)									0	
23. In force December 31 of current year	0	0	0	(a) 0	0	0	0	0	0	

(a) Includes Individual Credit Life Insurance prior year \$ ...... , current vear \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$ ....., current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$ ....., current year \$

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

		ACCIDEIN AND	IILALIII IIIOOI	WIIOE		
		1	2	3	4	5
				Policyholder Dividends		
				Paid, Refunds to		
			Direct Premiums	Members or Credited		Direct Losses
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies/certificates (b)					
	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:					
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)					
25.3	Non-renewable for stated reasons only (b)					
25.4	Other accident only					
	All other (b)					
		0	0	0	0	0
	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0

insured under indemnity only products .....0 .



DIRECT BUSINESS IN THE STATE OF Other Alien

DURING THE YEAR 2022

NAIC	Group Code 0012	LI	FE INSURANCI	NAIC Company Code /0238		
		1	2	3	4	5
	DIRECT PREMIUMS		Credit Life (Group			
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.	Life insurance					0
2.	Annuity considerations	648,386		51,668		700,054
3.	Deposit-type contract funds		XXX	12,901	XXX	12,901
4.	Other considerations					0
5.	Totals (Sum of Lines 1 to 4)	648,386	0	64,569	0	712,955
	DIRECT DIVIDENDS TO					
	POLICYHOLDERS/REFUNDS TO MEMBERS					
Life in	surance:					
6.1	Paid in cash or left on deposit					0
6.2	Applied to pay renewal premiums					0
6.3	Applied to provide paid-up additions or shorten the					
	endowment or premium-paying period					0
	Other					
	Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	0
Annu						
7.1	Paid in cash or left on deposit					0
7.2	Applied to provide paid-up annuities					0
7.3						0
7.4	Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0
8.	Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	0
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					0
10.	Matured endowments					0
11.	Annuity benefits	25				25
12.	Surrender values and withdrawals for life contracts	212,982		55,821		268,803
13.	Aggregate write-ins for miscellaneous direct claims					
	and benefits paid	0	0	0	0	0
	All other benefits, except accident and health					0
15.	Totals	213,007	0	55,821	0	268,828
	DETAILS OF WRITE-INS					
1302.						
1303.						
	Summary of Line 13 from overflow page	0	0	0	0	0
1399.	Totals (Lines 1301 thru 1303 plus 1398) (Line 13					_
	above)	0	0	0	0	0

			(	Credit Life						
	(	Ordinary		and Individual)		Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	0		0	0	0	0	0	0	0	
17. Incurred during current year									0	
Settled during current year:										
18.1 By payment in full									0	
18.2 By payment on										
compromised claims									0	
18.3 Totals paid	0	0	0	0	0	0	0	0	0	
18.4 Reduction by compromise									0	
18.5 Amount rejected									0	
18.6 Total settlements	0	0	0	0	0	0	0	0	0	
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior	_	_	_				_	_		
year					0	0	0	0	0	
21. Issued during year									0	
22. Other changes to in force (Net)									0	
23. In force December 31 of current year	0	0	0	(a) 0	0	0	0	0	0	

L	- ourroint	j o a.			-	(4)						
(	a) Includes Inc	dividual Credit Life I	nsurance p	orior year \$			, current	year \$	·		•	
	Includes G	roup Credit Life Insu	ırance Loa	ns less than or equ	ıal to 60 m	ont	ths at issue, prid	or year \$		, C	urrent year \$	 
	Loans grea	iter than 60 months	at issue Bl	UT NOT GREATE	R THAN 12	20	MONTHS, prior	year \$		, C	urrent year \$	 

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

	ACCIDENT AND HEALTH INCOME.													
		1	2	3	4	5								
				Policyholder Dividends										
				Paid, Refunds to										
			Direct Premiums	Members or Credited		Direct Losses								
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred								
24.	Group Policies (b)					• • • • • • • • • • • • • • • • • • • •								
24.1	Federal Employees Health Benefits Plan premium (b)													
24.2	Credit (Group and Individual)													
	Collectively renewable policies/certificates (b)													
24.4	Medicare Title XVIII exempt from state taxes or fees													
	Other Individual Policies:													
25.1	Non-cancelable (b)													
25.2	Guaranteed renewable (b)													
25.3	Non-renewable for stated reasons only (b)													
25.4	Other accident only													
25.5	All other (b)													
	Totals (sum of Lines 25.1 to 25.5)		0	0	0	0								
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	l o								

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



DIRECT BUSINESS IN THE STATE OF Other Aliens

DURING THE YEAR 2022

NAIC	Group Code 0012	LI	FE INSURANCE		NAIC Company Code 70238			
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total		
1.		0			0	rotar		
2.	Annuity considerations	648,386	0	51,668	0	700.05		
3.		0		12.901				
4.		0						
5.	Totals (Sum of Lines 1 to 4)	648.386	0	64.569	0	712.95		
Life ir	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS asurance:							
6.1	· · · · · · · · · · · · · · · · · · ·		0	0	0			
6.2	Applied to pay renewal premiums	0	0	0	0			
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period							
6.4	Other	0			0			
6.5 Annu	Totals (Sum of Lines 6.1 to 6.4)				0			
7.1	Paid in cash or left on deposit	٥	0	0	0			
7.2	Applied to provide paid-up annuities	0		0				
7.3	Other	0	0		0			
7.4	Totals (Sum of Lines 7.1 to 7.3)	۰	0	0				
8.	Grand Totals (Lines 6.5 plus 7.4)	0	n	0	0			
	DIRECT CLAIMS AND BENEFITS PAID	•						
9.	Death benefits	0	0	0	0			
10.		0						
11.	Annuity benefits	25		0				
12.	Surrender values and withdrawals for life contracts	212,982	0	55,821		268.8		
13.	Aggregate write-ins for miscellaneous direct claims					,		
14.	All other benefits, except accident and health	0	0	0	0			
	Totals	213.007	0	55.821	0	268.8		
	DETAILS OF WRITE-INS	- ,		,		,		
1301 1302								
1303								
		0	0	0	0			
1000	above)	0	0	0	0			

		S 11		Credit Life		0		1 11 1		T
		Ordinary	(Group	and Individual)		Group		ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
<ol><li>Unpaid December 31, prior</li></ol>										
year	0	0	0	0	0	0	0	0	0	
<ol><li>17. Incurred during current year</li></ol>	0	0	0	0	0	0	0	0	0	(
Settled during current year:										
18.1 By payment in full	0	0	0	0	0	0	0	0	0	
18.2 By payment on										
compromised claims	0	0		0	0	0	0	0	0	
18.3 Totals paid	0	0		0	0	0	0	0	0	(
18.4 Reduction by compromise	0	0	0	0	0	0	0	0	0	(
18.5 Amount rejected	0	0	0	0	0	0	0	0	0	
18.6 Total settlements	0	0	0	0	0	0	0	0	0	
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	
POLICY EXHIBIT 20. In force December 31, prior					No. of Policies					
year	0	0	0	(a)0	0	0	0	0	0	
21. Issued during year	0			0	0	0	0	0	0	
22. Other changes to in force (Net)		0		0	0	0	0	0	0	
23. In force December 31 of current year	0	0	0	(a) 0	0	0	0	0	0	

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

	ACCIDENT AND HEAETH MODICANCE												
		1	2	3	4	5							
				Policyholder Dividends									
				Paid, Refunds to									
			Direct Premiums	Members or Credited		Direct Losses							
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred							
24.	Group Policies (b)	0	0	0	0	0							
24.1	Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0							
24.2	Credit (Group and Individual)	0	0	0	0	0							
24.3	Collectively renewable policies/certificates (b)	0	0	0	0	0							
24.4	Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0							
	Other Individual Policies:												
25.1	Non-cancelable (b)	0	0	0	0	0							
25.2	Guaranteed renewable (b)	0	0	0	0	0							
25.3	Non-renewable for stated reasons only (b)	0	0	0	0	0							
25.4	Other accident only	0	0	0	0	0							
25.5	All other (b)	0	0	0	0	0							
25.6	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0							
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0							



DIRECT BUSINESS IN THE STATE OF Grand Total

DURING THE YEAR 2022

NAIC	Group Code 0012	LI	<b>FE INSURANCE</b>		NAIC Compar	y Code 70238
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1.		8,064	· . ·	0	0	8,06
2.		2.447.597.157	0	1,644,258,317		4.091.855.47
3.		0				1,555,102,0
4.	Other considerations	0	0	0	0	, ,
5.	Totals (Sum of Lines 1 to 4)	2,447,605,221	0	3,199,360,381	0	5,646,965,6
Life in	DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS isurance:					
6.1					0	
6.2	Applied to pay renewal premiums	0	0	0	0	
6.3	Applied to provide paid-up additions or shorten the					
	endowment or premium-paying period	0			0	
6.4	Other	0		0	0	
		0	0	0		
Annui 7.1	Paid in cash or left on deposit	٥	0	0	0	
7.1	Applied to provide paid-up annuities	0	ا	0	0	
7.3	Other	0		0		
7.3 7.4	Totals (Sum of Lines 7.1 to 7.3)	ا ۱			0	
8.	Grand Totals (Lines 6.5 plus 7.4)	ا ۱	0	0	0	
0.	DIRECT CLAIMS AND BENEFITS PAID	U	U	U	U	
9.		0	0	0	0	
10.						
11.	Annuity benefits	600 454 142	3,576,351	225 527 524		829.568.0
12.	Surrender values and withdrawals for life contracts	3 7/3 06/ 308	27.020.726	2,848,470,689	0	
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid	-, -, ,-	, ,	, , ,		
14.	All other benefits, except accident and health	0	0	0		
	Totals	4,343,518,450	30,597,077	3,074,008,223	0	7,448,123,7
	DETAILS OF WRITE-INS	.,0.0,0.0,100	00,00.,01.	0,0::,000,220	-	.,,.20,.
1301. 1302.						
1303.						
1398.	Summary of Line 13 from overflow page	0	0	0	0	
	Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	

				Credit Life	1					
	(	Ordinary		and Individual)		Group	I	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior										
year	0	0	0	0	0	0	0	0	0	
17. Incurred during current year	0	0	0	0	0	0	0	0	0	
Settled during current year:										
18.1 By payment in full	0	0	0	0	0	0	0	0	0	
18.2 By payment on										
compromised claims	0	0	0	0	0	0	0	0	0	
18.3 Totals paid	0	0	0	0	0	0	0	0	0	
18.4 Reduction by compromise	0	0	0	0	0	0	0	0	0	
18.5 Amount rejected		0	0	0	0	0	0	0	0	
18.6 Total settlements	0	0	0	0	0	0	0	0	0	(
19. Unpaid Dec. 31, current										
year (16+17-18.6)	0	0	0	0	0	0	0	0	0	(
POLICY EXHIBIT 20. In force December 31, prior					No. of Policies					
year	8	1 850 000	0	(a) 0	0	0	0	0	8	1,850,00
21. Issued during year	0		0	0	0	0	0	0	0	1,555,00
22. Other changes to in force (Net)		0		0	0	0	0	0	0	
23. In force December 31 of current year	8	1,850,000	0	(a) 0		0	0	0	8	1,850,00

.....0 , current year \$ (a) Includes Individual Credit Life Insurance prior year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$ .....0 , current year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$ .....0 , current year \$

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

	ACCIDENT AND HEAETH MODICANCE												
		1	2	3	4	5							
				Policyholder Dividends									
				Paid, Refunds to									
			Direct Premiums	Members or Credited		Direct Losses							
		Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred							
24.	Group Policies (b)	0	0	0	0	0							
24.1	Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0							
24.2	Credit (Group and Individual)	0	0	0	0	0							
24.3	Collectively renewable policies/certificates (b)	0	0	0	0	0							
24.4	Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0							
	Other Individual Policies:												
25.1	Non-cancelable (b)	0	0	0	0	0							
25.2	Guaranteed renewable (b)	0	0	0	0	0							
25.3	Non-renewable for stated reasons only (b)	0	0	0	0	0							
25.4	Other accident only	0	0	0	0	0							
25.5	All other (b)	0	0	0	0	0							
25.6	Totals (sum of Lines 25.1 to 25.5)	0	0	0	0	0							
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0							

insured under indemnity only products .....0 .

# **EXHIBIT OF LIFE INSURANCE**

(\$000 Omitted for Amounts of Life Insurance)

		Indu	ıstrial	Ord	inary	Credit Life (Grou	up and Individual)		Group		10
		1	2	3	4	5	6	Numl	ber of	9	
						Number of Individual		7	8		
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Policies and Group Certificates	Amount of Insurance	B # .	0 115 1	Amount of Insurance	Total Amount of Insurance
4	In face and of order con-	Number of Policies	Amount of insurance	8	1.850	Certificates	Amount of insurance	Policies	Certificates	Amount of insurance	
1.	' '	0	0	0	1,830	0	U				1,850
2.	Issued during year										
3.	tonicalarco acoarroa										
4.	0,										
5.	Increased during year (net)										
7.	Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
	Aggregate write-ins for increases										
	Totals (Lines 1 and 6 to 8)	0	0	8	1.850	0	0	0	0	0	1.850
	Deductions during year:				.,						
10.	0,7							xxx			
11.								XXX			
	•										
12.	Disability							XXX			
13.	. ,										
	Surrender										
15.	Lapse										
16.	Conversion							XXX	XXX	XXX	
17.	Decreased (net)										
18.	Reinsurance										
19.	Aggregate write-ins for decreases										
	In force end of year (b) (Line 9 minus Line 20)		0	8	1.850	Λ	0	0	0	0	1.850
	Reinsurance ceded end of year			XXX		XXX		XXX	XXX		
	Line 21 minus Line 22	XXX	Λ	XXX	1.850	XXX	(a)	XXX	XXX	0	1.850
23.		XXX	U	XXX	1,000	XXX	(a) 0	XXX	XXX	U	1,000
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow										
	page.										
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8										
1001	above)										
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow										
	page.										
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19										
L	above)										
	cident and Health Companies Only:										
	up\$; Individual\$										
	al Benefit Societies Only:										
(b) Paid	I-up insurance included in the final totals of Line 21 (includin	g additions to certificate	es) number of certificate	s	, Amount \$						
Addi	tional accidental death benefits included in life certificates w	ere in amount \$	, Does	the society collect any	contributions from mem	bers for general expens	ses of the society under	fully paid-up certificates	? Yes [ ] No [	]	
	t, how are such expenses met?			•		•	•				

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

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF TEAR								
	Indu	strial	Ordinary					
	1	2	3	4				
	Numb <u>er of Policies</u>	Amount of Insurance	Number of Policies	Amount of Insurance				
24. Additions by dividends	X		XXX					
25. Other paid-up insurance								
26. Debit ordinary insurance		(						

#### ADDITIONAL INFORMATION ON ORDINARY INSURANCE

			uring Year	In Force End of Year		
		(Included	in Line 2)	(Included	in Line 21)	
		1	2	3	4	
	Term Insurance Excluding Extended Term Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	
27.	Term policies - decreasing					
28.	Term policies - other			8	1,850	
29.	Other term insurance - decreasing	XXX		XXX		
30.	Other term insurance	XXX		XXX		
31.	Totals (Lines 27 to 30)	0	0	8	1,850	
	Reconciliation to Lines 2 and 21:					
32.	Term additions	XXX		XXX		
33.	Totals, extended term insurance	XXX	XXX			
34.	Totals, whole life and endowment					
35.	Totals (Lines 31 to 34)	0	0	8	1,850	

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

			Issued During Year (Included in Line 2)		nd of Year in Line 21)
		1	2	3	4
		Non-Participating	Participating	Non-Participating	Participating
36	Industrial				
37.	Ordinary			1,850	
38.	Credit Life (Group and Individual)				
39.	Group				
40.	Totals (Lines 36 to 39)	0	0	1,850	0

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	ADDITIONAL INFORMATION ON	CKEDIT LIFE AND	GROOF INSURAING	<i>,</i>	
		Credi	it Life	Gro	oup
		1 Jumbe Individ I	2	3	4
		Ce il s	surance	Number of Certificates	Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to get a mies	××		XXX	
42.	Number in force end of year if the number under ared great is is stated on a pro-rata basis				xxx
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21				

46. Amount of additional accidental death benefits in called wear independent of policy.

47. State basis of calculation of (47.1) decreasing terms and considering the considering terms and considering the considering terms and considering the considering terms and considering the considering terms and considering the considering terms and considering	BASI	F CA	:UL/		ORI	ARY	RM	CE
47.1						Mor	ige I	tection, etc., policies and riders and of (47.2) term insurance on
47.2				\		al. ę.		
	47.2							

#### POLICIES WITH DISABILITY PROVISIONS

	1 GEIGIEG WITH BIOADIETT I ROTIOIORG											
		Industrial					Ordinary		Credit		Group	
		1	2			3 4		5	6	7	8	
										Number of		
		Number of				Number of		Number of	:	Certifi-	Amount of Ins	
	Disability Provisions	Policies	Amoun	nsura	•	P	moun	-	mount of Insurance	cates	rance	
48.	Waiver of Premium				ı.							
49.	Disability Income				ı.							
50.	Extended Benefits				l.	xx	×x.					
51.	Other											
52.	Total		(a)				(a)		(a)		(a)	

(a) See the Annual Audited Financial Reports section of the annual statement instructions

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

	SUPPLEMENTARY CONTRACTS							
		Ordi	nary	Gre	oup			
		1	2	3	4			
		Involving Life	Not Involving Life	Involving Life	Not Involving Life			
		Contingencies	Contingencies	Contingencies	Contingencies			
1.	In force end of prior year	8,952	679	0	0			
2.	Issued during year	162	71					
3.	Reinsurance assumed		0					
4.	Increased during year (net)	. 3	23					
5.	Total (Lines 1 to 4)	9,117	773	0	0			
	Deductions during year:							
6.	Decreased (net)	654	80					
7.	Reinsurance ceded							
8.	Totals (Lines 6 and 7)	654	80	0	0			
9.	In force end of year (line 5 minus line 8)	8,463	693	0	0			
10.	Amount on deposit	284,290,837	(a)24,471,738		(a)			
11.	Income now payable	8,463	693					
12.	Amount of income payable	(a) 37, 183, 444	(a) 5,696,784	(a)	(a)			

#### **ANNUITIES**

	ANNOTTES						
		Ordi	nary	Gro	oup		
		1	2	3	4		
		Immediate	Deferred	Contracts	Certificates		
1.	In force end of prior year	334	603,006	0	1,176,799		
2.	Issued during year	0	14,334	0	45,031		
3.	Reinsurance assumed	0	0	0	0		
4.	Increased during year (net)	0	3,271	0	5,894		
5.	Totals (Lines 1 to 4)	334	620,611	0	1,227,724		
	Deductions during year:						
6.	Decreased (net)	20	34,662	0	77,843		
7.	Reinsurance ceded	0	0	0	0		
8.	Totals (Lines 6 and 7)	20	34,662	0	77,843		
9.	In force end of year (line 5 minus line 8)		585,949	0	1,149,881		
	Income now payable:						
10.	Amount of income payable	(a) 16,591,150	XXX	XXX	(a)		
	Deferred fully paid:						
11.	Account balance	XXX	(a) 24,102,396,919	XXX	(a) 18,676,806,577		
	Deferred not fully paid:						
12.	Account balance	XXX	(a)	XXX	(a)		

#### ACCIDENT AND HEALTH INSURANCE

		Gro	oup	Cre	edit	Other		
		1	2	3	4	5	6	
		Certificates	Premiums in Force	Policies	Premiums in Force	Policies	Premiums in Force	
1.	In force end of prior year	0		0		0		
2.	Issued during year							
3.	Reinsurance assumed							
4.	Increased during year (net)		XXX		XXX		XXX	
5.	Totals (Lines 1 to 4)	0	XXX	0	XXX	0	XXX	
	Deductions during year:							
6.	Conversions		XXX	XXX	XXX	XXX	XXX	
7.	Decreased (net)		XXX		XXX		XXX	
8.	Reinsurance ceded		XXX		XXX		XXX	
9.	Totals (Lines 6 to 8)	0	XXX	0	XXX	0	XXX	
10.	In force end of year (line 5							
	minus line 9)	0	(a)	0	(a)	0	(a)	

#### **DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS**

		1	2
			Dividend
		Deposit Funds	Accumulations
		Contracts	Contracts
1.	In force end of prior year		
2.		1	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	1	0
	Deductions During Year:		
6.	Decreased (net)		
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)		
9.	In force end of year (line 5 minus line 8)	1	0
10.	Amount of account balance	(a) 702,763,319	(a)

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

#### FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

#### INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	112,400,866
2.	Current year's realized pre-tax capital gains/(losses) of \$ (104,349,418) transferred into the reserve net of taxes of \$(21,913,378)	(82,436,040)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	0
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	29,964,826
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	13,600,570
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	16,364,257

#### AMORTIZATION

		1	2	3	4
	Year of Amortization	Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2022	18,455,172	(4,854,602)	0	13,600,570
2.	2023	13,083,151	(9,387,176)	0	3,695,975
3.	2024	10,977,189	(8,875,347)	0	2,101,843
4.	2025	10 , 152 , 191	(7,601,277)	0	2,550,914
5.	2026	9,573,408	(6,301,839)	0	3,271,568
6.	2027	8,696,597	(4,955,916)	0	3,740,681
7.	2028	7,243,722	(4,035,954)	0	3,207,768
8.	2029	5,730,518	(3,648,937)	0	2,081,581
9.	2030	4,246,207	(3,223,430)	0	1,022,776
10.	2031	3,271,053	(2,758,545)	0	512,508
11.	2032	2,403,857	(2,306,999)	0	96,858
12.	2033	1,810,232	(2,028,701)	0	(218,469)
13.	2034	1,272,900	(1,876,517)	0	(603,617)
14.	2035	995,048	(1,751,774)	0	(756,725)
15.	2036	1,147,733	(1,584,691)	0	(436,958)
16.	2037	1,306,178	(1,450,460)	0	(144,281)
17.	2038	1,333,514	(1,369,523)	0	(36,009)
18.	2039	1,511,663	(1,355,321)	0	156,342
19.	2040	1,541,517	(1,365,202)	0	176,315
20.	2041	1,389,356	(1,363,988)	0	25,368
21.	2042	1,274,691	(1,345,988)	0	(71,297)
22.	2043	1, 181,846	(1,320,283)	0	(138,437)
23.	2044	1,062,270	(1,288,481)	0	(226,211)
24.	2045	943,984	(1,214,204)	0	(270,221)
25.	2046	748,940	(1,188,391)	0	(439,451)
26.	2047	530 , 162	(1,121,412)	0	(591,249)
27.	2048	331,090	(1,008,583)	0	(677,493)
28.	2049	154,727	(802,750)	0	(648,023)
29.	2050	29,864	(576,333)		(546,469)
30.	2051	2,089	(349,917)		(347,827)
31.	2052 and Later		(123,500)	0	(123,500)
32.	Total (Lines 1 to 31)	112,400,869	(82,436,040)	0	29,964,829

# **ASSET VALUATION RESERVE**

		Default Component Equity Component							
		1	2	3	4	5	6	7	
		Other Than Mortgage Loans	Mortgage Loans	Total (Cols. 1 + 2)	Common Stock	Real Estate and Other Invested Assets	Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)	
1.	Reserve as of December 31, prior year	426,434,774	89,380,595	515,815,369	20,853,641	263,362,022	284,215,663	800,031,033	
2.	Realized capital gains/(losses) net of taxes - General Account	(39,304,785)	(19,656,600)	(58,961,385)	(302,232)	22,917,927	22,615,695	(36,345,690)	
3.	Realized capital gains/(losses) net of taxes - Separate Accounts			0			0	0	
4.	Unrealized capital gains/(losses) net of deferred taxes - General Account	22,334,320	(81,490,996)	(59, 156, 676)	(9,464,033)	34,526,350	25,062,317	(34,094,359)	
5.	Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts			0			0	0	
6.	Capital gains credited/(losses charged) to contract benefits, payments or reserves			0			0	0	
7.	Basic contribution	106,538,859	25,227,814	131,766,673	0	1,893,513	1,893,513	133,660,185	
8.	Accumulated balances (Lines 1 through 5 - 6 + 7)	516,003,168	13,460,813	529,463,981	11,087,376	322,699,812	333,787,188	863,251,169	
9.	Maximum reserve	476,923,922	98,973,934	575,897,855	24,999,336	289,876,802	314,876,138	890,773,993	
10.	Reserve objective	293,608,848	76,012,077	369,620,925	24,802,259	288,205,673	313,007,933	682,628,858	
11.	20% of (Line 10 - Line 8)	(44,478,864)	12,510,253	(31,968,611)	2,742,977	(6,898,828)	(4, 155, 851)	(36, 124, 462)	
12.	Balance before transfers (Lines 8 + 11)	471,524,304	25,971,066	497,495,370	13,830,353	315,800,984	329,631,337	827, 126, 707	
13.	Transfers			0			0	0	
14.	Voluntary contribution			0			0	0	
15.	Adjustment down to maximum/up to zero			0	0	(25,924,183)	(25,924,183)	(25,924,183)	
16.	Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	471,524,304	25,971,066	497,495,370	13,830,353	289,876,801	303,707,154	801,202,524	

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

	1 2 3 4 Basic Contribution Reserve Objective Maximum Reserve												
			1	2	3	4	Basic (	Contribution	Reserv	e Objective	Maximu	um Reserve	
						Balance for	5	6	7	8	9	10	
	NAIC			Reclassify		AVR Reserve							
	Desig-	<b>5</b>	Book/Adjusted	Related Party	Add Third Party	Calculations	_	Amount	_	Amount	_	Amount	
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)	
		LONG-TERM BONDS											
1.		Exempt Obligations	608,717,939	XXX	XXX	608,717,939	0.0000	0	0.0000	0	0.0000	0	
2.1	1	NAIC Designation Category 1.A	6,988,612,486	XXX	XXX	6,988,612,486	0.0002	1,397,722	0.0007	4,892,029	0.0013	9,085,196	
2.2	1	NAIC Designation Category 1.B	807,219,521	XXX	XXX	807,219,521	0.0004	322,888	0.0011	887,941	0.0023	1,856,605	
2.3	1	NAIC Designation Category 1.C	1,784,509,079	XXX	XXX	1,784,509,079	0.0006	1,070,705	0.0018	3,212,116	0.0035	6,245,782	
2.4	1	NAIC Designation Category 1.D		XXX	XXX	1,617,032,196	0.0007	1, 131, 923	0.0022	3,557,471	0.0044	7,114,942	
2.5	1		1,877,197,825	XXX	XXX	1,877,197,825	0.0009	1,689,478	0.0027	5,068,434	0.0055	10,324,588	
2.6	1		4,095,505,705	XXX	XXX	4,095,505,705	0.0011	4,505,056	0.0034	13,924,719	0.0068	27,849,439	
2.7	1	NAIC Designation Category 1.G	3,729,120,700	XXX	XXX	3,729,120,700	0.00145,220,769		0.0042	15,662,307	0.0085	31,697,526	
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	20,899,197,510	XXX	XXX	20,899,197,510	XXX	15,338,542	XXX	47,205,018	XXX	94,174,077	
3.1	2	NAIC Designation Category 2.A	4,534,076,792	XXX	XXX		0.0021	9,521,561	0.0063	28,564,684	0.0105	47,607,806	
3.2	2	NAIC Designation Category 2.B	6,521,225,259	XXX	XXX	6,521,225,259	0.0025	16,303,063	0.0076	49,561,312	0.0127	82,819,561	
3.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0036	10,893,429	0.0108	32,680,288	0.0180	54 , 467 , 147	
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	14,081,254,685	XXX	XXX	14,081,254,685	XXX	36,718,054	XXX	110,806,284	XXX	184,894,515	
4.1	3	NAIC Designation Category 3.A	587,809,452	XXX	XXX	587,809,452	0.0069	4,055,885	0.0183	10,756,913	0.0262	15,400,608	
4.2	3	NAIC Designation Category 3.B	429,732,844	XXX	XXX	429,732,844	0.0099	4,254,355	0.0264	11,344,947	0.0377	16,200,928	
4.3	3	NAIC Designation Category 3.C	306, 163, 492	XXX	XXX	306, 163, 492	0.0131	4,010,742	0.0350	10,715,722	0.0500	15,308,175	
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	1,323,705,789	XXX	XXX	1,323,705,789	XXX	12,320,982	XXX	32,817,582	XXX	46,909,710	
5.1	4	NAIC Designation Category 4.A	178,784,754	XXX	XXX	178,784,754	0.0184	3,289,639	0.0430	7,687,744	0.0615	10,995,262	
5.2	4	NAIC Designation Category 4.B	343,879,880	XXX	XXX	343,879,880	0.0238	8, 184, 341	0.0555	19,085,333	0.0793	27,269,675	
5.3	4	NAIC Designation Category 4.C	138,297,316	XXX	XXX	138,297,316	0.0310	4,287,217	0.0724	10,012,726	0 . 1034	14,299,943	
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	660,961,951	XXX	XXX	660,961,951	XXX	15,761,197	XXX	36,785,804	XXX	52,564,879	
6.1	5	NAIC Designation Category 5.A	215,746,416	XXX	XXX	215,746,416	0.0472	10,183,231	0.0846	18,252,147	0.1410	30,420,245	
6.2	5	NAIC Designation Category 5.B	104,120,629	XXX	XXX	104, 120, 629	0.0663	6,903,198	0.1188	12,369,531	0.1980	20,615,884	
6.3	5	NAIC Designation Category 5.C	87,245,134	XXX	XXX	87,245,134	0.0836	7,293,693	0.1498		0.2496	21,776,385	
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	407,112,178	XXX	XXX	407,112,178	XXX	24,380,122	XXX	43,690,999	XXX	72,812,515	
7.	6	NAIC 6	73,966,983	XXX	XXX	73,966,983	0.0000	0	0.2370		0.2370	17,530,175	
8.	Ū	Total Unrated Multi-class Securities Acquired by Conversion .		XXX	XXX	0	XXX	0	XXX	0	XXX	0	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	38.054.917.036	XXX	XXX	38.054.917.036	XXX	104,518,897	XXX	288,835,861	XXX	468,885,871	
<u> </u>		PREFERRED STOCKS	00,001,011,000	7000	7000	00,001,011,000	7000	101,010,001	7000	200,000,001	7000	100,000,011	
10.	1	Highest Quality	8.896.600	XXX	XXX	8.896.600	0.0005	4 . 448	0.0016	14.235	0.0033	29.359	
11.	2	High Quality	0,000,000	XXX	XXX	n	0.0021	n	0.0064	n	0.0106	n	
12.	3	Medium Quality	0	XXX	XXX	0	0.0021	o	0.0263	n	0.0376	n	
13.	1	Low Quality	n	XXX	XXX	n	0.0245	o	0.0572	n	0.0817	n	
14.	<del>4</del> 5	Lower Quality	3,085,886	XXX	XXX	3,085,886	0.0630	194,411	0.1128	348,088	0.1880	580 , 147	
15.	6	In or Near Default	0,000,000	XXX	XXX	0,000,000	0.0000	n	0.2370	n	0.2370	n	
16.	U	Affiliated Life with AVR	0	XXX	XXX	n	0.0000		0.0000	n	0.0000	n	
17		Total Preferred Stocks (Sum of Lines 10 through 16)	11.982.486	XXX	XXX	11.982.486	XXX	198.859	XXX	362.323	XXX	609,505	
17.		Total Freiened Stocks (Sulli of Lines to tillough 16)	11,302,400	^^^	^^^	11,302,400	^^^	190,009	^^^	302,323	^^^	009,303	

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

	1 2 3 4 Basic Contribution Reserve Objective Maximum Reserve													
			1	2	3	4	Basic (	Contribution	Reserv	e Objective	Maximu	um Reserve		
						Balance for	5	6	7	8	9	10		
Line	NAIC			Reclassify		AVR Reserve								
	Desig-	5	Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount		
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)		
		SHORT-TERM BONDS												
18.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0		
19.1	1	NAIC Designation Category 1.A	0	XXX	XXX	0	0.0002	0	0.0007	0	0.0013	0		
19.2	1	NAIC Designation Category 1.B	0	XXX	XXX	0	0.0004	0	0.0011	0	0.0023	0		
19.3	1	NAIC Designation Category 1.C	0	XXX	XXX	0	0.0006	0	0.0018	0	0.0035	0		
19.4	1	NAIC Designation Category 1.D		XXX	XXX	49,240,604	0.0007	34,468	0.0022	108,329	0.0044	216,659		
19.5	1	NAIC Designation Category 1.E	0	XXX	XXX	0	0.0009	0	0.0027	0	0.0055	0		
19.6	1	NAIC Designation Category 1.F	0	XXX	XXX	0	0.0011	0	0.0034	0	0.0068	0		
19.7	1	NAIC Designation Category 1.G	0	XXX	XXX	0	0.0014	0	0.0042	0	0.0085	0		
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	49,240,604	XXX	XXX	49,240,604	XXX	34,468	XXX	108,329	XXX	216,659		
20.1	2	NAIC Designation Category 2.A		XXX	XXX	0	0.0021	0	0.0063	0	0.0105	0		
20.2	2	NAIC Designation Category 2.B		XXX	XXX	0	0.0025	0	0.0076	0	0.0127	0		
20.3	2	NAIC Designation Category 2.C		XXX	XXX	0	0.0036	0	0.0108	0	0.0180	0		
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)		XXX	XXX	0	XXX	0	XXX	0	XXX	0		
21.1	3	NAIC Designation Category 3.A	0	XXX	XXX	0	0.0069	0	0.0183	0	0.0262	0		
21.2	3	NAIC Designation Category 3.B	15,255,699	XXX	XXX	15,255,699	0.0099	151,031	0.0264	402,750	0.0377	575 , 140		
21.3	3	NAIC Designation Category 3.C	0	XXX	XXX	0	0.0131	0	0.0350	0	0.0500	0		
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)	15,255,699	XXX	XXX	15,255,699	XXX	151,031	XXX	402,750	XXX	575,140		
22.1	4	NAIC Designation Category 4.A	55,341	XXX	XXX	55,341	0.0184	1,018	0.0430	2,380	0.0615	3,403		
22.2	4	NAIC Designation Category 4.B	0	XXX	XXX	0	0.0238	0	0.0555	0	0.0793	0		
22.3	4	NAIC Designation Category 4.C		XXX	XXX	0	0.0310	0	0.0724	0	0 . 1034	0		
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)	55,341	XXX	XXX	55,341	XXX	1,018	XXX	2,380	XXX	3,403		
23.1	5	NAIC Designation Category 5.A	0	XXX	XXX	0	0.0472	0	0.0846	0	0.1410	0		
23.2	5	NAIC Designation Category 5.B	0	XXX	XXX	0	0.0663	0	0 . 1188	0	0 . 1980	0		
23.3	5	NAIC Designation Category 5.C	9,665,240	XXX	XXX	9,665,240	0.0836	808,014	0 . 1498	1,447,853	0.2496	2,412,444		
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)	9,665,240	XXX	XXX	9,665,240	XXX	808,014	XXX	1,447,853	XXX	2,412,444		
24.	6	NAIC 6		XXX	XXX	0	0.0000	0	0.2370	0		0		
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	74.216.884	XXX	XXX	74.216.884	XXX	994.532	XXX	1,961,312	XXX	3,207,646		
		DERIVATIVE INSTRUMENTS	, ,			, ,		,		, , , , , , , , , , , , , , , , , , , ,		- , ,		
26.		Exchange Traded	499.800	XXX	XXX	499.800	0.0005	250	0.0016	800	0.0033	1.649		
27.	1	Highest Quality	0	XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0		
28.	2	High Quality		XXX	XXX	21.199.503	0.0021	44.519	0.0064	135.677	0.0106			
29.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0		
30.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0		
31.	5	Lower Quality	0	XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0		
32.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0		
33.	-	Total Derivative Instruments	21.699.303	XXX	XXX	21,699,303	XXX	44.769	XXX	136.476	XXX	226,364		
34.		Total (Lines 9 + 17 + 25 + 33)	38,162,815,708	XXX	XXX	38,162,815,708	XXX	105,757,057	XXX	291,295,973	XXX	472,929,387		
V 1.		1.5.2. (255.5 . 11 . 25 . 55)	00, 102,010,700	/VV\	///\	00, 102,010,100	///\	100,707,007	////	201,200,010	////	112,020,001		

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

			1	2	3	4	Basic C	Contribution	Reserve	Objective	Maximur	n Reserve
Line	NAIC			Reclassify		Balance for AVR Reserve	5	6	7	8	9	10
Num-	Desig-		Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX	0	0.0011	0	0.0057	0	0.0074	0
36.		Farm Mortgages - CM2 - High Quality			XXX	0	0.0040	0	0.0114	0	0.0149	0
37.		Farm Mortgages - CM3 - Medium Quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
39.		Farm Mortgages - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
40.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
41.		Residential Mortgages - All Other	549, 181, 211		XXX	549, 181, 211	0.0015	823,772	0.0034	1,867,216	0.0046	2,526,234
42.		Commercial Mortgages - Insured or Guaranteed	0 .		XXX	0	0.0003	0	0.0007	0	0.0011	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	1,724,811,552		XXX		0.0011	1,897,293	0.0057	9,831,426	0.0074	12,763,605
44.		Commercial Mortgages - All Other - CM2 - High Quality	4,607,748,146		XXX		0.0040	18,430,993	0.0114	52,528,329	0.0149	68,655,447
45.		Commercial Mortgages - All Other - CM3 - Medium Quality .	435 , 133 , 326		XXX	435 , 133 , 326	0.0069	3,002,420	0.0200	8,702,667	0.0257	11, 182, 926
46.		Commercial Mortgages - All Other - CM4 - Low Medium										
		Quality	86,692,072		XXX		0.0120	1,040,305	0.0343	2,973,538	0.0428	3,710,421
47.		Commercial Mortgages - All Other - CM5 - Low Quality	1,721,181		XXX	1,721,181	0.0183	31,498	0.0486	83,649	0.0628	108,090
		Overdue, Not in Process:										
48.		Farm Mortgages	0  .		XXX	0	0.0480	0	0.0868	0  .	0.1371	0
49.		Residential Mortgages - Insured or Guaranteed	0 .		XXX	0	0.0006	0	0.0014	0  .	0.0023	0
50.		Residential Mortgages - All Other	529,060 .		XXX	529,060	0.0029	1,534	0.0066	3,492	0.0103	5,449
51.		Commercial Mortgages - Insured or Guaranteed	0		XXX	0	0.0006	0	0.0014	0  .	0.0023	0
52.		Commercial Mortgages - All Other	0  .		XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure:										
53.		Farm Mortgages	0		XXX	0	0.0000	0	0 . 1942	0	0.1942	0
54.		Residential Mortgages - Insured or Guaranteed	0  .		XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Residential Mortgages - All Other	686,852		XXX	686,852	0.0000	0	0.0149	10,234	0.0149	10,234
56.		Commercial Mortgages - Insured or Guaranteed	0  .		XXX	0	0.0000	0	0.0046	0	0.0046	0
57.		Commercial Mortgages - All Other	59,353		XXX	59,353	0.0000	0	0.1942	11,526	0.1942	11,526
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	7,406,562,754	0	XXX	7,406,562,754	XXX	25,227,814	XXX	76,012,077	XXX	98,973,934
59.		Schedule DA Mortgages			XXX	0	0.0034	0	0.0114	0	0.0149	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	7,406,562,754	0	XXX	7,406,562,754	XXX	25,227,814	XXX	76,012,077	XXX	98,973,934

# ASSET VALUATION RESERVE

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

						TED ASSI		IOILII				
			1	2	3	4	Basic Co	ontribution	Reserve	Objective	Maximu	ım Reserve
Line Num- ber		Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public		XXX	XXX	3,346,028	0.0000	0	0.2370 (a)	793,009	0.2370 (a)	793,009
2.		Unaffiliated - Private	73	XXX	XXX	73	0.0000	0	0.1945	14	0.1945	14
3.		Federal Home Loan Bank	54,743,500	XXX	XXX	54,743,500	0.0000	0		333,935	0.0097	531,012
4.		Affiliated - Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations				0			XXX		XXX	
6.		Fixed Income - Highest Quality				0	XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality				0	XXX		XXX		XXX	
9.		Fixed Income - Low Quality				0	XXX		XXX		XXX	
10.		Fixed Income - Lower Quality				0	XXX		XXX		XXX	
11.		Fixed Income - In/Near Default				0	XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000	0	0.1580 (a)	0	0.1580 (a)	0
13.		Unaffiliated Common Stock - Private				0	0.0000	0	0.1945	0	0.1945	0
14.		Real Estate				0	(b)	0	(b)	0	(b)	0
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	149,843,680	XXX	xxx	149,843,680	0.0000	0	0.1580	23,675,301	0.1580	23,675,301
16.		Affiliated - All Other		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
17.		Total Common Stock (Sum of Lines 1 through 16)	207,933,280	0	0	207,933,280	XXX	0	XXX	24,802,259	XXX	24,999,336
		REAL ESTATE	, ,							, ,		* *
18.		Home Office Property (General Account only)	4,497,214			4,497,214	0.0000	0	0.0912	410,146	0.0912	410, 146
19.		Investment Properties	0			0	0.0000	0	0.0912	0	0.0912	0
20.		Properties Acquired in Satisfaction of Debt				0	0.0000	0	0.1337	0	0.1337	0
21.		Total Real Estate (Sum of Lines 18 through 20)	4,497,214	0	0	4,497,214	XXX	0	XXX	410,146	XXX	410,146
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS	, , ,			, , ,			1221	,		,
22.		Exempt Obligations		XXX		0	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
24.	2	High Quality			XXX	0	0.0021	0	0.0064	0		0
25.	3	Medium Quality				0	0.0099	0	0.0263	0	0.0376	0
26.	4	Low Quality			XXX	0	0.0245	0	0.0572	0	0.0817	0
27.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

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

$\overline{}$				<u> </u>		DIED ASSE		<u> </u>				
,			1	2	3	4	Basic (	Contribution	Reserv	ve Objective	Maxim	ım Reserve
Line Num-	NAIC Desig-		Book/Adjusted	Reclassify Related Party	Add Third Party	Balance for AVR Reserve Calculations	5	6 Amount	7	8 Amount	9	10 Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
501	nation	INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	Carrying value	Encambrance	Endambianood	(0010.1 + 2 + 0)	1 40101	(0010.1 x 0)	i dotoi	(0010. 1 × 1)	i dotoi	(0010. 1 × 0)
		OF PREFERRED STOCKS										
30.	1	Highest Quality	78.260.145	XXX	xxx	78.260.145	0.005	39 . 130	0.0016	125.216	0.0033	258.258
31.	2	High Quality		XXX	XXX		0.0021	0	0.0064	0	0.0106	0
32.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0 . 1880	0
35.	6	In or Near Default		XXX	XXX	0	0.000	0	0.2370	0	0.2370	0
36.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30										
		through 36)	78,260,145	XXX	XXX	78,260,145	XXX	39,130	XXX	125,216	XXX	258,258
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS										
		OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX	0	0.0011	0	0.0057	0	0.0074	0
39.		Mortgages - CM2 - High Quality			XXX	0	0.0040	0	0.0114	0	0.0149	0
40.		Mortgages - CM3 - Medium Quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
41.		Mortgages - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
42.		Mortgages - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
43.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
44.		Residential Mortgages - All Other			XXX	0	0.0015	0	0.0034	0	0.0046	0
45.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:					0.0400	0	0.0000		0 4074	•
46.		Farm Mortgages			XXX	0	0.0480	0	0.0868	0	0.1371	0
47.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
48.					XXX		0.0029	0	0.0066	0	0.0103	0
49.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Commercial Mortgages - All Other			XXX	0	0.0480	0	0.0868	0	0.13/1	0
_		In Process of Foreclosure Affiliated:			XXX	0	0.0000	0	0.1942	0	0.1942	^
51.		Farm MortgagesResidential Mortgages - Insured or Guaranteed			XXX		0.0000	0	0.1942	0	0.1942	٠
52.					XXX		0.0000	0	0.0149	0	0.0048	٠
53.		Residential Mortgages - All Other			XXXXXX		0.0000	0	0.0149	0	0.0149	٠
54. 55.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.1942		0.1942	٥٥
56.		Total Affiliated (Sum of Lines 38 through 55)		0	XXX	0	XXX	0	XXX	0	XXX	0
50. 57.		Unaffiliated - In Good Standing With Covenants	•	U	XXX	0		0				0
57. 58.		Unaffiliated - In Good Standing With Covenants					(c)		(c)	0	(c)	0
56.		Securities			XXX	0	0.0011	0	0.0057	0	0.0074	0
59.		Unaffiliated - In Good Standing Primarily Senior			XXX	1,694,766	0.0040	6,779	0.0114	19,320	0.0149	25.252
60.		Unaffiliated - In Good Standing All Other	267 437 487		XXX	267.437.487	0.0040	1.845.319	0.0200	5.348.750	0.0257	6,873,143
61.		Unaffiliated - Overdue, Not in Process			XXX	0	0.0480	0	0.0868	0,040,700	0.1371	
62.		Unaffiliated - In Process of Foreclosure	0		XXX	0	0.0000	0	0.1942	0	0.1942	0
63.		Total Unaffiliated (Sum of Lines 57 through 62)	269.132.253	0	XXX	269,132,253	XXX	1,852,098	XXX	5.368.070	XXX	6,898,395
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	269.132.253	0	XXX	269.132.253	XXX	1.852.098	XXX	5.368.070	XXX	6.898.395

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

				<u> </u>		1 7 100				Obi		
			1	2	3	4 Balance for	Basic C	Contribution 6	Kesen	ve Objective	Maximi 9	um Reserve 10
Line	NAIC			Reclassify		AVR Reserve	5	Ö	1	ŏ	9	10
Num-	Desig-		Book/Adjusted	Reclassify Related Party	Add Third Party	Calculations		Amount		Amount		Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
bei	паноп	INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	Carrying value	Efficultibliances	Efficultibliances	(COIS. 1 + 2 + 3)	Factor	(COIS.4 X 3)	Facioi	(COIS. 4 X I )	Factor	(COIS. 4 X 9)
		OF COMMON STOCK										I
65.		Unaffiliated Public	53.092.606	XXX	XXX	53.092.606	0.000	٥	0.1215 (a)	6.450.752	0.1215 (a)	6.450.752
66.		Unaffiliated Private	1. 106 . 841 . 572	XXX	XXX	1.106.841.572	0.0000		0.1215 (a)	215.280.686	0.1215 (a)	215 . 280 . 686
67.		Affiliated Life with AVR	, , , , ,	XXX	XXX	1, 100,041,372	0.0000		0.1945	213,200,000	0.1945	
68.		Affiliated Certain Other (See SVO Purposes & Procedures					0.0000		0.0000	0	0.0000	
00.		Manual)		XXX	XXX	0	0.000	0	0 . 1580	0	0 . 1580	1
69.		Affiliated Other - All Other		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	
70.		Total with Common Stock Characteristics (Sum of Lines 65		////	////	•	0.0000	·	0.1040		0.1040	
70.		through 69)	1, 159, 934, 178	XXX	XXX	1.159.934.178	XXX	0	XXX	221.731.437	XXX	221.731.437
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	1,100,001,110	7001	7001	1,100,001,110	7001		7001	==:,::::,::::	7000	
		OF REAL ESTATE										I
71.		Home Office Property (General Account only)				0	0.000	0	0.0912	0	0.0912	1
71. 72.		Investment Properties				427.474.490	0.0000	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0.0912		0.0912	
73		Properties Acquired in Satisfaction of Debt	421,414,430				0.0000	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0.1337	00,900,070	0.1337	l
74.		Total with Real Estate Characteristics (Sum of Lines 71 through				U	0.0000	U	0.1007	U	0.1007	
74.		73)	427.474.490	0	0	427.474.490	XXX	0	XXX	38,985,673	XXX	38,985,673
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS	121, 111, 100			127, 171, 100	7000	•	7000	00,000,010	7000	00,000,010
75.		Guaranteed Federal Low Income Housing Tax Credit	0			0	0.0003	0	0.0006	0	0.0010	1
76.		Non-guaranteed Federal Low Income Housing Tax Credit	0			0	0.0063		0.0120	0	0.0190	o
77.		Guaranteed State Low Income Housing Tax Credit	0			0	0.0003		0.0006	0	0.010	o
78.		Non-quaranteed State Low Income Housing Tax Gredit	0			0	0.0063	0	0.0120	0	0.0190	o
79.		All Other Low Income Housing Tax Credit	0			0	0.0273		0.0600	0	0.0975	o
80.		Total LIHTC (Sum of Lines 75 through 79)	0	0	0		XXX	0	XXX	0	XXX	0
00.		RESIDUAL TRANCHES OR INTERESTS	U	U	0	0	^^^	U	^^^	0	^^^	
81.		Fixed Income Instruments - Unaffiliated		XXX	XXX	0	0.000	٥	0 . 1580	0	0 . 1580	1
82.		Fixed Income Instruments - Offamiliated		XXX	XXX	0	0.0000	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0. 1580		0. 1580	u
83.		Common Stock - Unaffiliated		XXX	XXX		0.0000	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0. 1580		0. 1580	u
84.		Common Stock - Affiliated		XXX	XXX		0.0000	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0. 1580		0. 1580	u
85.		Preferred Stock - Unaffiliated		XXX	XXX	0	0.000	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0. 1580	0	0 . 1580	
86.		Preferred Stock - Affiliated		XXX	XXX		0.0000	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0. 1580		0. 1580	u
87.		Real Estate - Unaffiliated					0.0000	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0. 1580	0	0 . 1580	
88.		Real Estate - Affiliated					0.0000	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0. 1580	0	0 . 1580	
89.		Mortgage Loans - Unaffiliated		XXX	XXX	0	0.0000	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0. 1580	0	0. 1580	u
90.		Mortgage Loans - Offiliated		XXX	XXX	0	0.0000	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0. 1580	0	0. 1580	0
91.		Other - Unaffiliated	39.913.851	XXX	XXX	39.913.851	0.0000	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0. 1580	6.306.388	0. 1580	6.306.388
92.		Other - Affiliated		XXX	XXX	03,913,031	0.0000	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0.1580	0,300,300	0.1580	
93.		Total Residual Tranches or Interests (Sum of Lines 81 through				U	0.0000	U	0.1360	U	0.1560	0
93.		92)	39,913,851	0	0	39,913,851	xxx	0	XXX	6,306,388	XXX	6,306,388
		ALL OTHER INVESTMENTS	, ,							, , ,		
94.		NAIC 1 Working Capital Finance Investments		XXX		0	0.0000	0	0.0042	0	0.0042	J0
95.		NAIC 2 Working Capital Finance Investments		XXX		0	0.0000	0	0.0137	0	0.0137	J0
96.		Other Invested Assets - Schedule BA	96,654,638	XXX		96,654,638	0.0000	0	0 . 1580	15,271,433	0 . 1580	15,271,433
97.		Other Short-Term Invested Assets - Schedule DA		XXX		0	0.0000	0	0.1580	0	0.1580	ι 0
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)	96,654,638	XXX	0	96,654,638	XXX	0	XXX	15,271,433	XXX	15,271,433
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines				,,-30				,,,,,		,,,,
1		29, 37, 64, 70, 74, 80, 93 and 98)	2,071,369,553	0	0	2,071,369,553	XXX	1,891,228	XXX	287,788,218	XXX	289,451,586
		manania wajahtad ayaraga nartfalia hata (Minimum, 1015, Mayim				, ,,		, . ,===		, .,=		

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

<sup>(</sup>b) Determined using the same factors and breakdowns used for directly owned real estate.

<sup>(</sup>c) This will be the factor associated with the risk category determined in the company generated worksheet.

#### **ASSET VALUATION RESERVE**

# BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
	_	-		NAIC Designation or		AVR	AVR	AVR
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	<b>Basic Contribution</b>	Reserve Objective	AVR Maximum Reserve
					•••••			•••••
					• • • • • • • • • • • • • • • • • • • •	•••••		• • • • • • • • • • • • • • • • • • • •
					• • • • • • • • • • • • • • • • • • • •	•••••		• • • • • • • • • • • • • • • • • • • •
0599999 - Total	•				0	0	0	0

#### **SCHEDULE F**

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6  Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
0599999. Death Claim			Dioability	0	0	0	XXX
1099999. Additional Ad Disposed Of	ccidental Deatl		ims -	0	0	0	XXX
1599999. Disability Be		Disposed Of	:	0	0	0	XXX
2099999. Matured End				0	0	0	XXX
2599999. Annuities wit					•		XXX
Of	g	,		0	0	0	XXX
2699999. Claims Dispo	osed of During	Current Year		0	0	0	XXX
3199999. Death Claim				0	0	0	XXX
3699999. Additional Ad	ccidental Deatl	h Benefits Cla	ims -	0	0	0	
Resisted	nafita Claima	Desisted		0	0	0	XXX
4199999. Disability Bel 4699999. Matured End			1	0	0	0	XXX
5199999. Matured End				0	0	0	XXX
5299999. Claims Resis			o - ixesisied	0	0	0	XXX
5299999. Ciaims Resis	sted During Ot	inent real					XXX
·····							
·····							
5399999 - Totals				0	0	0	XXX

# SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

		Total		Comprehensive (Hospital and Medical) Individual		d Comprehensive (Hospital and Medical) Group		Medica Suppler		Vision Only		Dental Only		Federal Emplo Benefits	
		1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1.	Premiums written		XXX		XXX		XXX		XXX		XXX		XXX		XXX
2.	Premiums earned		XXX		XXX		XXX		XXX		XXX		XXX		XXX
3.	Incurred claims														
4	Cost containment expenses														
	Incurred claims and cost containment expenses														
0.	·														
6.	Increase in contract reserves														
	Commissions (a)														
8	Other general insurance expenses					_									
9	Taxes, licenses and fees														
10.	Total other expenses incurred	• • • • • • • • • • • • • • • • • • • •					· · · · · · · · · · · · · · · · · · ·								
	Aggregate write-ins for deductions														
	Gain from underwriting before dividends or refunds.														
	Dividends or refunds														
	Gain from underwriting after dividends or refunds														
14.	•														
4404	DETAILS OF WRITE-INS														
1101.															
1102.															
1103.															
1198.	Summary of remaining write-ins for Line 11 from overflow page														
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)														

		Medicare Tit	Medicare Title XVIII		itle XIX	Credit A	.&H	Disability In	ncome	Long-Term	n Care	Other He	ealth
		15	16	17	18	19	20	21	22	23	24	25	26
		Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
1.	Premiums written		XXX		XXX		XXX		XXX		XXX		XXX
2.	Premiums earned		XXX		XXX		XXX		XXX		XXX		XXX
3.	Incurred claims												
4.	Cost containment expenses												
5.	Incurred claims and cost containment expenses												
	(Lines 3 and 4)												
6.	Increase in contract reserves												
7.	Commissions (a)												
8.	Other general insurance expenses												
9.	Taxes, licenses and fees												
10.	Total other expenses incurred												
11.	Aggregate write-ins for deductions												
12.	Gain from underwriting before dividends or refunds .												
13.	Dividends or refunds												
14.	Gain from underwriting after dividends or refunds												
	DETAILS OF WRITE-INS												
1101.													
1102.													
1103.													
1198.	Summary of remaining write-ins for Line 11 from												
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11								ĺ				
	above)												

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

# SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

п	A DT	2 DEC	FRVFS	AND	IIADIII	TIEC
_	ARI	/ - KF3	CRVES	ANII	IIADIII	1153

			1 / 11 1				•						
	1	2	3	4	5	6	7	8	9	10	11	12	13
		Comprehensive					Federal						
		(Hospital and	(Hospital and				Employees						
		Medical)	Medical)	Medicare			Health Benefits	Medicare	Medicaid		Disability	Long-Term	
	Total	Individual	Group	Supplement	Vision Only	Dental Only	Plan	Title XVIII	Title XIX	Credit A&H	Income	Care	Other Health
A. Premium Reserves:													
Unearned premiums													
Advance premiums													
Reserve for rate credits													
4. Total premium reserves, current year													
5. Total premium reserves, prior year													
<ol><li>Increase in total premium reserves</li></ol>													
B. Contract Reserves:													
Additional reserves (a)													
Reserve for future contingent benefits													
Total contract reserves, current year													
4. Total contract reserves, prior year													
Increase in contract reserves													
C. Claim Reserves and Liabilities:													
1. Total current year													
2. Total prior year													
3. Increase													1

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

		1	2	3	4	5	6	7	8	9	10	11	12	13
			Comprehensive	Comprehensive				Federal						
			(Hospital and	(Hospital and				Employees						
			Medical)	Medical)	Medicare			Health Benefits	Medicare	Medicaid		Disability	Long-Term	
		Total	Individual	Group	Supplement	Vision Only	Dental Only	Plan	Title XVIII	Title XIX	Credit A&H	Income	Care	Other Health
1. Claims	s paid during the year:													
1.1 Or	n claims incurred prior to current year	0												
1.2 Or	n claims incurred during current year	0												
<ol><li>Claim</li></ol>	reserves and liabilities, December 31, current year:													
2.1 Or	n claims incurred prior to current year	0												
2.2 Or	n claims incurred during current year	0												
<ol><li>Test:</li></ol>														
3.1 Lir	nes 1.1 and 2.1	0	0	0	0	0	0	0	0	0	0	0	0	
3.2 Cla	aim reserves and liabilities, December 31, prior year	0												
3.3 Lir	ne 3.1 minus Line 3.2	0	0	0	0	0	0	0	0	0	0	0	0	

#### PART 4. - REINSURANCE

1	2	3	4	5	6	7	8	9	10	11	12	13
		Comprehensive				Federal						
	(Hospital and	(Hospital and				Employees						
	Medical)	Medical)	Medicare			Health Benefits		Medicaid		Disability	Long-Term	
Total	Individual	Group	Supplement	Vision Only	Dental Only	Plan	Title XVIII	Title XIX	Credit A&H	Income	Care	Other Health
A. Reinsurance Assumed:												
1. Premiums written 0												
2. Premiums earned0												
3. Incurred claims 0												
4. Commissions 0												
B. Reinsurance Ceded:												
1. Premiums written0												
2. Premiums earned 0												
3. Incurred claims 0												
4. Commissions 0												

(a) Includes \$	premium	deficiency	reserve
-----------------	---------	------------	---------

#### 40

# ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Variable Annuity Life Insurance Company

# **SCHEDULE H - PART 5 - HEALTH CLAIMS**

		001	ILDUL	<b>-</b>	IVI		II OLA						
	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3  Medicare Supplement	4 Vision Only	5  Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims													0
Beginning claim reserves and liabilities													0
Ending claim reserves and liabilities													0
4. Claims paid		0	0	0	0	0	0	0	0	0	0	0	0
·													
B. Assumed Reinsurance:													
1. Incurred claims													0
Beginning claim reserves and liabilities													0
Ending claim reserves and liabilities													0
4. Claims paid	0	0	0	0	0	0	0	0	0	0	0	0	0
C. Ceded Reinsurance:													
1. Incurred claims													0
Beginning claim reserves and liabilities													0
Ending claim reserves and liabilities													0
4. Claims paid	0	0	0	0	0	0	0	0	0	0	0	0	0
D. Net:													
1. Incurred claims		0	0	0	0	0	0	0	0	0	0	0	0
Beginning claim reserves and liabilities				0	0	0	0	0	0	0	0	0	0
Ending claim reserves and liabilities										0	0	0	0
4. Claims paid					0						0	0	0
·													
E. Net Incurred Claims and Cost Containment Expenses:													
Incurred claims and cost containment expenses	0	0	0	0	0	0	0	0	0	0	0	0	0
Beginning reserves and liabilities													0
Ending reserves and liabilities													0
Paid claims and cost containment expenses	0	0	0	0	0	0	0	0	0	0	0	0	0

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

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

		i toirioururiot	7 resultined Elife inicaration, 7 timation, Deposit i dilas and Ottion E	idollido III	anout Line of L	nous mily con	itingonoloo, ana ntola	tod Borionto Elotod b	y i tomboaroa compo	ary ac or bocombor c	,, carront roar	
1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC					Type of	Type of				Reinsurance Payable	Modified	
Company	ID	Effective		Domiciliary	Reinsurance	Business	Amount of In Force at			on Paid and	Coinsurance	Funds Withheld
Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	End of Year	Reserve	Premiums	Unpaid Losses	Reserve	Under Coinsurance
19445	25-0687550	03/15/2002	National Union Fire Insurance Company of Pittsburgh	PA	CO/I	0A		198,587				
0299999. G	ieneral Accour	nt - U.S. Affilia	tes - Other				0	198,587	0	0	0	0
0399999. T	otal General A	ccount - U.S.	Affiliates				0	198,587	0	0	0	0
0699999. T	otal General A	ccount - Non-	U.S. Affiliates				0	0	0	0	0	0
0799999. T	otal General A	ccount - Affilia	ates				0	198,587	0	0	0	0
70866	42-0930962	05/01/1998	Allstate Assurance Company	IL	CO/I	FA		9,775,276	203,891			
	98-0000065	10/01/2006	MetLife - GMIB	DE	COMB/I	VA					283,515	
	98-0000065	04/01/2007	MetLife - GMWB	DE	COMB/I	VA					10,812,313	
	04-1768571	05/01/1998	The Paul Revere Life Insurance Company	MA	CO/I	FA		83,291,043	202, 107			
0899999. G	eneral Accour	nt - U.S. Non-A	Affiliates				0	93,066,319	405,998	0	11,095,828	0
1099999. T	otal General A	ccount - Non-	Affiliates				0	93,066,319	405,998	0	11,095,828	0
1199999. T	otal General A	ccount					0	93,264,906	405,998	0	11,095,828	0
1499999. T	otal Separate	Accounts - U.	S. Affiliates				0	0	0	0	0	0
1799999. T	otal Separate	Accounts - No	n-U.S. Affiliates				0	0	0	0	0	0
1899999. T	otal Separate	Accounts - Aff	iliates				0	0	0	0	0	0
2199999. T	otal Separate	Accounts - No	n-Affiliates				0	0	0	0	0	0
2299999. T	otal Separate	Accounts					0	0	0	0	0	0
2399999. T	otal U.S. (Sun	n of 0399999,	0899999, 1499999 and 1999999)				0	93,264,906	405,998	0	11,095,828	0
2499999. T	otal Non-U.S.	(Sum of 06999	999, 0999999, 1799999 and 2099999)				0	0	0	0	0	0
		Ì	,									
9999999 - 7	Totals	•	·		•		0	93,264,906	405,998	0	11,095,828	0

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13
									Reserve Liability			
NAIC					Type of	Type of			Other Than for	Reinsurance Payable	Modified	
Company	ID	Effective		Domiciliary		Business		Unearned	Unearned	on Paid and	Coinsurance	Funds Withheld
Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	Premiums	Premiums	Premiums	Unpaid Losses	Reserve	Under Coinsurance
	ital - U.S. Affil						0	0	(	0	0	0
	tal - Non-U.S						0	0	(	0	0	0
	tal - Affiliates						0	0	(	0	0	0
	tal - Non-Affil						0	0	(	0	0	0
		n of 0399999 a					0	0	(	0	0	0
1299999. To	tal Non-U.S.	(Sum of 06999	999 and 0999999)	_			0	0	(	0	0	0
							•••••				•••••	
							• • • • • • • • • • • • • • • • • • • •				• • • • • • • • • • • • • • • • • • • •	
9999999 - To	otals			1	1		0	0	(	0	0	0

#### **SCHEDULE S - PART 2**

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year 2 3 4 5 6 NAIC Domiciliary Jurisdiction Company Code Effective Name of Company Unpaid Losses Paid Losses Number Date 0399999. Total Life and Annuity - U.S. Affiliates 0 0699999. Total Life and Annuity - Non-U.S. Affiliates 0799999. Total Life and Annuity - Affiliates 0 0 1099999. Total Life and Annuity - Non-Affiliates 0 1199999. Total Life and Annuity 0 1499999. Total Accident and Health - U.S. Affiliates 0 1799999. Total Accident and Health - Non-U.S. Affiliates 1899999. Total Accident and Health - Affiliates 0 0 2199999. Total Accident and Health - Non-Affiliates 2299999. Total Accident and Health 2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999) 0 0 0 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)

9999999 Totals - Life, Annuity and Accident and Health

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

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

		IVEILION	rance Ceded Life Insurance, Annuilles, Deposit Funds and											
1	2	3	4	5	6	7	8	Reserve C	redit Taken	11	Outstanding S	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliarv	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
														Collisulance
				ТХ	MCO/G	VA	0					0		U
			zed U.S. Affiliates - Other				0	•			1,166,021,919	0	22,365,230,983	0
			uthorized U.S. Affiliates				0	0	0	23, 138, 380, 398	1,166,021,919	0	22,365,230,983	0
0699999. 7	Total General	l Account - Au	uthorized Non-U.S. Affiliates				0	0	0	0	0	0	0	0
0799999	Total General	Account - Au	uthorized Affiliates				0	0	0	23, 138, 380, 398	1,166,021,919	0	22,365,230,983	0
			uthorized Non-Affiliates				0	_	<u> </u>		0	0		0
		Account Aut					0				1,166,021,919	0		0
							•				1, 100, 021, 919	0	22,303,230,983	
			nauthorized U.S. Affiliates				0			U	0	0	0	0
			nauthorized Non-U.S. Affiliates				0	0	·	0	0	0	0	0
1899999. 7	Total General	l Account - Ui	nauthorized Affiliates				0	0	0	0	0	0	0	0
00000	98-1345402	01/01/2017 .	Fortitude Reinsurance Company Ltd	BMU	MC0FW/I					0			283 . 607 . 765	0
				BMU	MCOFW/G	OA							156,346,830	0
			prized Non-U.S. Non-Affiliates	J			0	0	0	0	0	n	439,954,595	0
			nauthorized Non-Affiliates				0	•		0	0	0	439,954,595	0
							·	•		•		0		U
		Account Una					0			•		0	439,954,595	0
			ertified U.S. Affiliates				0	·	· · ·	0	0	0	0	0
2899999. 7	Total General	Account - Ce	ertified Non-U.S. Affiliates				0	0	0	0	0	0	0	0
2999999. 7	Total General	Account - Ce	ertified Affiliates				0	0	0	0	0	0	0	0
3200000 7	Total General	Account - Co	ertified Non-Affiliates				0	0	0	0	0	0	0	0
		Account Cer					0				0	0	0	0
							v		·	•	•	0	·	•
			eciprocal Jurisdiction U.S. Affiliates				0	•		·			·	0
			eciprocal Jurisdiction Non-U.S. Affiliates				0	•	0	0	0	0	0	0
4099999. 7	Total General	I Account - Re	eciprocal Jurisdiction Affiliates				0	0	0	0	0	0	0	0
4399999. 7	Total General	Account - Re	eciprocal Jurisdiction Non-Affiliates				0	0	0	0	0	0	0	0
4499999	Total General	Account Red	ciprocal Jurisdiction				0	0	0	0	0	0	0	0
			horized, Unauthorized, Reciprocal Jurisdiction and Certified				0			ļ <u> </u>	1.166.021.919	0	22.805.185.578	0
			Authorized U.S. Affiliates				0	0		23, 130,300,330	1,100,021,919	0	22,000,100,070	0
							· ·			· ·	0	0	0	•
			Authorized Non-U.S. Affiliates				0	0		0	0	0	0	0
			Authorized Affiliates				0	0	0	0	0	0	0	0
5599999. 7	Total Separat	te Accounts -	Authorized Non-Affiliates				0	0	0	0	0	0	0	0
5699999. 7	Total Separat	te Accounts A	Authorized				0	0	0	0	0	0	0	0
			Unauthorized U.S. Affiliates				0	0	0	0	0	0	0	0
			Unauthorized Non-U.S. Affiliates				0			0	0	0	0	0
			Unauthorized Affiliates				0	0		0	0	0	0	0
							·		<u> </u>	_		U	0	U
			Unauthorized Non-Affiliates				0				0	0	0	0
		te Accounts L					0	•		0		0	0	0
7099999. 7	Total Separat	te Accounts -	Certified U.S. Affiliates				0	0	0	0	0	0	0	0
7399999. 7	Total Separat	te Accounts -	Certified Non-U.S. Affiliates				0	0	0	0	0	0	0	0
			Certified Affiliates				0	0	0	0	0	0	0	0
			Certified Non-Affiliates				0						0	0
		te Accounts C					0			·		0	0	0
							v	v		0		0	1 0	U
			Reciprocal Jurisdiction U.S. Affiliates				0			0	0	0	0	0
			Reciprocal Jurisdiction Non-U.S. Affiliates				0	0	0	0	0	0	0	0
8599999. 7	Total Separat	te Accounts -	Reciprocal Jurisdiction Affiliates			<u> </u>	0	0	0	0	0	0	0	0
8899999. T	Total Separat	te Accounts -	Reciprocal Jurisdiction Non-Affiliates				0	0	0	0	0	0	0	0
			Reciprocal Jurisdiction				0	0	0	0	0	n	n	n
			Nuthorized, Unauthorized, Reciprocal Jurisdiction and Certified				0				0	0	0	0
				00 40000	00 5000000 50	00000 040000	U	U	0	U	U	U	0	U
			99, 0899999, 14999999, 19999999, 25999999, 30999999, 36999999, 41999	199, 48999	99, 5399999, 59	99999, 6499999,								
			999 and 8699999)				0	0	0	23, 138, 380, 398	1,166,021,919	0	22,365,230,983	0
9299999. 7			99999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4	299999, 5	199999, 549999	9, 6299999,								
	6599999, 73	399999, 7699	999, 8499999 and 8799999)				0	0	0	0	0	0	439,954,595	0
9999999 -	Totals						0	0	0	23, 138, 380, 398	1,166,021,919	0	22,805,185,578	0
							·			,,,,	.,,,		,, , , , , , , , , , , , , , , , ,	· · ·

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

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

1	2	3	4	5	6	7	8	9	10	Outstanding S	Surplus Relief	13	14
				Domi-					Reserve Credit	11	12		
NAIC				ciliary	Type of	Type of		Unearned	Taken Other			Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business		Premiums	than for Unearned			Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	Premiums	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
								,					
					,							• • • • • • • • • • • • • • • • • • • •	
												• • • • • • • • • • • • • • • • • • • •	
												• • • • • • • • • • • • • • • • • • • •	
	T												
9999999	- I otais												

# **SCHEDULE S - PART 4**

Reinsurance Ceded to Unauthorized Companies

					Venisurarice Ce	aca to oriantilo	nzea companie	,3						
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
									Issuing or		Funds			Sum of Cols.
					Paid and				Confirming		Deposited by			9+11+12+13
NAIC					Unpaid Losses				Bank		and Withheld		Miscellaneous	+14 but not in
Company		Effective		Reserve	Recoverable		Total	Letters of	Reference	Trust	from		Balances	Excess of
Code	Numbe	r Date	Name of Reinsurer	Credit Taken	(Debit)	Other Debits	(Cols.5+6+7)	Credit	Number (a)	Agreements	Reinsurers	Other	(Credit)	Col. 8
0399999.	Total Gene	eral Account - I	Life and Annuity U.S. Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
0699999.	Total Gene	eral Account - I	Life and Annuity Non-U.S. Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
0799999.	Total Gene	eral Account - I	Life and Annuity Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
00000	98-134540	2 01/01/2017	Fortitude Reinsurance Company Ltd	0	0	0	0	0			0	0	0	0
0999999.	General Ad	ccount - Life ar	nd Annuity Non-U.S. Non-Affiliates	0	0	0	0	0	XXX	1,384,622	0	0	0	0
1099999.	Total Gene	eral Account - I	Life and Annuity Non-Affiliates	0	0	0	0	0	XXX	1,384,622	0	0	0	0
1199999.	Total Gene	eral Account Li	fe and Annuity	0	0	0	0	0	XXX	1,384,622	0	0	0	0
1499999.	Total Gene	eral Account -	Accident and Health U.S. Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
1799999.	Total Gene	eral Account - A	Accident and Health Non-U.S. Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
1899999.	Total Gene	eral Account -	Accident and Health Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
2199999.	Total Gene	eral Account -	Accident and Health Non-Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
2299999.	Total Gene	eral Account A	ccident and Health	0	0	0	0	0	XXX	0	0	0	0	0
2399999.	Total Gene	eral Account		0	0	0	0	0	XXX	1,384,622	0	0	0	0
2699999.	Total Sepa	rate Accounts	- U.S. Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
2999999.	Total Sepa	rate Accounts	- Non-U.S. Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
3099999.	Total Sepa	rate Accounts	- Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
3399999.	Total Sepa	rate Accounts	- Non-Affiliates	0	0	0	0	0	XXX	0	0	0	0	0
3499999.	Total Sepa	rate Accounts		0	0	0	0	0	XXX	0	0	0	0	0
3599999.	Total U.S.	(Sum of 03999	999, 0899999, 1499999, 1999999, 2699999 and 3199999)	0	0	0	0	0	XXX	0	0	0	0	0
3699999.	Total Non-	U.S. (Sum of 0	0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)	0	0	0	0	0	XXX	1,384,622	0	0	0	0
9999999	- Totals	,		0	0	0	0	0	XXX	1,384,622	0	0	0	0

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

# **SCHEDULE S - PART 5**

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

								Reinsu	rance Ced	ea to Cert	illea Reins	urers as or	Decembei	31, Curre	nt Year (\$C	JUU OMILLE	ea)								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15			-	Collateral				23	24	25	26
															16	17	18	19	20	21	22		Percent	!	
																							Credit	!	
																						Percent	Allowed	!	Liability for
																						of	on Net	!	Reins-
							_							Dollar								Collateral	Obli-	Amount of	urance
							Percent				Total			Amount of								Provided	gation	Credit	with
					Certified Rein-		Collat-		Paid and		Recover-		Net	Collateral					Funds		Total	for Net Obli-	Subject to Collateral	Allowed for	Certified
						Effective	eral		Unpaid		able/ Reserve		Obligation Subject	Required for Full			Issuing or Confirming		Deposited		Collateral	gation	(Col. 23 /	Net Obligation	Reinsurers Due to
NAIC				Domi-	surer Rating	Date of	Required for Full		Losses		Credit	Miscellan-	to	Credit			Bank		by and			Subject to		Subject to	Collateral
Com-				ciliary	/1	Certified	Credit	Reserve	Recover-		Taken	eous	Collateral	(Col. 14	Multiple		Reference	Trust	Withheld			Collateral		Collateral	Deficiency
pany	ID	Effective		Juris-	through	Reinsurer		Credit	able	Other	(Col. 9 +	Balances	(Col. 12 -	Times	Beneficiary	Letters	Number	Agree-	from		17 + 19 +			(Col. 14 x	(Col. 14 -
Code	Number	Date	Name of Reinsurer	diction	6)	Rating	100%)	Taken	(Debit)	Debits	10 + 11)	(Credit)	13)	Col. 8)	Trust	of Credit	(a)	ments	Reinsurers	Other	20 + 21)			Col. 24)	Col. 25)
			ount - Life and Annuity U.S.	Affiliates	/	1	,	0	` '	0	· · · · · · · · · · · · · · · · · · ·	0	0	0	0	0	XXX	0	0	0		XXX	XXX	0	0
			ount - Life and Annuity Non-		iates			0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
			ount - Life and Annuity Affilia					0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
			ount - Life and Annuity Non-					0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
11999	99. Total G	General Acc	ount Life and Annuity					0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
14999	99. Total G	Seneral Acc	ount - Accident and Health L	J.S. Affilia	ates			0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
17999	99. Total G	Seneral Acc	ount - Accident and Health N	lon-U.S.	Affiliates			0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
18999	99. Total G	General Acc	ount - Accident and Health A	Affiliates				0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
21999	99. Total G	General Acc	ount - Accident and Health N	lon-Affilia	ates			0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
22999	99. Total G	Seneral Acc	ount Accident and Health					0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
23999	99. Total G	Seneral Acc	ount					0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
			counts - U.S. Affiliates					0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
			counts - Non-U.S. Affiliates					0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
			counts - Affiliates					0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
			counts - Non-Affiliates					0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
		Separate Ac						0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
			f 0399999, 0899999, 149999					0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
36999			um of 0699999, 0999999, 17	799999, 2	099999,	2999999 a	nd																	-	
	329999	99)						0	0	0	0	0	0	0	0	0	XXX	0	0	0	0	XXX	XXX	0	0
									[															'	
99999	99 - Totals	S						0	0	0	0	0	0	0	0	0	XXX	0	٥	0	0	XXX	XXX	ο'	0

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

#### **SCHEDULE S - PART 6**

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

		1	00 Omitted) 2	3	4	5
		2022	2021	2020	2019	2018
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	23,138,380	0	(2,042)	0	339,001
2.	Commissions and reinsurance expense allowances .	459,624	408	370	306	694
3.	Contract claims	170,228	42,953	40,378	43,646	94,913
4.	Surrender benefits and withdrawals for life contracts	799,462				
5.	Dividends to policyholders and refunds to members					
6.	Reserve adjustments on reinsurance ceded	22,022,877	(108,500)	(55,460)	(39,951)	498,961
7.	Increase in aggregate reserve for life and accident and health contracts					
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	0	0	0	0	0
9.	Aggregate reserves for life and accident and health contracts	0	0	0	0	0
10.	Liability for deposit-type contracts					
11.	Contract claims unpaid	0	0	0	0	0
12.	Amounts recoverable on reinsurance	0	0	0	0	0
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends and refunds to members (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due					
16.	Unauthorized reinsurance offset	0	0	0	0	0
17.	Offset for reinsurance with Certified Reinsurers			0	0	0
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	0	49,846	9,111	17,052	0
19.	Letters of credit (L)	0	0	0	0	0
20.	Trust agreements (T)	1,385	1,347	1,423	1,346	1,295
21.	Other (O)	0	0	0	0	0
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust			0	0	0
23.	Funds deposited by and withheld from (F)			0	0	0
24.	Letters of credit (L)			0	0	0
25.	Trust agreements (T)			0	0	0
26.	Other (O)			0	0	0

# **SCHEDULE S - PART 7**

Restatement of Balance Sheet to Identif	v Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)			48,837,285,567
2.	Reinsurance (Line 16)		0	1,341,904
3.	Premiums and considerations (Line 15)	0	0	0
4.	Net credit for ceded reinsurance	xxx	145,334,575	145 , 334 , 575
5.	All other admitted assets (balance)	946,546,249		946,546,249
6.	Total assets excluding Separate Accounts (Line 26)		145,334,575	49,930,508,294
7.	Separate Account assets (Line 27)	34,816,182,448		34,816,182,448
8.	Total assets (Line 28)	84,601,356,167	145,334,575	84,746,690,742
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)		0	37,549,823,158
10.	Liability for deposit-type contracts (Line 3)			6,890,165,048
11.	Claim reserves (Line 4)	0		0
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)			
14.	Other contract liabilities (Line 9)			
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)			2,828,665,368
20.	Total liabilities excluding Separate Accounts (Line 26)		145,334,575	47,575,686,981
21.	Separate Account liabilities (Line 27)	34,816,182,448		34,816,182,448
22.	Total liabilities (Line 28)	82,246,534,854	145,334,575	82,391,869,429
23.	Capital & surplus (Line 38)		xxx	2,354,821,314
24.	Total liabilities, capital & surplus (Line 39)	84,601,356,168	145,334,575	84,746,690,743
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	0		
26.	Claim reserves	0		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts			
30.	Other contract liabilities			
31.	Reinsurance ceded assets			
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables			
34.	Premiums and considerations	, ,		
35.	Reinsurance in unauthorized companies			
	· ·	_		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	_		
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers	_		
39.	Other ceded reinsurance payables/offsets	_		
40.	Total ceded reinsurance payable/offsets			

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

Life Contracts Accident and Health Insurance Premiums Total Active Including Policy Membership Columns Life Insurance Premiums 3,766 Annuity Other 2 through 5 Deposit-Type (b) .54,778,699 and Other Fe (a) Considera Considerations Contra .54,774,933 4,678,350 ΑL 2. Alaska ΑK 10 579 864 10 579 864 220 362 Arizona 40,626,518 .3,049,497 40,626,518 ΑZ 4. Arkansas 51,242,068 51,242,068 4.582.061 5. California 274.712.456 33.629.252 CA 274.712.456 6. 7. Colorado 53,345,405 .53,345,405 7,671,186 СО Connecticut СТ 25.801.576 .25.801.576 .983.691 8,785,135 8,785,135 157,031 DE 9. District of Columbia DC 4 507 248 4 507 248 564 286 10. 574,269,656 574,269,656 105,475,671 FL 11 Georgia GΑ 553 234 447 866 234 448 419 . 51, 118, 154 12. 10,220,539 Hawaii 10,220,539 .558,746 ΗΙ 13. Idaho 13.991.129 13,991,129 1,506,010 ID 14. Illinois Ш 155.205.666 155.205.666 47.133.964 15 268, 285, 917 23, 175, 239 IN 16. lowa. IΑ 10.676.664 10.676.664 6.016.245 17. 27,239,080 .27,239,080 3,550,895 KS 18. Kentucky 47.181.380 47.181.380 121 282 977 ΚY 19. . 15 . 593 . 036 Louisiana .85.838.363 .85.838.363 LA 20. Maine 13,347,719 3,102,480 13,347,719 21. Maryland MD 92.705.616 .92.705.616 2.885.654 22 Massachusetts 30,620,751 30,620,751 8,626,364 MΑ 23. Michigan М 96 147 667 96 147 667 2 350 283 42,631,365 6,763,983 42,631,365 MN 25. Mississippi 46,298,036 46,298,036 5,056,079 26. Missouri . 48.416.720 48.416.720 6.025.155 MO 27 563 16,924,021 ....846,284 Montana МТ 16,924,584 28. Nebraska NE 1 798 123 1 798 123 55 139 29 24,931,213 24,931,213 83,149 NV 30. New Hampshire NH 12 854 162 12 854 162 1 675 057 New Jersey 31. 183,720,790 183,720,790 .3,998,107 NJ 32 New Mexico 23 056 832 23 056 832 1 217 796 15,202,810 33. New York NY 195,764,406 195,764,406 34 North Carolina 2.128 204,625,442 204,627,570 88,924,717 35. North Dakota ND 2.680.269 . 2.680.269 . 25.546 19,740,965 152,729,572 152,729,572 OH 37 Oklahoma ΟK 7 329 706 7 329 706 1 762 664 Oregon . 91,848,938 .91,848,938 .6,891,964 OR 39 Pennsylvania 151.028.500 151.028.500 17,318,245 Rhode Island 40. 8.479.882 RI 12.549.884 12.549.884 41 South Carolina .66,757,637 .66,757,637 25,900,792 42 South Dakota SD .1.035.061 .1.035.061 . 29.284 43 4,329,544 .88,593,001 .88,593,001 ΤN 44. Texas . ТХ 399 279 737 866 279 738 265 851 832 094 45. 32,455,294 .32,455,294 .815,130 UT 46. Vermont 11.546.123 11.546.123 1.067.554 47 Virginia . 654 100.195.159 100.195.813 .21.807.178 VA 48 Washington 72,700,167 72,700,167 12, 180, 711 WA West Virginia 49 WV 20 744 661 20 744 661 4 625 697 50 Wisconsin 7,986,634 7,986,634 .495,161 WI 51. Wvomina WY 5 399 414 5 399 414 7 379 52. American Samoa AS 53 Guam 732 732 GU Puerto Rico 54. .260,418 260,418 17,032 PR 55 U.S. Virgin Islands . 2,057 VI 2,057 .2,631 56 Northern Mariana Islands .. MP N. 57. CAN 58. Aggregate Other Alien . ОТ XXX 0 700 055 0 n 700 055 12 901 59. 4,091,863,537 4,091,855,474 1,555,102,064 XXX 8,063 90. Reporting entity contributions for employee benefits Dividends or refunds applied to purchase paid-up additions and annuities. 91. 92. XXX 93 XXX 94 Aggregate or other amounts not allocable by State XXX 0 95 Totals (Direct Business). 8,063 4,091,855,474 . 0 . 0 4,091,863,537 1,555,102,064 XXX 96. Plus reinsurance assumed. XXX 405 999 405 999 4,092,261,473 4,092,269,536 97 Totals (All Business).. 0 0 1.555.102.064 8,063 XXX 98 Less reinsurance ceded. 23 138 380 398 23 138 380 398 Totals (All Business) less Reinsurance Ceded 8,063 (19,046,118,925) 0 (19,046,110,862 1,555,102,064 99 0 DETAILS OF WRITE-INS 58001 Aggregate Other Alien XXX .700.055 700.055 12.901 58002 XXX 58003. XXX Summary of remaining write-ins for Line 58 from overflow page ......Totals (Lines 58001 through 58003 plus XXX 58999 58998)(Line 58 above) XXX 0 700,055 0 0 700,055 12,901 9401 XXX 9402 9403. XXX Summary of remaining write-ins for Line 94 from 9498 0 0 0 0 overflow page ......Totals (Lines 9401 through 9403 plus 9498)(Line 9499. 0

<sup>94</sup> above) XXX

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG. 4. Q - Qualified - Qualified or accredited reinsurer. .51 2. R - Registered - Non-domiciled RRGs.. 5. N - None of the above - Not allowed to write business in the state

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

<sup>(</sup>b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Premiums received for life, annuities contracts and accident and health policies are generally allocated according to the address of the owner. If resident address of the owner is not available then the insured, issue or payor location is utilized. For some group accident and health policies the situs location of the contract is used.

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

#### **SCHEDULE T - PART 2**

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

Allocated by States and Territories

Direct Business Only

				-		iness Only			
			1	2	3 Disability	4 Long-Term	5	6	
			Life	Annuities	Income	Care	Den # T		
	States, Etc.		(Group and Individual)	(Group and Individual)	(Group and Individual)	(Group and Individual)	Deposit-Type Contracts	Totals	
1.		AL	3.766	54,774,933	,	,	4,678,350	59,457,049	
2.	Alaska		0	10,579,864			220,362	10,800,226	
3.	Arizona		0	40,626,518			3,049,497	43,676,015	
	Arkansas		0	51,242,068			4.582.061	55,824,129	
4.	California		0				33,629,252	308,341,708	
5.			0						
6.	Colorado			53,345,405			7,671,186	61,016,591	
7.	Connecticut		0	25,801,576			983,691	26,785,267	
8.	Delaware	DE	0	8,785,135			157,031	8,942,166	
9.	District of Columbia	DC	0	4,507,248			564,286	5,071,534	
10.	Florida	FL	0	574,269,656			105,475,671	679,745,327	
11.	Georgia	GA	553	234 , 447 , 866			51, 118, 154	285 , 566 , 573	
12.	Hawaii	HI	0	10,220,539			558,746	10,779,285	
13.	ldaho	ID	0	13,991,129			1,506,010	15 , 497 , 139	
14.	Illinois	IL	0	155,205,666			47, 133, 964	202,339,630	
15.	Indiana	IN	0	268,285,917			23, 175, 239	291,461,156	
16.	lowa	IA	0	10,676,664			6,016,245	16,692,909	
17.	Kansas		0	27,239,080			3,550,895	30,789,975	
18.	Kentucky		0	47,181,380			121,282,977	168,464,357	
19.	Louisiana		0	85,838,363			15,593,036	101,431,399	
	Maine		0					16,450,199	
20.							, ,		
21.	Maryland		0				2,885,654	95,591,270	
22.	Massachusetts		0	30,620,751			8,626,364	39,247,115	
23.	Michigan	MI	0	96,147,667			2,350,283	98,497,950	
24.	Minnesota	MN	0	42,631,365			6,763,983	49,395,348	
25.	Mississippi	MS	0	46,298,036			5,056,079	51,354,115	
26.	Missouri	МО	0	48,416,720			6,025,155	54,441,875	
27.	Montana	MT	563	16,924,021			846,284	17,770,868	
28.	Nebraska	NE	0	1,798,123			55 , 139	1,853,262	
29.	Nevada	NV	0	24,931,213			83,149	25,014,362	
30.	New Hampshire	NH	0	12,854,162			1,675,057	14,529,219	
31.		NJ	0	183,720,790			3,998,107	187,718,897	
32.	New Mexico	NM	0					24,274,628	
33.	New York			195,764,406			15,202,810	210,967,216	
34.	North Carolina		2 . 128	204,625,442			88,924,717	293,552,287	
35.		ND	0				25,546	2,705,815	
							19,740,965		
36.		OH	0	152,729,572			, ,	172,470,537	
37.		OK	0				1,762,664	9,092,370	
38.	Oregon		0				6,891,964	98,740,902	
39.	Pennsylvania		0	151,028,500			17,318,245	168,346,745	
40.	Rhode Island	RI	0	12,549,884			8,479,882	21,029,766	
41.	South Carolina	sc	0	66,757,637			25,900,792	92,658,429	
42.	South Dakota	SD		1,035,061			29,284	1,064,345	
43.	Tennessee	TN	0	88,593,001			4,329,544	92,922,545	
44.	Texas	TX	399	279,737,866			851,832,094	1 , 131 , 570 , 359	
45.	Utah	UT	0	32,455,294			815,130	33,270,424	
46.	Vermont		0	11,546,123			1,067,554	12,613,677	
47.	Virginia	VA	654	100 , 195 , 159			21,807,178	122,002,991	
48.	Washington		0				12,180,711	84,880,878	
49.	West Virginia		0				4,625,697	25,370,358	
50.	Wisconsin		0					8,481,795	
	Wyoming		0	5,399,414				5,406,793	
51.	• •						,		
52.	American Samoa		0	0			0	0	
53.	Guam		0	732			0	732	
54.	Puerto Rico		0	260,418			,	277,450	
55.	U.S. Virgin Islands		0	2,057			2,631	4,688	
56.	Northern Mariana Islands		0	0				0	
57.	Canada	CAN	0	0			0	0	
58.	Aggregate Other Alien	ОТ	0	700,055			12,901	712,956	
59.	Total		8,063	4,091,855,474	0	0	1,555,102,064	5,646,965,601	
				, , , , ,		·	, , ,	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	

#### American International Group, Inc.

SCHEDULE Y - Part 1 Organizational Chart

No	Level	NAIC	Company Name	Jurisdiction	State	Fed ID	Direct Ownership Percentage	Net AIG Group Ownership
2	2	00124 00000	American International Group, Inc.  AIG Capital Corporation	USA		13-2592361 60-0001373	100.00%	100.00%
3	3	00000	AIG Commercial Equipment Finance, Inc.	USA		20-1749201	100.00%	100.00%
4 5	3	00000	AIG Securities Lending Corp. First Principles Capital Management, LLC	USA USA		13-4009890 56-2376795	100.00% 100.00%	100.00% 100.00%
6 7	3	00000	Lavastone Capital LLC  AIG Employee Services, Inc.	USA		84-1697731	100.00% 100.00%	100.00%
8	3	00000	American International Facilities Management, LLC	USA		81-2596563	100.00%	100.00%
9	2	00000	AIG FCOE, Inc. AIG Federal Savings Bank	USA		46-4783969 51-0396365	100.00% 100.00%	100.00% 100.00%
11 12	2	00000	AIG Financial Products Corp. AIG Financial Products (Jersey) Limited	USA JEY		13-3389410 98-0356580	100.00% 100.00%	100.00% 100.00%
13	3	00000	AIG Financial Products Hong Kong Limited	HKG			100.00%	100.00%
14 15	3	00000	AIG Management France Limited  AIG Matched Funding Corp.	BMU USA		98-0339107 13-3472929	100.00% 100.00%	100.00% 100.00%
16	3	00000	AIG-FP Capital Preservation Corp.	USA		13-3647774	100.00%	100.00%
17 18	3 4	00000	AIG-FP Investment Company (Bermuda) Limited AIG-FP Funding (Cayman) Limited	BMU CYM		98-0358403	100.00% 100.00%	100.00% 100.00%
19 20	4	00000	AIG-FP Special Finance (Cayman) Limited AIG-FP Matched Funding Corp.	CYM USA		13-3592317	100.00% 100.00%	100.00% 100.00%
21	3	00000	AIG-FP Pinestead Holdings Corp.	USA		13-3909069	100.00%	100.00%
22	2	00000	AIG Foundation, Inc.  AIG Global Operations, Inc.	USA		20-3713472 45-1438352	100.00% 100.00%	100.00% 100.00%
24	3	00000	AIG Shared Services Corporation	USA		13-4923030	100.00%	100.00%
25 26	3	00000	AIG Technologies (Malaysia) Sdn. Bhd. AIG Technologies Kabushiki Kaisha	MYS JPN			100.00% 100.00%	100.00% 100.00%
27	2	00000	AIG International Inc.	USA		06-1381519	100.00%	100.00%
28 29	2	00000	AIG Markets, Inc. AIG Overseas Pool LLC	USA USA		01-0711344 27-4602464	100.00% 100.00%	100.00% 100.00%
30 31	2	00000	AIG Procurement Services, Inc. AIG Property Casualty Inc.	USA USA		45-4820515 27-1992729	100.00% 100.00%	100.00% 100.00%
32	3	00000	AIG Claims, Inc.	USA		13-2925174	100.00%	100.00%
33 34	4	00000	Global Loss Prevention, Inc. Health Direct, Inc.	USA USA		13-2978816 06-1332347	100.00% 100.00%	100.00% 100.00%
35	3	00000	AIG Global Operations (Ireland) Limited	IRL		98-1625821	100.00%	100.00%
36 37	3	00000	AIG PC Global Services, Inc.  AIG North America, Inc.	USA USA	<u> </u>	80-0485576 13-2989593	100.00% 100.00%	100.00% 100.00%
38	3	00000	AIG Property Casualty International, LLC	USA		01-0711348	100.00%	100.00%
39 40	4	00000	AIG Consultoria e Servicos Ltda.  AIG Global Benefits Network	BRA BEL			100.00% 98.77%	100.00% 100.00%
41	4	00000	AIG Insurance Management Services, Inc.	USA		13-3197914	100.00%	100.00%
42	5 4	00000	Grand Isle SAC Limited  AIG International Holdings GmbH	BMU CHE			100.00% 100.00%	100.00% 100.00%
44 45	5 6	00000	AIG APAC HOLDINGS PTE. LTD. AIG Asia Pacific Insurance Pte. Ltd.	SGP SGP			100.00% 100.00%	100.00% 100.00%
46	7	00000	AIG Australia Limited	AUS			100.00%	100.00%
47 48	7	00000	AIG Insurance (Thailand) Public Company Limited AIG Insurance Hong Kong Limited	THA HKG		98-1477944	100.00% 100.00%	100.00% 100.00%
49	8	00000	American International Underwriters, Limited	HKG		30 1177311	100.00%	100.00%
50 51	7	00000	AIG Insurance New Zealand Limited  AIG Korea Inc.	NZL KOR			100.00% 100.00%	100.00%
52	8	00000	AIG Advisors Inc.	KOR			100.00%	100.00%
53 54	7	00000	AIG Malaysia Insurance Berhad AIG Philippines Insurance, Inc.	MYS PHL			100.00% 100.00%	100.00% 100.00%
55 56	7	00000	AIG Re-Takaful (L) Berhad AIG Vietnam Insurance Company Limited	MYS VNM			100.00% 100.00%	100.00% 100.00%
57	7	00000	PT AIG Insurance Indonesia	IDN			100.00%	100.00%
58 59	7	00000	PT AIG Management Consulting PT Tiara Citra Cemerlang	IDN IDN			99.99% 99.99%	100.00% 99.99%
60	6	00000	AIG International Consulting (Shanghai) Co. Ltd.	CHN			100.00%	100.00%
61 62	6 7	00000	AIG International Limited AIG Business Consulting (Beijing) Co., Ltd.	HKG CHN			100.00% 100.00%	100.00%
63	6	00000	American Asiatic Underwriters, Limited	HKG			100.00%	100.00%
64 65	6	00000	Guam Insurance Adjusters, Inc. PT AIG Management Consulting	GUM IDN		96-0000500	100.00% 0.01%	100.00% 100.00%
66	7	00000	PT Tiara Citra Cemerlang	IDN			99.99%	99.99% 49.90%
67 68	6 7	00000 00000	Thai UIB Holding Company Limited Universal Insurance Broker Company Limited	THA			49.90% 50.10%	74.89%
69 70	6 5	00000	Universal Insurance Broker Company Limited AIG Canada Holdings Inc.	THA CAN			49.89% 100.00%	74.89% 100.00%
71	6	00000	AIG Insurance Company of Canada	CAN		98-1494842	100.00%	100.00%
72 73	5 6	00000	AIG Europe Holdings S.a.r.l AIG Advisors S.r.l.	LUX ITA	<u> </u>		100.00% 100.00%	100.00% 100.00%
74	6	00000	AIG Europe S.A.	LUX			100.00%	100.00%
75 76	7	00000	AIG Germany Holding GmbH WYNONA 1837 GmbH	DEU	-	98-0699805 98-0699802	100.00% 100.00%	100.00% 100.00%
77	7	00000	AIG Global Reinsurance Operations	BEL			100.00%	100.00%
78 79	7	00000	Hansa GmbH Hansa Grundstuckverwaltungs GmbH & Co. KG	DEU DEU	<del>                                     </del>		100.00% 94.50%	100.00% 100.00%
80 81	6 5	00000	Assib Underwriting Agenzia di Assicurazioni S.r.l. AIG Global Benefits Network	ITA BEL			49.00% 1.23%	49.00% 100.00%
82	5	00000	AIG Holdings Europe Limited	GBR		98-1286732	100.00%	100.00%
83 84	6	00000	AIG Israel Insurance Company Ltd American International Group UK Limited	ISR GBR			100.00% 100.00%	100.00% 100.00%
85	7	00000	AIG Europe (Services) Limited	GBR			100.00%	100.00%
86 87	8	00000	AIG Receivables Management Limited  AIG Trade Finance Limited	GBR GBR	<u> </u>		100.00% 100.00%	100.00% 100.00%
88	8	00000	The CI Group Holdings Limited	GBR			19.99%	19.99%
89 90	5 6	00000	AIG Investments UK Limited Talbot Holdings Ltd.	GBR BMU	-	98-0561094	100.00% 100.00%	100.00% 100.00%
91	7	00000	Talbot 2002 Underwriting Capital Ltd.	GBR			100.00%	100.00%
92 93	7	00000	Talbot Capital Ltd. Talbot Underwriting Capital Ltd.	BMU GBR			100.00% 100.00%	100.00% 100.00%
94 95	7	00000	Talbot Underwriting Holdings Ltd.	GBR GBR			100.00%	100.00%
96	9	00000	Talbot Underwriting Ltd. Syndicate 1183	GBR GBR			100.00% 100.00%	100.00% 100.00%
97 98	9	00000	Syndicate 2019 Talbot Risk Services Pte. Ltd.	GBR SGP			100.00% 100.00%	100.00% 100.00%
99	9	00000	Talbot Underwriting (LATAM) S.A.	CHL			99.00%	100.00%
100 101	9	00000	Talbot Underwriting Risk Services Ltd. Talbot Underwriting Services Ltd.	GBR GBR	<u> </u>		100.00% 100.00%	100.00% 100.00%
102	9	00000	Talbot Underwriting (LATAM) S.A.	CHL			1.00%	100.00%
103 104	5 6	00000	AIG Japan Holdings Kabushiki Kaisha  AIG Asset Management (Japan) Company Kabushiki Kaisha	JPN JPN	-		100.00% 100.00%	100.00% 100.00%
104	U	00000	Augustiki Kaisild	121.14	I	1	100.00%	100.00%

#### American International Group, Inc.

SCHEDULE Y - Part 1 Organizational Chart

No	Level	NAIC	Company Name	Jurisdiction	State	Fed ID	Direct Ownership Percentage	Net AIG Group Ownership
105 106	6 7	00000	AIG Business Partners Kabushiki Kaisha AIG Harmony Co., Ltd	JPN JPN			100.00% 100.00%	100.00% 100.00%
107	6	00000	AIG General Insurance Co., Ltd.	JPN			100.00%	100.00%
108	7	00000	Houtoku	JPN			10.00%	10.00%
109 110	7	00000	Japan China Health Medical Center  Kyoto Insurance Service Co., Ltd.	JPN JPN			10.00% 10.00%	10.00% 10.00%
111	7	00000	Nihon System Shuno	JPN			10.00%	10.00%
112 113	7	00000	Non-Life Insurance Building, Ltd. SI-LIFESUPPORT CO LTD	JPN JPN			10.00% 10.00%	10.00% 10.00%
114	7	00000	Saitama Sogo Hoken Service KK	JPN			10.00%	10.00%
115 116	7	00000	Toh Koh Co., Ltd. Tosen	JPN JPN			10.00% 10.00%	10.00% 10.00%
117	6	00000	AIG Partners Co., Ltd.	JPN			100.00%	100.00%
118 119	6 7	00000	American Home Assurance Co., Ltd.	JPN JPN			100.00% 9.40%	100.00% 62.04%
120	6	00000	T-PEC Corporation  JI Accident and Fire Insurance Company, Ltd.	JPN			50.00%	50.00%
121	6	00000	T-PEC Corporation	JPN			52.64%	62.04%
122 123	6 5	00000	Techmark Japan Kabushiki Kaisha AIG Latin America Investments, S.L.	JPN ESP		20-1087846	100.00% 100.00%	100.00% 100.00%
124	6	00000	AIG Brazil Holding I, LLC	USA		46-1889969	100.00%	100.00%
125 126	7 8	00000	AIG Seguros Brasil S.A. AIG Resseguros Brasil S.A.	BRA BRA			90.56% 100.00%	100.00% 100.00%
127	6	00000	AIG Brazil Holding II, LLC	USA		46-1902928	100.00%	100.00%
128 129	7 8	00000	AIG Seguros Brasil S.A. AIG Resseguros Brasil S.A.	BRA BRA			9.44% 100.00%	100.00% 100.00%
130	6	00000	AIG China Real Estate Investors Partner	BMU			99.98%	100.00%
131	6	31674	AIG Insurance Company-Puerto Rico	PRI		66-0319193	100.00%	100.00%
132 133	7	00000	AIG Insurance Agency, Inc Puerto Rico AIG Jamaica Insurance Company Limited	PRI JAM	<del>                                     </del>	66-0509110	100.00% 100.00%	100.00% 100.00%
134	6	00000	AIG Latin America Holdings LLC	USA		27-1930882	100.00%	100.00%
135 136	7	00000	AIG Consultoria e Servicos Ltda.  Garanplus S.A. de C.V.	BRA MEX	1		0.00%	100.00% 100.00%
137	6	00000	AIG Latin America I.I.	PRI		66-0687207	100.00%	100.00%
138 139	6 6	00000	AIG Mexico Servicios, S.A. de C.V. AIG Seguros Mexico, S.A. de C.V.	MEX MEX		98-1586880	100.00% 100.00%	100.00% 100.00%
140	6	00000	AIG-Seguros Mexico, S.A. de C.V. AIG-Metropolitana Cía. de Seguros y Reaseguros S.A.	ECU	<u> </u>	20-130088U	51.78%	51.78%
141	6	00000	American International Underwriters S.A.	URY			100.00%	100.00%
142 143	6	00000	American International Underwriters de Colombia, Ltda.  Garanplus S.A. de C.V.	COL MEX	1		100.00% 100.00%	100.00% 100.00%
144	6	00000	Inversiones Segucasai, C.A.	VEN			100.00%	100.00%
145 146	7 6	00000	C.A. de Seguros American International T A Holdings Ltd.	VEN ZWE			95.00% 14.08%	95.00% 14.08%
147	5	00000	AIG MEA Holdings Limited	ARE			100.00%	100.00%
148 149	6	00000	AIG Egypt Insurance Company S.A.E.  AIG Insurance Limited	EGY LKA			95.08% 100.00%	95.08% 100.00%
150	6	00000	AIG Lebanon SAL	LBN			100.00%	100.00%
151	6	00000	AIG MEA Limited	ARE			100.00%	100.00%
152 153	7 6	00000	AIG Kenya Insurance Company Limited  AIG Uganda Limited	KEN UGA			66.67% 100.00%	66.67% 100.00%
154	6	00000	American International Group Morocco Limited SA	MAR			99.98%	100.00%
155 156	5 6	00000	Johannesburg Insurance Holdings (Proprietary) Limited  AIG Life South Africa Limited	ZAF ZAF			100.00% 100.00%	100.00% 100.00%
157	6	00000	AIG South Africa Limited	ZAF			100.00%	100.00%
158 159	4 5	00000	AIG MEA Investments and Services, LLC  American International Group Morocco Limited SA	USA MAR		81-5275148	100.00% 0.02%	100.00% 100.00%
160	5	00000	Tata AIG General Insurance Company Limited	IND			26.00%	26.00%
161	4	00000	AIG Mexico Servicios, S.A. de C.V.	MEX			0.00%	100.00%
162 163	4	00000	AIG Transaction Execution Limited AIG Travel, Inc.	GBR USA		02-0547704	100.00% 100.00%	100.00% 100.00%
164	5	00000	AIG Travel Assist, Inc.	USA		13-2978727	100.00%	100.00%
165 166	6 7	00000	AIG Travel Asia Pacific Pte. Ltd.  AIG Travel Assist Consulting (Shanghai) Co., Ltd.	SGP			100.00% 100.00%	100.00% 100.00%
167	7	00000	AIG Travel Assist Malaysia Sdn. Bhd.	MYS			100.00%	100.00%
168 169	6 7	00000	AIG Travel EMEA Limited  AIG Travel Europe Limited	GBR GBR		39-1934816 52-2252160	100.00% 100.00%	100.00% 100.00%
170	6	00000	Travel Guard Americas LLC	USA		36-4496978	100.00%	100.00%
171 172	5	00000	Livetravel, Inc.  Travel Guard Group Canada, Inc./Groupe Garde Voyage du Canada, Inc.	USA CAN		39-1611328 89-2295536	100.00% 100.00%	100.00% 100.00%
173	5	00000	Travel Guard Group, Inc.  Travel Guard Group, Inc.	USA		39-1788198	100.00%	100.00%
174	4	00000	AIG United Guaranty - Agenzia di Assicurazione S.R.L.	ITA		98-1158712	100.00%	100.00%
175 176	4	00000	AIG Uzbekinvest Limited  American International Reinsurance Company, Ltd.	GBR BMU	1	23-2391022	51.00% 100.00%	51.00% 100.00%
177	5	00000	AIG China Real Estate Investors Partner	BMU		12.200	0.02%	100.00%
178 179	5 4	00000	American International Company Limited  Azur Group Limited	BMU GBR		13-2991949	100.00% 20.58%	100.00% 20.58%
180	4	00000	HPIS Limited	GBR		98-0346264	100.00%	100.00%
181 182	5 4	00000	Hospital Plan Insurance Services PCG 2019 Corporate Member Limited	GBR GBR	1	66-0598389 98-1524979	100.00% 100.00%	100.00% 100.00%
183	4	00000	Validus Holdings, Ltd.	BMU		98-0501001	100.00%	100.00%
184 185	5	00000	Validus Reinsurance, Ltd.	BMU BMU		98-0523608 98-1280257	100.00% 40.00%	100.00% 40.00%
185	6	00000	AlphaCat 2015, Ltd.  Validus Holdings (UK) Ltd.	GBR		20-1700722\	100.00%	100.00%
187	7	00000	Validus Reinsurance (Switzerland) Ltd	CHE		98-0572441	100.00%	100.00%
188 189	7	00000	Flagstone Reinsurance (Luxembourg) S.A.R.L Validus Research Inc.	CAN	<del>                                     </del>		100.00% 100.00%	100.00% 100.00%
190	6	00000	Validus UPS, Ltd.	BMU		98-1070844	100.00%	100.00%
191 192	7 8	00000	Flagstone (Bermuda) Holdings Limited  Mont Fort Re Ltd.	BMU BMU	1	98-0541812	100.00% 100.00%	100.00% 100.00%
193	5	00000	Validus Services (Bermuda), Ltd.	BMU	<u>L</u>	98-1278365	100.00%	100.00%
194	5	00000	Validus Ventures Ltd.	BMU		98-1210768	100.00%	100.00%
195 196	7	00000	AlphaCat Managers Ltd. AlphaCat Reinsurance Ltd.	BMU BMU	1	98-1210774 98-1220904	100.00% 100.00%	100.00% 100.00%
197	3	00000	AIG Property Casualty U.S., Inc.	USA		13-3386798	100.00%	100.00%
198 199	4 5	00000	AIG Aerospace Insurance Services, Inc. AIG Aerospace Adjustment Services, Inc.	USA	1	58-1354492 58-1036967	100.00% 100.00%	100.00% 100.00%
200	4	40258	AIG Assurance Company	USA	IL	02-6008643	100.00%	100.00%
201 202	4	00000	AIG MGU Holdings Inc. Private Client Select Insurance Services LLC	USA USA		92-0527572 88-4200069	100.00%	100.00% 100.00%
202	5 4	19402	AIG Property Casualty Company	USA	IL	25-1118791	100.00% 100.00%	100.00%
204	4	26883	AIG Specialty Insurance Company	USA	IL	02-0309086	100.00%	100.00%
205 206	4	00000	AIG Warranty Services of Florida, Inc.  AIG WarrantyGuard, Inc.	USA USA	1	58-2464603 13-3878133	100.00% 100.00%	100.00% 100.00%
207	4	19399	AIU Insurance Company	USA	NY	13-5303710	100.00%	100.00%
208	4	19380	American Home Assurance Company	USA	NY	13-5124990	100.00%	100.00%

#### American International Group, Inc.

SCHEDULE Y - Part 1 Organizational Chart

No	Level	NAIC	Company Name	Jurisdiction	State	Fed ID	Direct Ownership Percentage	Net AIG Group Ownership
209 210	5 5	00000	AHAC DECO Sub, LLC AIG AHAC Equity, LLC	USA USA		85-1401886 84-5137625	99.00% 99.00%	100.00% 100.00%
210	5	00000	AIG GI Fund Holdings Ltd	BMU		98-1537880	35.00%	100.00%
212	6	00000	AIG GI Ocean LLC	USA			100.00%	100.00%
213 214	5	00000	AIG Insurance Company China Limited  AIGGRE 950 Second Investor, LLC	CHN USA		46-3269746	100.00% 100.00%	100.00% 100.00%
215	5	00000	AIGGRE Capitol Hill Investor LLC	USA		47-2562460	50.00%	88.85%
216 217	5	00000	AIGGRE Clairemont Investor LLC  AIGGRE Clinton Grand Investor LLC	USA		47-2877908 81-5282357	50.00% 33.34%	88.85% 85.13%
218	5	00000	AIGGRE DC Ballpark Investor, LLC	USA		46-4106556	100.00%	100.00%
219 220	5	00000	AIGGRE EOLA LLC AIGGRE Edge Investor LLC	USA		46-3229826 47-1065261	100.00% 50.00%	100.00% 88.85%
221	5	00000	AIGGRE Europe Real Estate Fund I AHNU Feeder, LLC	USA		83-2922433	50.00%	100.00%
222	5	00000	AIGGRE Europe Real Estate Fund II GI Feeder, LLC	USA		83-4592028	35.51%	100.00%
223 224	5	00000	AIGGRE Juniper Investor LLC AIGGRE MXIP-Amistad LLC	USA		47-3025475 81-1160933	50.00% 100.00%	88.85% 100.00%
225	5	00000	AIGGRE Mystic, LLC	USA		46-3252807	100.00%	100.00%
226 227	5	00000	AIGGRE North Williams Investor LLC  AIGGRE U.S. LT Apartments Investor AHNU Feeder, LLC	USA		47-3494482 87-3195988	50.00% 50.00%	88.85% 100.00%
228	6	00000	AIGGRE U.S. LT Apartments Investor LLC	USA		87-1489222	53.70%	92.82%
229	5	00000	AIGGRE U.S. Real Estate Fund I AHNU Feeder, LLC  AIGGRE U.S. Real Estate Fund II AHNU Feeder, LLC	USA		83-4037225 83-3249891	50.00% 50.00%	100.00% 100.00%
231	5	00000	AIGGRE U.S. Real Estate Fund III AHNU Feeder, LLC	USA		83-3299639	50.00%	100.00%
232	5 5	00000	AIGGRE U.S. Real Estate Fund IV AHNU Feeder, LLC AIGGRE U.S. Real Estate Fund IV Sidecar ANHU Feeder, LLC	USA USA		88-1113056	50.00% 50.00%	100.00% 100.00%
234	5	00000	AIGGRE University of Minnesota Investor LLC	USA		88-1087397 46-5193669	51.00%	89.07%
235	5	00000	AIGGRE Williamsburg LLC	USA		46-1314434	100.00%	100.00%
236 237	5 5	00000	AIGGRE Williamsburg Preferred Investor LLC  American Home Assurance Company Escritorio de Representacao no Brasil Ltda.	USA BRA	1		100.00% 100.00%	100.00% 100.00%
238	6	00000	AIG Resseguros Brasil S.A.	BRA			0.00%	100.00%
239	5	00000 00000	American International Overseas Association	BMU		98-0033331	10.00%	100.00%
240 241	5	00000	COUNTRY FRESH HOLDING COMPANY INC.  Corebridge REI AHAC NUFIC Feeder I LLC	USA			2.07% 50.00%	20.53% 100.00%
242	5	00000	Corebridge REI AHAC NUFIC Feeder II LLC	USA		92-0314557	99.00%	100.00%
243 244	5 5	00000	Watch Investments No. 5 Trust Watch Investments No. 5 Trust, acting with respect to Series 2019-EM3	USA USA	<u> </u>		99.00% 99.00%	100.00% 100.00%
245	5	00000	Watch Investments No. 5 Trust, acting with respect to Series 2019-EM4	USA	<u> </u>	<u></u>	99.00%	100.00%
246 247	5 4	00000	Watch Investments No. 5 Trust, acting with respect to Series 2020-EM1	USA USA		22 1606420	99.00%	100.00%
247	5	00000	Arthur J. Glatfelter Agency, Inc. GIG of Missouri, Inc.	USA		23-1686428 43-1635265	100.00% 100.00%	100.00% 100.00%
249	5	00000	Glatfelter Claims Management, Inc.	USA		23-2826072	100.00%	100.00%
250 251	5 6	00000	Glatfelter Properties, LLC Codo 241, LP	USA		23-1686428 20-8613559	100.00% 15.35%	100.00% 15.35%
252	5	00000	Glatfelter Underwriting Services, Inc.	USA		23-2643776	100.00%	100.00%
253 254	5 6	00000	The Glatfelter Agency, Inc. East Building Associates, LP	USA		23-2317194 16-1651893	100.00% 50.00%	100.00% 50.00%
255	6	00000	Susquehanna Agents Alliance, LLC	USA		23-2317194	100.00%	100.00%
256	5	00000	Volunteer Firemen's Insurance Services, Inc.	USA		23-1732969	100.00%	100.00%
257 258	4	00000 19410	CYBERACUVIEW LLC Commerce and Industry Insurance Company	USA	NY	13-1938623	14.30% 100.00%	14.30% 100.00%
259	5	00000	Pearce & Pearce, Inc.	USA		57-0647428	100.00%	100.00%
260 261	4	00000 10651	Crop Risk Services, Inc. Eaglestone Reinsurance Company	USA	PA	37-1122370 22-3423217	100.00% 100.00%	100.00% 100.00%
262	4	23809	Granite State Insurance Company	USA	IL	02-0140690	100.00%	100.00%
263	4	23817	Illinois National Insurance Co.	USA	IL	37-0344310	100.00%	100.00%
264 265	4 5	19437 00000	Lexington Insurance Company AIG BG Holdings LLC	USA USA	DE	25-1149494 30-0578924	100.00% 100.00%	100.00% 100.00%
266	6	00000	AIG GI Fund Holdings Ltd	BMU		98-1537880	30.00%	100.00%
267 268	7 5	00000	AIG GI Ocean LLC AIGGRE Corte Madera LLC	USA		46-0843056	100.00% 100.00%	100.00% 100.00%
269	5	00000	AIGGRE Europe Real Estate Fund II GI Feeder, LLC	USA		83-4592028	28.97%	100.00%
270 271	5	00000	AIGGRE Forest City West Village Investor, LLC  AIGGRE Hill7 Office Investor LLC	USA		46-3359313 47-1570775	100.00% 51.00%	100.00% 89.07%
272	5	00000	AIGGRE MXIP LLC	USA		46-1181240	100.00%	100.00%
273	5	00000	AIGGRE NorthEdge Investor LLC	USA		47-2086764	51.00%	89.07%
274 275	5	00000	AIGGRE Puebla Automotive Investor I LLC  AIGGRE Puebla Automotive Investor II LLC	USA USA		47-2056279 47-2061426	51.00% 51.00%	89.07% 89.07%
276	5	00000	AIGGRE Redmond Investor, LLC	USA		46-1555640	100.00%	100.00%
277 278	5 6	00000	AIGGRE U.S. LT Apartments Investor Lexington Feeder, LLC AIGGRE U.S. LT Apartments Investor LLC	USA USA		87-1412404 87-1489222	100.00% 14.10%	100.00% 92.82%
278	5	00000	AIGGRE U.S. Real Estate Fund I Lexington Feeder, LLC	USA	<u> </u>	87-1489222	100.00%	100.00%
280	5	00000	AIGGRE U.S. Real Estate Fund II Lexington Feeder, LLC	USA		83-2914124	100.00%	100.00%
281 282	5	00000	AIGGRE U.S. Real Estate Fund III Lexington Feeder, LLC AIGGRE U.S. Real Estate Fund IV Lexington Feeder, LLC	USA	1	83-2934516 87-1458195	100.00% 100.00%	100.00% 100.00%
283	5	00000	AIGGRE U.S. Real Estate Fund IV Sidecar Lexington Feeder, LLC	USA		87-1385646	100.00%	100.00%
284 285	5	00000	COUNTRY FRESH HOLDING COMPANY INC.  Corebridge REI Lexington Holdco LLC	USA	1	92-0260874	3.16% 100.00%	20.53% 100.00%
286	5	00000	Integrated Manufacturing Companies, Inc.	USA		-1 02000/4	30.88%	80.69%
287	5	00000	Watch Investments No. 6 Trust	USA			100.00%	100.00%
288 289	5 4	00000	Watch Investments No. 6 Trust, acting with respect to Series 2019-EM5 Lexington Specialty Insurance Agency, Inc.	USA USA	<u> </u>	85-1674333	100.00% 100.00%	100.00% 100.00%
290	4	00000	Morefar Marketing, Inc.	USA		23-2101054	100.00%	100.00%
291 292	4 5	19445 00000	National Union Fire Insurance Company of Pittsburgh, Pa.  AHAC DECO Sub, LLC	USA USA	PA	25-0687550 85-1401886	100.00%	100.00% 100.00%
293	5	00000	AIG AHAC Equity, LLC	USA	<u>L</u>	84-5137625	1.00%	100.00%
294	5	00000	AIG GI Fund Holdings Ltd	BMU USA		98-1537880	35.00%	100.00%
295 296	6 5	00000	AIG GI Ocean LLC AIGGRE Bridges/Angeline Investor, LLC	USA		46-3369437	100.00% 100.00%	100.00% 100.00%
297	5	00000	AIGGRE Europe Real Estate Fund I AHNU Feeder, LLC	USA		83-2922433	50.00%	100.00%
298 299	5	00000	AIGGRE Europe Real Estate Fund II GI Feeder, LLC  AIGGRE Gardens Investor, LLC	USA	1	83-4592028 46-2190351	35.51% 100.00%	100.00% 100.00%
300	5	00000	AIGGRE Hill7 Investor LLC	USA	<u> </u>	47-1614379	50.00%	88.85%
301	5	00000	AIGGRE MXIP-OD I LLC	USA		81-1326780	100.00%	100.00%
302 303	5	00000	AIGGRE MXIP-OD II LLC AIGGRE Park Central LLC	USA		81-1349434 81-5189062	100.00% 100.00%	100.00% 100.00%
304	5	00000	AIGGRE Pinehills Investor LLC	USA		47-1859525	50.00%	88.85%
305 306	5 5	00000	AIGGRE Solana Olde Town Investor LLC  AIGGRE U.S. LT Apartments Investor AHNU Feeder, LLC	USA USA		47-4516826 87-3195988	100.00% 50.00%	100.00% 100.00%
306	6	00000	AIGGRE U.S. LT Apartments Investor LLC	USA		87-3195988 87-1489222	50.00%	92.82%
308	5	00000	AIGGRE U.S. Real Estate Fund I AHNU Feeder, LLC	USA		83-4037225	50.00%	100.00%
309 310	5	00000	AIGGRE U.S. Real Estate Fund II AHNU Feeder, LLC  AIGGRE U.S. Real Estate Fund III AHNU Feeder, LLC	USA	<del>                                     </del>	83-3249891 83-3299639	50.00% 50.00%	100.00% 100.00%
311	5	00000	AIGGRE U.S. Real Estate Fund IV AHNU Feeder, LLC	USA		88-1113056	50.00%	100.00%
312	5	00000	AIGGRE U.S. Real Estate Fund IV Sidecar ANHU Feeder, LLC	USA		88-1087397	50.00%	100.00%

#### American International Group, Inc.

SCHEDULE Y - Part 1 Organizational Chart

131   5   00000   AlGORE Vide LLC	100.00% 49.00% 100.00% 100.00% 78.00% 100.00% 100.00% 100.00% 100.00% 100.00% 66.67% 33.33% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00%	100.00% 49.00% 49.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 40.00% 100.00% 100.00% 100.00%
1316   6   000000   Global, Properties, Inc.   USA   13-7937998   131-7937998   131-7937998   131-7937998   131-7937998   131-7937998   131-7937998   131-7937998   131-793799   131-7937	100.00% 100.00% 78.00% 100.00% 100.00% 100.00% 100.00% 100.00% 66.67% 33.33% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00%	49.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 66.67% 33.33% 100.00% 100.00% 57.14% 40.00%
1316   S   000000   American International Persons Lococcusion   PSU   95-0035373	78.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 33.33% 100.00% 100.00% 57.14% 40.00% 100.00% 100.00% 550.00% 100.00% 100.00% 100.00% 100.00%	100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 66.67% 33.33% 100.00% 100.00% 100.00% 100.00%
319   0   000000   Antericon International Reality ILC   USA   31-0106783	100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 66.67% 33.33% 100.00% 100.00% 40.00% 100.00% 100.00% 57.14% 40.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00%	100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 66.67% 33.33% 100.00% 100.00% 57.14% 40.00%
320   6   000000   AIS Property Company Designated Activity Company   IRL   USA   27:0152083   322   6   000000   MR. Manifeld Company, Inc.   USA   03:0143430   33:0143430	100.00% 100.00% 100.00% 100.00% 66.67% 33.33% 100.00% 100.00% 57.14% 40.00% 100.00% 100.00% 2.07% 50.00% 1.00%	100.00% 100.00% 100.00% 100.00% 66.67% 33.33% 100.00% 100.00% 57.14% 40.00%
232	100.00% 100.00% 100.00% 66.67% 33.33% 100.00% 100.00% 57.14% 40.00% 100.00% 100.00% 2.07% 50.00% 1.00% 1.00% 1.00% 1.00% 1.00% 1.00%	100.00% 100.00% 100.00% 66.67% 33.33% 100.00% 100.00% 57.14% 40.00%
324   8   00000	100.00% 66.67% 33.33% 100.00% 100.00% 100.00% 40.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00% 100.00%	100.00% 66.67% 33.33% 100.00% 100.00% 57.14% 40.00%
325   8   000000   Front Four Residences owners Association, Inc.   USA	66.67% 33.33% 100.00% 100.00% 100.00% 57.14% 40.00% 100.00% 100.00% 100.00% 100.00% 50.00% 100.00% 100.00%	66.67% 33.33% 100.00% 100.00% 100.00% 57.14% 40.00% 100.00%
327   8   00000   Spruce Peak Radeer Owners' Association, Inc.   USA   20-0754156	100.00% 100.00% 100.00% 57.14% 40.00% 100.00% 100.00% 2.07% 50.00% 1.00% 100.00% 100.00%	100.00% 100.00% 100.00% 57.14% 40.00% 100.00%
327   8   00000   Spruce Peak Resort Association, Inc.   USA   20-0754156	100.00% 100.00% 57.14% 40.00% 100.00% 100.00% 2.07% 50.00% 1.00% 100.00%	100.00% 100.00% 57.14% 40.00% 100.00%
229   8   00000   Stowe Mountain Cub, LLC	57.14% 40.00% 100.00% 100.00% 100.00% 2.07% 50.00% 1.00% 100.00%	57.14% 40.00% 100.00%
331   7   00000   The Club Residences at Spruce Peak Owners' Association, Inc.   USA	40.00% 100.00% 100.00% 100.00% 2.07% 50.00% 1.00% 100.00%	40.00% 100.00%
331	100.00% 100.00% 100.00% 2.07% 50.00% 1.00% 100.00%	100.00%
334   S   00000   Call UK Investments Ltd.	100.00% 2.07% 50.00% 1.00% 100.00%	100 0
335   5	2.07% 50.00% 1.00% 100.00% 100.00%	100.00% 100.00%
336   S	1.00% 100.00% 100.00%	20.53%
338   S   00000   Corebridge REI Bartlett Investor III LLC	100.00% 100.00%	100.00%
338   S   00000   Corebridge RET Papermill Investor III LLC   USA   VT   0.3-0449619   340   5   11562   National Union Fire Insurance Company of Vermont   USA   VT   0.3-0449619   340   5   00000   PineBridge Employee PE/RE Fund 2007, LP.   USA   36-4616359   341   5   00000   Varagon Capital Management Me/P, LLC   USA   USA   343   5   00000   Watch Investments No. 1 Trust   USA   USA   USA   344   5   00000   Watch Investments No. 1 Trust, acting with respect to Series 2019-EM2   USA   USA   345   5   00000   Watch Investments No. 1 Trust, acting with respect to Series 2019-EM3   USA   USA   346   5   00000   Watch Investments No. 5 Trust, acting with respect to Series 2019-EM4   USA   USA   347   5   00000   Watch Investments No. 5 Trust, acting with respect to Series 2019-EM4   USA   USA   348   5   000000   Watch Investments No. 5 Trust, acting with respect to Series 2019-EM4   USA   USA   348   5   000000   Watch Investments No. 5 Trust, acting with respect to Series 2019-EM4   USA		100.00% 100.00%
340   S   00000   PineBridge Employee PE/RE Fund 2007, LP.   USA   36-4616359	100 00%	100.00%
341   S   00000   Varagon Capital Management MCP, LIC   USA	83.74%	100.00% 83.74%
343   5	19.92%	50.12%
344   5	11.11%	28.37%
345   5	100.00% 100.00%	100.00% 100.00%
347   5   00000   Watch Investments No. 5 Trust, acting with respect to Series 2019-EM4   USA   USA   348   5   00000   Watch Investments No. 5 Trust, acting with respect to Series 2020-EM1   USA   II.   02-0172170   USA   II.   02-0172170   USA   II.   02-0172170   USA   II.   02-0172170   USA   II.   02-0172170   USA   II.   02-0172170   USA   II.   02-0172170   USA   II.   02-0172170   USA   II.   02-0172170   USA   II.   02-0172170   USA	1.00%	100.00%
348         5         00000         Watch Investments No. 5 Trust, acting with respect to Series 2020-EM1         USA           349         4         23841         New Hampshire Insurance Company         USA         IL         02-0172170           350         5         00000         American International Overseas Association         BMU         98-033331           351         4         00000         Risk Specialists Companies Insurance Agency, Inc.         USA         22-2174788           352         5         00000         Design Professionals Association Risk Purchasing Group, Inc.         USA         36-3847698           353         5         00000         Risk Specialists Company (Bermuda), Ltd.         BMU           354         4         00000         Service Net Warranty, LLC         USA         26-4328522           355         5         00000         Sink Specialists Company (Bermuda), Inc.         CAN         USA         27-2966330           356         5         00000         Sink Specialists Company of LLC         USA         27-2966330           357         5         00000         Sink Specialists Company of LLC         USA         NH         02-06074238           358         4         10436         Stratford Insurance Company         U	1.00% 1.00%	100.00% 100.00%
350   5   00000   American International Overseas Association   BMU   98-0033331   351   4   00000   Risk Specialists Companies Insurance Agency, Inc.   USA   22-211/4788   352   5   00000   Design Professionals Association Risk Purchasing Group, Inc.   USA   36-3847698   353   5   00000   Risk Specialists Company (Bermuda), Ltd.   BMU	1.00%	100.00%
351	100.00% 12.00%	100.00% 100.00%
353   5	100.00%	100.00%
354   4   00000   Service Net Warranty, LLC   USA   26-4328522   355   5   00000   SNM IN (CANADA), INC.   CAN	100.00%	100.00%
355   5	100.00% 100.00%	100.00% 100.00%
357         5         00000         Service Net Solutions of Florida LLC         USA         30-0074238           358         4         40436         Stratford Insurance Company         USA         NH         02-0361360           359         4         19429         The Insurance Company of the State of Pennsylvania         USA         IL         13-5540698           360         4         37982         Tudor Insurance Company         USA         NH         13-3018617           361         4         00000         Westco Claims Management Services, Inc.         USA         NH         12-22339635           362         4         00000         Westcor Insurance Managers, Inc.         USA         22-2328783           363         4         13196         Western World Insurance Company         USA         NH         02-0266622           364         3         00000         Hansa Grundstuckverwaltungs GmbH & Co. KG         DEU         USA         98-0553749           365         3         00000         Validus Specialty, LLC         USA         98-0553749           366         4         00000         AlphaCat Capital Inc.         USA         47-4928806           367         4         00000         Validus Reavery Inc.	100.00%	100.00%
358	100.00% 100.00%	100.00% 100.00%
360	100.00%	100.00%
361         4         00000         Westco Claims Management Services, Inc.         USA         22-2339635           362         4         00000         Westco Insurance Managers, Inc.         USA         22-2282783           363         4         13196         Western World Insurance Company         USA         NH         02-0266622           364         3         00000         Hansa Grundstuckverwaltungs GmbH & Co. KG         DEU         USA         98-0553749           365         3         00000         Validus Specialty, LLC         USA         98-0553749           366         4         00000         AlphaCat Capital Inc.         USA         47-4928806           367         4         00000         Validus Re Americas (New Jersey), Inc.         USA         27-0434288           368         4         00000         Validus Reaseguros, Inc.         USA         45-5214740           369         4         00000         Validus Reaseguros, Inc.         USA         42-1767026           371         4         00000         Validus Services, Inc.         USA         42-1767027           372         2         00000         AliG.COM, Inc.         USA         27-1052710           374         2	100.00%	100.00% 100.00%
363         4         13196         Western World Insurance Company         USA         NH         02-0266622           364         3         00000         Hansa Grundstuckverwaltungs GmbH & Co. KG         DEU           365         3         00000         Validus Specialty, LLC         USA         98-0553749           366         4         00000         AlphaCat Capital Inc.         USA         47-4928806           367         4         00000         Validus America, Inc.         USA         27-0434288           368         4         00000         Validus Reaseguros, Inc.         USA         45-5214740           369         4         00000         Validus Services, Inc.         USA         42-1767026           370         4         00000         Validus Services, Inc.         USA         42-1767027           372         2         00000         Validus Services, Inc.         USA         42-1767027           373         2         00000         Alfa.COM, Inc.         USA         42-1767027           374         2         00000         Alfa.COM, Inc.         USA         42-1765027           374         2         00000         Blackboard U.S. Holdings, Inc.         USA         46-475	100.00% 100.00%	100.00%
364         3         00000         Hansa Grundstuckverwaltungs GmbH & Co. KG         DEU           365         3         00000         Validus Specialty, LLC         USA         98-0553749           366         4         00000         AlphaCat Capital Inc.         USA         47-4928806           367         4         00000         Validus America, Inc.         USA         27-0434288           368         4         00000         Validus Re Americas (New Jersey), Inc.         USA         45-5214740           369         4         00000         Validus Reaseguros, Inc.         USA         47-3239170           370         4         00000         Validus Services, Inc.         USA         42-1767026           371         4         00000         Validus Specialty Underwriting Services, Inc.         USA         42-1767027           372         2         00000         AlfG.COM, Inc.         USA         52-2219152           373         2         00000         AM Holdings LLC         USA         27-1052710           374         2         00000         Blackboard Us. Holdings, Inc.         USA         USA         46-4754847           375         3         00000         Blackboard Services, LLC	100.00%	100.00%
365   3   00000   Validus Specialty, LLC   USA   98-0553749     366   4   00000   AlphaCat Capital Inc.   USA   47-4928806     367   4   00000   Validus America, Inc.   USA   27-0434288     368   4   00000   Validus Reaseguros, Inc.   USA   45-5214740     369   4   00000   Validus Reaseguros, Inc.   USA   74-3239170     370   4   00000   Validus Services, Inc.   USA   42-1767026     371   4   00000   Validus Specialty Underwriting Services, Inc.   USA   42-1767027     372   2   00000   AIG.COM, Inc.   USA   42-1767027     373   2   00000   AM Holdings LLC   USA   27-1052710     374   2   00000   Blackboard U.S. Holdings, Inc.   USA   46-4754847     375   3   00000   Blackboard Customer Care Insurance Services, LLC   USA   46-3415577     376   3   00000   Blackboard Services, LLC   USA   32-0433306     377   3   13551   Blackboard Specialty Insurance Company   USA   DE   26-2996716     378   4   26611   Blackboard Insurance Company   USA   DE   26-2996716     379   2   00000   Corebridge Financial, Inc.   USA   95-4715639     380   3   00000   AH SubGP 1384 Woodglen, LLC   USA   47-3941018     381   3   00000   AH SubGP 1384 Woodglen, LLC   USA   47-3941018     368   3   00000   AH SubGP 1384 Woodglen, LLC   USA   47-3941018     369   4   00000   USA   00000   USA   00000   USA   00000   USA   000000   00000000000000000000000000	100.00% 5.50%	100.00% 100.00%
367         4         00000         Validus America, Inc.         USA         27-0434288           368         4         00000         Validus Re Americas (New Jersey), Inc.         USA         45-5214740           369         4         00000         Validus Reaseguros, Inc.         USA         74-3239170           370         4         00000         Validus Services, Inc.         USA         42-1767026           371         4         00000         Validus Specialty Underwriting Services, Inc.         USA         42-1767027           372         2         00000         AIG.COM, Inc.         USA         52-2219152           373         2         00000         AM Holdings LLC         USA         27-1052710           374         2         00000         Blackboard U.S. Holdings, Inc.         USA         46-4754847           375         3         00000         Blackboard Customer Care Insurance Services, LLC         USA         46-3415577           376         3         00000         Blackboard Services, LLC         USA         32-0433306           377         3         13551         Blackboard Services, LLC         USA         DE         26-2996716           378         4         26611         <	100.00%	100.00%
368         4         00000         Validus Re Americas (New Jersey), Inc.         USA         45-5214740           369         4         00000         Validus Reaseguros, Inc.         USA         74-3239170           370         4         00000         Validus Services, Inc.         USA         42-1767026           371         4         00000         Validus Specialty Underwriting Services, Inc.         USA         42-1767027           372         2         00000         AIG.COM, Inc.         USA         52-2219152           373         2         00000         AM Holdings LLC         USA         27-1052710           374         2         00000         Blackboard U.S. Holdings, Inc.         USA         46-4754847           375         3         00000         Blackboard Customer Care Insurance Services, LLC         USA         46-4475877           376         3         00000         Blackboard Services, LLC         USA         32-0433306           377         3         13551         Blackboard Specialty Insurance Company         USA         DE         26-2996716           378         4         26611         Blackboard Insurance Company         USA         DE         52-0976199           379 <t< td=""><td>100.00% 100.00%</td><td>100.00% 100.00%</td></t<>	100.00% 100.00%	100.00% 100.00%
370         4         00000         Validus Services, Inc.         USA         42-1767026           371         4         00000         Validus Specialty Underwriting Services, Inc.         USA         42-1767027           372         2         00000         AIG.COM, Inc.         USA         52-2219152           373         2         00000         AM Holdings LLC         USA         27-1052710           374         2         00000         Blackboard U.S. Holdings, Inc.         USA         46-4754847           375         3         00000         Blackboard Customer Care Insurance Services, ILC         USA         46-3415577           376         3         00000         Blackboard Services, ILC         USA         DE         26-2996716           377         3         13551         Blackboard Specialty Insurance Company         USA         DE         26-2996716           378         4         26611         Blackboard Insurance Company         USA         DE         52-0976199           379         2         00000         Corebridge Financial, Inc.         USA         95-4715639           380         3         00000         AH SubGP 1384 Woodglen, ILC         USA         47-1366098           382	100.00%	100.00%
371         4         00000         Validus Specialty Underwriting Services, Inc.         USA         42-1767027           372         2         00000         AIG.COM, Inc.         USA         52-2219152           373         2         00000         AM Holdings LLC         USA         27-1052710           374         2         00000         Blackboard U.S. Holdings, Inc.         USA         46-4754847           375         3         00000         Blackboard Customer Care Insurance Services, LLC         USA         46-3415577           376         3         00000         Blackboard Services, LLC         USA         32-0433306           377         3         13551         Blackboard Specialty Insurance Company         USA         DE         26-2996716           378         4         26611         Blackboard Insurance Company         USA         DE         52-0976199           379         2         00000         Corebridge Financial, Inc.         USA         95-4715639           380         3         00000         AH SubGP 135 Filat Iron, LLC         USA         81-4149834           381         3         00000         AH SubGP 1354 Woodglen, LLC         USA         47-1366098           382         3	100.00%	100.00%
373         2         00000         AM Holdings LLC         USA         27-1052710           374         2         00000         Blackboard U.S. Holdings, Inc.         USA         46-4754847           375         3         00000         Blackboard Customer Care Insurance Services, LLC         USA         46-3415577           376         3         00000         Blackboard Services, LLC         USA         DE         26-2996716           377         3         13551         Blackboard Specialty Insurance Company         USA         DE         26-2996716           378         4         26611         Blackboard Insurance Company         USA         DE         52-0976199           379         2         00000         Corebridge Financial, Inc.         USA         95-4715639           380         3         00000         AH SubGP 1138 Hat Iron, LLC         USA         81-414984           381         3         00000         AH SubGP 134 Woodglen, LLC         USA         47-1366098           382         3         00000         AH SubGP 1450 Timber, LLC         USA         47-3941018	100.00% 100.00%	100.00% 100.00%
374         2         00000         Blackboard U.S. Holdings, Inc.         USA         46-4754847           375         3         00000         Blackboard Customer Care Insurance Services, LLC         USA         46-3415577           376         3         00000         Blackboard Services, LLC         USA         DE         26-296716           377         3         13551         Blackboard Specialty Insurance Company         USA         DE         26-2996716           378         4         26611         Blackboard Insurance Company         USA         DE         52-0976199           379         2         00000         Corebridge Financial, Inc.         USA         95-4715639           380         3         00000         AH SubGP 1158 Flat Iron, LLC         USA         81-414984           381         3         00000         AH SubGP 134 Woodglen, LLC         USA         47-336098           382         3         00000         AH SubGP 1450 Timber, LLC         USA         47-3941018	100.00%	100.00%
375         3         00000         Blackboard Customer Care Insurance Services, LLC         USA         46-3415577           376         3         00000         Blackboard Services, LLC         USA         32-0433306           377         3         13551         Blackboard Specialty Insurance Company         USA         DE         26-2996716           378         4         26611         Blackboard Insurance Company         USA         DE         52-0976199           379         2         00000         Corebridge Financial, Inc.         USA         95-4715639           380         3         00000         AH SubGP 1158 Flat Iron, LLC         USA         81-4149834           381         3         00000         AH SubGP 1349 Woodglen, LLC         USA         47-394018           382         3         00000         AH SubGP 1450 Timber, LLC         USA         47-3941018	100.00% 100.00%	100.00% 100.00%
377         3         13551         Blackboard Specialty Insurance Company         USA         DE         26-2996716           378         4         26611         Blackboard Insurance Company         USA         DE         52-0976199           379         2         00000         Corebridge Financial, Inc.         USA         95-4715639           380         3         00000         AH SubGP 1158 Flat Iron, LLC         USA         81-4149834           381         3         00000         AH SubGP 1384 Woodglen, LLC         USA         47-1366098           382         3         00000         AH SubGP 1450 Timber, LLC         USA         47-3941018	100.00%	100.00%
378         4         26611         Blackboard Insurance Company         USA         DE         52-0976199           379         2         00000         Corebridge Financial, Inc.         USA         95-4715639           380         3         00000         AH SubGP 1158 Flat Iron, LLC         USA         81-4149834           381         3         00000         AH SubGP 1384 Woodglen, LLC         USA         47-1366098           382         3         00000         AH SubGP 1450 Timber, LLC         USA         47-3941018	100.00% 100.00%	100.00% 100.00%
380         3         00000         AH SubGP 1158 Flat Iron, LLC         USA         81-4149834           381         3         00000         AH SubGP 1384 Woodglen, LLC         USA         47-1366098           382         3         00000         AH SubGP 1450 Timber, LLC         USA         47-3941018	100.00%	100.00%
381         3         00000         AH SubGP 1384 Woodglen, LLC         USA         47-1366098           382         3         00000         AH SubGP 1450 Timber, LLC         USA         47-3941018	77.70% 100.00%	77.70% 77.70%
382 3 00000 AH SubGP 1450 Timber, LLC USA 47-3941018	100.00%	77.70%
ן ב ב ב ב ב ב ב ב ב ב ב ב ב ב ב ב ב ב ב	100.00%	77.70%
384 3 00000 AH SubGP 39 Wellington Place, LLC USA 47-4855480	100.00% 100.00%	77.70% 77.70%
385 3 00000 AH SubGP 479 Sunrise, LLC USA 47-1715613	100.00%	77.70%
386         3         00000         AH SubGP 585 St. Clair, LLC         USA         81-0813842           387         3         00000         AH SubGP 603 Casa Grande, LLC         USA         82-2455950	100.00% 100.00%	77.70% 77.70%
388 3 00000 AH SubGP 757 Argyle Avenue, LLC USA 82-2200812	100.00%	77.70%
389         3         00000         AH SubGP 831 Walden Pond, LLC         USA         85-1970272           390         3         00000         AIG Life Holdings, Inc.         USA         74-0483432	100.00% 100.00%	77.70% 77.70%
390   3   00000   AlG Life Holdings, Inc.   USA   74-0483432	100.00%	77.70%
392 5 00000 AIG Life of Bermuda, Ltd. BMU 98-0181730	100.00%	77.70%
393         6         00000         AIG Credit Corp. of Canada         CAN           394         6         00000         Alabaster Capital LLC         USA	100.00% 100.00%	77.70% 77.70%
395 7 00000 SPIAILLC USA	100.00%	77.70%
396         8         00000         ABI Holdings LLC         USA           397         6         00000         Corebridge Bermuda Services Limited         BMU         98-1691692	100.00% 100.00%	77.70% 77.70%
397         6         00000         Constitutes Bernituda Services Limited         Bind         96-1091692           398         5         60488         American General Life Insurance Company         USA         TX         25-0598210	100.00%	77.70%
399 6 00000 AGL Assignment Company, LLC USA 30-0809145	100.00%	77.70%
400         6         00000         AGL Loan Investments Corporation         USA         84-4510983           401         6         00000         AGLIC Investments Bermuda Limited         BMU         98-1454700	100.00% 100.00%	77.70% 77.70%
402         6         00000         AIG Commercial Real Estate Lending Holdings, LLC         USA         85-4369000	99.00%	77.70%
403         6         00000         AIG Direct Insurance Services, Inc.         USA         33-0658270           404         6         00000         AIG Home Loan 2, LLC         USA         46-5539226	100.00% 99.00%	77.70% 77.70%
405 6 00000 AIG Kirkwood, Inc. USA 51-0389729	100.00%	77.70%
406         6         00000         AIG Life Fund Holdings Ltd         BMU         98-1538308	50.00%	77.70%
407         7         00000         AIG Life Ocean LLC         USA           408         6         00000         AIG Liquid Alternative Equity Alpha Fund, LLC         USA         86-3224681	100.00% 53.05%	77.70% 77.70%
409         6         00000         AIGGRE Capitol Hill Investor LLC         USA         47-2562460	50.00%	88.85%
410         6         00000         AIGGRE Clairemont Investor LLC         USA         47-2877908           411         6         00000         AIGGRE Clinton Grand Investor LLC         USA         81-5282357	50.00% 33.33%	88.85% 85.13%
412         6         00000         AIGGRE Europe Real Estate Fund II LR Feeder, LLC         USA         83-4601601		77.70%
413 6 00000 AIGGRE LB Southeast Industrial Joint Venture Feeder, LLC USA 87-1825964	61.48%	77.70%
414         6         00000         AIGGRE North Williams Investor LLC         USA         47-3494482           415         6         00000         AIGGRE NorthEdge Investor LLC         USA         47-2086764	35.97%	88.85%
416         6         00000         AIGGRE U.S. LT Apartments Investor LLC         USA         87-1489222		89.07%

#### American International Group, Inc.

SCHEDULE Y - Part 1 Organizational Chart

<b>No Level</b> 417 6		NAIC	Company Name	Jurisdiction	State	Fed ID	Direct Ownership Percentage	Net AIG Group Ownership
417 418	6	00000	American General Annuity Service Corporation  American General Assignment Corporation	USA		76-0446159 35-1723821	100.00% 100.00%	77.70% 77.70%
419	6	00000	American General Life Services Company LLC	USA		45-3964944	100.00%	77.70%
420	6	00000	Asset Alliance Corporation	USA			100.00%	77.70%
421	6	00000	Bayshore PII Company LLC	USA		84-2827772	51.00%	77.70%
422 423	6	00000	Bayshore Shopping Center Investor LLC COUNTRY FRESH HOLDING COMPANY INC.	USA USA		82-4278852	51.00% 9.76%	77.70% 20.53%
424	6	00000	Carr Road GP LLC	USA			50.00%	77.70%
425	6	00000	Corebridge REI Bartlett Investor II LLC	USA		82-2994326	100.00%	77.70%
426 427	6	00000	Corebridge REI Papermill Investor II LLC Falls Church Corporate Center LLC	USA		82-3006805 82-2024832	100.00% 100.00%	77.70% 77.70%
428	6	00000	GRE LB Industrial Joint Venture II Feeder, LLC	USA		88-0781210	65.10%	77.70%
429	6	00000	Integrated Manufacturing Companies, Inc.	USA			40.95%	80.69%
430 431	6	00000	PineBridge Employee Alternative Investment Fund, L.P. Pontifax Late Stage Fund L.P.	USA CYM		20-2741440	21.61% 100.00%	70.07% 77.70%
432	6	00000	SA Affordable Housing, LLC	USA		95-4816953	100.00%	77.70%
433	7	00000	FQA Master Tenant MM, LLC	USA		47-5425182	100.00%	77.70%
434 435	7	00000	French Quarter Apartments Manager, LLC SunAmerica Affordable Housing Partners, Inc.	USA USA		47-5430478 95-4334841	100.00% 100.00%	77.70% 77.70%
436	6	00000	Sun Quorum L.L.C.	USA		75-2617867	88.75%	68.96%
437	6	00000	SunAmerica Asset Management, LLC	USA		46-4348192	100.00%	77.70%
438	7	00000	AIG Capital Services, Inc.	USA		13-3140916	100.00% 0.00%	77.70% 0.00%
439 440	6	00000	Tern Investments I, LLC - Series 2022-1A3  U G Corporation	USA		58-1225738	100.00%	77.70%
441	6	00000	Varagon Capital Management MGP, LLC	USA			38.87%	50.12%
442	6	00000	Varagon Capital Partners, L.P.	USA			22.22%	28.37%
443 444	6	00000	Watch Investments No. 2 Trust  Watch Investments No. 2 Trust, acting with respect to Series 2019-EM1	USA			100.00% 100.00%	77.70% 77.70%
445	5	70106	The United States Life Insurance Company in the City of New York	USA	NY	13-5459480	100.00%	77.70%
446	6	00000	AIG Life Fund Holdings Ltd	BMU		98-1538308	15.00%	77.70%
447 448	7	00000	AIG Liquid Alternative Equity Alpha Fund LLC	USA		86-3334604	100.00% 9.82%	77.70% 77.70%
448	6	00000	AIG Liquid Alternative Equity Alpha Fund, LLC  AIG Spring Ridge I, Inc.	USA	+	86-3224681 13-3575756	9.82%	77.70%
450	6	00000	AIGGRE Clinton Grand Investor LLC	USA		81-5282357	33.33%	85.13%
451	6	00000	AIGGRE Europe Real Estate Fund II LR Feeder, LLC	USA		83-4601601	10.90%	77.70%
452 453	6	00000	AIGGRE Hill7 Office Investor LLC  AIGGRE LB Southeast Industrial Joint Venture Feeder, LLC	USA USA	1	47-1570775 87-1825964	49.00% 28.05%	89.07% 77.70%
454	6	00000	AIGGRE U.S. LT Apartments Investor LLC	USA	+	87-1823964	9.00%	92.82%
455	6	00000	AIGGRE University of Minnesota Investor LLC	USA		46-5193669	49.00%	89.07%
456	6	00000	Bayshore PII Company LLC	USA USA		84-2827772	15.00% 15.00%	77.70% 77.70%
457 458	6	00000	Bayshore Shopping Center Investor LLC  Carr Road GP LLC	USA		82-4278852	50.00%	77.70%
459	6	00000	GRE LB Industrial Joint Venture II Feeder, LLC	USA		88-0781210	9.90%	77.70%
460	5	70238	The Variable Annuity Life Insurance Company	USA	TX	74-1625348	100.00%	77.70%
461 462	6	00000	AIG Commercial Real Estate Lending Holdings, LLC  AIG Life Fund Holdings Ltd	USA BMU		85-4369000 98-1538308	1.00% 35.00%	77.70% 77.70%
463	7	00000	AIG Life Ocean LLC	USA		90-1330300	100.00%	77.70%
464	6	00000	AIG Liquid Alternative Equity Alpha Fund, LLC	USA		86-3224681	37.13%	77.70%
465	6	00000	AIGGRE Edge Investor LLC  AIGGRE Europe Real Estate Fund II LR Feeder, LLC	USA		47-1065261 83-4601601	50.00% 27.62%	88.85% 77.70%
466 467	6	00000	AIGGRE Europe Real Estate Fund II ER Feeder, LLC  AIGGRE Hill7 Investor LLC	USA		47-1614379	50.00%	88.85%
468	6	00000	AIGGRE Juniper Investor LLC	USA		47-3025475	50.00%	88.85%
469	6	00000	AIGGRE LB Southeast Industrial Joint Venture Feeder, LLC	USA		87-1825964	35.97%	77.70%
470 471	6	00000	AIGGRE Pinehills Investor LLC AIGGRE Puebla Automotive Investor I LLC	USA USA		47-1859525 47-2056279	50.00% 49.00%	88.85% 89.07%
472	6	00000	AIGGRE Puebla Automotive Investor II LLC	USA		47-2050279	49.00%	89.07%
473	6	00000	AIGGRE U.S. LT Apartments Investor LLC	USA		87-1489222	9.00%	92.82%
474 475	6	00000	AIGGRE U.S. Real Estate Fund I VALIC Feeder, LLC	USA		83-3276042 83-3264091	100.00%	77.70% 77.70%
475	6	00000	AIGGRE U.S. Real Estate Fund II VALIC Feeder, LLC  American General Assignment Corporation of New York	USA		76-0616037	100.00% 100.00%	77.70%
477	6	00000	American General Insurance Agency, Inc.	USA		43-1538461	100.00%	77.70%
478	6	00000	Bayshore PII Company LLC	USA		84-2827772	34.00%	77.70%
479 480	6	00000	Bayshore Shopping Center Investor LLC COUNTRY FRESH HOLDING COMPANY INC.	USA		82-4278852	34.00% 7.27%	77.70% 20.53%
481	6	00000	Corebridge REI Bartlett Investor I LLC	USA		82-2976609	100.00%	77.70%
482	6	00000	Corebridge REI Papermill Investor I LLC	USA		82-2976778	100.00%	77.70%
483 484	6	00000	GRE LB Industrial Joint Venture II Feeder, LLC HRA Administrator LLC	USA		88-0781210 56-6626298	25.00% 100.00%	77.70% 77.70%
485	6	00000	Integrated Manufacturing Companies, Inc.	USA		30-0020298	23.17%	80.69%
486	6	00000	LSTREET I, LLC	USA		45-5596651	100.00%	77.70%
487	6	00000	PineBridge Employee Alternative Investment Fund, L.P.	USA		20-2741440	68.58%	70.07%
488 489	6	00000	Tern Investments I, LLC - Series 2022-1V3  VALIC Financial Advisors, Inc.	USA	+	76-0519992	0.00% 100.00%	0.00% 77.70%
490	6	00000	VALIC Retirement Services Company	USA	+	76-0519992	100.00%	77.70%
491	7	00000	AIG Technologies, Inc.	USA		02-0307338	100.00%	77.70%
492	4	00000	American General Realty Investment Corporation	USA	1	74-6046915	100.00%	77.70%
493 494	4 5	00000	Knickerbocker Corporation 2929 Real Estate Holdings, LLC	USA	+	74-1366889 84-3303893	100.00% 100.00%	77.70% 77.70%
495	5	00000	American Athletic Club, Inc.	USA	L	76-0185743	100.00%	77.70%
496	3	00000	AIG Life Limited	GBR			100.00%	77.70%
497 498	4 5	00000	Group Risk Services Limited Group Risk Technologies Limited	GBR GBR	1	1	100.00% 100.00%	77.70% 77.70%
498	3	00000	Charleston Bay SAHP Corp.	USA	+	91-1913391	100.00%	77.70%
500	3	00000	Crossings SAHP Corp.	USA		95-4651256	100.00%	77.70%
501	3	00000	Eastgreen, Inc.	USA	<u> </u>	13-3018791	100.00%	77.70%
502 503	3	00000	FQA Development Company, LLC Grand Savannah SAHP Corp.	USA USA	+	47-5440614 95-4651255	100.00% 100.00%	77.70% 77.70%
504	3	00000	Laya Healthcare Limited	IRL	†		100.00%	77.70%
505	4	00000	Laya Services Limited	IRL			100.00%	77.70%
506 507	3	00000	Lilac Heights LLC Prairie SAHP Corp	USA	1	Q5_//CEO//16	100.00% 100.00%	77.70% 77.70%
507	4	00000	Prairie SAHP Corp. Shiloh Glen GP, LLC	USA	+	95-4659416 80-0002819	100.00%	77.70% 77.70%
509	3	00000	SAAHP GP Corp.	USA	†	95-4663306	100.00%	77.70%
510	3	00000	SAFG Capital LLC	USA		87-2379481	100.00%	77.70%
511 512	4	00000	AIG Commercial Mortgage Acquisitions, LLC	USA		85-4365227 85-4353560	90.00%	77.70% 77.70%
512	5 6	00000	AIG Commercial Mortgage Holdings Company, LLC SV 2022-1 Commercial Mortgage Holdings Company, LLC	USA	+	85-4353569	100.00%	77.70% 77.70%
514	4	00000	AIG Commercial Real Estate Lending Corporation	USA	1	87-0963387	100.00%	77.70%
515	4	00000	AIG Credit Corp.	USA		13-4058120	100.00%	77.70%
516 517	5	00000	A.I. Credit Corp.  AIG Credit (Europe) Corporation	USA		13-2736972	100.00%	77.70%
517 518	5 4	00000	AIG Credit (Europe) Corporation  AIG Fund GP Holdings, LLC	USA USA	+	52-2096752 85-1385573	100.00% 100.00%	77.70% 77.70%
		00000	AIG DECO Fund I GP, LLC	USA	1	85-1366902	100.00%	77.70%
519	5	00000					100.0070	

#### American International Group, Inc.

SCHEDULE Y - Part 1 Organizational Chart

521 522 523 524 525 526 527 528 529 530 531	5 6 4 5 5	00000 00000 00000	AIG DECO Fund II GP, LLC					Ownership
523 524 525 526 527 528 529 530 531	4 5 5			USA		85-3634244	100.00%	77.70%
524 525 526 527 528 529 530 531	5 5	00000	AIG DECO Fund II, LP	USA		85-3602956	100.00%	77.70%
525 526 527 528 529 530 531	5	00000	AIG Global Asset Management Holdings Corp.  AIG Alberta Nominee, LLC	USA USA		13-3870953	100.00% 100.00%	77.70% 77.70%
527 528 529 530 531	5	00000	AIG Asset Management (Europe) Limited	GBR			100.00%	77.70%
528 529 530 531	6	00000	AIG Asset Management (U.S.), LLC Curie Receivables Trust 2017-A3	USA USA		27-0529722	100.00% 0.00%	77.70% 0.00%
530 531	5	00000	AIG Credit Management, LLC	USA		81-4370009	100.00%	77.70%
531	6	00000	AIG 19-1 Reset Warehouse, LLC3	USA			0.00%	0.00%
	6 6	00000	AIG CLO 2021-3, LLC3 AIG Rover Sub II, LLC3	USA		87-1444182	0.00%	0.00%
532	6	00000	AIG Rover, LLC3	USA		67-1444162	0.00%	0.00%
533	6	00000	Covenant CLO Advisors, LLC	USA		82-4779908	10.00%	7.77%
534	5 5	00000	AIG Global Capital Markets Securities, LLC	USA LUX		27-2353063 98-1367144	100.00% 100.00%	77.70% 77.70%
535 536	5	00000	AIG Global Real Estate (Luxembourg) S.a r.l.  AIG Global Real Estate Investment Corp.	USA		13-3454957	100.00%	77.70%
537	6	00000	AIGGRE Baker Murray Hill I LLC	USA		20-0772097	100.00%	77.70%
538 539	7	00000	AIG A.B. New Partner LLC AIG A.B. OP Holding Company LLC	USA USA			100.00% 100.00%	77.70% 77.70%
540	8	00000	AIGGRE Foley LLC	USA			100.00%	77.70%
541	8	00000	AIGGRE Mt. Olive LLC	USA			100.00%	77.70%
542 543	8	00000	AIGGRE Shawnee LLC AIGGRE Sylacauga LLC	USA			100.00% 100.00%	77.70% 77.70%
544	8	00000	AIGGRE Waco LLC	USA			100.00%	77.70%
545	6	00000	AIGGRE Clarity Pointe Platform II LLC	USA			100.00%	77.70%
546 547	6 7	00000	AIGGRE Europe Real Estate Fund I GP S.a r.l.	LUX			100.00% 100.00%	77.70% 77.70%
548	6	00000	AIGGRE Europe Real Estate Fund I S.C.SP AIGGRE Europe Real Estate Fund II CIP GP, LLC	USA		85-2860481	100.00%	77.70%
549	7	00000	AIGGRE Europe Real Estate Fund II CIP, LP	USA		83-4619940	100.00%	77.70%
550 551	6 7	00000	AIGGRE Europe Real Estate Fund II GP S.a r.l.  AIGGRE Europe Real Estate Fund II S.C.SP	LUX		98-1469402 98-1469698	100.00% 100.00%	77.70% 77.70%
551	6	00000	AIGGRE Senior Investing LLC	USA		30-140Y0Y8	100.00%	77.70%
553	6	00000	AIGGRE Southeast Industrial Partnership GP LLC	USA		87-1797309	100.00%	77.70%
554 555	7 8	00000	AIGGRE LB Southeast Industrial Joint Venture, LP	USA USA		87-1348478 87-1804603	100.00% 100.00%	77.70%
555 556	6	00000	AIGGRE Southeast Industrial Investor LLC AIGGRE Terrabrook Murray Hill I LLC	USA		20-1333787	100.00%	77.70% 77.70%
557	7	00000	AIGGRE Terrabrook Chelsea I LLC	USA		20-1172868	100.00%	77.70%
558 559	8 9	00000	Terra Nova Partners, L.P.	USA USA		77-0610061	25.00% 50.00%	38.85% 19.42%
560	6	00000	American Newland Investors II, LLC  AIGGRE U.S. Fund III General Partner, LLC	USA		85-1359806	100.00%	77.70%
561	7	00000	AIGGRE U.S. Real Estate Fund III GP, LP	USA		84-5116238	100.00%	77.70%
562 563	8	00000	AIGGRE U.S. Real Estate Fund III (AIV Feeder), LP	USA		84-4408385 84-4423948	100.00%	77.70% 77.70%
564	8	00000	AIGGRE U.S. Real Estate Fund III (AIV), LP AIGGRE U.S. Real Estate Fund III (Feeder A), LP	USA		84-4375416	100.00%	77.70%
565	8	00000	AIGGRE U.S. Real Estate Fund III (Feeder B), LP	USA		84-4383871	100.00%	77.70%
566 567	8 6	00000	AIGGRE U.S. Real Estate Fund III, LP AIGGRE U.S. Fund III Limited Partner, LLC	USA USA		83-2835389 85-1379475	100.00%	77.70% 77.70%
568	6	00000	AIGGRE U.S. Fund IV Holdco LLC	USA		03-13/94/3	100.00%	77.70%
569	6	00000	AIGGRE U.S. LT Apartments JV GP, LLC	USA			100.00%	77.70%
570 571	6 7	00000	AIGGRE U.S. Real Estate Fund I GP, LLC  AIGGRE U.S. Real Estate Fund I, LP	USA USA		83-0805725 61-1892457	100.00%	77.70% 77.70%
572	6	00000	AIGGRE U.S. Real Estate Fund II GP, LLC	USA		83-0822384	100.00%	77.70%
573	7	00000	AIGGRE U.S. Real Estate Fund II, LP	USA		30-1096683	100.00%	77.70%
574 575	8 9	00000	AIGGRE TX Hotel Portfolio Investor LLC AIGGRE TX Hotel Frisco Owner LLC	USA USA		47-3337478 47-3374942	100.00% 100.00%	77.70% 77.70%
576	9	00000	AIGGRE TX Hotel Las Colinas Owner LLC	USA		47-3359590	100.00%	77.70%
577	9	00000	AIGGRE TX Hotel Plano Owner LLC	USA		47-3387651	100.00%	77.70%
578 579	9 6	00000	AIGGRE TX Hotel San Antonio Owner LLC  AIGGRE U.S. Real Estate Fund III (AIV Blocker), LLC	USA USA		47-3343758 84-3866888	100.00% 100.00%	77.70% 77.70%
580	6	00000	AIGGRE U.S. Real Estate Fund III (Blocker), LLC	USA		84-3851516	100.00%	77.70%
581	6	00000	AIGGRE U.S. Real Estate Fund III (Feeder B REIT), LLC	USA		84-3835164	100.00%	77.70%
582 583	6 7	00000	AIGGRE U.S. Real Estate Fund IV GP, LLC AIGGRE U.S. Real Estate Fund IV Co-Investment I, LP	USA		86-1632553 87-4628342	100.00%	77.70% 77.70%
584	7	00000	AIGGRE U.S. Real Estate Fund IV Development Sidecar, LP	USA		86-3639038	100.00%	77.70%
585	7	00000	AIGGRE U.S. Real Estate Fund IV, LP	USA		86-1655396	100.00%	77.70%
586 587	6 6	00000	Corebridge REI Retail GP LLC Corebridge REI Retail Holdco LLC	USA USA		92-0350243 92-0337757	100.00% 100.00%	77.70% 77.70%
588	6	00000	GRE LB Industrial Joint Venture II GP, LLC	USA		333.737	100.00%	77.70%
589	7	00000	GRE LB Industrial Joint Venture II, LP	USA	_	87-3874797	100.00%	77.70%
590 591	6	00000	GRE U.S. LT Apartments Investor II LLC GRE U.S. LT Apartments JV GP II, LLC	USA USA		87-4658647 88-0638686	100.00%	77.70% 77.70%
592	7	00000	GRE U.S. LT Apartments JV II, LP	USA		87-4676303	100.00%	77.70%
593	6	00000	Spruce Peak Management, LLC	USA		87-3633021	100.00%	77.70%
594 595	6 7	00000	Terra Nova Partners, L.P. American Newland Investors II, LLC	USA USA		77-0610061	25.00% 50.00%	38.85% 19.42%
596	5	00000	AIG Mortgage Capital, LLC	USA		20-2161268	100.00%	77.70%
597	5	00000	Corebridge Markets, LLC	USA		87-3741271	100.00%	77.70%
598 599	4	00000	AIG Home Loan 2, LLC AIG Investments Fund Holdings, LLC	USA USA		46-5539226 84-4965333	1.00% 100.00%	77.70% 77.70%
600	4	00000	AIG Mortgage Acquisition Company, LLC	USA		86-2550856	90.00%	77.70%
601	4	00000	AIG Partnership Holdings Corp.	USA		86-2771971	100.00%	77.70%
602 603	5 6	00000	AIG Commercial Mortgage Acquisitions, LLC AIG Commercial Mortgage Holdings Company, LLC	USA		85-4365227 85-4353569	10.00% 100.00%	77.70% 77.70%
604	7	00000	SV 2022-1 Commercial Mortgage Holdings Company, LLC	USA			100.00%	77.70%
605	5	00000	AIG Mortgage Acquisition Company, LLC	USA		86-2550856	10.00%	77.70%
606 607	5 4	00000	Pearl Street Mortgage Company, LLC  Maple Acquisition Trust	USA USA		82-4227959	10.00% 100.00%	77.70% 77.70%
608	4	00000	Pearl Street Mortgage Company, LLC	USA		82-4227959	90.00%	77.70%
609	3	00000	SAFG Technologies, LLC	USA		87-3410485	100.00%	77.70%
610 611	3 2	00000	SubGen NT, Inc. Fischbach, LLC	USA USA		95-4684707 84-1537571	100.00%	77.70% 100.00%
612	3	00000	Societe Hoteliere de Boisjolan S.A.	FRA		98-0031624	99.97%	99.97%
613	2	00000	LBMA Equipment Services, Inc.	USA	\/T	83-1742553	100.00%	100.00%
614 615	2	13659 00000	MG Reinsurance Limited MIP PE Holdings, LLC	USA USA	VT	26-4728883 27-3226645	100.00% 100.00%	100.00% 100.00%
616	2	00000	VALIC Trust Company Inc.	USA	NH	88-3651785	100.00%	100.00%

	PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM														
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	If			
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group	<u> </u>	Company	ID.	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00124	13-2592361	1562176	0000005272	New York Stock Exchange .	American International Group, Inc.	DE	UIP					NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	60-0001373	4534325			AIG Capital Corporation	DE	NIA NIA	American International Group, Inc.	Owner ship	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	20-1749201	3421240			AIG Commercial Equipment Finance, Inc		NIA	AIG Capital Corporation	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC AMERICAN INTERNATIONAL GROUP, INC	00000	13-4009890 56-2376795	4554417 4909763			AIG Securities Lending Corp	DE	NIA	AIG Capital Corporation	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	30-23/6/93	4533092			Lavastone Capital LLC	DE	NIA	AIG Capital Corporation	Ownership		American International Group, Inc American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	84-1697731	4555092			AIG Employee Services, Inc.	DE	NIA	American International Group. Inc.	Owner ship		American International Group, Inc	NO	
. 0012	AMENICAN INTENNATIONAL GROOF, INC	00000	04-103/731				American International Facilities Management,	UL		American international dioup, inc	Owner Strip		American international droup, inc	١٧٠	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	81-2596563				LLC	DE	NI A	AIG Employee Services, Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	46-4783969	5008944			AIG FCOE, Inc.	DE	NI A	American International Group, Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	51-0396365	2909330			AIG Federal Savings Bank	DE	NI A	American International Group, Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	13-3389410	4532367			AIG Financial Products Corp	DE	NI A	American International Group, Inc	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-0356580	4549299			AIG Financial Products (Jersey) Limited	<b>J</b> EY	NI A	AIG Financial Products Corp	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4549301			AIG Financial Products Hong Kong Limited	HKG	NIA	AIG Financial Products Corp	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-0339107	4552507			AIG Management France Limited	BMU	NIA	AIG Financial Products Corp	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	13-3472929	4532376			AIG Matched Funding Corp	DE	NI A	AIG Financial Products Corp	Ownership	100.000	American International Group, Inc	N0	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	13-3647774	2743655			AIG-FP Capital Preservation Corp	DE	NI A	AIG Financial Products Corp	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4532406			AIG-FP Investment Company (Bermuda) Limited	BMU	NI A	AIG Financial Products Corp.	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	98-0358403	4532433			AIG-FP Funding (Cayman) Limited	CYM	NIA	AIG-FP Investment Company (Bermuda) Limited	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	90-0330403	4002400			ATG-FF Funding (Cayman) Limited		NIA	AIG-FP Investment Company (Bermuda)	Owner Ship	100.000	American international Group, inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000		4532424			AIG-FP Special Finance (Cayman) Limited	CYM	NIA	Limited	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	13-3592317	4532394			AIG-FP Matched Funding Corp.	DE	NIA	AIG Financial Products Corp.	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	13-3909069	4532442			AIG-FP Pinestead Holdings Corp.	DE	NIA	AIG Financial Products Corp.	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	20-3713472				AIG Foundation, Inc.	DE	NI A	American International Group, Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	45-1438352	4708715			AIG Global Operations, Inc	DE	NI A	American International Group, Inc	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	13-4923030	4620424			AIG Shared Services Corporation	NY	NI A	AIG Global Operations, Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4624244			AIG Technologies (Malaysia) Sdn. Bhd	MYS		AIG Global Operations, Inc	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4708612			AIG Technologies Kabushiki Kaisha	JPN	NI A	AIG Global Operations, Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	06-1381519	3857652			AIG International Inc.	DE	NIA	American International Group, Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	01-0711344	4552516			AIG Markets, Inc.	DE	NI A	American International Group, Inc	Ownership		American International Group, Inc	N0	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	27-4602464	4554734			AIG Overseas Pool LLC	DE	NI A	American International Group, Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	45-4820515				AIG Procurement Services, Inc.	DE		American International Group, Inc.	Owner ship	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	27-1992729	4534343			AIG Property Casualty Inc.	DE	NI A	American International Group, Inc.	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	13-2925174	4554396			AIG Claims, Inc.	DE	NIA	AIG Property Casualty Inc.	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	13-2978816	4000000			Global Loss Prevention, Inc.	DE	NIA	AIG Claims, Inc	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC AMERICAN INTERNATIONAL GROUP, INC	00000	06-1332347 98-1625821	4620590			Health Direct, Inc	DE	NIA	AIG Claims, Inc.	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	80-0485576	4554921			AIG PC Global Services, Inc.	IHL	NIA	AIG Property Casualty Inc.	Ownership		American International Group, Inc American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	13-2989593	4620415			AIG North America. Inc.	NY	NIA	AIG Property Casualty Inc.	Owner ship		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	01-0711348	4534334			AIG Property Casualty International, LLC	NY	NIA	AIG Property Casualty Inc.	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	01-0/11040	4004004			AIG Consultoria e Servicos Ltda.	BRA	NIA	AlG Property Casualty International, LLC .	Owner ship		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4871794			AIG Global Benefits Network	BEL	NIA	AlG Property Casualty International, LLC .	Owner ship	98.770	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	13-3197914	4620451			AIG Insurance Management Services, Inc	VT	NIA	AIG Property Casualty International, LLC .	Owner ship		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	AA-3191253	4664790			Grand Isle SAC Limited	BMU	IA	AIG Insurance Management Services, Inc	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4982421			AIG International Holdings GmbH	CHE	NIA	AIG Property Casualty International, LLC.	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4549280			AIG APAC HOLDINGS PTE. LTD.	SGP	NIA	AIG International Holdings GmbH	Owner ship	100.000	American International Group, Inc	N0	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	AA-5760051	4550428			AIG Asia Pacific Insurance Pte. Ltd	SGP	IA	AIG APAC HOLDINGS PTE. LTD	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	AA-1930055	4532385			AIG Australia Limited	AUS	IA	AIG Asia Pacific Insurance Pte. Ltd	Ownership		American International Group, Inc	NO	

PART TA - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM															
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	If		l .	
											of Control	Control		l .	
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
2010	WEDLOW INTERNATIONAL ORDER INC		=======	4004050			AIG Insurance (Thailand) Public Company					400.000	l		
. 0012	AMERICAN INTERNATIONAL GROUP, INC AMERICAN INTERNATIONAL GROUP, INC	00000	AA-5780019 AA-5320036	4624356 4557007			Limited	THA	IA	AIG Asia Pacific Insurance Pte. Ltd AIG Asia Pacific Insurance Pte. Ltd	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	AA-5320036	455/00/			AIG Insurance Hong Kong Limited American International Underwriters, Limited	HNG	IA	AIG ASIA PACITIC INSURANCE PLE. LLG	Ownersnip	100.000	American International Group, Inc	NU	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					American international onderwriters, Emilited	HKG	NIA	AIG Insurance Hong Kong Limited	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	AA-1960017	4557418			AIG Insurance New Zealand Limited	NZL	IA.	AIG Asia Pacific Insurance Pte. Ltd	Owner ship		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	AA-5420028	4557324			AIG Korea Inc.	K0R	IA	AIG Asia Pacific Insurance Pte. Ltd	Owner ship		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					AIG Advisors Inc.	K0R	NIA	AIG Korea Inc.	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	AA-5480044	4557379			AIG Malaysia Insurance Berhad	MYS	IA	AIG Asia Pacific Insurance Pte. Ltd	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	AA-5660042	4559207			AIG Philippines Insurance, Inc	PHL	IA	AIG Asia Pacific Insurance Pte. Ltd	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	AA-5480043	4665117			AIG Re-Takaful (L) Berhad	MYS	IA	AIG Asia Pacific Insurance Pte. Ltd	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	AA-7140005	4624468			AIG Vietnam Insurance Company Limited	VNM	IA	AIG Asia Pacific Insurance Pte. Ltd	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	AA-5360029	4624114			PT AIG Insurance Indonesia	IDN	IA	AIG Asia Pacific Insurance Pte. Ltd	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4624105			PT AIG Management Consulting	IDN	NIA	AIG Asia Pacific Insurance Pte. Ltd	Ownership	99.990	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4624123			PT Tiara Citra Cemerlang	IDN	NIA	PT AIG Management Consulting	Ownership	99.990	American International Group, Inc	NO	
0040	AMEDICANI INTERNATIONAL ORGANI	00000					AIG International Consulting (Shanghai) Co.	OLBI		ALC ADAG HOLDINGS DTF. LTD	Ownership	400.000		110	
. 0012	AMERICAN INTERNATIONAL GROUP, INC AMERICAN INTERNATIONAL GROUP, INC	00000		4624093			AIG International Limited	CHN	NIA	AIG APAC HOLDINGS PTE. LTD	Ownership	100.000	American International Group, Inc American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC AMERICAN INTERNATIONAL GROUP, INC	00000		4624048			AIG Business Consulting (Beijing) Co., Ltd.	nk.G	NIA	AIG APAC HOLDINGS PTE. LTD	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4024040			American Asiatic Underwriters, Limited	HKG	NIA	AIG APAC HOLDINGS PTE. LTD.	Owner ship		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	96-0000500	4708621			Guam Insurance Adjusters. Inc.	GUM	NIA	AIG APAC HOLDINGS PTE. LTD.	Owner ship		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	30 0000300	4624105			PT AIG Management Consulting	IDN	NIA	AIG Asia Pacific Insurance Pte. Ltd	Owner ship		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4624123			PT Tiara Citra Cemerlang	IDN	NIA	PT AIG Management Consulting	Owner ship	99.990	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4708809			Thai UIB Holding Company Limited	THA	NIA	AIG APAC HOLDINGS PTE. LTD.	Owner ship	49.900	American International Group, Inc	NO	1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4624347			Universal Insurance Broker Company Limited .	THA	NIA	Thai UIB Holding Company Limited	Owner ship	50.100	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4624347			Universal Insurance Broker Company Limited .	THA	NIA	Thai UIB Holding Company Limited	Ownership	50.100	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4552543			AIG Canada Holdings Inc.	CAN	NIA	AIG International Holdings GmbH	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	AA-1564107	4534316			AIG Insurance Company of Canada	CAN	IA	AIG Canada Holdings Inc	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					AIG Europe Holdings S.a.r.l	LUX	NIA	AIG International Holdings GmbH	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4815949			AIG Advisors S.r.I.	ITA	NIA	AIG Europe Holdings S.a.r.l	Ownership	100.000	American International Group, Inc	N0	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					AIG Europe S.A.	LUX	IA	AIG Europe Holdings S.a.r.l	Ownership	100.000	American International Group, Inc	N0	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-0699805	4623779			AIG Germany Holding GmbH	DEU	NIA	AIG Europe S.A.	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-0699802	4623788			WYNONA 1837 GmbH	DEU	NIA	AIG Germany Holding GmbH	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4555955			AIG Global Reinsurance Operations	BEL	NIA	AIG Europe S.A.	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Hansa Grundstuckverwaltungs GmbH & Co. KG	DEU	NIA	AIG Europe S.A.	Ownership		American International Group, Inc American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Assib Underwriting Agenzia di Assicurazioni	DEU	NIA	AIG Europe S.A	Ownersnip	94.500	American international Group, inc	NU	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		5141560			S.r.l.	ITA	NIA	AIG Europe Holdings S.a.r.l	Ownership	49.000	American International Group, Inc	NO	1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4871794			AIG Global Benefits Network	BEL	NIA	AIG Property Casualty International, LLC.	Ownership	98.770	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-1286732	5012334			AIG Holdings Europe Limited	GBR	NIA	AIG International Holdings GmbH	Ownership		American International Group, Inc	NO	1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	AA-4360008	4557173			AIG Israel Insurance Company Ltd	ISR	IA	AIG Holdings Europe Limited	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					American International Group UK Limited	GBR	IA	AIG Holdings Europe Limited	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4559261			AIG Europe (Services) Limited	GBR	NIA	American International Group UK Limited	Owner ship		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4623948			AIG Receivables Management Limited	GBR	NIA	AIG Europe (Services) Limited	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4625773			AIG Trade Finance Limited	GBR	NIA	AIG Europe (Services) Limited	Ownership	100.000	American International Group, Inc	N0	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					The CI Group Holdings Limited	GBR	NIA	AIG Europe (Services) Limited	Ownership	19.990	American International Group, Inc	N0	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-0561094	4532563			AIG Investments UK Limited	GBR	NIA	AIG International Holdings GmbH	Owner ship	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Talbot Holdings Ltd.	BMU	NIA	AIG Investments UK Limited	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Talbot 2002 Underwriting Capital Ltd	GBR	NIA	Talbot Holdings Ltd.	Ownership		American International Group, Inc	NO	

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM															
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	lf			ı
											of Control	Control			i l
											(Ownership,	is		Is an	i l
						Name of Securities			Relation-		Board,	Owner-		SCA	i
						Exchange		Domi-	ship		Management,	ship		Filing	i l
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	i
Group		Company	ID	Federal		(U.Š. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	i l
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Talbot Capital Ltd	BMU	NIA	Talbot Holdings Ltd	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Talbot Underwriting Capital Ltd	GBR	NIA	Talbot Holdings Ltd	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Talbot Underwriting Holdings Ltd	GBR	NIA	Talbot Holdings Ltd	Ownership	100.000	American International Group, Inc	NO	į
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Talbot Underwriting Ltd	GBR	I A	Talbot Underwriting Holdings Ltd	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Syndicate 1183	GBR	I A	Talbot Underwriting Ltd	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Syndicate 2019	GBR	IA	Talbot Underwriting Ltd	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Talbot Risk Services Pte. Ltd	SGP	NIA	Talbot Underwriting Ltd	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Talbot Underwriting (LATAM) S.A	CHL	NI A	Talbot Underwriting Ltd.	Ownership	99.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Talbot Underwriting Risk Services Ltd	GBR	IA	Talbot Underwriting Ltd.	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Talbot Underwriting Services Ltd	GBR	NIA	Talbot Underwriting Holdings Ltd	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Talbot Underwriting (LATAM) S.A	CHL	NIA	Talbot Underwriting Ltd.	Ownership	99.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4557191			AlG Japan Holdings Kabushiki Kaisha	JPN	NIA	AIG International Holdings GmbH	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4624178			AIG Asset Management (Japan) Company Kabushiki Kaisha	JPN	NIA	AIG Japan Holdings Kabushiki Kaisha	Owner ship	100.000	American International Group, Inc	NO	ı
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		40241/0			AIG Business Partners Kabushiki Kaisha	JPN	NIA	AIG Japan Holdings Kabushiki Kaisha	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					AIG Harmony Co., Ltd	JPN	NIA	AIG Business Partners Kabushiki Kaisha	Owner strip	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	AA-1580076	4624187			AIG General Insurance Co., Ltd.	JPN		AIG Japan Holdings Kabushiki Kaisha	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	AA-1300070	4024107			Houtoku	JPN	NIA	AIG General Insurance Co., Ltd.	Owner ship	10.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Japan China Health Medical Center	JPN	NIA	AIG General Insurance Co., Ltd.	Ownership	10.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000				•••••	Kvoto Insurance Service Co., Ltd.	JPN	NIA	AIG General Insurance Co., Ltd.	Owner ship.	10.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Nihon System Shuno	JPN	NIA	AIG General Insurance Co., Ltd.	Owner ship	10.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000				•••••	Non-Life Insurance Building, Ltd.	JPN	NIA	AIG General Insurance Co., Ltd.	Ownership	10 000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					SI-LIFESUPPORT CO LTD	JPN	NI A	AIG General Insurance Co., Ltd.	Owner ship	10.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Saitama Sogo Hoken Service KK	JPN	NIA	AIG General Insurance Co., Ltd.	Ownership	10.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Toh Koh Co., Ltd.	JPN	NIA	AIG General Insurance Co., Ltd.	Ownership	10.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Tosen	JPN	NIA	AIG General Insurance Co., Ltd.	Ownership	10.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	l				AIG Partners Co., Ltd.	JPN	NI A	AIG Japan Holdings Kabushiki Kaisha	Ownership	100.000	American International Group, Inc	NO	i
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	AA-1580072	4796758			American Home Assurance Co., Ltd	JPN	IA	AIG Japan Holdings Kabushiki Kaisha	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	l				T-PEC Corporation	JPN	NI A	AIG Japan Holdings Kabushiki Kaisha	Ownership	52.640	American International Group, Inc	NO	t l
							JI Accident and Fire Insurance Company, Ltd.						, , , , , , , , , , , , , , , , , , , ,		i l
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	AA-1580077	4557182				JPN	IA	AIG Japan Holdings Kabushiki Kaisha	Ownership	50.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					T-PEC Corporation	JPN	NIA	AIG Japan Holdings Kabushiki Kaisha	Ownership	52.640	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Techmark Japan Kabushiki Kaisha	JPN	NIA	AlG Japan Holdings Kabushiki Kaisha	Owner ship	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	20-1087846	4633518			AIG Latin America Investments, S.L	ESP	NIA	AIG International Holdings GmbH	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	46-1889969	4551966			AIG Brazil Holding I, LLC	DE	NI A	AIG Latin America Investments, S.L	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	AA-2230018	4555991			AIG Seguros Brasil S.A	BRA	I A	AIG Brazil Holding I, LLC	Ownership	90.560	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	AA-2230019	4555982			AIG Resseguros Brasil S.A.	BRA	I A	AIG Seguros Brasil S.A	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	46-1902928	4551975			AIG Brazil Holding II, LLC	DE	NIA	AIG Latin America Investments, S.L	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	AA-2230018	4555991			AIG Seguros Brasil S.A.	BRA	I A	AIG Brazil Holding I, LLC	Ownership	90.560	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	AA-2230019	4555982			AIG Resseguros Brasil S.A.	BRA	I A	AIG Seguros Brasil S.A	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4623452			AIG China Real Estate Investors Partner	BMU	NIA	AIG Latin America Investments, S.L	Ownership	99.980	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	31674	66-0319193	4554154			AIG Insurance Company-Puerto Rico	PR1	I A	AlG Latin America Investments, S.L	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	66-0509110	4624758			AIG Insurance Agency, Inc Puerto Rico	PR1	NIA	AIG Insurance Company-Puerto Rico	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4623911			AIG Jamaica Insurance Company Limited	JAM	NIA	AIG Latin America Investments, S.L	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	27-1930882	4709552			AIG Latin America Holdings LLC	DE	NIA	AIG Latin America Investments, S.L	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					AIG Consultoria e Servicos Ltda	BRA	NIA	AIG Property Casualty International, LLC.	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4000504			Garanplus S.A. de C.V.	MEX	NIA	AIG Latin America Investments, S.L	Ownership	100.000	American International Group, Inc	NO	,·····
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	AA-0030003	4623564			AIG Latin America I.I.	PR1	IA	AIG Latin America Investments, S.L	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					AIG Mexico Servicios, S.A. de C.V	MEX	NI A	AIG Latin America Investments, S.L	Ownership	100.000	American International Group, Inc	NO	

Total Control   Control					PA	KI 17	4 - DE I AI	L OF INSURANCE	· <b>C</b>	JOLD	ING COMPANT	9191EIVI				
Name of Scarcines   Pares   Pares   Scarcines   Pares	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Part													lf			1
NACE   Company   Description   Company   Description   Company   Description   Company   Description   Company   Description   Company   Description   Company   Description   Company   Description   Company   Description   Company   Description   Company   Description   Company   Description   Company   Description   Company   Description   Descrip													Control			1
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## 2000 Membrational group: 10 0000   1,000000   1,000000   1,000000   1,000000   1,000000   1,000000   1,000000   1,000000			1			CIK	International)			,	, ,	¥		3( / / /	· /	*
Month   Mont	. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	AA-2730024	4557397				MEX	I A	AIG Latin America Investments, S.L	Ownership	100.000	American International Group, Inc	N0	
Color   Colo	0012	AMEDICAN INTERNATIONAL CROID INC	00000	AA 2490020	4556050				ECH	I.A.	ALC Latin America Investments C.I.	Ownership	51 700	American International Group Inc	MO	1
Part   Part				AA-2400020	4000302							•				
SPECK MERICAL MARKELINE, 2007, FLC   0000   1000	. 0012	AMERICAN INTERNATIONAL GROOF, INC	00000								ATO LATTIT AMERICA TIVESTIMENTS, S.L	Owner Sirrp		American international dioup, inc	١٧٠	
Section   Sect	. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000						COL	NIA	AIG Latin America Investments, S.L	Ownership	100.000	American International Group, Inc	NO	1
SPICAN   INTERNATION   SPICE   N.   Common   A.   Spots	. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Garanplus S.A. de C.V	MEX	NIA	AIG Latin America Investments, S.L	Ownership	100.000	American International Group, Inc	NO	
Part	. 0012		00000		4624459			Inversiones Segucasai, C.A	VEN	NIA	AIG Latin America Investments, S.L	Ownership	100.000	American International Group, Inc	NO	
ADD   BETON NUMBRITORS REP. No.   2000				AA-2990005	4559346											
Applicate (INSTANTION), GROUP (II.   0.0000   A-4-680002   492-583   All Instance Entering S. E.   567   B. A.   All SER foldings, Limited   Chemrich   1.0000   A-4-680002   492-583   All Instance Entering S. E.   1.0000   A-4-680002   492-583   All Instance Entering S. E.   1.0000   A-4-680002   492-583   All Instance Entering S. E.   1.0000   A-4-680002   492-583   All Instance Entering S. E.   1.0000   All SER foldings, Limited   Chemrich   1.0000   All SER foldings, Limited   Chemrich   1.0000   All SER foldings, Limited   Chemrich   1.0000   All SER foldings, Limited   Chemrich   1.0000   All SER foldings, Limited   Chemrich   1.0000   All SER foldings, Limited   Chemrich   1.0000   All Ser foldings   Chemrical Ser foldings   Che												•				
April   Description   Company   Co																
ABTICAN INTERFOLIANAL GOUP.   IC.												•				
APPLICAN INTERNATIONAL GRUP, INC.   C0000   A4-6900000   C49545   A35 SEA Limited   J.E.   A 15 SEA International Force, Inc.   No.   C.												•				
MEDICAN INTERVITION, GROP. IN.												•				
ABSIGNA INTERNATIONAL GRUP, INC.   00000   ASSESSION																
APPLICATIONAL GRUP, INC.   DOCCO.   APPLICATIONAL GRUP, INC.   D												The state of the s				
AREICON INTERNITIONEL GROUP, INC.   0,00000   4699019   S.I.   Abturnesturg Insurance Holdings (Proprietary)   Z.F.   N.I.   All International Holdings (Deed   0,00000   0,000000   0,00000000   0,0000000   0,0000000   0,0000000   0,0000000   0,0000000   0,0000000   0,00000000	. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	AA-8000000	4624365				UGA	IA	AIG MEA HOIdings Limited	Ownership	100.000	American International Group, Inc	NO	
Add   Add	0012	AMERICAN INTERNATIONAL GROUP INC.	00000		4904919			SA	MAR	NΙΔ	AIG MEA Holdings Limited	Ownership	99 980	American International Group Inc	NO	1
AFEICAN INTERNATIONAL GRUP, INC.   DOOD   AF-5900038   4557777   ATS Life South Africa Limited   2.2F   I.A.   Deprivalency Limited   Downship.   100.000   American International Group, Inc.   INC.   Downship.   100.000   American International Group, Inc.   INC.   Downship.   100.000   American International Group, Inc.   INC.   Downship.   100.000   American International Group, Inc.   INC.   Downship.   100.000   American International Group, Inc.   INC.   Downship.   100.000   American International Group, Inc.   INC.   Downship.   100.000   American International Group, Inc.   INC.   Downship.   100.000   American International Group, Inc.   INC.   Downship.   100.000   American International Group, Inc.   INC.   Downship.   100.000   American International Group, Inc.   INC.   Downship.   100.000   American International Group, Inc.   INC.   Downship.   100.000   American International Group, Inc.   INC.   Downship.   100.000   American International Group, Inc.   INC.   Downship.   100.000   American International Group, Inc.   INC.   Downship.   100.000   American International Group, Inc.   INC.   Downship.   100.000   American International Group, Inc.   INC.   Downship.   100.000   American International Group, Inc.   INC.   Downship.   100.000   American International Group, Inc.   INC.   Downship.   100.000   American International Group, Inc.   INC.   Downship.   100.000   American International Group, Inc.   INC.   Downship.   100.000   American International Group, Inc.   INC.   Downship.   100.000   American International Group, Inc.   INC.   Downship.   100.000   American International Group, Inc.   INC.   Downship.   100.000   American International Group, Inc.   INC.   Downship.   100.000   American International Group, Inc.   INC.   Downship.   100.000   American International Group, Inc.   INC.   Downship.   100.000   American International Group, Inc.   INC.   Downship.   100.000   American International Group, Inc.   INC.   Downship.   100.000   American International Group, Inc.   INC		This is the state of the state	00000		1001010			Johannesburg Insurance Holdings (Proprietary)			Ard men nordings emitted	omici dirip		miorroun meering aroup, me		1
AREICAN INTERNATIONAL GROUP, INC.  AREICAN INTERNATIONAL GROUP, INC.  ODDO:  AREICAN INTERNATIONAL GROUP, INC.  OD	. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4559216			Limited	ZAF	NIA	AIG International Holdings GmbH	Ownership	100.000	American International Group, Inc	NO	
ABSILON INTERNATIONS GRUP, INC.   00000   Al-1990025   455726   Alia Suth Africa Limited   2JF.   I.A.   Alia Freering Insurance Holings   00000   Aperican International Group, Inc.   NO.   Approximation																1
AREFICIAN INTERNATIONAL CRUPP, INC.   000000   As-F900025   4557756   AIG Seuth Africa Linited   2.2F, IA.   (Proprietary) Linited   0.0000   Normality   100.000   Aserican International Group, Inc.   100.000	. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	AA-1990028	4557717			AIG Life South Africa Limited	ZAF	I A		Ownership	100.000	American International Group, Inc	NO	
AREINCAN INTERNATIONAL GROUP, INC.	0010	AMEDICAN INTERNATIONAL CROUD INC	00000	AA 400000F	4557700			ALO Courte Africa Limited	715	1.4		0hi	100,000	Annaire International Const. Inc.	NO	1
Aperican International Group Inc.   Aperican International Group Inc.   Aperican International Group Inc.   Aperican International Group Inc.   Aperican International Group Inc.   Aperican International Group Inc.   Aperican International Group Inc.   Aperican International Group Inc.   Aperican International Group Inc.   Aperican International Group Inc.   Aperican International Group Inc.   Aperican International Group Inc.   Aperican International Group Inc.   Aperican International Group Inc.   Aperican International Group Inc.   Aperican International Group Inc.   Approximate International																
METICAN INTERNATIONAL GROUP, INC.   0.0000	. 0012	AMERICAN INTERNATIONAL GROOF, INC	00000	01-32/3140	4004002				DE	NIA	And Property Casualty International, ELC .	Owner Simp	100.000	American international droup, inc	NO	
AEPICON INTERNATIONAL GROUP, INC.   0,0000   A-5944100   456798   Tata AIG General Insurance Company Limited   IND.   IA   AIG BEAT Investments and Services, S. IA, one of the company Limited   IND.   AIG BEAT COMPANY LIMITED   IND.   1,000, 000   Aerican International Group, Inc.   NO.   AIG BEAT COMPANY LIMITED   IND.	. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4904919			SA	MAR	NIA	AIG MEA Holdings Limited	Ownership	99.980	American International Group, Inc	NO	l
AFRICAN INTERNATIONAL GROUP, INC.   CO0000   AFRICAN INTERNATION	. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	AA-5344100	4557098			Tata AIG General Insurance Company Limited .	IND	IA	AIG MEA Investments and Services, LLC	Ownership	26.000	American International Group, Inc	NO	1
ALEGICAN INTERNATIONAL GROUP, INC.   0.00000   0.2-694776   4554332   ALIG Travel Assist, Inc.   0.E.   N.IA.   ALIG Fravel for companies to the companies of	. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					AIG Mexico Servicios, S.A. de C.V	MEX	NIA	AIG Latin America Investments, S.L	Ownership	100.000	American International Group, Inc	NO	
ALERICAN INTERNATIONAL GROUP, INC.   Concerning   ALERICAN INTERNATIONAL GROUP, INC.   Concern	. 0012		00000					AIG Transaction Execution Limited		NIA	AIG Property Casualty International, LLC .	Ownership	100.000	American International Group, Inc	NO	
AMERICAN INTERNATIONAL GROUP, INC.												•				
AIG Travel Assist Consulting (Shanghai) Co.   Ltd.   AIG Travel Assis Pacific Pte. Ltd.   Ownership.   100.000   American International Group, Inc.   NO.   NO.   No.   NO.   No.				13-2978727								The state of the s				
DOT2   MERICAN INTERNATIONAL GROUP, INC.   DO000   Merican International Group, Inc.   NO.   AlG Travel Asia Pacific Pte. Ltd.   Dimership   Do. 000   American International Group, Inc.   NO.   NO.   AlG Travel Asia Tavific Pte. Ltd.   Dimership   Do. 000   American International Group, Inc.   NO.   NO.   Alf Travel EMEA Limited   GBR.   NIA.   Alf Gravel Asia Sist. Inc.   Dimership   Do. 000   American International Group, Inc.   NO.   Alf Gravel Asia Tavific Pte. Ltd.   Dimership   Do. 000   American International Group, Inc.   NO.   American International Group, Inc.   NO.   Dimership   Do. 000   American International Group, Inc.   NO.   Dimership   Do. 000   Dimership   Dime	. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4624299				SGP	NIA	AIG Travel Assist, Inc	Ownership	100.000	American International Group, Inc	NO	
0.012   AIRERICAN INTERNATIONAL GROUP, INC.   0.0000   39-1934816   4625830   AIG Travel Assist Malaysia Sdn. Bhd.   M/YS.   NIA.   AIG Travel Assist, Inc.   0.0000   0.0000   0.0000   0.00000   0.0000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.000000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.000000   0.000000   0.000000   0.000000   0.000000   0.000000   0.000000   0.000000   0.0000000   0.00000000	0010	AMEDICAN INTERNATIONAL CROUP 1440	00000					Alti Iravel Assist Consulting (Shanghai) Co.,	CLIN	NILA	ALC Travel Asia Danifia Dta Itd	Ownership	100,000	American International Crays Iss	NO.	1
0012   AMERICAN INTERNATIONAL GROUP, INC.   00000   39-1934816   4625830   AIG Travel EMEA Limited   GBR.   NIA   AIG Travel Assist, Inc.   0 wnership.   100.000   American International Group, Inc.   NO.   0012   AMERICAN INTERNATIONAL GROUP, INC.   00000   39-1934816   4625849   AIG Travel Europe Limited   GBR.   NIA   AIG Travel EMEA Limited   0 wnership.   100.000   American International Group, Inc.   NO.   0012   AMERICAN INTERNATIONAL GROUP, INC.   00000   39-1619138   4621962   Livetravel   Inc.   WI   NIA   AIG Travel Assist, Inc.   0 wnership.   100.000   American International Group, Inc.   NO.   0012   AMERICAN INTERNATIONAL GROUP, INC.   00000   39-1619138   4621962   Livetravel   Inc.   WI   NIA   AIG Travel   Inc.   0 wnership.   100.000   American International Group, Inc.   NO.   0012   AMERICAN INTERNATIONAL GROUP, INC.   00000   39-1788198   4621953   Travel Guard Group, Inc.   MI   NIA   AIG Travel   Inc.   0 wnership.   100.000   American International Group, Inc.   NO.   0012   AMERICAN INTERNATIONAL GROUP, INC.   00000   39-1788198   4621953   AGE Travel   Guard Group, Inc.   WI   NIA   AIG Travel   Inc.   0 wnership.   100.000   American International Group, Inc.   NO.   0012   AMERICAN INTERNATIONAL GROUP, INC.   00000   39-1788198   4621953   Travel Guard Group, Inc.   MI   NIA   AIG Travel   Inc.   0 wnership.   100.000   American International Group, Inc.   NO.   0012   AMERICAN INTERNATIONAL GROUP, INC.   00000   98-1158712   4624169   Assicurazione S.R.L.   ITA.   NIA   AIG Property Casualty International LLC   0 wnership.   100.000   American International Group, Inc.   NO.   0012   AMERICAN INTERNATIONAL GROUP, INC.   00000   A-3191243   4549253   Ltd.   0 wnership.   BMU.   IA   AIG Property Casualty International LLC   0 wnership.   100.000   American International Group, Inc.   NO.   0012   AMERICAN INTERNATIONAL GROUP, INC.   00000   A-3191243   4549253   Ltd.   0 wnership.   BMU.   IA   AIG Property Casualty International LLC   0 wnership.   100.000   American Internationa								ALG Travel Assist Malaysis Sdn Dbd				•				
0012   AMERICAN INTERNATIONAL GROUP, INC.   00000   52-2252160   4625849   A621074   Travel Guard Americas LLC   WII.   NIA.   AIG Travel Emea Limited   Ownership.   100.000   American International Group, Inc.   NO.   NO.   No.   N												0 m 10 1 0 m 1 p 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1				
MERICAN INTERNATIONAL GROUP, INC.   00000   36-4496978   4621074     Travel Guard Americas LLC										1						
0.012   AMERICAN INTERNATIONAL GROUP, INC.   0.0000   39-1611328   4621962   Livetravel, Inc.   NIA   AIG Travel, Inc.   Ownership   100.000   American International Group, Inc.   NO.   Ownership   100.000   American International Group, Inc.   NO.   NIA   AIG Travel, Inc.   Ownership   100.000   American International Group, Inc.   NO.   Ownership   100.000   American International Group, Inc.   NO.   Ownership   100.000   American International Group, Inc.   NO.   Ownership   100.000   American International Group, Inc.   NO.   Ownership   100.000   American International Group, Inc.   NO.   Ownership   100.000   American International Group, Inc.   NO.   Ownership   100.000   American International Group, Inc.   NO.   Ownership   100.000   American International Group, Inc.   NO.   Ownership   100.000   American International Group, Inc.   NO.   Ownership   100.000   American International Group, Inc.   NO.   Ownership   100.000   American International Group, Inc.   NO.   Ownership   100.000   American International Group, Inc.   NO.   Ownership   100.000   American International Group, Inc.   NO.   Ownership   100.000   American International Group, Inc.   NO.   Ownership   100.000   American International Group, Inc.   NO.   Ownership   100.000   American International Group, Inc.   NO.   Ownership   100.000   American International Group, Inc.   NO.   Ownership   100.000   Ownership   100.000   American International Group, Inc.   NO.   Ownership   100.000   American International Group, Inc.   NO.   Ownership   100.000   American International Group, Inc.   NO.   Ownership   100.000   American International Group, Inc.   NO.   Ownership   100.000   American International Group, Inc.   NO.   Ownership   100.000   American International Group, Inc.   NO.   Ownership   100.000   American International Group, Inc.   NO.   Ownership   100.000   American International Group, Inc.   NO.   Ownership   100.000   American International Group, Inc.   NO.   Ownership   100.000   American International Group, Inc.										1		•				
DO12   AMERICAN INTERNATIONAL GROUP, INC.   D0000   AMERICAN INT																
0.012   AMERICAN INTERNATIONAL GROUP, INC.   0.0000   39-1788198   4621953   Travel Guard Group, Inc.   NIA   AIG Travel, Inc.   0.0000   American International Group, Inc.   NO.   NO.   NIA   AIG Property Casualty International, LLC   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.00000   0.0000   0.0000   0.0000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.		3,000,000,000			1									, , , , , , , , , , , , , , , , , , ,	-	
AMERICAN INTERNATIONAL GROUP, INC								.,								
0012   AMERICAN INTERNATIONAL GROUP, INC	. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	39-1788198	4621953				WI	NI A	AIG Travel, Inc	Ownership		American International Group, Inc	NO	
. 0012 AMERICAN INTERNATIONAL GROUP, INC	00.5			00 445										[		
American International Reinsurance Company, 0012 AMERICAN INTERNATIONAL GROUP, INC				98-1158712								The state of the s				
0012 AMERICAN INTERNATIONAL GROUP, INC	. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4625/82				GBH	NIA	Ale Property Casualty International, LLC.	Ownersnip	51.000	American International Group, Inc	NU	
	0012	AMERICAN INTERNATIONAL GROUP INC	00000	44-3191243	4549253			Itd	BMH	IA	ALG Property Casualty International ILC	Ownership	100 000	American International Group Inc	NO	1
								AIG China Real Estate Investors Partner								

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Group		Company	ID	Federal		(U.S. or	Parent. Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
Oodc	Group Hame	Oouc	IVUITIBEI	ROOD	Ont	international	Of Attilliates	tion	Linkly	American International Reinsurance	Other)	tage	Entity(ics)/i cison(s)	(103/140)	+
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	13-2991949	4549244			American International Company Limited	BMU	NIA	Company, Ltd.	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000		5035669			Azur Group Limited	GBR	NIA	AIG Property Casualty International, LLC .	Ownership	20.580	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-0346264	4625821			HPIS Limited	GBR	NIA	AIG Property Casualty International, LLC .	Owner ship	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	66-0598389	4625812			Hospital Plan Insurance Services	GBR	NIA	HPIS Limited	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-1524979				PCG 2019 Corporate Member Limited	GBR	IA	AIG Property Casualty International, LLC .	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-0501001	3577754			Validus Holdings. Ltd.	BMU	NIA	AIG Property Casualty International, LLC .	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	AA-3190870				Validus Reinsurance, Ltd.	BMU	IA	Validus Holdings, Ltd	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-1280257				AlphaCat 2015, Ltd.	BMU	NIA	Validus Reinsurance, Ltd	Ownership	40.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Validus Holdings (UK) Ltd	GBR	NI A	Validus Reinsurance, Ltd	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-0572441				Validus Reinsurance (Switzerland) Ltd	CHE	IA	Validus Holdings (UK) Ltd	Owner ship	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Flagstone Reinsurance (Luxembourg) S.A.R.L.	LUX	NIA	Validus Reinsurance (Switzerland) Ltd	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Validus Research Inc.	CAN	NIA	Validus Holdings (UK) Ltd	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-1070844				Validus UPS, Ltd.	BMU	NIA	Validus Reinsurance, Ltd	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Flagstone (Bermuda) Holdings Limited	BMU	NIA	Validus UPS, Ltd	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-0541812				Mont Fort Re Ltd.	BMU	IA	Flagstone (Bermuda) Holdings Limited	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-1278365				Validus Services (Bermuda), Ltd	BMU	NIA	Validus Holdings, Ltd	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-1210768				Validus Ventures Ltd	BMU	NIA	Validus Holdings, Ltd	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-1210774				AlphaCat Managers Ltd	BMU	NIA	Validus Ventures Ltd	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-1220904				AlphaCat Reinsurance Ltd	BMU	IA	AlphaCat Managers Ltd	Ownership	100.000	American International Group, Inc	NO	
. 0012	. AMERICAN INTERNATIONAL GROUP, INC	00000	13-3386798	4541202			AIG Property Casualty U.S., Inc	DE	NIA	AIG Property Casualty Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	58-1354492	4621908			AIG Aerospace Insurance Services, Inc	GA	NIA	AIG Property Casualty U.S., Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	. AMERICAN INTERNATIONAL GROUP, INC	00000	58-1036967	4620367			AIG Aerospace Adjustment Services, Inc	GA	NIA	AIG Aerospace Insurance Services, Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	40258	02-6008643	4622080			AIG Assurance Company	IL	IA	AIG Property Casualty U.S., Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	92-0527572				AIG MGU Holdings Inc	DE	NIA	AIG Property Casualty U.S., Inc	Ownership	100.000	American International Group, Inc	NO	
							Private Client Select Insurance Services LLC								
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	88-4200069					DE	NIA	AIG MGU Holdings Inc.	Ownership	100.000	American International Group, Inc	N0	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	19402	25-1118791	4477244			AIG Property Casualty Company	IL	IA	AIG Property Casualty U.S., Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	26883	02-0309086	4401182			AIG Specialty Insurance Company	IL	IA	AIG Property Casualty U.S., Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	58-2464603				AIG Warranty Services of Florida, Inc	FL	NIA	AIG Property Casualty U.S., Inc	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	13-3878133				AIG WarrantyGuard, Inc.	DE	NIA	AIG Property Casualty U.S., Inc.	Owner ship	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	19399	13-5303710	4622008			AIU Insurance Company	NY	IA	AIG Property Casualty U.S., Inc.	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	19380	13-5124990	4484194			American Home Assurance Company	NY	IA	AIG Property Casualty U.S., Inc.	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	85-1401886				AHAC DECO Sub, LLC	DE	NIA	American Home Assurance Company	Owner ship	99.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	84-5137625				AIG AHAC Equity, LLC	DE	NIA	American Home Assurance Company	Owner ship		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-1537880				AIG GI Fund Holdings Ltd	BMU	NIA	American Home Assurance Company	Ownership	35.000	American International Group, Inc	YES	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4550004			AIG GI Ocean LLC	DE	NIA	AIG GI Fund Holdings Ltd	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC AMERICAN INTERNATIONAL GROUP, INC	00000	AA-9240025 46-3269746	4556934 4661490			AIG Insurance Company China Limited AIGGRE 950 Second Investor. LLC	CHN	IA NIA	American Home Assurance Company	Ownership	100.000	American International Group, Inc	YES	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	46-3269746	400 1490			ATBURE 950 Second Investor, LLC	DE	NIA	American Home Assurance Company American General Life Insurance Company:	Ownersnip	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	47-2562460				AIGGRE Capitol Hill Investor LLC	DE	NIA	American General Life Insurance Company,	Owner ship	50.000	American International Group, Inc	NO	
	The state of the s		2002 100				The same suprise that the same suprise t			American General Life Insurance			Table 1 San International Group, Inc		
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-2877908				AIGGRE Clairemont Investor LLC	DE	NIA	Company; American Home Assurance Company	Ownership	50.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	81-5282357				AIGGRE Clinton Grand Investor LLC	DE	NIA	American Home Assurance Company	Ownership	33.340	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	46-4106556	4661511			AIGGRE DC Ballpark Investor, LLC	DE	NIA	American Home Assurance Company	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	46-3229826				AIGGRE EOLA LLC	DE	NIA	American Home Assurance Company	Ownership	100.000	American International Group, Inc	NO	
	· ·	I								American Home Assurance Company;The	1				
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-1065261				AIGGRE Edge Investor LLC	DE	NIA	Variable Annuity Life Insurance Company	Ownership	50.000	American International Group, Inc	NO	

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											(Ownership,	is		ls an	1
						Name of Securities			Relation-		Board,	Owner-		SCA	1
						Exchange		Domi-	ship		Management,	ship		Filing	1
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	1
Grou		Company	ID	Federal		(U.S. or	Parent. Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
Code		Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
Code	Group Name	Code	Number	NOOD	OII	international)	Of Allillates	tion	Littly	American Home Assurance Company; National	Other)	tage	Entity(les)/i erson(s)	(163/140)	-
							AIGGRE Europe Real Estate Fund I AHNU Feeder.			Union Fire Insurance Company of					1
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	83-2922433				IIC	DE	NIA	Pittsburgh, Pa	Ownership	50.000	. American International Group, Inc	NO	1
	, , , , , , , , , , , , , , , , , , , ,						AIGGRE Europe Real Estate Fund II GI Feeder,						, , , , , , , , , , , , , , , , , , , ,		1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	83-4592028				LLC	DE	NIA	American Home Assurance Company	Ownership	35.510	. American International Group, Inc	NO	
										American Home Assurance Company; The					1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-3025475				AIGGRE Juniper Investor LLC	DE	NI A	Variable Annuity Life Insurance Company	Ownership	50.000	. American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	81-1160933	4950028			AIGGRE MXIP-Amistad LLC	DE	NIA	American Home Assurance Company	Ownership	100.000	. American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	46-3252807	4661539			AIGGRE Mystic, LLC	DE	NIA	American Home Assurance Company	Ownership	100.000	American International Group, Inc	NO	
										American General Life Insurance					1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-3494482				AIGGRE North Williams Investor LLC	DE	NIA	Company;American Home Assurance Company	Ownership	50.000	. American International Group, Inc	NO	
										American Home Assurance Company;National					1
							AIGGRE U.S. LT Apartments Investor AHNU			Union Fire Insurance Company of					1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	87-3195988				Feeder, LLC	DE	NIA	Pittsburgh, Pa	Ownership	50.000	. American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	87-1489222				AIGGRE U.S. LT Apartments Investor LLC	DE	NIA	Feeder, LLC	Owner ship	53.700	. American International Group, Inc	NO	1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	07-1409222				ATOURE U.S. LI Apartments investor LLC	VE	NIA	American Home Assurance Company;National	Owner strip	53.700	. American international Group, inc	NU	
							AIGGRE U.S. Real Estate Fund I AHNU Feeder,			Union Fire Insurance Company of					1
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	83-4037225				LLC	DE	NIA	Pittsburgh. Pa.	Owner ship	50.000	. American International Group, Inc	NO	1
. 00	/ , , ,							52		American Home Assurance Company;National			in the state of th		
							AIGGRE U.S. Real Estate Fund II AHNU Feeder,			Union Fire Insurance Company of					1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	83-3249891				LLC	DE	NIA	Pittsburgh, Pa	Ownership	50.000	. American International Group, Inc	NO	
										American Home Assurance Company;National					1
							AIGGRE U.S. Real Estate Fund III AHNU Feeder,			Union Fire Insurance Company of					1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	83-3299639				LLC	DE	NIA	Pittsburgh, Pa	Ownership	50.000	. American International Group, Inc	NO	
							LICORE II O D I E I I E I I IV III E I			American Home Assurance Company;National					1
0010	AMERICAN INTERNATIONAL GROUP. INC	00000	88-1113056				AIGGRE U.S. Real Estate Fund IV AHNU Feeder,	DE	NIA	Union Fire Insurance Company of Pittsburgh, Pa	Ownership	50.000	. American International Group, Inc	NO	1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	00-1113030				LLU	VE	NIA	American Home Assurance Company;National	Owner strip	50.000	. American international Group, inc	NO	
							AIGGRE U.S. Real Estate Fund IV Sidecar ANHU			Union Fire Insurance Company of					1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	88-1087397				Feeder LLC	DE	NIA	Pittsburgh, Pa.	Ownership	50.000	. American International Group, Inc	NO	1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	46-5193669				AIGGRE University of Minnesota Investor LLC	DE	NIA	American Home Assurance Company	Owner ship	51.000	. American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	46-1314434				AIGGRE Williamsburg LLC	DE	NIA	American Home Assurance Company	Ownership.	100.000	American International Group, Inc	NO	1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					AIGGRE Williamsburg Preferred Investor LLC .	DE	NIA	American Home Assurance Company	Owner ship.	. 100.000	American International Group, Inc	NO	
							American Home Assurance Company Escritorio de								
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Representacao no Brasil Ltda.	BRA	NIA	American Home Assurance Company	Ownership	100.000	. American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	AA-2230019	4555982			AIG Resseguros Brasil S.A.	BRA	IA	AIG Seguros Brasil S.A.	Ownership	100.000	American International Group, Inc	NO	l
	· ·						-			National Union Fire Insurance Company of	·				
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-0033331	4534361			American International Overseas Association	BMU	NIA	Pittsburgh, Pa	Ownership	78.000	. American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					COUNTRY FRESH HOLDING COMPANY INC	DE	NIA	American General Life Insurance Company	Ownership	9.760	American International Group, Inc	NO	
										American Home Assurance Company;National					1
00.45										Union Fire Insurance Company of					1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Corebridge REI AHAC NUFIC Feeder I LLC	DE	NIA	Pittsburgh, Pa	Ownership	50.000	. American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	92-0314557				Corebridge REI AHAC NUFIC Feeder II LLC	DE	NIA	American Home Assurance Company	Ownership	99.000	. American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Watch Investments No. 5 Trust	DE	NIA	American Home Assurance Company	Ownership	99.000	. American International Group, Inc	N0	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	1				Watch Investments No. 5 Trust, acting with respect to Series 2019-EM3	DE	NIA	American Home Assurance Company	Ownership	99.000	. American International Group, Inc	NO	
. 0012	AINLITIONN TINTENNATTUNAL GROUP, TNC	00000					Watch Investments No. 5 Trust, acting with	UĽ	INTA	American nume assurance company	Owner Strip			INU	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					respect to Series 2019-EM4	DE	NIA	American Home Assurance Company	Owner ship	99.000	. American International Group, Inc	NO	
. 5512		55500					Watch Investments No. 5 Trust, acting with	52			5 Unip		The state of the s		
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	l	l			respect to Series 2020-EM1	DE	NIA	American Home Assurance Company	Ownership	99.000	. American International Group, Inc	NO	ll
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	23-1686428				Arthur J. Glatfelter Agency, Inc.	PA	NIA	AIG Property Casualty U.S., Inc.	Ownership	100.000		NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	43-1635265	I			GIG of Missouri, Inc.	MO		Arthur J. Glatfelter Agency, Inc.	Owner ship		American International Group, Inc	NO	1

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						Name of Securities			Relation-		Board,	Owner-		SCA	1
						Exchange		Domi-	ship		Management,	ship		Filing	
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Group		Company	ID	Federal		(U.Š. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	23-2826072				Glatfelter Claims Management, Inc	PA	NI A	Arthur J. Glatfelter Agency, Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	23-1686428				Glatfelter Properties, LLC	PA	NI A	Arthur J. Glatfelter Agency, Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	20-8613559				Codo 241, LP	PA	NI A	Glatfelter Properties, LLC	Ownership	15.350	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	23-2643776				Glatfelter Underwriting Services, Inc	PA	NI A	Arthur J. Glatfelter Agency, Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	23-2317194				The Glatfelter Agency, Inc	PA	NI A	Arthur J. Glatfelter Agency, Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	16-1651893				East Building Associates, LP	PA	NI A	The Glatfelter Agency, Inc	Ownership	50.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	23-2317194				Susquehanna Agents Alliance, LLC	PA	NI A	The Glatfelter Agency, Inc	Ownership	100.000	American International Group, Inc	NO	
							Volunteer Firemen's Insurance Services, Inc.							] ,	1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	23-1732969					PA	NI A	Arthur J. Glatfelter Agency, Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					CYBERACUVIEW LLC	DE	NI A	AIG Property Casualty U.S., Inc	Ownership	14.300	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	19410	13-1938623	4484297			Commerce and Industry Insurance Company	NY	IA	AIG Property Casualty U.S., Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	57-0647428				Pearce & Pearce, Inc	SC	NI A	Commerce and Industry Insurance Company	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	37-1122370				Crop Risk Services, Inc	IL	NI A	AIG Property Casualty U.S., Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	10651	22-3423217	4622099			Eaglestone Reinsurance Company	PA	I A	AIG Property Casualty U.S., Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	23809	02-0140690	4622071			Granite State Insurance Company	IL	IA	AIG Property Casualty U.S., Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	23817	37-0344310	4621999			Illinois National Insurance Co	IL	I A	AIG Property Casualty U.S., Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	19437	25-1149494	4477589			Lexington Insurance Company	DE	I A	AIG Property Casualty U.S., Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	30-0578924	4554743			AIG BG Holdings LLC	DE	NI A	Lexington Insurance Company	Ownership	100.000	American International Group, Inc	NO	
										National Union Fire Insurance Company of				l !	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-1537880				AIG GI Fund Holdings Ltd	BMU	NI A	Pittsburgh, Pa	Ownership	35.000	American International Group, Inc	YES	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					AIG GI Ocean LLC	DE	NI A	AIG GI Fund Holdings Ltd	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	46-0843056				AIGGRE Corte Madera LLC	DE	NI A	Lexington Insurance Company	Ownership	100.000	American International Group, Inc	NO	
0010	AMERICAN INTERNATIONAL GROUP. INC	00000	83-4592028				AIGGRE Europe Real Estate Fund II GI Feeder,	DE	NIA	American Hama Accounts Communication	Ownership	35.510	A	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	83-4592028				AIGGRE Forest City West Village Investor, LLC	DE	NIA	American Home Assurance Company	Uwnersnip	35.510	American International Group, Inc	NU	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	46-3359313	4621056			ATOURE Forest City West VIIIage IIIvestor, LLC	DE	NI A	Lexington Insurance Company	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-1570775	402 1030			AIGGRE Hill7 Office Investor LLC	DE	NIA	Lexington Insurance Company	Owner ship	51.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	46-1181240	4621047			AIGGRE MXIP LLC	DE	NIA	Lexington Insurance Company	Owner ship	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-2086764	402 1047			AIGGRE NorthEdge Investor LLC	DE	NIA	Lexington Insurance Company	Owner ship	51.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-2056279	4786151			AIGGRE Puebla Automotive Investor   LLC	DE	NIA	Lexington Insurance Company	Owner ship	51.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-2061426	4786160			AIGGRE Puebla Automotive Investor II LLC	DE	NIA	Lexington Insurance Company	Owner ship	51.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	46-1555640	4551902			AIGGRE Redmond Investor, LLC	DE	NIA	Lexington Insurance Company	Owner ship	100.000	American International Group, Inc	NO	
. 0012	THE TOTAL INITIAL CHOOK, INC		10 1000040	1001002			AIGGRE U.S. LT Apartments Investor Lexington	DE		Lox mg con moutaine company	oo.		Tunor roan international droup, inc	140	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	87-1412404				Feeder, LLC	DE	NI A	Lexington Insurance Company	Ownership	100.000	American International Group, Inc	NO	1
							,			AIGGRE U.S. LT Apartments Investor AHNU			,		1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	87-1489222				AIGGRE U.S. LT Apartments Investor LLC	DE	NI A	Feeder, LLC	Ownership	53.700	American International Group, Inc	NO	
							AIGGRE U.S. Real Estate Fund I Lexington								
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	83-2902131				Feeder, LLC	DE	NI A	Lexington Insurance Company	Ownership	100.000	American International Group, Inc	NO	
2010	WEDLAND WEEDLIT ON ADOLD THE						AIGGRE U.S. Real Estate Fund II Lexington	D=				400.000			1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	83-2914124				Feeder, LLC	DE	NI A	Lexington Insurance Company	Ownership	100.000	American International Group, Inc	NO	
0010	AMEDICAN INTERNATIONAL CROUD INC	00000	83-2934516				AIGGRE U.S. Real Estate Fund III Lexington	DE	NIA	Lavington Incomes Company	Ownership		American International Crays Inc	NO.	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	03-2 <del>3</del> 345 Ib				Alggre U.S. Real Estate Fund IV Lexington	E	NI A	Lexington Insurance Company	owner strip		American International Group, Inc	NO	1
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	87-1458195				Feeder LLC	DE	NI A	Lexington Insurance Company	Owner ship	100.000	American International Group, Inc	NO	
. 0012	THE TOTAL INITIAL CHOOK, INC		0, 1400100				AIGGRE U.S. Real Estate Fund IV Sidecar	DE		Lox mg con moutaine company	oo.		Tunor roan international droup, inc	140	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	87-1385646	1			Lexington Feeder, LLC	DE	NI A	Lexington Insurance Company	Ownership	100.000	American International Group, Inc	NO	l l
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					COUNTRY FRESH HOLDING COMPANY INC.	DE	NI A	American General Life Insurance Company	Ownership	9.760	American International Group, Inc	NO	l
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	92-0260874				Corebridge REI Lexington Holdco LLC	DE	NI A	Lexington Insurance Company	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Integrated Manufacturing Companies, Inc	DE	NI A	American General Life Insurance Company	Ownership	40.950	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	l	1	l		Watch Investments No. 6 Trust	DE	NIA	Lexington Insurance Company	Ownership.	100.000	American International Group, Inc	NO	.1 1

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											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	i
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
2010	LUEDIANI NEEDWELANI ADALD INA						Watch Investments No. 6 Trust, acting with					400.000			i
. 0012	AMERICAN INTERNATIONAL GROUP, INC AMERICAN INTERNATIONAL GROUP, INC	00000	05 4074000				respect to Series 2019-EM5	DE	NIA	Lexington Insurance Company	Ownership	100.000	American International Group, Inc American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	85-1674333 23-2101054	4621887			Lexington Specialty Insurance Agency, Inc Morefar Marketing, Inc	DE	NIA	AIG Property Casualty U.S., Inc	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	23-2101034	402 1007			National Union Fire Insurance Company of	DE	NIA	And Property Casualty U.S., Inc	owner snrp		American international Group, inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	19445	25-0687550	4477664			Pittsburgh, Pa.	PA	IA	AIG Property Casualty U.S., Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	85-1401886				AHAC DECO Sub, LLC	DE	NI A	American Home Assurance Company	Owner ship	99.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	84-5137625				AIG AHAC Equity, LLC	DE	NI A	American Home Assurance Company	Ownership	99.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-1537880				AIG GI Fund Holdings Ltd	BMU	NIA	American Home Assurance Company	Ownership	35.000	American International Group, Inc	YES	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					AIG GI Ocean LLC	DE	NI A	AIG GI Fund Holdings Ltd	Ownership	100.000	American International Group, Inc	NO	
										National Union Fire Insurance Company of					
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	46-3369437	4661481			AIGGRE Bridges/Angeline Investor, LLC	DE	NI A	Pittsburgh, Pa	Ownership	100.000	American International Group, Inc	NO	
							AIGGRE Europe Real Estate Fund I AHNU Feeder,			American Home Assurance Company;National Union Fire Insurance Company of					
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	83-2922433				III.	DE	NI A	Pittsburgh, Pa	Ownership	50.000	American International Group, Inc	NO	
. 00 12	AMERICAN INTERNATIONAL GROOT, THE	00000	00 2022400				AIGGRE Europe Real Estate Fund II GI Feeder.	bL		National Union Fire Insurance Company of	owner strip		American international droup, me		
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	83-4592028				LLC	DE	NI A	Pittsburgh, Pa.	Ownership	35.510	American International Group, Inc	NO	
										National Union Fire Insurance Company of					
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	46-2190351	4552020			AIGGRE Gardens Investor, LLC	DE	NI A	Pittsburgh, Pa	Ownership	100.000	American International Group, Inc	NO	
										National Union Fire Insurance Company of					i l
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	47-1614379				AIGGRE Hill7 Investor LLC	DE	NIA	Pittsburgh, Pa.;The Variable Annuity Life Insurance Company	Owner ship	50.000	American International Group, Inc	NO	
. 0012	AMENICAN INTENNATIONAL GROOF, INC	00000	47-1014373				ATOMIC TITTY TIVESTOL ELG	UL	NIA	National Union Fire Insurance Company of	Owner Strip		American international droup, inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	81-1326780				AIGGRE MXIP-OD I LLC	DE	NI A	Pittsburgh, Pa.	Ownership	100.000	American International Group, Inc	NO	
										National Union Fire Insurance Company of					
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	81-1349434				AIGGRE MXIP-OD II LLC	DE	NI A	Pittsburgh, Pa	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	81-5189062				AIGGRE Park Central LLC	DE	NI A	National Union Fire Insurance Company of Pittsburgh, Pa.	Ownership	100.000	American International Group, Inc	NO	i l
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	01-0109002				ATOURE PAIR CENTRAL LLC	VE	NIA	National Union Fire Insurance Company of	Owner Ship	100.000	American international Group, Inc	NO	
										Pittsburgh, Pa.; The Variable Annuity Life					i
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-1859525				AIGGRE Pinehills Investor LLC	DE	NI A	Insurance Company	Ownership	50.000	American International Group, Inc	NO	
										National Union Fire Insurance Company of					
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-4516826				AIGGRE Solana Olde Town Investor LLC	DE	NI A	Pittsburgh, Pa	Ownership	100.000	American International Group, Inc	NO	
							AIGGRE U.S. LT Apartments Investor AHNU			American Home Assurance Company;National Union Fire Insurance Company of					i
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	87-3195988				Feeder LLC	DE	NIA	Pittsburgh, Pa	Ownership	50.000	American International Group, Inc	NO	
. 00 12	AMERICAN INTERNATIONAL GROOT, THE	00000	07 0100000				T COUCT, LEO	bL		AIGGRE U.S. LT Apartments Investor AHNU	omici sirip		American international droup, me		
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	87-1489222				AIGGRE U.S. LT Apartments Investor LLC	DE	NI A	Feeder, LLC	Ownership	53.700	American International Group, Inc	NO	
										American Home Assurance Company;National					i l
2010	WEDLAND WEEDLIT ON ADOLD THE						AIGGRE U.S. Real Estate Fund I AHNU Feeder,	25		Union Fire Insurance Company of		50.000	l		
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	83-4037225				LLC	DE	NIA	Pittsburgh, Pa	Ownership	50.000	American International Group, Inc	NO	
							AIGGRE U.S. Real Estate Fund II AHNU Feeder,			Union Fire Insurance Company of					i l
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	83-3249891				LLC	DE	NIA	Pittsburgh. Pa	Ownership	50.000	American International Group, Inc	NO	
1	,									American Home Assurance Company;National					
1							AIGGRE U.S. Real Estate Fund III AHNU Feeder,			Union Fire Insurance Company of	1				1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	83-3299639				LTC	DE	NI A	Pittsburgh, Pa.	Ownership	50.000	American International Group, Inc	NO	
1							AIGGRE U.S. Real Estate Fund IV AHNU Feeder,			American Home Assurance Company; National Union Fire Insurance Company of					
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	88-1113056				LLC	DE	NI A	Pittsburgh. Pa	Ownership	50 000	American International Group, Inc	NO	I
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						Name of Securities			Relation-		Board.	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
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Group		Company	, ID	Federal	0114	(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	_
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	•
							ALCORE II O Deel February IV Olderen ANIII			American Home Assurance Company; National					
. 0012	AMEDICAN INTERNATIONAL OPOUR INC	00000	88-1087397				AIGGRE U.S. Real Estate Fund IV Sidecar ANHU	DE	NIA	Union Fire Insurance Company of	Ownership	50.000	A	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	00-100/39/				Feeder, LLC	DE	NIA	Pittsburgh, Pa	owner snrp	50.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	46-3161147				AIGGRE Vista LLC	DE	NIA	Pittsburgh. Pa	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROOF, INC	00000	40-3101147				ATOME VISIA LLC	UE	NIA	National Union Fire Insurance Company of	owner strip		American international droup, inc	١٧٠	
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	13-3912049				ALICO Properties, Inc.	DE	NIA	Pittsburgh. Pa	Ownership	49.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	13-3919049				Global Properties, Inc.	DE	NIA	ALICO Properties, Inc.	Owner ship		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROOF, INC	00000	13-3919049				diobal Froperties, Inc.	UE	NIA	National Union Fire Insurance Company of	owner strip		American international droup, inc	١٧٠	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	61-1617940				Akita. Inc	DE	NIA	Pittsburgh. Pa	Owner ship		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROOF, INC	00000	01-101/940				AKITA, IIIC.	UE	NIA	National Union Fire Insurance Company of	owner strip		American international droup, inc	١٧٠	
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	98-0033331	4534361			American International Overseas Association	BMU	NIA	Pittsburgh, Pa	Ownership	78.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROOF, INC	00000	30-0000001	4554501			American international overseas association	DIWIO	NIA	National Union Fire Insurance Company of	Owner strip		American international droup, inc	١٧٠	
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	51-0106783	4554873			American International Realty LLC	DE	NI A	Pittsburgh. Pa.	Ownership		American International Group, Inc	YES	
. 0012	AMETIONI INTERNATIONAL GIOGI, INC	00000	31 0100700	1001070			AIG Property Company (Ireland) Designated	UL		i i i t t sbui gii, i a.	owner strip		American international droup, inc	120	
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000					Activity Company	IRL	NIA	American International Realty LLC	Ownership	100.000	American International Group, Inc	NO	
	The inverse area , inc						AIG Property Company Designated Activity			Tallot tour international floarty LES	omici dirip		Third roun international disap, inc		
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4624132			Company	IRL	NIA	American International Realty LLC	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	27-0152063				Boggs Tract LLC	DE	NIA	American International Realty LLC	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	03-0143430				Mt. Mansfield Company, Inc.	VT	NIA	American International Realty LLC	Owner ship		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	14-1876993				Spruce Peak Realty, LLC	VI	NIA	Mt. Mansfield Company, Inc.	Owner ship		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	14-10/0993				Front Four Residences Owners Association.	UE	NIA	INI. Mansiferd Company, Inc	owner snrp		American international Group, inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Inc.	VT	NIA	Spruce Peak Realty, LLC	Owner ship	66.670	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					One Spruce Peak Owners' Association, Inc	VT	NIA	Spruce Peak Realty, LLC	Owner ship	33.330	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Spruce Peak Master Owners' Association, Inc	VI	NIA	Spruce reak hearty, LLC	owner snrp		American international Group, inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Spruce reak master owners Association, inc.	VT	NIA	Spruce Peak Realty, LLC	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Spruce Peak Resort Association, Inc.	VT	NIA	Spruce Peak Realty, LLC	Ownership		American International Group, Inc	NO	
			00.0754450												
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	20-0754156				Stowe Mountain Club, LLC	DE	NIA	Spruce Peak Realty, LLC	Ownership		American International Group, Inc	NO	
0010	AMERICAN INTERNATIONAL GROUP. INC	00000					Stowe Mountain Lodge Condominium Owners	VT	ALLA	Spruce Peak Realty, LLC	Ownership	57.140	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Association, Inc	VI	NIA	Spruce Peak Healty, LLC	Ownersnip	57.140	American international Group, inc	NO	
0012	AMERICAN INTERNATIONAL GROUP. INC	00000	81-2472751				Association. Inc.	VT	NIA	Spruce Peak Realty, LLC	Owner ship	40.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	82-3409431				Stowe Country Club LLC	VI	NIA	Mt. Mansfield Company. Inc.	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		2478667			Stowe Mountain Holdings, Inc.	VT			Ownership		· ·		
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	05-0354020	24/866/			Slowe Mountain Holdings, Inc	VI	NIA	Mt. Mansfield Company, Inc	Uwnership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-0585744	4624020			C&I UK Investments Ltd	CYM	NIA	Pittsburgh. Pa	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	30-0303744	4024020			COUNTRY FRESH HOLDING COMPANY INC.	DE	NIA	American General Life Insurance Company	Ownership	9.760	American International Group, Inc		
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					COUNTRY FRESH HULDING COMPANY INC	DE	NIA		Ownersnip	9./60	American international Group, inc	NO	
		1								American Home Assurance Company;National Union Fire Insurance Company of					
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Corebridge REI AHAC NUFIC Feeder I LLC	DE	NIA	Pittsburgh. Pa	Owner ship	50.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	92-0314557				Corebridge REI AHAC NUFIC Feeder II LLC	DE	NIA	American Home Assurance Company	Owner ship	99.000	American International Group, Inc	NO	
. 0012	AMELITORIN INTERNATIONAL GROUP, INC	00000	32-03 14337				OUI COLLUGE DEL ADAG INOTTO FEEDEL II LLC	レビ	NIA	National Union Fire Insurance Company	owner strip	000.88	miler real international group, inc	IW	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Corebridge REI Bartlett Investor III LLC	DE	NIA	Pittsburgh, Pa	Ownership		American International Group, Inc	NO	
. 0012	MELITORIA INTERINATIONAL UNOUI , INC						oorooringe in Dartiett IIIvestor III LLC			National Union Fire Insurance Company of	omioi sirip		morroan international dioup, inc		
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000					Corebridge REI Papermill Investor III LLC	DE	NIA	Pittsburgh. Pa	Ownership		American International Group, Inc	NO	
. 0012	MELITORIA INTERINATIONAL UNOUI , INC						National Union Fire Insurance Company of			National Union Fire Insurance Company of	omioi sirip		morroan international dioup, inc		
. 0012	AMERICAN INTERNATIONAL GROUP. INC	11562	03-0449619				Vermont	VT	IA	Pittsburgh, Pa	Ownership		American International Group, Inc	YES	
. 0012	THE TOTAL INTERNATIONAL GROOT, 1140	11002	61 00770				Totalion Control of the Control of t	*!		National Union Fire Insurance Company of	oo		Transfer and International Group, Inc	120	
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	36-4616359	4621140			PineBridge Employee PE/RE Fund 2007, L.P	DE	NIA	Pittsburgh. Pa	Ownership	83.740	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Varagon Capital Management MGP, LLC	DE	NIA	American General Life Insurance Company	Owner ship	38.870	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Varagon Capital Management Wor, LLC	DE	NIA	American General Life Insurance Company	Owner ship	22.220	American International Group, Inc	NO	
. 0012	AMELITICAN INTERNATIONAL GROUP, INC	00000					varayon bapıtan Fanthels, L.F	∪Ľ	NIA	mile real delicial Lite insurance company	Omingt 2111h		American international droup, inc	IW	

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. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000					Watch Investments No. 1 Trust	DE	NIA	Pittsburgh. Pa	Ownership		American International Group, Inc	NO	ı
. 0012	AMERICAN INTERNATIONAL GROOF, INC	00000					Watch Investments No. 1 Trust, acting with	DL	NIA	National Union Fire Insurance Company of	Owner sirrp		American international droup, inc	١٧٠	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					respect to Series 2019-EM2	DE	NI A	Pittsburgh, Pa.	Ownership		American International Group, Inc	NO	ı
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Watch Investments No. 5 Trust	DE	NIA	American Home Assurance Company	Owner ship	99.000	American International Group, Inc	NO	
	The state of the s						Watch Investments No. 5 Trust, acting with			The road road area company			The real file of the re		
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					respect to Series 2019-EM3	DE	NI A	American Home Assurance Company	Ownership	99.000	American International Group, Inc	NO	ı
							Watch Investments No. 5 Trust, acting with								ı
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					respect to Series 2019-EM4	DE	NI A	American Home Assurance Company	Ownership	99.000	. American International Group, Inc	NO	
							Watch Investments No. 5 Trust, acting with								ı
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					respect to Series 2020-EM1	DE	NI A	American Home Assurance Company	Ownership		. American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	23841	02-0172170	4477673			New Hampshire Insurance Company	IL	I A	AIG Property Casualty U.S., Inc	Ownership	100.000	American International Group, Inc	NO	į
										National Union Fire Insurance Company of					ı
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-0033331	4534361			American International Overseas Association	BMU	NI A	Pittsburgh, Pa	Ownership	78.000	American International Group, Inc	NO	
0040	AMEDICAN INTERNATIONAL OPOUR INC	00000	00 0474700	1004005			Risk Specialists Companies Insurance Agency,				Ownership	100.000		NO	ı
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	22-2174788	4621935			Inc	MA	NI A	AIG Property Casualty U.S., Inc Risk Specialists Companies Insurance	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	36-3847698	4620376			Purchasing Group, Inc.	IL	NI A	Agency, Inc.	Ownership		American International Group, Inc	NO	ı
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	30-304/090	4020370			Furchasing Group, Inc.	IL	NIA	Risk Specialists Companies Insurance	Owner Strip		American international Group, inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000		4623461			Risk Specialists Company (Bermuda), Ltd	BMU	NIA	Agency. Inc.	Ownership		American International Group, Inc	NO	ı
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	26-4328522	4554677			Service Net Warranty, LLC	DE	NI A	AIG Property Casualty U.S., Inc.	Owner ship		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	20 4020022	5018783			SNADMIN (CANADA), INC.	CAN	NIA	Service Net Warranty, LLC	Owner ship		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	27-2966330	4621980			SNW Insurance Agency, LLC	IN	NIA	Service Net Warranty, LLC	Owner ship		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	30-0074238	4709525			Service Net Solutions of Florida LLC	FL	NIA	Service Net Warranty, LLC	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	40436	02-0361360	4703020			Stratford Insurance Company	NH	IA	AIG Property Casualty U.S., Inc.	Ownership		American International Group, Inc	NO	
	menon menon and more and the more	10 100	02 000 1000				The Insurance Company of the State of			The Property Caddarty C.C., The	omici dirip.		Timor roun international droup, inc		
. 0012	AMERICAN INTERNATIONAL GROUP, INC	19429	13-5540698	4622062			Pennsylvania	IL	IA	AIG Property Casualty U.S., Inc	Ownership		American International Group, Inc	NO	t l
. 0012	AMERICAN INTERNATIONAL GROUP, INC	37982	13-3018617				Tudor Insurance Company	NH	IA	AIG Property Casualty U.S., Inc	Owner ship		American International Group, Inc	NO	l
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	22-2339635				Westco Claims Management Services, Inc	NJ	NIA	AIG Property Casualty U.S., Inc.	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	22-2282783				Westco Insurance Managers, Inc.	NJ	NI A	AIG Property Casualty U.S., Inc.	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP. INC	13196	02-0266622				Western World Insurance Company	NH	IA	AIG Property Casualty U.S., Inc.	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000					Hansa Grundstuckverwaltungs GmbH & Co. KG	DEU	NIA	AIG Europe S.A.	Ownership	94.500	American International Group, Inc	NO	1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-0553749				Validus Specialty, LLC	DE	NI A	AIG Property Casualty Inc.	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-4928806				AlphaCat Capital Inc.	DE	NI A	Validus Specialty, LLC	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	27-0434288				Validus America Inc.	DE	NI A	Validus Specialty, LLC	Owner ship		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	45-5214740				Validus Re Americas (New Jersey), Inc	NJ	NI A	Validus Specialty, LLC	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	74-3239170				Validus Reaseguros, Inc.	FL	NI A	Validus Specialty, LLC	Owner ship		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	42-1767026	l			Validus Services. Inc.	DE	NI A	Validus Specialty, LLC	Ownership		American International Group, Inc	NO	
							Validus Specialty Underwriting Services, Inc.						The state of the s		
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	42-1767027	I			,,	DE	NI A	Validus Specialty, LLC	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	52-2219152				AIG.COM. Inc.	DE	NI A	American International Group, Inc.	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	27-1052710	4550398			AM Holdings LLC	DE	NI A	American International Group, Inc.	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	46-4754847				Blackboard U.S. Holdings, Inc.	DE	NI A	American International Group, Inc.	Ownership		American International Group, Inc	NO	
			1				Blackboard Customer Care Insurance Services,								,
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	46-3415577				LLC	DE	NI A	Blackboard U.S. Holdings, Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	32-0433306				Blackboard Services, LLC	DE	NI A	Blackboard U.S. Holdings, Inc.	Ownership	100.000	American International Group, Inc	NO	ı l
. 0012	AMERICAN INTERNATIONAL GROUP, INC	13551	26-2996716				Blackboard Specialty Insurance Company	DE	IA	Blackboard U.S. Holdings, Inc.	Owner ship		American International Group, Inc	NO	ı l
. 0012	AMERICAN INTERNATIONAL GROUP, INC	26611	52-0976199				Blackboard Insurance Company	DE	IA	Blackboard Specialty Insurance Company	Ownership		American International Group, Inc	YES	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	95-4715639	4532451	0001889539	New York Stock Exchange .	Corebridge Financial, Inc.	DE	UIP	American International Group, Inc.	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	81-4149834	I		g	AH SubGP 1158 Flat Iron, LLC	DE	NI A	Corebridge Financial, Inc.	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-1366098	4727435			AH SubGP 1384 Woodglen, LLC	DE	NI A	Corebridge Financial, Inc.	Ownership		American International Group, Inc	NO	
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Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	auired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-3941018	5049527		,	AH SubGP 1450 Timber, LLC	DE	NIA	Corebridge Financial, Inc.	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-3948711	5049451			AH SubGP 1551 Spanish Creek, LLC	DE	NI A	Corebridge Financial, Inc.	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-4855480	4950019			AH SubGP 39 Wellington Place, LLC	DE	NI A	Corebridge Financial, Inc.	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-1715613	4753498			AH SubGP 479 Sunrise, LLC	DE	NI A	Corebridge Financial, Inc.	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	81-0813842	5008935			AH SubGP 585 St. Clair, LLC	DE	NI A	Corebridge Financial, Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	82-2455950				AH SubGP 603 Casa Grande, LLC	DE	NI A	Corebridge Financial, Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	82-2200812				AH SubGP 757 Argyle Avenue, LLC	DE	NI A	Corebridge Financial, Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	85-1970272				AH SubGP 831 Walden Pond, LLC	DE	NI A	Corebridge Financial, Inc	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	74-0483432	4532488			AIG Life Holdings, Inc	TX	UIP	Corebridge Financial, Inc	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	97780	76-0030921	4620406			AGC Life Insurance Company	MO	UDP	AIG Life Holdings, Inc	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	AA-3190823	4532497			AIG Life of Bermuda, Ltd	BMU	IA	AGC Life Insurance Company	Ownership		American International Group, Inc	YES	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4556019			AIG Credit Corp. of Canada	CAN	NI A	AIG Life of Bermuda, Ltd	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4620965			Alabaster Capital LLC	DE	NI A	AIG Life of Bermuda, Ltd	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4995328			SPIA I LLC	DE	NI A	Alabaster Capital LLC	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000		4995337			ABI Holdings LLC	CA	NI A	SPIA I LLC	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-1691692				Corebridge Bermuda Services Limited	BMU	NI A	AIG Life of Bermuda, Ltd	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	60488	25-0598210	1342707			American General Life Insurance Company	TX	IA	AGC Life Insurance Company	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	30-0809145				AGL Assignment Company, LLC	DE	NI A	American General Life Insurance Company	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	84-4510983				AGL Loan Investments Corporation	DE	NI A	American General Life Insurance Company	Owner ship		American International Group, Inc	YES	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-1454700				AGLIC Investments Bermuda Limited	BMU	NI A	American General Life Insurance Company	Ownership		American International Group, Inc	YES	
							AIG Commercial Real Estate Lending Holdings,							ļ J	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	85-4369000				LLC	DE	NI A	American General Life Insurance Company	Ownership	99.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	33-0658270				AIG Direct Insurance Services, Inc.	CA	NI A	American General Life Insurance Company	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	46-5539226	4948641			AIG Home Loan 2, LLC	DE	NI A	American General Life Insurance Company	Ownership	99.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	51-0389729				AIG Kirkwood, Inc.	DE	NI A	American General Life Insurance Company	Ownership	100.000	American International Group, Inc	N0	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-1538308				AIG Life Fund Holdings Ltd	BMU	NI A	American General Life Insurance Company	Ownership		American International Group, Inc	YES	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					AIG Life Ocean LLC	DE	NI A	AIG Life Fund Holdings Ltd	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	86-3224681				IIIC	DE	NI A	American General Life Insurance Company	Owner ship	53.050	American International Group, Inc	NO	
. 00 12	MILITORIA INTERNATIONAL GROOF, INC	00000	00 0224001			•••••		DL		American General Life Insurance	owner strip		American international droup, me	١٩٥	
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	47-2562460				AIGGRE Capitol Hill Investor LLC	DE	NI A	Company: American Home Assurance Company	Ownership	50.000	American International Group, Inc	NO	
										American General Life Insurance			, , , , , , , , , , , , , , , , , , , ,		
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-2877908				AIGGRE Clairemont Investor LLC	DE	NI A	Company; American Home Assurance Company	Ownership	50.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	81-5282357				AIGGRE Clinton Grand Investor LLC	DE	NI A	American Home Assurance Company	Ownership	33.340	American International Group, Inc	NO	
							AIGGRE Europe Real Estate Fund II LR Feeder,							ļ J	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	83-4601601				ШС	DE	NI A	American General Life Insurance Company	Ownership	61.480	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	87-1825964				AIGGRE LB Southeast Industrial Joint Venture Feeder LLC	DE	NI A	The Variable Annuity Life Insurance Company	Ownership	35.970	American International Group. Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	07-1020904				reeder, LLC	VE	NIA	American General Life Insurance	owner snrp	35.970	American international Group, Inc	NU	
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	47-3494482				AIGGRE North Williams Investor LLC	DE	NI A	Company; American Home Assurance Company	Ownership	50.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-2086764				AIGGRE NorthEdge Investor LLC	DE	NI A	Lexington Insurance Company	Owner ship		American International Group, Inc	NO	
	Time troom the anti-		17 2000701				Tradite Not theago Trivottor EEO			AIGGRE U.S. LT Apartments Investor AHNU			miorroun meoriaeronar aroup, mo		
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	87-1489222				AIGGRE U.S. LT Apartments Investor LLC	DE	NI A	Feeder, LLC	Ownership	53.700	American International Group, Inc	NO	.
					1		American General Annuity Service Corporation							1 1	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	76-0446159					TX	NI A	American General Life Insurance Company	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	35-1723821				American General Assignment Corporation	TX	NI A	American General Life Insurance Company	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	45-3964944				American General Life Services Company LLC .	DE	NI A	American General Life Insurance Company	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Asset Alliance Corporation	DE	NI A	American General Life Insurance Company	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	84-2827772				Bayshore PII Company LLC	DE	NI A	American General Life Insurance Company	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	82-4278852				Bayshore Shopping Center Investor LLC	DE	NI A	American General Life Insurance Company	Ownership	51.000	American International Group, Inc	NO	

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Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					COUNTRY FRESH HOLDING COMPANY INC	DE	NI A	American General Life Insurance Company	Ownership	9.760	American International Group, Inc	NO	
										American General Life Insurance					
0040	AMEDICAN INTERNATIONAL OPCUP. INC.	00000					0 0 100 110	DE	ALL A	Company; The United States Life Insurance		50.000		110	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Carr Road GP LLC		NI A	Company in the City of New York	Ownership	50.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	82-2994326				Corebridge REI Bartlett Investor II LLC	DE	NI A	American General Life Insurance Company	Owner ship	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	82-3006805				Corebridge REI Papermill Investor II LLC	DE	NI A	American General Life Insurance Company	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	82-2024832				Falls Church Corporate Center LLC	DE	NI A	American General Life Insurance Company	Ownership	100.000	American International Group, Inc	NO	
	I						GRE LB Industrial Joint Venture II Feeder,								
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	88-0781210				LLC	DE	NI A	American General Life Insurance Company	Owner ship	65.100	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Integrated Manufacturing Companies, Inc	DE	NI A	American General Life Insurance Company	Ownership	40.950	American International Group, Inc	NO	
	I						PineBridge Employee Alternative Investment			The Variable Annuity Life Insurance					
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	20-2741440	4621159			Fund, L.P.	DE	DS	Company	Ownership	68.580	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Pontifax Late Stage Fund L.P	CYM	NI A	American General Life Insurance Company	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	95-4816953	4550334			SA Affordable Housing, LLC	DE	NI A	American General Life Insurance Company	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-5425182				FQA Master Tenant MM, LLC	LA	NI A	SA Affordable Housing, LLC	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-5430478				French Quarter Apartments Manager, LLC	LA	NI A	SA Affordable Housing, LLC	Ownership	100.000	American International Group, Inc	NO	
							SunAmerica Affordable Housing Partners, Inc.								
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	95-4334841	4554202				CA	NI A	SA Affordable Housing, LLC	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	75-2617867				Sun Quorum L.L.C.	DE	NI A	American General Life Insurance Company	Ownership	88.750	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	46-4348192				SunAmerica Asset Management, LLC	DE	NI A	American General Life Insurance Company	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	13-3140916	l			AIG Capital Services, Inc.	DE	NI A	SunAmerica Asset Management, LLC	Owner ship		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Tern Investments I, LLC - Series 2022-1A3	DE	OTH	American General Life Insurance Company	Management	0.000	American International Group, Inc	NO	3
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	58-1225738	4620358			U G Corporation	GA	NI A	American General Life Insurance Company	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	00 1220700 11	1020000 11111			Varagon Capital Management MGP, LLC	DE	NIA	American General Life Insurance Company	Ownership	38.870	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Varagon Capital Partners, L.P.	DE	NIA	American General Life Insurance Company	Owner ship	22.220	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Watch Investments No. 2 Trust	DE	NI A	American General Life Insurance Company	Ownership.		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROOF, INC	00000					Watch Investments No. 2 Trust, acting with	DL	NIA	American deneral Life insurance company	Owner strip		Aller Ican International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000					respect to Series 2019-EM1	DE	NI A	American General Life Insurance Company	Ownership	100.000	American International Group, Inc	NO	
	Time trothe fitter trothe dried , fite						The United States Life Insurance Company in			Third rotal delicital Elife modification company	Carrier Grifp		militrouni international dioup, inc		
. 0012	AMERICAN INTERNATIONAL GROUP, INC	70106	13-5459480	4622017			the City of New York	NY	IA	AGC Life Insurance Company	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-1538308				AIG Life Fund Holdings Ltd	BMU	NIA	American General Life Insurance Company	Owner ship.	50.000	American International Group, Inc	YES	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					AIG Life Ocean LLC	DE	NI A	AIG Life Fund Holdings Ltd	Owner ship		American International Group, Inc	NO	
. 0012	THE TOTAL THE ENGLISHED GROOT, THO						AIG Liquid Alternative Equity Alpha Fund,			The Erro runa norumgo Eta	o milor on p.		The control of the co	١٩٠٠	
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	86-3224681	l			LLC	DE	NIA	American General Life Insurance Company	Owner ship	53.050	American International Group, Inc	NO	
	1101		022.007							The United States Life Insurance Company in			The state of the s		
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	13-3575756				AIG Spring Ridge I, Inc.	DE	NIA	the City of New York	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	81-5282357				AIGGRE Clinton Grand Investor LLC	DE	NIA	American Home Assurance Company	Owner ship.	33.340	American International Group, Inc	NO	
							AIGGRE Europe Real Estate Fund II LR Feeder,						, , , , , , , , , , , , , , , , , , ,		
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	83-4601601	l			LLC	DE	NI A	American General Life Insurance Company	Ownership	61.480	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	47-1570775				AIGGRE Hill7 Office Investor LLC	DE	NI A	Lexington Insurance Company	Ownership	51.000	American International Group, Inc	NO	
							AIGGRE LB Southeast Industrial Joint Venture			The Variable Annuity Life Insurance			and the state of t		
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	87-1825964	l			Feeder, LLC	DE	NI A	Company	Owner ship	35.970	American International Group, Inc	NO	
	1	1		1						AIGGRE U.S. LT Apartments Investor AHNU					
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	87-1489222				AIGGRE U.S. LT Apartments Investor LLC	DE	NI A	Feeder, LLC	Ownership	53.700	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	46-5193669				AIGGRE University of Minnesota Investor LLC	DE	NI A	American Home Assurance Company	Ownership	51.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	84-2827772	l			Bayshore PII Company LLC	DE	NI A	American General Life Insurance Company	Ownership	51.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	82-4278852	l			Bayshore Shopping Center Investor LLC	DE	NIA	American General Life Insurance Company	Owner ship.	51.000	American International Group, Inc	NO	
	1					***************************************	, , , , , , , , , , , , , , , , , , , ,			American General Life Insurance					
		I		1						Company; The United States Life Insurance					
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Carr Road GP LLC	DE	NIA	Company in the City of New York	Owner ship	50.000	American International Group, Inc	NO	

				FA		A - DE I AI	L OF INSURANC	/C [	JOLL	HING COMPAINT	SISIEIVI				
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											Type	If			1
											of Control	Control			1
											(Ownership,	is		Is an	1
						Name of Securities			Relation-		Board.	Owner-		SCA	1
						Exchange		Domi-	ship		Management,	ship		Filina	1
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	1
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	quired?	1
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
	'					/	GRE LB Industrial Joint Venture II Feeder,		,	, , ,	,			1	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	88-0781210				LLC	DE	NI A	American General Life Insurance Company	Ownership	65.100	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	70238	74-1625348	1342789			The Variable Annuity Life Insurance Company	TX	RE	AGC Life Insurance Company	Ownership	100.000	American International Group, Inc	NO	
							AIG Commercial Real Estate Lending Holdings,								1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	85-4369000				LLC	DE	NI A	American General Life Insurance Company	Ownership	99.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-1538308				AIG Life Fund Holdings Ltd	BMU	NI A	American General Life Insurance Company	Ownership		American International Group, Inc	YES	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					AIG Life Ocean LLC	DE	NIA	AIG Life Fund Holdings Ltd	Ownership		American International Group, Inc	NO	
20.40	WEDLAND WEEDLIE ON A DOUB						AIG Liquid Alternative Equity Alpha Fund,					50.050	l		
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	86-3224681				LLC	DE	NIA	American General Life Insurance Company	Ownership	53.050	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	47-1065261				ALCCOR Edge Investor II C	DE	NIA	American Home Assurance Company; The Variable Annuity Life Insurance Company	Ownership	50.000	American International Group, Inc	NO	1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-1003201				AIGGRE Edge Investor LLC	VE	NI A	variable annuity Life insurance company	Owner Strip		American international Group, inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	83-4601601				IIC	DE	NI A	American General Life Insurance Company	Ownership	61.480	American International Group, Inc	NO	
. 0012	AMETIONI INTERNATIONAL GROOF, INC	00000	00 400 1001					DL		National Union Fire Insurance Company of	Owner Strip		American international droup, inc	140	
										Pittsburgh, Pa.; The Variable Annuity Life					1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-1614379				AIGGRE Hill7 Investor LLC	DE	NI A	Insurance Company	Ownership	50.000	American International Group, Inc	NO	1
										American Home Assurance Company; The			, , ,		1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-3025475				AIGGRE Juniper Investor LLC	DE	NI A	Variable Annuity Life Insurance Company	Ownership	50.000	American International Group, Inc	NO	
							AIGGRE LB Southeast Industrial Joint Venture								1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	87-1825964				Feeder, LLC	DE	NI A	American General Life Insurance Company	Ownership	35.970	American International Group, Inc	N0	
										National Union Fire Insurance Company of					1
0040	AMEDICAN INTERNATIONAL OPOUR INC	00000	47 4050505				ALCORE D. L.II. I. A. II.O.	DE		Pittsburgh, Pa.;The Variable Annuity Life		F0 000		NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-1859525				AIGGRE Pinehills Investor LLC	DE	NIA	Insurance Company	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-2056279	4786151			AIGGRE Puebla Automotive Investor I LLC	DE	NIA	Lexington Insurance Company	Ownership	51.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-2061426	4786160			AIGGRE Puebla Automotive Investor II LLC	DE	NIA	Lexington Insurance Company	Ownership	51.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	87-1489222				AIGGRE U.S. LT Apartments Investor LLC	DE	NIA	Feeder, LLC	Ownership	53.700	American International Group, Inc	NO	1
. 0012	AMENICAN INTERNATIONAL GROUP, INC	00000	07-1409222				AIGGRE U.S. Real Estate Fund I VALIC Feeder.	DE	NIA	The Variable Annuity Life Insurance	Owner Sirrp		Aller real international droup, inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	83-3276042				IIC	DE	DS	Company	Ownership		American International Group, Inc	NO	l
							AIGGRE U.S. Real Estate Fund II VALIC Feeder.	52		The Variable Annuity Life Insurance			The road monactional droap, mon		
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	83-3264091				LLC	DE	DS	Company	Ownership	100.000	American International Group, Inc	NO	
							American General Assignment Corporation of			The Variable Annuity Life Insurance					1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	76-0616037				New York	NY	DS	Company	Ownership	100.000	American International Group, Inc	NO	
								1		The Variable Annuity Life Insurance	1				
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	43-1538461				American General Insurance Agency, Inc	MO	DS	Company	Owner ship		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	84-2827772				Bayshore PII Company LLC	DE	NI A	American General Life Insurance Company	Ownership	51.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	82-4278852				Bayshore Shopping Center Investor LLC	DE	NIA	American General Life Insurance Company	Ownership	51.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					COUNTRY FRESH HOLDING COMPANY INC	DE	NI A	American General Life Insurance Company	Ownership	9.760	American International Group, Inc	NO	
0040	AMEDICAN INTERNATIONAL OPOUR INC	00000	82-2976609				0 1 1	DE	D0	The Variable Annuity Life Insurance	Ownership			NO	1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	82-29/6609				Corebridge REI Bartlett Investor I LLC	DE	DS	Company The Variable Annuity Life Insurance	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	82-2976778				Corebridge REI Papermill Investor I LLC	DE	DS	Company	Ownership		American International Group, Inc	NO	
. 0012	AMELITORIA INTERINATIONAL GROOT, INC	00000	02-2310110				GRE LB Industrial Joint Venture II Feeder.	L		Ompany	omici sitip		milotivan international dioup, Inc	١٧٠	
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	88-0781210	l			LLC	DE	NIA	American General Life Insurance Company	Ownership	65.100	American International Group, Inc	NO	
										The Variable Annuity Life Insurance					
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	56-6626298				HRA Administrator LLC	IN	DS	Company	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Integrated Manufacturing Companies, Inc	DE	NI A	American General Life Insurance Company	Ownership	40.950	American International Group, Inc	NO	
										The Variable Annuity Life Insurance					
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	45-5596651	4550455			LSTREET I, LLC	DE	DS	Company	Ownership		American International Group, Inc	NO	
1							PineBridge Employee Alternative Investment			The Variable Annuity Life Insurance	L		l		
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	20-2741440	4621159			Fund, L.P	DE	DS	Company	Ownership	68.580	American International Group, Inc	NO	1

1	
NAIC Group   Name of Securities   Name of Securities   Exchange   Fublicly Traded   Outside   Company   Code	15 16
NAIC   Company   Name of Securities   Exchange   Fublicity Traded   Names of Company   Code   Group Name   Code   Number   RSSD   CIK   Federal   (U.S. or International)   Ten Investments   L.U.S. or International Organisms   Code   Number   Code   C	
Name of Securities   Securities   Securities   Securities   Exchange   Fublicity Traded (U.S. or International)   Federal (U.S. or Internati	
Name of Securities   Schange   Name of Securities   Schange   Name of Securities   Schange   Name of Company   Code   Company   Code   Company   Code   Company   Code   Company   Code   Company   Code   Company   Code	Is an
NAIC   Company   NAIC   Company   Code   Federal   CIX   Fed	SCA
Group   Code   Company   ID   Code   Code   Number   Federal   Clis or   Pederal   Clis or   Perent, Subsidiaries   Code   P	Filing
Group   Code   Group Name   Code   Group Name   Code   Code   Number   Code   RSSD   CIK   (U.S. or parent, Subsidiaries   Code   Company   Or Affiliates   Company   Or Affiliates   Company   Or Affiliates   Company   Or Affiliates   Company   Or Affiliates   Company   Or Affiliates   Company   Or Affiliates   Or A	Re-
Code   Group Name   Code   Number   RSSD   CIK   International   Or Affiliates   100   Entity   (Name of Entity/Person)   Other)   tage   Entity(ies)/Person(s   Ten Investments   LLC - Series 2022-1/3   E. OTH.   The Variable Annual LLI International Forup, International Orap, Intern	quired?
Dot   AREFICAN INTERNATIONAL GROUP, INC.   Dot	(Yes/No) *
AMERICAN INTERNATIONAL GRUP, INC.   0.0000   American International Group, Inc.   0.000   American Internatio	(103/140)
Dot2   ALERICAN INTERNATIONAL GROUP, INC.   Dot2	nc 3
MERICAN INTERNATIONAL GRUP, INC.   0.0000   76-0519990   4555937   VALIC Retirement Services Corpany   TX   DS.   Corpary   Corporation   TX   NIA   All Life Holdings, Inc.   Ownership   100.000   American International Group, American Internat	
MERICAN INTERNATIONAL GROUP, INC.   MODIO   Merican International Group,   MERICAN INTERNATIONAL GROUP, INC.   MODIO   Merican International Group,   MERICAN INTERNATIONAL GROUP, INC.   MODIO   Merican International Group,   MERICAN INTERNATIONAL GROUP, INC.   MODIO   Merican International Group,   MERICAN INTERNATIONAL GROUP, INC.   MODIO   Merican International Group,   MERICAN INTERNATIONAL GROUP, INC.   MODIO   Merican International Group,   MERICAN INTERNATIONAL GROUP, INC.   MODIO   Merican International Group,   MERICAN INTERNATIONAL GROUP, INC.   MODIO   Merican International Group,   MERICAN INTERNATIONAL GROUP, INC.   MODIO   Merican International Group,   MERICAN INTERNATIONAL GROUP, INC.   MODIO   Merican International Group,   Merican International G	nc YES
AIG Electrol International GRUP, INC.   Ownership.   Ow	
American General Real ty Investment	
0.012   ALERICAN INTERNATIONAL GROUP, INC.   0.0000   74-036889   134286     134286	nc NO
0.012   AIERICAN INTERNATIONAL GROUP, INC.   0.0000   74-1368889   1342846	
0.012   AMERICAN INTERNATIONAL GROUP, INC.   0.0000   84-3303893   299 Real Estate Holdings, LLC   TX.   NIA.   Knickerbocker Corporation   0.0000   American International Group,   0.012   AMERICAN INTERNATIONAL GROUP, INC.   0.0000   American International Group,   0.012   AMERICAN INTERNATIONAL GROUP, INC.   0.0000   American International Group,   0.012   AMERICAN INTERNATIONAL GROUP, INC.   0.0000   American International Group,   0.012   AMERICAN INTERNATIONAL GROUP, INC.   0.0000   American International Group,   0.012   AMERICAN INTERNATIONAL GROUP, INC.   0.0000   American International Group,   0.012   AMERICAN INTERNATIONAL GROUP, INC.   0.0000   Marrican International Group,   0.012   AMERICAN INTERNATIONAL GROUP, INC.   0.0000   91-913391   4714592   0.012	
MIRTICAN INTERNATIONAL GROUP, INC.   0.00000   76-0185743   American Athletic Club, Inc.   TX.   NIA   Knickerbocker Corporation   0.00000   American International Group,   .	
MIRETICAN INTERNATIONAL GROUP, INC.   0.0000   AA-1120132   4803768   AIG Life Limited   Group, Inc.   0.0000   AMERICAN INTERNATIONAL GROUP, INC.   0.0000   American International Group,   0.0000   American International Group,   0.0000   American International Group,   0.0000   American International Group,   0.0000   American International Group,   0.0000   American International Group,   0.0000   American International Group,   0.0000   American International Group,   0.0000   American International Group,   0.0000   American International Group,   0.0000   0.0000   0.000000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.000000   0.000000   0.00000   0.000000   0.000000   0.000000   0.000000   0.000000   0.000000   0.000000   0.000000   0.000000   0.000000   0.000000   0.0000000   0.0000000   0.0000000   0.0000000   0.00000000	nc NO
AMERICAN INTERNATIONAL GROUP, INC.   0.0000   0.0000   0.000000   0.00000   0.00000   0.00000   0.00000   0.00000   0.000000   0.000000   0.000000   0.000000   0.00000000	
MERICAN INTERNATIONAL GROUP, INC.   O0000   American International Group,   O012   AMERICAN INTERNATIONAL GROUP, INC.   O0000   O1-1913391   4714592   Charleston Bay SAHP Corp.   DE.   NIA.   Corebridge Financial, Inc.   Ownership.   100.000   American International Group,   O012   AMERICAN INTERNATIONAL GROUP, INC.   O0000   O3-4651256   4714565   Crossings SAHP Corp.   DE.   NIA.   Corebridge Financial, Inc.   Ownership.   100.000   American International Group,   O012   AMERICAN INTERNATIONAL GROUP, INC.   O0000   O3-4651256   4714565   Crossings SAHP Corp.   DE.   NIA.   Corebridge Financial, Inc.   Ownership.   100.000   American International Group,   O012   AMERICAN INTERNATIONAL GROUP, INC.   O00000   O3-4651255   4714574   Grand Savannah SAHP Corp.   DE.   NIA.   Corebridge Financial, Inc.   Ownership.   100.000   American International Group,   O012   AMERICAN INTERNATIONAL GROUP, INC.   O0000   O5-4651255   4714574   Grand Savannah SAHP Corp.   DE.   NIA.   Corebridge Financial, Inc.   Ownership.   100.000   American International Group,   O012   AMERICAN INTERNATIONAL GROUP, INC.   O0000   O5-4651255   4714574   Grand Savannah SAHP Corp.   DE.   NIA.   Corebridge Financial, Inc.   Ownership.   100.000   American International Group,   O012   AMERICAN INTERNATIONAL GROUP, INC.   O0000   O5-4651255   4714574   Grand Savannah SAHP Corp.   DE.   NIA.   Corebridge Financial, Inc.   Ownership.   100.000   American International Group,   O012   AMERICAN INTERNATIONAL GROUP, INC.   O0000   O5-4659416   4714499   Ownership.   O012   AMERICAN INTERNATIONAL GROUP, INC.   O0000   Ownership.   Ownershi	nc NO
MERICAN INTERNATIONAL GROUP, INC.   00000   91-1913391   4714592   Charleston Bay SAHP Corp.   DE.   NIA.   Corebridge Financial, Inc.   Ownership.   100.000   American International Group,   100.000   American International Group,   100.000   American International Group,   100.000   Merican International Group,   100.0	nc NO
0.012   AMERICAN INTERNATIONAL GROUP, INC.   0.0000   95-4651256   4714565	nc NO
.0012 AMERICAN INTERNATIONAL GROUP, INC. 00000 13-3018791 4555900 Eastgreen, Inc	nc NO
0.012   AMERICAN INTERNATIONAL GROUP, INC.   0.0000   47-5440614   4949965   FQA Development Company, LLC   DE   NIA   Corebridge Financial, Inc.   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.000000   0.000000   0.000000   0.000000   0.000000	nc NO
0.012   AMERICAN INTERNATIONAL GROUP, INC.   0.0000   47-5440614   4949965   FQA Development Company, LLC   DE   NIA   Corebridge Financial, Inc.   0.000   0.00000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.0000   0.0000   0.0000   0.0000   0.0000   0.0000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.000000   0.000000   0.000000   0.000000   0.000000	nc YES
0.012   AMERICAN INTERNATIONAL GROUP, INC.   0.0000   95-4651255   4714574     Grand Savannah SAHP Corp.   DE.   NIA.   Corebridge Financial, Inc.   0.0000   Merican International Group,   0.012   AMERICAN INTERNATIONAL GROUP, INC.   0.0000   4904067   Laya Healthcare Limited   I.RL.   NIA.   Laya Healthcare Limited   Ownership.   1.00.000   American International Group,   0.012   AMERICAN INTERNATIONAL GROUP, INC.   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.000000   0.000000   0.000000	
0.012   AMERICAN INTERNATIONAL GROUP, INC.   0.0000   0.0000   0.000000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.000000   0.000000   0.00000   0.00000   0.000000   0.000000   0.000000   0.000000   0.000000   0.000000   0.000000   0.000000   0.000000   0.000000   0.000000   0.000000   0.000000   0.0000000   0.0000000   0.0000000   0.0000000   0.00000000	
.0012 AMERICAN INTERNATIONAL GROUP, INC. 00000 4904067 Laya Services LimitedIRLNIA. Laya Healthcare LimitedOmership	
.0012 AMERICAN INTERNATIONAL GROUP, INC. 00000 50-4659416 4714499 Lilac Heights LLC DE NIA. Corebridge Financial, Inc. 0wnership 100.000 American International Group, O012 AMERICAN INTERNATIONAL GROUP, INC. 00000 80-0002819 4714659 Shiloh Glen GP, LLC W NIA. Prairie SAHP Corp. 0wnership 00000 American International Group, Once the control of the contr	
.0012 MERICAN INTERNATIONAL GROUP, INC	
0012 MAMERICAN INTERNATIONAL GROUP, INC	
0012 NIMERICAN INTERNATIONAL GROUP, INC 00000 95-4663306 4714471 SAAHP GP Corp INIA   Corebridge Financial, Inc   Ownership 100.000   American International Group, International Group, Inc	
. 0012   AMERI (CAN INTERNATIONAL GROUP, INC. 00000   87-2379481   SAFG Capital LLC   DE NIA. Corebridge Financial, Inc. 0   Ownership. 100.000   American International Group, Inc. 0   Ownership. 100.000   American International Group, Inc. 0   Ownership. 100.000   Ownership. 100.0	
. 0012 AMERICAN INTERNATIONAL GROUP, INC	
Al G Commercial Mortane Company. LLC	C
.0012 AMERICAN INTERNATIONAL GROUP, INC	nc NO
SV 2022-1 Commercial Mortgage Holdings AIG Commercial Mortgage Holdings AIG Commercial Mortgage Holdings AIG Commercial Mortgage Holdings Company	
.0012 MARRICAN INTERNATIONAL GROUP, INC	nc NO
AIG Commercial Real Estate Lending	
0012 MAMERICAN INTERNATIONAL GROUP, INC 00000 87-0963387 Corporation DE NIA. SAFG Capital LLC Ownership 100.000 American International Group,	nc NO
0012 MERICAN INTERNATIONAL GROUP, INC 00000 13-4058120 4554426 140.000 Merican International Group,	nc NO
0012 MAMERICAN INTERNATIONAL GROUP, INC	nc NO
0012 MAMERICAN INTERNATIONAL GROUP, INC	nc NO
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.0012 AMERICAN INTERNATIONAL GROUP, INC	
0012 AMERICAN INTERNATIONAL GROUP, INC	
.0012 AMERICAN INTERNATIONAL GROUP, INC. 00000 85-9634244 AIG DECO Fund II GP, LLC DE NIA. AIG Fund GP Holdings, LLC Ownership 100.000 American International Group,	
. 0012 AMERICAN INTERNATIONAL GROUP, INC. 00000 85-3602956 AIG DECO Fund II LP. DE NIA. AIG DECO Fund II GP LLC. Ownership. 100.000 American International Group,	
. 0012 AMERICAN INTERNATIONAL GROUP, INC. 00000 13-3870953 4549310 AIG Global Asset Management Holdings Corp. DE NIA. SAFG Capital LLC Ownership. 100.000 American International Group.	
AlG Global Asset Management Holdings Corp.	
. 0012 AMERICAN INTERNATIONAL GROUP, INC	nc NO
AliG Global Asset Management Holdings Corp.	
. 0012 AMERICAN INTERNATIONAL GROUP, INC	nc NO
AIG Global Asset Management Holdings Corp.	
.0012 AMERICAN INTERNATIONAL GROUP, INC	nc NO

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Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					Curie Receivables Trust 2017-A3	DE	0TH	AIG Asset Management (U.S.), LLC	Management	0.000	American International Group, Inc	NO	3
										AIG Global Asset Management Holdings Corp.					
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	81-4370009				AIG Credit Management, LLC	DE	NIA		Owner ship	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					AIG 19-1 Reset Warehouse, LLC3	DE	0TH	AIG Credit Management, LLC	Management	0.000	American International Group, Inc	NO	3
. 0012	. AMERICAN INTERNATIONAL GROUP, INC	00000					AIG CLO 2021-3, LLC3	DE	OTH	AIG Credit Management, LLC	Management	0.000	American International Group, Inc	NO	3
. 0012	. AMERICAN INTERNATIONAL GROUP, INC	00000	87-1444182				AIG Rover Sub II, LLC3	DE	OTH	AIG Credit Management, LLC	Management	0.000	American International Group, Inc	NO	3
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					AIG Rover, LLC3	DE	OTH	AIG Credit Management, LLC	Management	0.000	American International Group, Inc	NO	3
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	82-4779908				Covenant CLO Advisors, LLC	DE	NI A	AIG Credit Management, LLC	Owner ship	10.000	American International Group, Inc	NO	
										AIG Global Asset Management Holdings Corp.	·				
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	27-2353063	4623416			AIG Global Capital Markets Securities, LLC .	DE	NI A		Ownership	100.000	American International Group, Inc	NO	
	·						AIG Global Real Estate (Luxembourg) S.a r.l.			AIG Global Asset Management Holdings Corp.	·		• •		
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-1367144					LUX	NIA		Owner ship	100.000	American International Group, Inc	NO	
	·									AIG Global Asset Management Holdings Corp.	·		• •		
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	13-3454957	4549271			AIG Global Real Estate Investment Corp	DE	NI A		Owner ship	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	20-0772097	4709048			AIGGRE Baker Murray Hill   LLC	DE	NIA	AIG Global Real Estate Investment Corp	Owner ship	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					AIG A.B. New Partner LLC	DE	NI A	AIGGRE Baker Murray Hill I LLC	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					AIG A.B. OP Holding Company LLC	DE	NIA	AIGGRE Baker Murray Hill I LLC	Owner ship		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					AIGGRE Foley LLC	DE	NIA	AIG A.B. OP Holding Company LLC	Ownership.		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					AIGGRE Mt. Olive LLC	DE	NI A	AIG A.B. OP Holding Company LLC	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					AIGGRE Shawnee LLC	DE	NIA	AIG A.B. OF Holding Company LLC	Owner ship	100.000	American International Group, Inc	NO	
								DE	NIA		Owner ship	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					AIGGRE Sylacauga LLC			AIG A.B. OP Holding Company LLC	The state of the s				
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					AIGGRE Waco LLC	DE		AIG A.B. OP Holding Company LLC	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					AIGGRE Clarity Pointe Platform II LLC	DE	NI A	AIG Global Real Estate Investment Corp	Ownership	100.000	American International Group, Inc	NO	
0040	AUEDIOAN INTERNATIONAL OPOUR INO	00000					AIGGRE Europe Real Estate Fund I GP S.a r.l.	LUX	A11.A			400 000		NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000						LUX	NI A	AIG Global Real Estate Investment Corp	Ownership	100.000	American International Group, Inc	NO	
0010	AMERICAN INTERNATIONAL GROUP. INC	00000					AIGGRE Europe Real Estate Fund I S.C.SP	LUX	NI A	AIGGRE Europe Real Estate Fund I GP S.a	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000						LUX	NIA	r.ı	Uwnersnip	100.000	American international Group, inc	NU	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	85-2860481				AIGGRE Europe Real Estate Fund II CIP GP,	DE	NIA	AIG Global Real Estate Investment Corp	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROOF, INC	00000	03-2000401				LLV	UE	NIA	AIGGRE Europe Real Estate Fund II CIP GP.	Owner Simp	100.000	Aller real international group, inc	INU	
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	83-4619940				AIGGRE Europe Real Estate Fund II CIP, LP	DE	NIA	IIC	Owner ship	100.000	American International Group, Inc	NO	
	The inverse and the inverse an		00 1010010				AIGGRE Europe Real Estate Fund II GP S.a				owner emp		mioritali international disap, inc		
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000	98-1469402				r.l.	LUX	NI A	AIG Global Real Estate Investment Corp	Ownership	100.000	American International Group, Inc	NO	
										AIGGRE Europe Real Estate Fund II GP S.a	,		,		
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	98-1469698				AIGGRE Europe Real Estate Fund II S.C.SP	LUX	NI A	r.l	Owner ship	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP. INC	00000					AIGGRE Senior Investing LLC	DE	NI A	AIG Global Real Estate Investment Corp	Ownership	100.000	American International Group, Inc	NO	
							AIGGRE Southeast Industrial Partnership GP				,		,		
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	87-1797309				LLC	DE	NIA	AIG Global Real Estate Investment Corp	Owner ship	100.000	American International Group, Inc	NO	
	·						AIGGRE LB Southeast Industrial Joint Venture,			AIGGRE Southeast Industrial Partnership GP	·				
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	87-1348478				LP	DE	NI A	LLC	Ownership	100.000	American International Group, Inc	NO	
		I								AIGGRE LB Southeast Industrial Joint					.
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	87-1804603				AIGGRE Southeast Industrial Investor LLC	DE	NI A	Venture, LP	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	20-1333787	4709020			AIGGRE Terrabrook Murray Hill I LLC	DE	NI A	AIG Global Real Estate Investment Corp	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	20-1172868	4708845			AIGGRE Terrabrook Chelsea I LLC	DE	NI A	AIGGRE Terrabrook Murray Hill I LLC	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	77-0610061	5163740			Terra Nova Partners, L.P.	DE	NI A	AIG Global Real Estate Investment Corp	Ownership	25.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					American Newland Investors II, LLC	DE	NI A	Terra Nova Partners, L.P.	Ownership	50.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	85-1359806				AIGGRE U.S. Fund III General Partner, LLC	DE	NI A	AIG Global Real Estate Investment Corp	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	84-5116238				AIGGRE U.S. Real Estate Fund III GP, LP	DE	NI A	AIGGRE U.S. Fund III General Partner, LLC	Ownership	100.000	American International Group, Inc	NO	
	ĺ						AIGGRE U.S. Real Estate Fund III (AIV				·		· ·		.
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	84-4408385				Feeder), LP	DE	NI A	AIGGRE U.S. Real Estate Fund III GP, LP	Ownership	100.000	American International Group, Inc	NO	

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Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	84-4423948				AIGGRE U.S. Real Estate Fund III (AIV), LP .	DE	NIA	AIGGRE U.S. Real Estate Fund III GP, LP	Ownership	100.000	American International Group, Inc	N0	
0040	AMERICAN INTERNATIONAL GROUP. INC	00000	84-4375416				AIGGRE U.S. Real Estate Fund III (Feeder A),	DE	NIA	AIGGRE U.S. Real Estate Fund III GP, LP	0h:		Ai I-4+i	NO	1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	84-43/5416				AIGGRE U.S. Real Estate Fund III (Feeder B).	DE	NIA	AIGUME U.S. Heal Estate Fund III GP, LP	Owner ship		American International Group, Inc	NU	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	84-4383871				IP	DE	NIA	AIGGRE U.S. Real Estate Fund III GP, LP	Owner ship	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	83-2835389				AIGGRE U.S. Real Estate Fund III. LP	DE	NIA	AIGGRE U.S. Real Estate Fund III GP, LP	Owner ship	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	85-1379475				AIGGRE U.S. Fund III Limited Partner, LLC	DE	NIA	AIG Global Real Estate Investment Corp	Owner ship.		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					AIGGRE U.S. Fund IV Holdco LLC	DE	NI A	AIG Global Real Estate Investment Corp	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					AIGGRE U.S. LT Apartments JV GP, LLC	DE	NIA	AIG Global Real Estate Investment Corp	Owner ship	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	83-0805725				AIGGRE U.S. Real Estate Fund I GP, LLC	DE	NIA	AIG Global Real Estate Investment Corp	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	61-1892457				AIGGRE U.S. Real Estate Fund I, LP	DE	NIA	AIGGRE U.S. Real Estate Fund I GP, LLC	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	83-0822384				AIGGRE U.S. Real Estate Fund II GP, LLC	DE	NIA	AIG Global Real Estate Investment Corp	Ownership	100.000	American International Group, Inc	N0	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	30-1096683				AIGGRE U.S. Real Estate Fund II, LP	DE	NIA	AIGGRE U.S. Real Estate Fund II GP, LLC	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-3337478				AIGGRE TX Hotel Portfolio Investor LLC	DE	NIA	AIGGRE U.S. Real Estate Fund II, LP	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-3374942				AIGGRE TX Hotel Frisco Owner LLC	DE	NIA	AIGGRE TX Hotel Portfolio Investor LLC	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-3359590				AIGGRE TX Hotel Las Colinas Owner LLC	DE	NIA	AIGGRE TX Hotel Portfolio Investor LLC	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-3387651				AIGGRE TX Hotel Plano Owner LLC	DE	NIA	AIGGRE TX Hotel Portfolio Investor LLC	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	47-3343758				AIGGRE TX Hotel San Antonio Owner LLC	DE	NIA	AIGGRE TX Hotel Portfolio Investor LLC	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	84-3866888				AIGGRE U.S. Real Estate Fund III (AIV Blocker). LLC	DE	NIA	AIG Global Real Estate Investment Corp	Ownership		American International Group, Inc	NO	1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	04-3000000				AIGGRE U.S. Real Estate Fund III (Blocker).	VE	NIA	Ald Global Real Estate Investment Corp		100.000	American international Group, inc	NU	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	84-3851516				LLC	DE	NIA	AIG Global Real Estate Investment Corp	Ownership	100.000	American International Group, Inc	NO	
	,,						AIGGRE U.S. Real Estate Fund III (Feeder B			·			,	-	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	84-3835164				REIT), LLC	DE	NIA	AIG Global Real Estate Investment Corp	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	86-1632553				AIGGRE U.S. Real Estate Fund IV GP, LLC	DE	NIA	AIG Global Real Estate Investment Corp	Ownership	100.000	American International Group, Inc	NO	
							AIGGRE U.S. Real Estate Fund IV Co-Investment								1
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	87-4628342				I, LP	DE	NIA	AIGGRE U.S. Real Estate Fund IV GP, LLC	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	86-3639038				Sidecar. LP	DE	NIA	AIGGRE U.S. Real Estate Fund IV GP, LLC	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	86-1655396			•••••	AIGGRE U.S. Real Estate Fund IV. LP	DE	NIA	AIGGRE U.S. Real Estate Fund IV GP, LLC	Owner ship	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	92-0350243				Corebridge REI Retail GP LLC	DE	NIA	AIG Global Real Estate Investment Corp	Ownership.	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	92-0337757				Corebridge REI Retail Holdco LLC	DE	NIA	AIG Global Real Estate Investment Corp	Owner ship.		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					GRE LB Industrial Joint Venture II GP, LLC .	DE	NI A	AIG Global Real Estate Investment Corp	Owner ship		American International Group, Inc	NO	
										GRE LB Industrial Joint Venture II GP, LLC					
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	87-3874797				GRE LB Industrial Joint Venture II, LP	DE	NIA		Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	87-4658647				GRE U.S. LT Apartments Investor II LLC	DE	NIA	AIG Global Real Estate Investment Corp	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	88-0638686				GRE U.S. LT Apartments JV GP II, LLC	DE	NI A	AIG Global Real Estate Investment Corp	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	87-4676303				GRE U.S. LT Apartments JV II, LP	DE	NIA	GRE U.S. LT Apartments JV GP II, LLC	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	87-3633021				Spruce Peak Management, LLC	DE		AIG Global Real Estate Investment Corp	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	77-0610061	5163740			Terra Nova Partners, L.P.	DE	NIA	AIG Global Real Estate Investment Corp	Ownership	25.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000					American Newland Investors II, LLC	DE	NIA	Terra Nova Partners, L.P.	Ownership	50.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	20-2161268	4620460			AIG Mortgage Capital, LLC	DE	NIA	AIG Global Asset Management Holdings Corp.	Ownership		American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	20-2161268	4620460			Alb Mortgage Capital, LLC	DE	NIA	AIG Global Asset Management Holdings Corp.	Ownersnip		American international Group, Inc	NU	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	87-3741271				Corebridge Markets, LLC	DE	NIA	management nervings ourp.	Ownership	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	46-5539226	4948641			AIG Home Loan 2. LLC	DE	NIA	American General Life Insurance Company	Ownership	99.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	84-4965333				AIG Investments Fund Holdings, LLC	DE	NIA	SAFG Capital LLC	Ownership.	100.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	86-2550856				AIG Mortgage Acquisition Company, LLC	DE	NIA	SAFG Capital LLC	Ownership	90.000	American International Group, Inc	NO	
. 0012	AMERICAN INTERNATIONAL GROUP, INC	00000	86-2771971	l	l		AIG Partnership Holdings Corp.	DE	NIA	SAFG Capital LLC	Owner ship.		American International Group, Inc	NO	

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Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
. 0012	. AMERICAN INTERNATIONAL GROUP, INC	00000	85-4365227				AIG Commercial Mortgage Acquisitions, LLC	DE	NIA	, ,	Ownership	90.000	American International Group, Inc	NO	
							AIG Commercial Mortgage Holdings Company, LLC				·				Ì
. 0012	. AMERICAN INTERNATIONAL GROUP, INC	00000	85-4353569					DE	NI A	AIG Commercial Mortgage Acquisitions, LLC	Ownership	100.000	American International Group, Inc	NO	
							SV 2022-1 Commercial Mortgage Holdings			AIG Commercial Mortgage Holdings Company,					
	. AMERICAN INTERNATIONAL GROUP, INC	00000					Company, LLC	DE	NI A		Ownership		American International Group, Inc		
. 0012	. AMERICAN INTERNATIONAL GROUP, INC		86-2550856				AIG Mortgage Acquisition Company, LLC	DE		ora a capital EEc illinois	Owner ship		American International Group, Inc		
. 0012	. AMERICAN INTERNATIONAL GROUP, INC		82-4227959				Pearl Street Mortgage Company, LLC	DE			Ownership		American International Group, Inc		
. 0012	. AMERICAN INTERNATIONAL GROUP, INC	00000					Maple Acquisition Trust			ora a capital EEc illinois	Owner ship	100.000	American International Group, Inc	NO	
. 0012	. AMERICAN INTERNATIONAL GROUP, INC		82-4227959				Pearl Street Mortgage Company, LLC	DE			Ownership		American International Group, Inc		
. 0012	. AMERICAN INTERNATIONAL GROUP, INC	00000	87-3410485				SAFG Technologies, LLC	NH	NI A	Corebridge Financial, Inc	Owner ship	100.000	American International Group, Inc	NO	
. 0012	. AMERICAN INTERNATIONAL GROUP, INC			4714604			SubGen NT, Inc.			Corebridge Financial, Inc	Owner ship		American International Group, Inc	NO	
. 0012	. AMERICAN INTERNATIONAL GROUP, INC	00000	84-1537571				Fischbach, LLC	DE	NI A	American International Group, Inc	Owner ship	100.000	American International Group, Inc	NO	
. 0012	. AMERICAN INTERNATIONAL GROUP, INC		98-0031624				Societe Hoteliere de Boisjolan S.A	FRA	NI A		Ownership		American International Group, Inc		
. 0012	. AMERICAN INTERNATIONAL GROUP, INC	00000	83-1742553				LBMA Equipment Services, Inc	DE	NI A	American International Group, Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	. AMERICAN INTERNATIONAL GROUP, INC	13659		4756864			MIP PE Holdings, LLC			American International Group, Inc	Ownership		American International Group, Inc	NO	
. 0012	. AMERICAN INTERNATIONAL GROUP, INC	00000	27-3226645	4554716			VALIC Trust Company Inc	DE	NI A	American International Group, Inc	Ownership	100.000	American International Group, Inc	NO	
. 0012	. AMERICAN INTERNATIONAL GROUP, INC	00000	88-3651785				VALIC Trust Company Inc	NH	NI A	American International Group, Inc	Ownership	100.000	American International Group, Inc	NO	
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Asterisk	Explanation Explanation
1	Schedule Y does not include approximately 1,633 entities that are (i) real estate joint ventures and related entities, or employee investment vehicles, (ii) affordable housing investment partnerships and subsidiaries of affordable housing investment partnerships. and (iii) miscellaneous entities
	(e.g., trusts and funds).
	(i) Real Estate Joint Ventures and Related Entities or Employee Investment Vehicles — Approximately 886 entities:
	These include partnerships, limited liability companies, corporations, and their foreign counterparts some of which purchase, develop or redevelop, manage, and sell commercial real estate throughout the world, and some which constitute the holding structures for legacy investment funds currently
	in wind down, or provide profit-sharing and investment participation. Some of the entities have been formed to hold real estate joint venture entities that AIG received the interests of after the termination of the real estate joint venture.
	(ii) Affordable Housing Investment Partnerships and Subsidiaries of Affordable Housing Invest
	These include affordable housing investment partnerships and affiliated limited partnerships and affil
	Services, Inc., as general partner or by American General Life Insurance Company (an indirect subsidiary of Corebridge). On December 15, 2021, AIG and Blackstone Real Estate Income Trust ("BREIT") completed the acquisition by BREIT of AIG's interests in a portion of AIG's U.S. affordable housing
	portfolio of assets from its legacy affordable housing business
	(iii) Miscellaneous — Approximately 11 entities:
	There are approximately 6 funds and 5 trusts
	Where the type of Control is by ownership, any type of Control which may exist in addition to ownership is not disclosed.
	Although neither AlG nor Corebridge have an ownership interest in the following entities, it may be considered controlled since Corebridge has the power to direct or cause the direction of the entity's management or investments through contract:
	Curie Receivables Trust 2017-A
	AIG CLO 2021-3, LLC
	AIG Rover Sub II, LLC
	AIG Rover, LLC
	AIG 19-1 Reset Warehouse, LLC
	Tern Investments I, LLC – Series 2022-14
	Tern Investments I, LLC – Series 2022-1V

#### 54

# **SCHEDULE Y**

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

PARI 2	- 20MMA	RY OF INS	OUKER'S	IKANSAU	YIION2 W	VIIH ANY A	AFFILIATES		
1 2 3	4	5	6	7 Income/	8	9	10 11	12	13
NAIC Company ID Names of Insurers and Parent, Code Number Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	(Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	Any Other Material Activity Not in the Ordinary Course of the Insurer's * Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
97780 76-0030921 AGC Life Insurance Company	1,900,000,000	(1,934,348,353)	0	0	0	0	C	(34,348,353)	(2,105,865,641)
00000 84-4510983 AGL Loan Investment Corporation	(1,796,825)	121, 188, 919	0	0	0	00	C	119,392,094	0
00000 98-1454700 AGLIC Investments Bermuda Limited	(4,049,200)	76,000,000	0	0	0	)  0	]	71,950,800	0
00000 AA-5760051 AIG Asia Pacific Insurance Pte Ltd	0	0	0	0	0	0  0		0	373,238,609
40258 02-6008643 AIG Assurance Company	(3,700,000)	0	0	0	0	)  0	*	(3,700,000)	
00000 AA-1930055 AIG Australia Limited	0	0	0	0	0	)  0	C	0	530,391,258
00000 85-4369000 AlG Commercial Real Estate Lending	0	166,347,398	0	0				400 047 000	
	0		0	0	0	)  0		166,347,398	
00000 00-0000000 AIG Egypt Insurance Company S.A.E	0		0	0	0	)  0		0	102,306
00000 00-0000000 AIG GLOBAL REINSURANCE OPERATIONS		0	0	0	0	)  0		0	
00000 46-1594639 AIG Home Loan 1, LLC	0		0	0		)		0	(93,223)
0000046-5539226				0		1			
00000 46-5539648 AIG Home Loan 3, LLC	(10, 152, 801)	126.500.000		Λ		1			o
00000 46-5599110 AIG Home Loan 4, LLC	(10,132,301)			Λ		1			n
00000 47-2608289 AIG Home Loan 5. LLC	0	129,000,000	0 N	0		)		110,322,030	n
00000 AA-5780019 AIG Insurance (Thailand) Public Company						,			
Limited	0	0	0	0	0	)		0	55,372,600
00000 AA-9240025 AIG Insurance Company China Limited	0	0	0	0	0	0		0	139,376,675
00000 AA-1564107 AIG Insurance Company of Canada	0	0	0	0	0	)0		0	
00000 AA-9220028 AIG Insurance Company, CJSC		0	0	0	0	0		0	26,421,828
31674 66-0319193 AIG Insurance Company-Puerto Rico	0	0	0	0	0	0		0	140, 143,545
00000 AA-5320036 AIG Insurance Hong Kong Limited		0	0	0	0	)0		0	148,344,581
00000 AA-1960017 AIG Insurance New Zealand Limited	0	0	0	0	0	)  0		0	100,995,083
00000 AA-4360008 AIG Israel Insurance Company Limited	0	0	0	0	0	)  0		0	
00000 AA-6640000 AIG Kenya Insurance Company Limited	0	0	0	0	0	00		0	10,819,595
00000 AA-5420028 AIG Korea Inc.	0	0	0	0	0	00		0	124,415,493
00000 AA-0030003 AIG Latin America I.I	0	0	0	0	0	00		0	1,073,437
00000 AA-4460003 AIG Lebanon S.A.L.		0	0	0	0	0		0	1, 165, 816
00000 98-1538308 AIG Life Fund Holdings Ltd	0	0	0	0	0	0	C		0
00000 74-0483432 AIG Life Holdings, Inc	1,800,000,000	0	0	0	0	0	C	1,800,000,000	0
00000 98-0181730 AIG Life of Bermuda, Ltd		0	0	0	0	00	C	0	(170,637,394)
00000 AA-5480044 AIG Malaysia Insurance Berhad	0	0	0	0	0	00	C	0	53,789,760
00000 AA-4660017 AIG MEA Limited (f/k/a AIG Mea Ltd Qatar)	0		0					0	FF 044 004
00000 AA F000040 ALO DELLE ENTRE LES ANTONIO	0	0	0	0	0	)  0			55,614,624
00000 AA-5660042 AIG Philippines Insurance Inc	0		0	0	0		*	0	
19402	1 240 200 000		0	0	0	)  0		1.240.300.000	, , -
00000 AA-2230019 AIG Resseguros Brasil S.A	1,240,300,000		0	0		,		1,240,300,000	0 27,464,793
00000 AA-5480043 AIG Re-Takaful (L) Berhad		٠	U			,		0	47.390
00000 AA-2230018 AIG Seguros Brasil S.A.		0		U		,			1,359,205
00000 AA-2230016 A1G Seguros Mexico, S.A. de C.V	0 n	٥	0 n	0 n		)	]	0	127,522,059
00000 AA-1990025 AIG South Africa Limited		٠		U		)			127,522,039
26883 02-0309086 AIG Specialty Insurance Company			0	n	o	)	*		21,551,186
00000 AA-8000000 AIG Uganda Limited			Λ	n	n	)		(3,000,000)	80,011
occoo /at coccoo Ata oganda Emitted				u	J	, <sub> </sub>			

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

	PARI 2	- SUIVIIVIAI	KI UT INS	DUKEK 3	IKANJAU	YIIONƏ W	IIIANI A	AFFILIATES		
1 2	3	4	5	6	7 Income/	8	9	10 11	12	13
NAIC Company ID Code Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	(Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	Any Other Mater Activity Not in the Ordinary Course the Insurer's Business	ne	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
00000 AA-7140005 00000 83-2922433	AIG Vietnam Insurance Company Limited AIGGRE Europe Real Estate Fund I AHNU	0	0	0	0	0	00		0	5,740,708
00000 83–2922433	Feeder, LLC	0	0	0	0					
00000 00-0000000	AIGGRE Europe Real Estate Fund I S.C.SP	0 N	٥	0 N	0 n	0	0		n	n
00000 83-4592028	AIGGRE Europe Real Estate Fund II GI						,			
	Feeder, LLC	0	0	0	0	0	0		0	0
00000 61-1892457	AIGGRE U.S. Real Estate Fund I, LP	0	0	0	0	0	00		0	0
00000 30-1096683	AIGGRE U.S. Real Estate Fund II, LP	0	0	0	0	0	00		0	0
00000 AA-2480020	AIG-Metropolitana Cía. de Seguros y									
	Reaseguros S.A.		0	0	0	0	00		0	20,088,001
19399 13–5303710			0	0	0	0	)  0	*	0	(82,817,086
00000 AA-1580076 60488 25-0598210	AIU Insurance Company Ltd. Japan	0 (472,153,975)	0 1.375.521.654	0	0	0	)  0		0	2,272,303,157 2,153,124,430
60488 25-0598210 00000 AA-1580072	American General Life Insurance Company American Home Assurance Co., Ltd	0		0	0	0			0	
19380 13–5124990	American Home Assurance Co., Etc	0	•••••••••••••••••	۰۰	0 n		0	*		(1,443,895,475
00000 AA-1120187	American International Group Uk Ltd	0					0			
00124 13–2592361	American International Group, Inc.	0	0	0	0	0	0		0	0
00000 AA-3190005	American International Reinsurance		v							
	Company, Ltd.	0	0	0	0	0	0		0	105,712,290
00000 46-4754847	Blackboard US Holdings, Inc	0	(3,000,000)	0	0	0	00		0(3,000,000	00
26611 52-0976199	Blackboard Insurance Co. (f/k/a Hamilton									
	Insurance Co.)	0	0	0	0	0	00		0	124,828,030
13551 26–2996716	Blackboard Specialty Insurance Co. (f/k/a	_		_	_	_				
	Hamilton Specialty Insurance Co.)	0	3,000,000	0	0	0	0  0		0	
00000 AA-2990005	C.A. De Seguros American International	0	0	0	0	]0	0		0	6,049,341
00000 AA-4190010 19410 13-1938623	Chartis Takaful ENAYA BSC	0	0	0	0	0	)  0	*	0(40,000,000	1,495,633 )(175,984,541
19410 13-1938623	Commerce and Industry Insurance Company Eaglestone Reinsurance Company			0	0	0		^	(40,000,000	
00000 AA-3191253	Grand Isle Sac Limited		٥	٠٠	0 n		0			(1,606,633,954
23809 02-0140690	Granite State Insurance Company			0	0	0	0	*	0(3,700,000	29.897.203
00000 00-0000000	HELLIOS FINANCE III, ILC.	0		0	0	0	0		0	0
23817 37-0344310	Illinois National Insurance Co	(4,600,000)	0	0	0	0	)  0	*	0(4,600,000	
00000 AA-1580077	JI Accident & Fire Insurance Company, Ltd.	, , , , , , , , , , , , , , , , , , , ,				1				
		0	0	0	0	0	00		0	
19437 25–1149494	Lexington Insurance Company	(450,000,000)	0	0	0	0	00	*	(450,000,000	)(1,234,434,780
00000 AA-1127183	Lloyds 1183	0	0	0	0	0	0  0		0	
00000 AA-1127183 00000 AA-1120193	Lloyds 1183	0	0	0	0	J0	<u>,  0</u>		0	
00000 AA-1120193 00000 45-5596651	LStreet   LLC	0		0	0	0			0	
19445 25-0687550	National Union Fire Insurance Company of	0		U	0	0	, I		0	
13445 25-000/550	Pittsburgh, Pa	(650,000,000)	n	n	n	_	0	*	0	) (2,272,423,101
00000 03-0449619	National Union Fire Insurance Company of	(000,000,000)	0				,		(000,000,000	(2,212,720, 101
00 0770010	Vermont	0	0	0	0	0	) [			(1,057,747
23841 02-0172170	New Hampshire Insurance Company	0	0	0	0	0	0	*		(42,447

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

		- OCIVITAL	-	JOILLI O	-	110110 11				1	
NAIC Company Code	2 3  ID Names of Insurers and Parent, Number Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	10	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	0-000000 NORTH AMERICAN MANAGERS INC	0	0	0	0	0	0		0	0	114.699
	-5360029 PT AIG Insurance Indonesia (f/ka PT										,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	Chartis Insurance Indonesia)	0	0	0	0	0	0		0	0	17,998,599
00000 95	5-4816953 SA Affordable Housing, LLC			0	0	0	0		0	0	(
	S-7147487 SELKIRK NO 1 INV			0	0	0	0			0	(
00000 47	7-6419259 SELKIRK NO 3A INV				0	0	0		_		(
	7-6423517 SELKIRK NO 3V INV						0		0	0	
	S-7147516 Selkirk No. 2 Investments				0	0	0		•	0	
40436 02	2-0361360 Stratford Insurance Company	0	0	0	0	0	0	*		0	775,042,99
00000 46	G-4348192 SunAmerica Asset Management, LLC	(72.000.000)	0	0	0	0	0		0	(72,000,000)	, , , , , ,
00000 95	5-4334841 SunAmerica Affordable Housing Partners,	, , , ,									
	Inc	(250,000,000)	0	0	0	0	0		0	(250,000,000)	
00000 AA	-5344100 Tata AIG General Insurance Company Limited	4									
		f0	0	0	0	0	0		0	0	26,752,94
19429 13	3-5540698 The Insurance Company of the State of										
	Pennsylvania	(4,600,000)	0	0	0	0	0	*	0	(4,600,000)	211,254,76
70106 13	3-5459480 The United States Life Insurance Company										
	in the City of New York	(189,522,658)	(129,000,000)	0	0	0	0		0	(318,522,658)	126,772,15
70238 74	-1625348 The Variable Annuity Life Insurance										
	Company				0	0	0		0	(3,021,595,731)	(198,58
	3-3018617 Tudor Insurance Company	0	0		•••••••••••••••••••••••••••••••••••••••	0	0	*		0	(15,983,48
	G-0519992 VALIC Financial Advisors, Inc	(100,000,000)	0		0	0	0		0	(100,000,000)	
	G-0519990 VALIC Retirement Services Company	0	34,348,353		0	0	0		0	34,348,353	
	-3190463 VALIDUS RE AMERICAS LTD			0	0	0	0	0	0	0	734 , 55
	3-0572441 Validus Reinsurance (Switzerland) LTD			0	0	0	0		0	0	16,770,38
	B-0523608 Validus Reinsurance, LTD	0	0		0	0	0		0	0	(1,751,89
	2-0266622 Western World Insurance Company		0	0	0	0	0	*	0	(75,000,000)	379, 186, 74
	I-1590201 Yosemite Insurance Company	0	0	0	0	0	0		0	0	<u></u>
9999999 Contro	ol Totals	0	(1)	0	0	0	0	XXX	0	(1)	

NAIC CODE	COLUMN 10 - POOLING ARRANGEMENT	POOLING %
19445	NATIONAL UNION FIRE INSURANCE COMPANY OF PITTSBURGH, PA. *	35%
19380	AMERICAN HOME ASSURANCE COMPANY	32%
19437	LEXINGTON INSURANCE COMPANY	30%
19410	COMMERCE AND INDUSTRY INSURANCE COMPANY	3%
19402	AIG PROPERTY CASUALTY COMPANY	0%
19429	THE INSURANCE COMPANY OF THE STATE OF PENNSYLVANIA	0%
23481	NEW HAMPSHIRE INSURANCE COMPANY	0%
26883	AIG SPECIALTY INSURANCE COMPANY	0%
23809	GRANITE STATE INSURANCE COMPANY	0%
40258	AIG ASSURANCE COMPANY	0%
23817	ILLINOIS NATIONAL INSURANCE CO.	0%
19399	AIU INSURANCE COMPANY	0%

#### \*Lead Company of the Combined Pool.

NAIC CODE	COLUMN 10 - POOLING ARRANGEMENT	POOLING %
13196	Western World Insurance Company	80%
40436	Stratford Insurance Company	10%
37982	Tudor Insurance Company	10%

#### Notes:

1. Certain domestic insurers that are members of the AIG, Inc. holding company system reported above may have zero amounts either as a result of the minimum reporting threshold requirement of \$1,018,000,000 for columns 6, 7, 8, 9 and 11 or because no transactions occurred during 2022 for columns 4, 5 and 13.

# **SCHEDULE Y**

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

TAINTS - OLTHWIATE CONTINOL	LING PARTI AND LISTING OF O	IILK U.S. INS	UNANCL	- GROOFS OR ENTITIES UNDER	THAT ULTIMATE CONTROLLING F	AKTT 3 CON	INUL
1	2	3	4	5	6	7	8
			Granted				Granted
			Disclaimer				Disclaimer
			of Control\				of Control\
		Ownership	Affiliation of Column 2			Ownership	Affiliation of Column 5
		Percentage	Over			Percentage	Over
		Column 2 of	Column 1		U.S. Insurance Groups or Entities Controlled	(Column 5 of	Column 6
Insurers in Holding Company	Owners with Greater Than 10% Ownership	Column 1	(Yes/No)	Ultimate Controlling Party	by Column 5	Column 6)	(Yes/No)
AGC Life Insurance Company	AIG Life Holdings, Inc.	100.000	NO	American International Group, Inc.	American International Group, Inc.	77.700	NO
AIG Assurance Company	AIG Property Casualty U.S., Inc.	100.000	NO	American International Group, Inc.	American International Group, Inc.	100.000	N0
AIG Property Casualty Company	AIG Property Casualty U.S., Inc.	100.000	NO	American International Group, Inc.	American International Group, Inc	100.000	NO
AIG Specialty Insurance Company	AIG Property Casualty U.S., Inc.	100.000	NO	American International Group, Inc.	American International Group, Inc.	100.000	NO
AIU Insurance Company	AIG Property Casualty U.S., Inc.	100.000	NO		American International Group, Inc	100.000	NO
American General Life Insurance Company	AGC Life Insurance Company	100.000	NO				
American Home Assurance Company	AIG Property Casualty U.S., Inc.	100.000	NO	American International Group, Inc	American International Group, Inc	100.000	NO
Blackboard Insurance Company	Blackboard Specialty Insurance Company	100.000	NO		American International Group, Inc.		
Blackboard Specialty Insurance Company	Blackboard U.S. Holdings, Inc.		NO		American International Group, Inc		
Commerce and Industry Insurance Company	AIG Property Casualty U.S., Inc.	100.000	NO	American International Group, Inc	American International Group, Inc	100.000	NO
Eaglestone Reinsurance Company	AIG Property Casualty U.S., Inc.	100.000	NO		American International Group, Inc		
Granite State Insurance Company	AIG Property Casualty U.S., Inc	100.000	NO		American International Group, Inc		
Illinois National Insurance Co	AIG Property Casualty U.S., Inc.	100.000	NO		American International Group, Inc		
Lexington Insurance Company	AIG Property Casualty U.S., Inc.	100.000	NO	American International Group, Inc.	American International Group, Inc	100.000	NO
National Union Fire Insurance Company of Pittsburgh,							
Pa	AIG Property Casualty U.S., Inc.	100.000	NO	American International Group, Inc.	American International Group, Inc	100.000	NO
New Hampshire Insurance Company	AIG Property Casualty U.S., Inc.	100.000	NO	American International Group, Inc.	American International Group, Inc	100.000	NO
Stratford Insurance Company	AIG Property Casualty U.S., Inc.	100.000	N0	American International Group, Inc	American International Group, Inc	100.000	NO
	AIG Property Casualty U.S., Inc.	100.000	N0	American International Group, Inc	American International Group, Inc	100.000	NO
The United States Life Insurance Company in the City							
of New York	AGC Life Insurance Company			American International Group, Inc.	American International Group, Inc		
	AGC Life Insurance Company						
Tudor Insurance Company	AIG Property Casualty U.S., Inc	100.000	NO		American International Group, Inc		
Western World Insurance Company	AIG Property Casualty U.S., Inc.	100.000	NO	American International Group, Inc	American International Group, Inc	100.000	NO

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

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

question	IS.	Responses
	MARCH FILING	_
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
		YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	IEO
4.	Will an actuarial opinion be filed by March 1?	YES
5.	APRIL FILING  Will Management's Discussion and Analysis be filed by April 1?	YES
0.	Will Management a Disease and Analysis see med by April 1:	120
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
suppler specific	SUPPLEMENTAL FILINGS  owing supplemental reports are required to be filed as part of your annual statement filing if your company is engaged in the type of business nent. However, in the event that your company does not transact the type of business for which the special report must be filed, your responsion interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.	nse of NO to the
illed loi	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	NO
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES

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

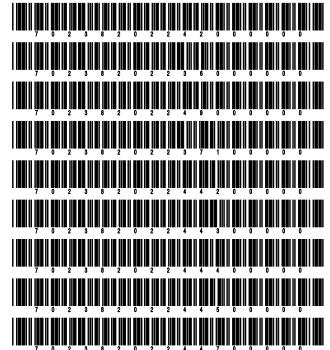
N0

#### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?
35.	Will the Health Care Receivables Supplement be filed with the state of domicile and the NAIC by March 1?
	APRIL FILING
36.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?
37.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?
38.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)
39.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?
40.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?
41.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?
48	
48. 10. 11. 12. 13. 15. 16. 17. 18. 20. 21. 22. 25. 27. 28. 29. 30. 31. 32. 33. 34. 35. 37. 38. 39. 40. 40. 40. 40. 40. 40. 40. 40	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?
44. 45.	
47.	

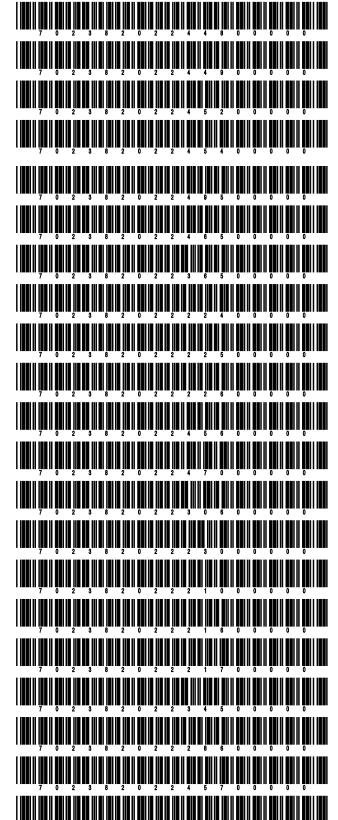
Bar Codes:

- 10. SIS Stockholder Information Supplement [Document Identifier 420]
- 11. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]
- 12. Trusteed Surplus Statement [Document Identifier 490]
- 13. Participating Opinion for Exhibit 5 [Document Identifier 371]
- 15. Actuarial Opinion on X-Factors [Document Identifier 442]
- Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]
- 17. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]
- Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]



#### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
- Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]
- Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]
- 28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]
- 29. Supplemental Schedule O [Document Identifier 465]
- 30. Medicare Part D Coverage Supplement [Document Identifier 365]
- 31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]
- Relief from the one-year cooling off period for independent CPA [Document Identifier 225]
- 33. Relief from the Requirements for Audit Committees [Document Identifier 226]
- 34. VM-20 Reserves Supplement [Document Identifier 456]
- 35. Health Care Receivables Supplement [Document Identifier 470]
- 37. Long-Term Care Experience Reporting Forms [Document Identifier 306]
- 38. Credit Insurance Experience Exhibit [Document Identifier 230]
- 39. Accident and Health Policy Experience Exhibit [Document Identifier 210]
- 40. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]
- 41. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]
- 43. Supplemental Term and Universal Life Insurance Reinsurance Exhibit [Document Identifier 345]
- 44. Variable Annuities Supplement [Document Identifier 286]
- 45. Executive Summary of the PBR Actuarial Report [Document Identifier 457]
- 47. Variable Annuities Summary of the PBR Actuarial Report [Document Identifier 459]



#### **OVERFLOW PAGE FOR WRITE-INS**

/ taaitioi	Idi Wille-ilis idi 7.53ets Elile 20						
			Current Year				
		1	2	3	4		
				Net Admitted Assets	Net Admitted		
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Assets		
2504.	Unallocated remittances			0	48,627,796		
2597.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	48,627,796		

#### Additional Write-ins for Liabilities Line 25

		1	2
		Current Year	Prior Year
2504.	Miscellaneous Liablities	4,449,049	6,426,576
2597.	Summary of remaining write-ins for Line 25 from overflow page	4,449,049	6,426,576

Additional Write-ins for Summary of Operations Line 8.3

	1	2
	Current Year	Prior Year
08.304. Mutual fund administration fees	6,101,426	7,349,443
08.305. Litigation Settlements	1,893,518	74
08.306. Policy fees - loan initiation	505,860	468,396
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	8,500,804	7,817,913

Additional Write-ins for Summary of Operations Line 27

		1	2
		Current Year	Prior Year
2704.	Fines & Penalties	1,085,101	63,203
2797.	Summary of remaining write-ins for Line 27 from overflow page	1,085,101	63,203

Additional Write-ins for Summary of Operations Line 53

		1	2
		Current Year	Prior Year
5304.	Retained earnings		(682, 124)
5397.	Summary of remaining write-ins for Line 53 from overflow page	0	(682, 124)

#### Additional Write-ins for Exhibit 2 Line 9.3

- 4	Additional Write-Iris for Exhibit 2 Line 9.5								
ſ		Insurance				5	6	7	
١		1	Accident a	and Health	4				
			2	3	All Other Lines of				
		Life	Cost Containment	All Other	Business	Investment	Fraternal	Total	
I	09.304. Miscellaneous Professional/Consulting								
	Fees	13,812,138				2,350,026		16, 162, 164	
	09.397. Summary of remaining write-ins for Line 9.3								
	from overflow page	13,812,138	0	0	0	2,350,026	0	16, 162, 164	

2715. MISC EXPENSES

2716. FINES & PENALTIES - TAX NON INC BASED

2797. Summary of remaining write-ins for Line 27 from overflow page

2717. Miscellaneous deductions .......

# ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Variable Annuity Life Insurance Company **OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Analysis of Operations - Summary Line 27		T.	1				T.		
	1	2	3	4	5	6	7	8	9
								Other Lines of	YRT Mortality
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Business	Risk Only
2704. OVER/SHORT FREELOOK NAV	1,323			1,323					
2705. AFFIL-FAS97-EXP AND RISK CHGS CEDED ANN	4,221,254			4,221,254					
2706. COMM EXP-MANAGED ACCT SERVICE FEES-GP ADVANTAGE	2,694,241			2,694,241					
2707. VALIC REVENUE SHARING-AIGA & AGL	546.624			546.624					
2708. OVER/SHORT FREELOOK NAV	0			, , , , , , , , , , , , , , , , , , , ,					
2709. FINES & PENALTIES - TAX NON INC BASED	187.491			187.491					
2710. FINES & PENALTIES - TAX NON INC BASED	23.418			23.418					
2711. LOAN ORIGINATION FEE	1.591.936			1.591.936					
2712. MISC EXPENSES	165 625 563			330 172	165.295.391				
2713. OVER/SHORT FREELOOK NAV	(68)			(68)			0		
2714 TPA FEES	1 250 466			1.258.466					

.4,289

4,289

.. 51, 150

165,346,541

10,854,857

.. 51, 150

...4,289

176,205,687

	1		Defe	erred		6	7
		2	3	4	5	Life Contingent	
				Variable Annuities	Variable Annuities	Payout (Immediate	
	Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
2704. MIS FUND EXPENSES TO REIMB				591,086	5,208		
2705. OVER/SHORT FREELOOK NAV				1,311	12		
2706. AFFIL-FAS97-EXP AND RISK CHGS CEDED ANN	4,221,254			4,184,384	36,870		
POOT. COMM EXP-MANAGED ACCT SERVICE FEES-GP ADVANTAGE	2,694,241			2,670,709	23,532		
Prob. Valic revenue Sharing-aiga & agl				541,850	4,774		
2709. OVER/SHORT FREELOOK NAV	0						
2710. FINES & PENALTIES - TAX NON INC BASED				163,282	1,439		22,7
711. FINES & PENALTIES - TAX NON INC BASED		648		22,571	199		
712. LOAN ORIGINATION FEE		50		1,577,982	13,904		
2713. MISC EXPENSES		70,042		255,363	2,250		2,5
714. OVER/SHORT FREELOOK NAV	(68)	, , , , , , , , , , , , , , , , , , ,		0	, -		
2715. TPA FEES	1,258,466	6		1,247,468	10,992		
2797. Summary of remaining write-ins for Line 27 from overflow page	11.451.151	70.746	0	11,256,006	99,180	0	25,

# **SUMMARY INVESTMENT SCHEDULE**

		Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement				
		1	2	3	4	5	6	
			Percentage of		Securities Lending Reinvested	Total	Percentage of	
	Investment Categories	Amount	Column 1 Line 13	Amount	Collateral Amount	(Col. 3 + 4) Amount	Column 5 Line 13	
1.	Long-Term Bonds (Schedule D, Part 1):							
	1.01 U.S. governments	608,717,939	1.246	608,717,939	0	608,717,939	1.246	
	1.02 All other governments					1,130,887,373		
	1.03 U.S. states, territories and possessions, etc. guaranteed					294,493,651		
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed					174,290,286		
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	3, 120,815,038	6.389	3, 120, 815, 038	0	3, 120, 815, 038	6.390	
	1.06 Industrial and miscellaneous			.31,509,648,498				
	1.07 Hybrid securities	105,472,017	0.216	105 , 472 , 017	0	105,472,017	0.216	
	1.08 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000	
	1.09 SVO identified funds		0.000	0	0	0	0.000	
	1.10 Unaffiliated bank loans	1,110,592,233	2.274	1,110,592,233	0	1,110,592,233	2.274	
	1.11 Unaffiliated certificates of deposit							
	1.12 Total long-term bonds	38,054,917,036	77.912	.38,054,917,036	0	.38,054,917,036	77.922	
2.	Preferred stocks (Schedule D, Part 2, Section 1):							
	2.01 Industrial and miscellaneous (Unaffiliated)	11,982,486	0.025	11,982,486	0	11,982,486	0.025	
	2.02 Parent, subsidiaries and affiliates							
	2.03 Total preferred stocks	11,982,486	0.025	11,982,486	0	11,982,486	0.025	
3.	Common stocks (Schedule D, Part 2, Section 2):							
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	3,346,028	0.007	3,346,028	0	3,346,028	0.007	
	3.02 Industrial and miscellaneous Other (Unaffiliated)							
	3.03 Parent, subsidiaries and affiliates Publicly traded		0.000	0	0	0	0.000	
	3.04 Parent, subsidiaries and affiliates Other					149,843,680		
	3.05 Mutual funds		0.000	0	0	0	0.000	
	3.06 Unit investment trusts		0.000	0	0	0	0.000	
	3.07 Closed-end funds		0.000	0	0	0	0.000	
	3.08 Exchange traded funds				0	0	0.000	
	3.09 Total common stocks				0	207,933,281	0.426	
4.	Mortgage loans (Schedule B):							
	4.01 Farm mortgages	0	0.000	0	0	0	0.000	
	4.02 Residential mortgages	550,452,737	1.127	550,452,735	0	550,452,735	1.127	
	4.03 Commercial mortgages	6,747,924,829	13.815	6,747,924,829	0	6,747,924,829	13.817	
	4.04 Mezzanine real estate loans	182,770,986	0.374	182,770,986	0	182,770,986	0.374	
	4.05 Total valuation allowance			(74,585,788)	0	(74,585,788)	(0.153)	
	4.06 Total mortgage loans	7,406,562,764	15 . 164	7,406,562,762	0	7,406,562,762	15.166	
5.	Real estate (Schedule A):							
	5.01 Properties occupied by company	4,497,214	0.009	4,497,214	0	4,497,214	0.009	
	5.02 Properties held for production of income	0	0.000	0	0	0	0.000	
	5.03 Properties held for sale		0.000	0	0	0	0.000	
	5.04 Total real estate	4,497,214	0.009	4,497,214	0	4,497,214	0.009	
6.	Cash, cash equivalents and short-term investments:							
	6.01 Cash (Schedule E, Part 1)	(156,060,444)	(0.320)	( 156 , 060 , 444 )	0	(156,060,444)	(0.320)	
	6.02 Cash equivalents (Schedule E, Part 2)				0	267,238,037	0.547	
	6.03 Short-term investments (Schedule DA)				0	74,216,884	0.152	
	6.04 Total cash, cash equivalents and short-term investments					185,394,476		
7.	Contract loans				0			
8.	Derivatives (Schedule DB)				0			
9.	Other invested assets (Schedule BA)				0			
10.	Receivables for securities					22,766,723		
11.	Securities Lending (Schedule DL, Part 1)			0				
12.	Other invested assets (Page 2, Line 11)		0.010	5,032,316		5,032,316	0.010	
		., ., ., ., ., ., ., ., ., ., ., ., ., .	. 5.0.0	5,555,570				

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

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		4,758,433
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	,216	
	8.2 Totals, Part 3, Column 9	0	261,216
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		4,497,217
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		4,497,217

### **SCHEDULE B - VERIFICATION BETWEEN YEARS**

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		6,756,767,256
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	1,632,545,287	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	160,375,734	1,792,921,021
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	(2,094,867)	
	3.2 Totals, Part 3, Column 11	(27,292)	(2,122,159)
4.	Accrual of discount		6,247,275
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		(18,518,119)
7.	Deduct amounts received on disposals, Part 3, Column 15		958,067,052
8.	Deduct amortization of premium and mortgage interest points and commitment fees		1,026,615
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13	7,558,459	(88,651,376)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	6,401,683	6,401,683
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		7,481,148,548
12.	Total valuation allowance		(74,585,788)
13.	Subtotal (Line 11 plus 12)		7,406,562,760
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		7,406,562,760

#### **SCHEDULE BA - VERIFICATION BETWEEN YEARS**

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		2,143,423,592
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	1,325,986,809	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	521,695,368	1,847,682,177
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	(12,061,583)	
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		12,164,882
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	127,536,347	
	5.2 Totals, Part 3, Column 9	(59,661,635)	67,874,712
6.	Total gain (loss) on disposals, Part 3, Column 19		17,089,382
7.	Deduct amounts received on disposals, Part 3, Column 16		1,808,892,032
8.	Deduct amortization of premium and depreciation		2,523,167
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(13,505,312)	
	9.2 Totals, Part 3, Column 14	949,845	(12,555,467)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	5,268,585	
	10.2 Totals, Part 3, Column 11	0	5,268,585
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,246,933,911
12.	Deduct total nonadmitted amounts		6,056,499
13.	Statement value at end of current period (Line 11 minus Line 12)		

# **SCHEDULE D - VERIFICATION BETWEEN YEARS**

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of bonds and stocks acquired, Part 3, Column 7		3,569,249,021
3.	Accrual of discount		121,545,040
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(6,936,965)	
	4.2. Part 2, Section 1, Column 15	(739,716)	
	4.3. Part 2, Section 2, Column 13	(13,065,546)	
	4.4. Part 4, Column 11	3,372,030	(17,370,197)
5.	Total gain (loss) on disposals, Part 4, Column 19		(110,574,644)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,847,415,965
7.	Deduct amortization of premium		(145,477)
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(105,355,559)	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	(1,208,428)	(106,563,987)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	37,576,755	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	5,911,340	43,488,095
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		945,700
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		38,274,833,796
12.	Deduct total nonadmitted amounts		1,002
13.	Statement value at end of current period (Line 11 minus Line 12)		38,274,832,794

### **SCHEDULE D - SUMMARY BY COUNTRY**

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

		Long-Term Bonds and Stocks	OWINED December			,
			1 Book/Adjusted	2	3	4
D	escription	on	Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS	1.	United States	608,717,939	581,364,617	468,725,698	681,828,268
Governments	2.	Canada	41,686,035	41,774,765	48,985,210	35,747,000
(Including all obligations guaranteed	3.	Other Countries	1,089,201,338	933,318,264	1,110,711,229	1,063,090,429
by governments)	4.	Totals	1,739,605,312	1,556,457,646	1,628,422,137	1,780,665,697
U.S. States, Territories and Possessions						
(Direct and guaranteed)	5.	Totals	294,493,651	268,407,834	311,055,716	240,635,293
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	174,290,286	164,645,519	180.182.944	151,708,425
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	3,120,815,038	2,748,164,445	3,158,709,922	2,968,768,700
Industrial and Miscellaneous, SVO	8.	United States		22,521,823,025	27,083,845,520	26,938,438,545
Identified Funds, Unaffiliated Bank	9.	Canada	, , , , .		353,873,186	331,000,525
Loans, Unaffiliated Certificates of	10.	Other Countries	5,660,157,431	5,031,306,154	5,767,595,101	5,684,282,068
Deposit and Hybrid Securities (unaffiliated)	11.	Totals	32.725.712.749	27.863.121.840	33.205.313.807	32,953,721,138
Parent, Subsidiaries and Affiliates	12.	Totals	02,120,112,110	2.,000,12.,010	30,200,010,001	02,000,121,100
Taront, Cabolalarios ana 7 miliatos	13.	Total Bonds	38,054,917,036	32,600,797,284	38,483,684,526	38,095,499,254
PREFERRED STOCKS	14.	United States	1	8,799,407	8.896.600	00,000,100,201
Industrial and Miscellaneous	15.	Canada	· · · ·	0	0	
(unaffiliated)	16.	Other Countries	3,085,886	3,085,886	3,825,603	
	17.	Totals	11.982.486	11.885.293	12.722.203	
Parent, Subsidiaries and Affiliates	18.	Totals	,002,100	11,000,200	12,122,200	
Tarone, Cabolalarios ana 7 milatos	19.	Total Preferred Stocks	11,982,486	11,885,293	12,722,203	
COMMON STOCKS	20.	United States		58.089.600	56.561.334	
Industrial and Miscellaneous	21.	Canada	- , -,	0	0	
(unaffiliated), Mutual Funds, Unit	22.	Other Countries	0	0	0	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23.	Totals	58,089,600	58,089,600	56,561,334	
Parent, Subsidiaries and Affiliates	24.	Totals	149,844,681	149,844,681	47,602,796	
	25.	Total Common Stocks	207,934,281	207,934,281	104, 164, 130	
	26.	Total Stocks	219,916,767	219,819,574	116,886,333	
	27.	Total Bonds and Stocks	38,274,833,803	32,820,616,858	38,600,570,859	

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

	Quality and	Maturity Distribution	on of All Bonds O	whed December 3		, , , ,	es by Major Types	or issues and in	NC Designations	40	44	10
NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	Total Current Year	8 Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments	i real of Less	Tillough 5 Tears	Through to rears	Thiough 20 Tears	Over 20 Tears	Date	Total Culterit Teal	Line 12.7	i iloi i eai	i iloi reai	Haded	i laceu (a)
1.1 NAIC 1	8,476,429	329,700,828	91,043,802	155,604,193	23,892,688	XXX	608,717,939	1.6	617,480,337	1.6	587,084,044	21,633,895
1.2 NAIC 2	0,470,429	029,700,020		133,004,133		XXX		1.6	017,400,007	1.6	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	21,000,000
1.3 NAIC 3	0	۰	۰۰	0	٠	XXX				0.0	0	
1.4 NAIC 4	0	۰	۰۵	0	٠	XXX		0.0		0.0	0	
1.5 NAIC 5	0			0		XXX		0.0		0.0	0	
1.6 NAIC 6	0			0		XXX		0.0		0.0	0	
	8.476.429	329.700.828	91.043.802	155.604.193	23.892.688		608.717.939			1.6	587,084,044	21.633.895
1.7 Totals	8,476,429	329,700,828	91,043,802	155,604,193	23,892,688	XXX	608,717,939	1.0	617,480,337	1.0	587,084,044	21,633,893
2. All Other Governments	===						- 10 1 <del>-</del> 0 1-0				.== ==.	
2.1 NAIC 1	42,779,684	137,478,016	92,362,293	10,728,491	265,829,674	XXX	549, 178, 159		559,827,085	1.5	150,942,591	398,235,568
2.2 NAIC 2	19,087,743	115,890,266	65,311,689	61,660,046	141,021,797	XXX	402,971,540		475,871,244	1.2	237,205,040	165,766,501
2.3 NAIC 3	500,000	56,150,261	42,629,098	3,031,223	63,333,834	XXX			163, 131, 462	0.4	109,387,745	56,256,671
2.4 NAIC 4	0	163, 133	749,323	986,734	5,585,061	XXX	7,484,251	0.0	11,038,191	0.0	4,642,982	2,841,269
2.5 NAIC 5	817,941	3,055,602	1,735,464	0	0	XXX	5,609,007	0.0		0.0	5,609,007	C
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	C
2.7 Totals	63, 185, 368	312,737,278	202,787,867	76,406,495	475,770,365	XXX	1,130,887,373	3.0	1,214,959,310	3.2	507,787,364	623,100,009
U.S. States, Territories and Possessions etc.,     Guaranteed												
3.1 NAIC 1	5,298,233	34,542,424	91,783,287	129,128,969	5,363,084	XXX		0.7	271,525,305	0.7	266, 115, 997	C
3.2 NAIC 2	2,724,255	10,897,019	13,621,274	1, 135, 106	0	XXX	28,377,654	0.1	39,532,086	0.1	28,377,654	C
3.3 NAIC 3	0	0	0	0	0	XXX		0.0		0.0	0	l
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	C
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	C
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	l c
3.7 Totals	8.022.488	45.439.443	105.404.560	130.264.075	5.363.084	XXX	294,493,651	0.8	311.057.392	0.8	294.493.651	C
4. U.S. Political Subdivisions of States, Territories and	, ,	-,,	- , , , -	, , ,	-,,		, , , , ,		, , , , , ,		, ,	
Possessions , Guaranteed												
4.1 NAIC 1	19,034,619	1,998,942	9,794,513	103,864,652	31,941,013	XXX	166,633,738	0.4	176,412,322	0.5	166,633,738	C
4.2 NAIC 2	0	0	7,656,549	0	0	XXX	7,656,549		8,876,386	0.0	7,656,549	l
4.3 NAIC 3	0	0	0	0	0	XXX		0.0	, , , , , , , , , , , , , , , , , , , ,	0.0	0	l c
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	l
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	lc
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	
4.7 Totals	19.034.619	1.998.942	17.451.062	103.864.652	31.941.013	XXX	174.290.286	0.5	185.288.708	0.5	174.290.286	C
U.S. Special Revenue & Special Assessment     Obligations, etc., Non-Guaranteed	., . ,	, , .	, - ,	-, , -	, , ,				, ,		, . ,	
5.1 NAIC 1	92.656.689	434,202,745		1.314.662.806		XXX	3.018.450.834	7.9	3.179.584.766	8.3	3.018.450.834	L 0
5.2 NAIC 2	5 . 157 . 155	40.000.000	5.655.715	18.854.837	32.696.497	XXX			147 . 158 . 891	0.4	51.713.651	50.650.552
5.3 NAIC 3	0	0	0	0	0	XXX	0			0.0	0	. , . ,
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	
5.5 NAIC 5	n	n	n	n	0	XXX	n	0.0		0.0	n	n
5.6 NAIC 6	0	n l	0	0		XXX	n	0.0		0.0	0	(
5.7 Totals	97.813.844	474.202.745	688.941.876	1.333.517.643	526,338,930	XXX	3.120.815.038		3.329.919.307	8.6	3,070,164,486	50,650,552

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

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

	Quality and	Maturity Distribution	on of All Bonds O	wned December 3	1, at Book/Adjust	, , , ,	es by Major Types	of issues and in	AIC Designations	1		1
	1	2 Over 1 Year	3 Over 5 Years	4 Over 10 Years	5	6 No Moturity	7	8 Col. 7 as a % of	9 Total from Col. 7	10 % From Col. 8	11 Total Publicly	12 Total Privately
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Line 12.7	Prior Year	% From Col. 8 Prior Year	Traded	Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)		Timough o Touro	THOUGHT TO TOUT	Timoagii 20 Toalo	0.00.20.100.0	Batto	Total Gallone Total	2.110 12.1	11101 1001	11101 1001	11000	1 14004 (4)
6.1 NAIC 1	994.293.875	4.502.115.556	3.984.493.536	2.585.949.497	4.733.104.830	XXX	16.799.957.294	44.1	16.524.858.102	42.9	8.756.851.555	8.043.105.739
6.2 NAIC 2	418,700,734	2,665,377,263	3,688,411,926	3,024,303,290	3,595,838,743	XXX	13,392,631,955	35.1	13,741,131,364	35.7	7,038,905,622	6,353,726,333
6.3 NAIC 3	91,477,989		310,325,603	75,176,522	26.481.665	XXX	909.144.934	2.4	1, 131,649,083	2.9		647,338,596
6.4 NAIC 4	16,675,157	148,987,280	148,619,021	740,198	961.132	XXX		0.8	345,145,909	0.9	40 . 135 . 646	275,847,141
6.5 NAIC 5	44		10.804.223	512	967,737	XXX	20.754.636	0.1	128.265.588	0.3	934 .851	19.819.785
6.6 NAIC 6	775,655	3,720,370	2,393,411	129	66,777,396	XXX	73,666,961	0.2	90,887,141	0.2	6,597,116	67,069,845
6.7 Totals	1,521,923,454	7,734,865,742	8,145,047,721	5,686,170,147	8,424,131,503	XXX	31,512,138,568	82.6		82.9		15,406,907,439
	1,321,923,434	1,134,000,142	0, 143,047,721	3,000,170,147	0,424, 131,303	XXX	31,312,130,300	02.0	31,901,937,107	02.9	10, 100, 201, 120	13,400,907,439
7. Hybrid Securities	0	0	00 705 040	13,848,109	0	2004	07 000 740	0.1	10 000 007	0.0	35, 137, 417	0.400.000
7.1 NAIC 1	0		23,785,640		0	XXX	37,633,749	0.1	13,968,027	0.0		2,496,332
7.2 NAIC 2		6,626,461	14,349,104	30,794,788	8,274,394	XXX	60,044,747	0.2	93,603,069	0.2	51,883,479	
7.3 NAIC 3	0	0	1,699,343	1,594,179		XXX	6,193,521	0.0	4,692,834	0.0	1,699,343	4,494,179
7.4 NAIC 4	0	0	0	0	1,600,000	XXX	1,600,000	0.0	2,601,652	0.0	0	1,600,000
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.7 Totals	0	6,626,461	39,834,087	46,237,075	12,774,394	XXX	105,472,017	0.3	114,865,582	0.3	88,720,239	16,751,779
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.6 NAIC 6		0	0	0	0	XXX	0	0.0		0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds			<u>-</u>	-		7001					_	-
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	Λ	n	0.0		0.0	0	n
9.4 NAIC 4		XXX	XXX	XXX	XXX	0	n	0.0		0.0		o
9.5 NAIC 5		XXX	XXX	XXX	XXX	0	n	0.0		0.0		o
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0		0.0		0.0	Δ	o
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0		0	0.0	0	0
-	XXX	XXX	XXX	XXX	XXX	U	U	0.0	U	0.0	U	U
10. Unaffiliated Bank Loans	E4 E0E 004	00 000 704	44 770 000	47 000 074	•		140 400 040				00 000 100	44 004 044
10.1 NAIC 1		29,263,764	11,776,086	17,832,671	0	XXX	110,468,343	0.3		0.0	69,083,499	41,384,844
10.2 NAIC 2	0	87,208,037	0	0	0	XXX	87,208,037	0.2	93,369,450	0.2	55,222,600	31,985,437
10.3 NAIC 3	24,298,975	139,694,156	93,985,486	0	0	XXX	257,978,617	0.7	128,090,430	0.3	162,813,480	95 , 165 , 137
10.4 NAIC 4	11,391,326	257,888,964	66,669,964	0	0	XXX	335,950,254	0.9	379,403,535	1.0	197,418,804	138,531,450
10.5 NAIC 5	71,023,398	317,726,420	1,663,956	0	0	XXX	390,413,774	1.0	202,000,555	0.5	20,021,745	370,392,030
10.6 NAIC 6	299,876	146	0	0	0	XXX	300,022	0.0	941,793	0.0	0	300,022
10.7 Totals	158,609,396	831,781,488	174,095,493	17,832,671	0	XXX	1,182,319,047	3.1	803,805,762	2.1	504,560,128	677,758,919
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		XXX	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	l0	0.0	XXX	XXX	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	0	0	0	0	0		0			XXX	0	0

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

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

	Quality and	Maturity Distributi	on of All Bonds O	wned December 3	31, at Book/Adjus	ted Carrying Value	es by Major Types	of Issues and NA	AIC Designations			
	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately
12. Total Bonds Current Year	I Year or Less	Through 5 Years	Through to Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 12.7	Prior Year	Prior Year	rraded	Placed (a)
_	(d) 1,214,135,349	5,469,302,275	4,988,325,319	4,331,619,388	5,553,773,722		21,557,156,053	56.5	xxx	xxx	13,050,299,675	8,506,856,378
12.1 NAIC 1				3, 136,748,067		0	14.081.254.685					6.610.290.091
12.2 NAIC 2	(d)445,669,886	2,925,999,045	3,795,006,256		3,777,831,430	0			XXX	XXX	7,470,964,594	
12.3 NAIC 3	(d)116,276,964	601,527,571	448,639,529	79,801,924	92,715,499	0	1,338,961,488	3.5	XXX	XXX	535,706,906	803,254,582
12.4 NAIC 4	(d) 28,066,482	407,039,377	216,038,309	1,726,932	8, 146, 192	0	661,017,292	1./	XXX	XXX	242,197,432	418,819,860
12.5 NAIC 5	(d)71,841,384	329,764,142	14,203,644	512	967,737	0	(c)416,777,418	1.1	XXX	XXX	26,565,603	390,211,815
12.6 NAIC 6	(d) 1,075,532	3,720,516	2,393,411	129	66,777,396	0	(c) 73,966,983	0.2	XXX	XXX	6,597,116	67,369,867
12.7 Totals	1,877,065,597	9,737,352,927	9,464,606,468	7,549,896,951	9,500,211,977	0	(b) 38,129,133,920			XXX	21,332,331,326	16,796,802,593
12.8 Line 12.7 as a % of Col. 7	4.9	25.5	24.8	19.8	24.9	0.0	100.0	XXX	XXX	XXX	55.9	44.1
13. Total Bonds Prior Year												
13.1 NAIC 1	928,253,003	5,081,576,953	5,275,569,445	4,244,039,788	5,814,216,754	0	XXX	XXX	21,343,655,943	55.4	13,954,328,796	7,389,327,147
13.2 NAIC 2	621,923,974	2,564,389,266	4,347,896,757	3,046,687,394	4,018,645,099	0	XXX	XXX	14,599,542,490	37.9	8,240,563,957	6,358,978,532
13.3 NAIC 3	189,886,901	674,517,458	381,935,893	66,322,971	114,900,585	0	XXX	XXX	1,427,563,809	3.7	514,767,894	912,795,915
13.4 NAIC 4	52,401,212	401,950,117	270,668,132	2,841,480	10,328,346	0	XXX	XXX	738, 189, 286	1.9	218,706,037	519,483,250
13.5 NAIC 5	41,806,271	224,731,271	18,786,981	335,919	52,872,682	0	XXX	XXX	(c) 338,533,123	0.9	39,259,073	299,274,050
13.6 NAIC 6	3,783,154	1,886,591	33,898,307	26,017,382	26,243,500	0	XXX	XXX	(c) 91,828,934	0.2	884,575	90,944,359
13.7 Totals	1,838,054,515	8,949,051,656	10,328,755,514	7,386,244,934	10,037,206,966	0	XXX	XXX	(b) 38,539,313,585	100.0	22,968,510,332	15,570,803,253
13.8 Line 13.7 as a % of Col. 9	4.8	23.2	26.8	19.2	26.0	0.0		XXX	100.0	XXX	59.6	40.4
14. Total Publicly Traded Bonds												
14.1 NAIC 1		2,391,804,640	2.088.703.925	3,031,979,904	4.735.973.000	l0	13.050.299.675	34.2	13,954,328,796	36.2	13,050,299,675	XXX
14.2 NAIC 2	145 . 165 . 847	1.148.393.232	1.330.422.539	1,652,706,529	3.194.276.446	0	7.470.964.594	19.6	8.240.563.957	21.4	7.470.964.594	XXX
14.3 NAIC 3		221.936.483		44 . 163 . 937	64.212.896	0	535.706.906	1.4	514.767.894	1.3		XXX
14.4 NAIC 4	1.912.009	164.807.352	70.258.025	1.726.932	3.493.115	0	242 . 197 . 432	0.6	218.706.037	0.6	242 . 197 . 432	XXX
14.5 NAIC 5	817.941	21,413,391	4,334,271	0	0	0	26,565,603	0.1	39,259,073	0.1	26,565,603	XXX
14.6 NAIC 6	581.103		2,393,020	0	0	0	6.597.116		884.575	0.0		XXX
14.7 Totals	968,758,570	3,951,978,092	3.683.061.906	4,730,577,302	7,997,955,457	0	21,332,331,326	55.9		59.6		
14.8 Line 14.7 as a % of Col. 7	4.5		17.3	22 2		0.0		XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7,												
Section 12	2.5	10.4	9.7	12.4	21.0	0.0	55.9	XXX	XXX	XXX	55.9	XXX
15. Total Privately Placed Bonds								7001	7001	7001		7001
15.1 NAIC 1	412.297.143	3.077.497.635	2.899.621.394	1.299.639.484	817.800.722	0	8.506.856.378	22.3	7.389.327.147	19.2	XXX	8.506.856.378
15.2 NAIC 2	300.504.039	1.777.605.813	2.464.583.717	1.484.041.538	583.554.984	0	6.610.290.091	17.3	6.358.978.532	16.5	XXX	6.610.290.091
15.3 NAIC 3	97.833.501	379.591.089	261.689.403	35.637.987	28.502.603	n	803.254.582		912.795.915	2.4	XXX	
15.4 NAIC 4	26.154.473	242,232,025	145,780,284	0	4.653.078	0	418.819.860	1 1	519.483.250	1.3	XXX	418,819,860
15.5 NAIC 5	71,023,442	308,350,751	9,869,372	512	967,737	0	390,211,815	1.0	299,274,050	0.8	XXX	390,211,815
15.6 NAIC 6	494.429	97.523	391	129	66.777.396	n	67.369.867	0.2	90.944.359	0.2	XXX	67,369,867
15.7 Totals		5,785,374,835	5,781,544,562	2,819,319,649	1,502,256,519	0	16,796,802,593		15.570.803.253	40.4	XXX	16,796,802,593
15.8 Line 15.7 as a % of Col. 7	5.4	3,763,374,653	3,761,344,302	16.8	8.9	0.0	10,790,802,393	XXX	XXX	XXX	XXX	10,790,802,393
	3.4	34.4	34.4	10.0		0.0	100.0	***	****	***	***	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.4	15.2	15.2	7.4	3.9	0.0	44.1	XXX	XXX	xxx	XXX	44.1
Section 12		13.2	13.2	7.4	3.3	0.0	44.1	^^^		^^^	^^^	1 44.1

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

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

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues Over 1 Year Over 5 Years Over 10 Years No Maturity Col. 7 as a % of Total from Col. 7 % From Col. 8 Total Publicly Total Privately Distribution by Type 1 Year or Less Through 5 Years Through 10 Years | Through 20 Years Over 20 Years Date Total Current Year Line 12.09 Prior Year Prior Year Traded Placed 1. U.S. Governments 1.01 Issuer Obligations 306,505,998 2,676,135 . 1,605,830 310,787,962 .0.8 297.017.438 .0.8 310,787,962 . XXX. 1.02 Residential Mortgage-Backed Securities 3.859.708 .13.681.604 .59.129.255 118.329.458 14.993.818 209.993.844 .0.6 216.211.724 209.993.844 .XXX. .0.6 1.03 Commercial Mortgage-Backed Securities 4,616,720 ..9,513,226 . 7,604,516 .35,668,905 .66,302,238 .0.2 .66,302,238 . 8,898,870 ..81,776,643 .XXX. .0.2 1.04 Other Loan-Backed and Structured Securities . 21.633.895 21.633.895 22.474.533 21.633.895 XXX 0.1 0.1 1.05 Totals 8.476.429 329.700.828 91.043.802 155.604.193 23.892.688 XXX 608.717.939 1.6 617.480.337 1.6 587.084.044 21.633.895 2. All Other Governments 2.01 Issuer Obligations .312.737.278 . 202 . 787 . 867 475.770.365 1.130.887.373 .3.0 .3.2 623.100.009 63.185.368 ..76.406.495 XXX. 1.214.959.310 507.787.364 2.02 Residential Mortgage-Backed Securities . .0.0 .XXX. .0.0 2.03 Commercial Mortgage-Backed Securities .XXX. .0.0 .0.0 2.04 Other Loan-Backed and Structured Securities ... XXX 0.0 0.0 Λ Λ 2.05 Totals 63.185.368 312.737.278 202.787.867 76.406.495 475.770.365 1.130.887.373 3.0 1.214.959.310 3.2 507.787.364 623.100.009 XXX 3. U.S. States, Territories and Possessions, Guaranteed 3.01 Issuer Obligations 8.022.488 .45.439.443 105.404.560 130.264.075 . 5.363.084 . XXX. 294.493.651 .0.8 . 311.057.392 .0.8 294.493.651 3.02 Residential Mortgage-Backed Securities . XXX. .0.0 0.0 3.03 Commercial Mortgage-Backed Securities . .XXX. .0.0 .0.0 3.04 Other Loan-Backed and Structured Securities . 0.0 0.0 XXX 3.05 Totals 8,022,488 45,439,443 105,404,560 130,264,075 5,363,084 XXX 294,493,651 0.8 311,057,392 294,493,651 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed 4.01 Issuer Obligations 19.034.619 .1.998.942 . 17 . 451 . 062 103.864.652 .31.941.013 174.290.286 0.5 185.288.708 .0.5 174.290.286 .XXX. 4.02 Residential Mortgage-Backed Securities .XXX. .0.0 0.0 4.03 Commercial Mortgage-Backed Securities .XXX. .0.0 .0.0 4.04 Other Loan-Backed and Structured Securities . XXX 0.0 0.0 0 Λ 4 05 Totals 19.034.619 1.998.942 17.451.062 174.290.286 0.5 174.290.286 103.864.652 31.941.013 XXX 185.288.708 0.5 5. U.S. Special Revenue & Special Assessment Obligations etc.. Non-Guaranteed 5.01 Issuer Obligations 17.696.629 160.513.171 169.788.021 731.512.849 382.345.205 1,461,855,876 . 3.9 .50.650.552 XXX 1.520.178.319 1,411,205,324 5.02 Residential Mortgage-Backed Securities 77.716.911 . 225 . 822 . 331 342.412.703 522.733.670 ..60.748.896 .XXX. 1.229.434.511 .3.2 1.360.543.819 3.5 1.229.434.511 5.03 Commercial Mortgage-Backed Securities 2,400,304 .87,867,242 176,741,152 .74,066,349 ..83,244,829 424,319,876 443,965,437 424,319,876 1.1 .XXX. . 1.2 5.04 Other Loan-Backed and Structured Securities . 5,204,774 5.204.774 5.231.732 XXX 0.0 0.0 5.204.774 5.05 Totals 97.813.844 474.202.745 688,941,876 1.333.517.643 526.338.930 XXX 3.120.815.038 8.2 3.329.919.307 3.070.164.486 50.650.552 6. Industrial and Miscellaneous 6.01 Issuer Obligations 495.403.329 .3.587.643.943 .5.088.268.297 5.134.802.008 8.274.570.563 XXX. . 22.580.688.140 .59.2 23.789.024.051 .61.7 .13.199.788.491 ..9.380.899.650 6.02 Residential Mortgage-Backed Securities . 234,102,015 . 644, 052, 257 .. 367, 426, 528 197,422,999 .98,641,632 .. 1,541,645,430 .4.0 .1,840,276,295 . 928, 602, 408 .. 613,043,022 .XXX. .4.8 6.03 Commercial Mortgage-Backed Securities . 514 . 484 . 497 .1.779.837.555 ..863.870.855 . 117.541.504 ..6.761.396 ..3.282.495.807 .8.6 ..3.200.520.688 . 1.616.966.538 .. 1.665.529.270 XXX. .8.3 6.04 Other Loan-Backed and Structured Securities ... 277,933,614 1,723,331,987 1,825,482,041 236.403.637 44.157.911 XXX 4.107.309.190 3, 132, 116, 155 8.1 359,873,692 3,747,435,498 6.05 Totals 1.521.923.454 7.734.865.742 8,145,047,721 5,686,170,147 8,424,131,503 XXX 31.512.138.568 82.6 31,961,937,189 82.9 16, 105, 231, 128 15,406,907,440 7. Hybrid Securities 7.01 Issuer Obligations 6.626.461 .39.834.087 .46.237.075 12.774.394 . XXX. 105.472.017 .0.3 114.865.582 .0.3 .88.720.239 16.751.779 7.02 Residential Mortgage-Backed Securities XXX. 0.0 0 .0.0 7.03 Commercial Mortgage-Backed Securities . 0 .XXX. .0.0 .0.0 7.04 Other Loan-Backed and Structured Securities . 0.0 0 XXX 0.0 7.05 Totals 46,237,075 12,774,394 105,472,017 88,720,239 16,751,779 0 6,626,461 39,834,087 XXX 0.3 114,865,582 0.3 8. Parent, Subsidiaries and Affiliates 8.01 Issuer Obligations . XXX. 0.0 0.0 0 8.02 Residential Mortgage-Backed Securities . 0 0 Λ .XXX. .0.0 .0.0 . 0 8.03 Commercial Mortgage-Backed Securities 0.0 .0.0 . 0 .XXX. n 8.04 Other Loan-Backed and Structured Securities .. XXX. .0.0 .0.0 8.05 Affiliated Bank Loans - Issued .XXX. 0.0 .0.0 8.06 Affiliated Bank Loans - Acquired 0 0 Λ Λ 0 XXX 0.0 0.0 0 0 8.07 Totals 0 0 0.0 0.0 0 0 0 0 XXX

Section 12

2.4

15.2

15.2

7.4

3.9

0.0

44.1

XXX

XXX

XXX

XXX

44.1

#### ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Variable Annuity Life Insurance Company

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

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues Over 1 Year Over 10 Years Over 5 Years No Maturity Col. 7 as a % of Total from Col. 7 % From Col. 8 Total Publicly Total Privately Distribution by Type 1 Year or Less Through 5 Years Through 10 Years Through 20 Years Over 20 Years Date **Total Current Year** Line 12.09 Prior Year Prior Year Traded Placed 9. SVO Identified Funds 9.01 Exchange Traded Funds Identified by the SVO XXX XXX 0.0 0.0 10. Unaffiliated Bank Loans 10.01 Unaffiliated Bank Loans - Issued .0.0 ..0.0 XXX. 10.02 Unaffiliated Bank Loans - Acquired . 158.609.396 831,781,488 174.095.493 17.832.671 1.182.319.047 504,560,128 677.758.919 XXX 3.1 803.805.762 2.1 10.03 Totals 158.609.396 831.781.488 174.095.493 17.832.671 0 XXX 1,182,319,047 3.1 803,805,762 504.560.128 677.758.919 11. Unaffiliated Certificates of Deposit 11.01 Totals XXX 0.0 XXX XXX 12. Total Bonds Current Year . 9, 182, 764, 625 .26.058.475.306 68.3 XXX XXX. 12.01 Issuer Obligations 603.342.433 4.421.465.236 5.626.210.030 6.224.692.983 XXX.. 15.987.073.317 10.071.401.989 12.02 Residential Mortgage-Backed Securities . .315.678.634 . 883 . 556 . 192 .768.968.486 ..2.981.073.785 . 838 . 486 . 127 174.384.346 .XXX.. 7.8 XXX.. .XXX.. .. 2.368.030.763 ..613.043.022 12.03 Commercial Mortgage-Backed Securities ...... . 521,501,521 . 1,877,218,024 . 1,048,216,524 . 227, 276, 758 . 98,905,095 .XXX.. ..3,773,117,921 ..9.9 XXX. XXX. . 2, 107, 588, 652 . 1,665,529,270 12.04 Other Loan-Backed and Structured Securities . .277.933.614 .1,723,331,987 .. 1.847.115.936 . 241,608,411 . 44, 157, 911 .XXX.. ..4, 134, 147, 860 10.8 XXX. XXX. .365,078,467 ..3,769,069,393 12.05 SVO Identified Funds ..... .XXX.. . XXX.... . XXX..... XXX..... . XXX..... .0.0 XXX.. .XXX.. 12.06 Affiliated Bank Loans .. XXX.. ..0.0 XXX.. .XXX.. 12.07 Unaffiliated Bank Loans . 158,609,396 .831,781,488 .174,095,493 . 17,832,671 .XXX. .. 1, 182, 319, 047 XXX.. . 504, 560, 128 .677,758,919 ..3.1 XXX. 12.08 Unaffiliated Certificates of Deposit. XXX 0.0 XXX XXX 12.09 Totals .... 7,549,896,951 100.0 XXX. 1.877.065.597 ..9,737,352,926 .9,464,606,469 .9.500.211.977 38, 129, 133, 920 XXX. . 21,332,331,326 16,796,802,594 12.10 Line 12.09 as a % of Col. 7 0.0 25.5 19.8 XXX XXX 55.9 4.9 24.8 24.9 100.0 XXX 44 1 13. Total Bonds Prior Year XXX. 13.01 Issuer Obligations 872,656,115 4.189.657.746 6.381.882.315 6.268.304.046 .9.719.890.577 XXX. XXX.. 27,432,390,799 .71.2 17,435,073,028 .9,997,317,771 13.02 Residential Mortgage-Backed Securities . 540.052.665 1.162.317.162 .932.628.745 . 655.208.873 126.824.393 ..3.417.031.838 . 2.692.956.121 .724.075.717 .XXX. XXX.. XXX. ..8.9 13.03 Commercial Mortgage-Backed Securities ..... 152 641 226 1 869 939 247 .1.349.075.601 246 923 582 107 683 112 1 456 126 039 XXX XXX XXX .. 3.726.262.768 9 7 2 270 136 729 13.04 Other Loan-Backed and Structured Securities . 248.017.518 . 1.098.031.765 . 1,515, 155, 818 . 215 . 808 . 434 .82.808.885 ...3.159.822.420 .. 2,883,029,294 .XXX. XXX XXX.. ..8.2 .. 276, 793, 126 13.05 SVO Identified Funds XXX... . XXX.... . XXX..... XXX.... . XXX.... XXX.. XXX. ..0.0 13.06 Affiliated Bank Loans XXX. XXX.. XXX. ..0.0 13.07 Unaffiliated Bank Loans 24.686.991 .629.105.735 . 150.013.036 .XXX. XXX.. XXX.. 803.805.762 ..2.1 . 293 . 551 . 328 .510.254.435 XXX XXX 13.08 Unaffiliated Certificates of Deposit XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX .22.968.510.332 13.09 Totals ...... 1.838.054.515 . 8.949.051.656 .10.328.755.515 7.386.244.936 10.037.206.967 XXX.. XXX.. 38.539.313.587 15.570.803.255 13.10 Line 13.09 as a % of Col. 9 19.2 26.0 0.0 XXX XXX XXX 23.2 14. Total Publicly Traded Bonds 14.01 Issuer Obligations 177.472.625 .2.081.840.774 .2.181.770.639 3.795.289.874 7.750.699.405 XXX 15.987.073.317 17.435.073.028 45.2 15.987.073.317 XXX 14.02 Residential Mortgage-Backed Securities 282.066.236 . 605 . 335 . 275 . 598 . 575 . 527 .743.383.290 138.670.434 . 2 . 368 . 030 . 763 . 2 . 692 . 956 . 121 . 2.368.030.763 XXX. ..7.0 XXX. 14.03 Commercial Mortgage-Backed Securities ..... .379.358.344 .824.212.383 .678.538.337 . 126.574.493 . 98.905.095 XXX. . 2. 107. 588. 652 5.5 .2.270.136.729 5.9 . 2.107.588.652 XXX. 14.04 Other Loan-Backed and Structured Securities . 72.253.407 . 114 . 418 . 166 . 103 . 396 . 725 . 65.329.645 ..9.680.523 .XXX.. . 365.078.467 1.0 .. 276 . 793 . 126 0.7 .365.078.467 XXX. 14.05 SVO Identified Funds. XXX XXX.... .XXX... XXX.... . XXX.... .0.0 ..0.0 XXX 14.06 Affiliated Bank Loans . XXX. .0.0 ..0.0 XXX. 14.07 Unaffiliated Bank Loans .. 57.607.957 .326, 171, 494 120.780.678 .XXX.. . 504 . 560 . 128 ..1.3 . 293,551,328 ..0.8 . 504, 560, 128 XXX.. XXX 14.08 Unaffiliated Certificates of Deposit. XXX 0.0 XXX XXX 14.09 Totals ..... 968.758.570 ..3.951.978.092 .3.683.061.906 .4.730.577.302 .7.997.955.457 . 21.332.331.326 . 55.9 .22.968.510.332 . 21.332.331.326 XXX.. 14.10 Line 14.09 as a % of Col. 7 ... . XXX... . XXX. 22.2 . 37.5 .0.0 . 100.0 . XXX.... .100.0 XXX... 14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12 55.9 XXX XXX XXX 2.5 10.4 9.7 12.4 21.0 0.0 XXX 55.9 15. Total Privately Placed Bonds 15.01 Issuer Obligations 425.869.807 . 2, 339, 624, 462 3,444,439,390 XXX. 10,071,401,989 25.9 XXX. 10,071,401,989 2,429,403,110 1,432,065,220 .9,997,317,771 15.02 Residential Mortgage-Backed Securities . 33.612.398 .170,392,959 . 278, 220, 917 .. 95, 102, 837 . 35,713,912 .XXX.. . 613,043,022 ..724,075,717 ..1.9 XXX.. ..613.043.022 15.03 Commercial Mortgage-Backed Securities ...... . 142 . 143 . 177 .369.678.187 1.053.005.641 . 100.702.266 .XXX. .. 1,665,529,270 1.456.126.039 ..3.8 XXX.. .. 1.665.529.270 15.04 Other Loan-Backed and Structured Securities . . 205,680,207 .1,743,719,212 . 1,608,913,821 . 176, 278, 766 . 34,477,388 .XXX.. ..3,769,069,393 ..9.9 .2,883,029,294 ..7.5 XXX.. ..3,769,069,393 15.05 SVO Identified Funds .XXX.. . XXX... .XXX.... XXX..... . XXX.... 0.0 ..0.0 XXX.. 15.06 Affiliated Bank Loans .XXX. .0.0 ..0.0 XXX.. 101,001,440 .505,609,994 53,314,815 . 17,832,671 .677,758,919 . 510, 254, 435 .677,758,919 15.07 Unaffiliated Bank Loans ... .XXX. ..1.8 ..1.3 XXX.. 15.08 Unaffiliated Certificates of Deposit XXX XXX XXX XXX 0.0 15.09 Totals ... 908.307.028 ..5.785.374.835 .5.781.544.563 .16.796.802.594 15.570.803.255 40.4 16.796.802.594 2.819.319.649 1.502.256.519 . 44 . 1 XXX.. XXX.. XXX. 15.10 Line 15.09 as a % of Col. 7 .. ..5.4 . 34.4 . 34 . 4 16.8 ..8.9 .0.0 . 100 . 0 . XXX.... XXX.. .100.0 15.11 Line 15.09 as a % of Line 12.09, Col. 7,

# **SCHEDULE DA - VERIFICATION BETWEEN YEARS**

Short-Term Investments

Short-rem investing	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
Book/adjusted carrying value, December 31 of prior year	1,501,438	1,501,438	0	0	0
Cost of short-term investments acquired	316,405,323	316,405,323	0	0	0
3. Accrual of discount		588,322	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	(124,771)	(124,771)	0	0	0
6. Deduct consideration received on disposals	244,105,592	244,105,592	0	0	0
7. Deduct amortization of premium	357	357	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	249,893	249,893	0	0	0
9. Deduct current year's other than temporary impairment recognized	297,372	297,372	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	74,216,886	74,216,886	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	74,216,886	74,216,886	0	0	0

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

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

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	235 , 309 , 179
2.	Cost paid/(consideration received) on additions:	
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 1294,809,620	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	114,333,294
3.	Unrealized valuation increase/(decrease):	
	3.1 Section 1, Column 17	
	3.2 Section 2, Column 19(47,572,936)	51,105,209
4.	SSAP No. 108 Adjustments	
5.	Total gain (loss) on termination recognized, Section 2, Column 22	
6.	Considerations received/(paid) on terminations, Section 2, Column 15	23,306,744
7.	Amortization:	
	7.1 Section 1, Column 19	
	7.2 Section 2, Column 21	0
8.	Adjustment to the book/adjusted carrying value of hedged item:	
	8.1 Section 1, Column 20	_
	8.2 Section 2, Column 23	0
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Section 1, Column 18(100,521)	
	9.2 Section 2, Column 20	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	274,090,210
1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)  Add:  Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)  Add:  Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	
2. 3.1	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)  Add:  Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	
2. 3.1	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)  Add:  Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	
2. 3.1	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)  Add:  Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	
2. 3.1	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)  Add:  Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	
2. 3.1	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
2. 3.1	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)         Add:         Change in variation margin on open contracts - Highly effective hedges         3.11 Section 1, Column 15, current year minus       0         3.12 Section 1, Column 15, prior year       0         Change in variation margin on open contracts - All other         3.13 Section 1, Column 18, current year minus       (93,944)         3.14 Section 1, Column 18, prior year       (5,779,041)       5,685,097       5,685,097         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	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)  Add:  Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)         Add:         Change in variation margin on open contracts - Highly effective hedges         3.11 Section 1, Column 15, current year minus       0         3.12 Section 1, Column 15, prior year       0         Change in variation margin on open contracts - All other         3.13 Section 1, Column 18, current year minus       (93,944)         3.14 Section 1, Column 18, prior year       (5,779,041)       5,685,097         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       (93,944)         3.24 Section 1, Column 19, prior year plus       (5,779,041)	
<ol> <li>3.1</li> <li>3.2</li> </ol>	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)         Add:       Change in variation margin on open contracts - Highly effective hedges         3.11 Section 1, Column 15, current year minus	(356,728
3.3	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)         Add:         Change in variation margin on open contracts - Highly effective hedges         3.11 Section 1, Column 15, current year minus       0         3.12 Section 1, Column 15, prior year       0         Change in variation margin on open contracts - All other       (93,944)         3.13 Section 1, Column 18, current year minus       (93,944)         3.14 Section 1, Column 18, prior year       (5,779,041)       5,685,097         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       (93,944)         3.24 Section 1, Column 19, prior year plus       (5,779,041)         3.25 SSAP No. 108 Adjustments       5,685,097       5,685,097         Subtotal (Line 3.1 minus Line 3.2)       5,685,097       5,685,097	(356,728
<ol> <li>3.1</li> <li>3.2</li> <li>3.3</li> <li>4.1</li> </ol>	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)         Add:         Change in variation margin on open contracts - Highly effective hedges         3.11 Section 1, Column 15, prior year       0         Change in variation margin on open contracts - All other         3.13 Section 1, Column 18, current year minus       (93,944)         3.14 Section 1, Column 18, prior year       (5,779,041)       5,685,097         Add:       Change in adjustment to basis of hedged item         3.21 Section 1, Column 17, current year to date minus       0         3.22 Section 1, Column 17, prior year       0         Change in amount recognized         3.23 Section 1, Column 19, prior year plus       (93,944)         3.24 Section 1, Column 19, prior year plus       (5,779,041)         3.25 SSAP No. 108 Adjustments       5,685,097         Subtotal (Line 3.1 minus Line 3.2)       5,685,097         Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)       43,638,444	(356,728
<ol> <li>3.1</li> <li>3.2</li> <li>3.3</li> <li>4.1</li> </ol>	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)  Add:  Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	(356,728
<ol> <li>3.1</li> <li>3.2</li> <li>3.3</li> <li>4.1</li> </ol>	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	(356,728
<ol> <li>3.1</li> <li>3.2</li> <li>3.3</li> <li>4.1</li> </ol>	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)  Add:  Change in variation margin on open contracts - Highly effective hedges  3.11 Section 1, Column 15, current year minus	(356,728
<ol> <li>3.1</li> <li>3.2</li> <li>3.3</li> <li>4.1</li> <li>4.2</li> </ol>	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	0
<ol> <li>3.1</li> <li>3.2</li> <li>3.3</li> <li>4.1</li> <li>4.2</li> </ol>	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)         Add:         Change in variation margin on open contracts - Highly effective hedges         3.11 Section 1, Column 15, current year minus       0         Change in variation margin on open contracts - All other         3.13 Section 1, Column 18, current year minus       (93,944)         3.14 Section 1, Column 18, prior year       (5,779,041)       5,685,097         Add:       Change in adjustment to basis of hedged item         3.21 Section 1, Column 17, current year to date minus       0         3.22 Section 1, Column 17, prior year       0         Change in amount recognized       (93,944)         3.23 Section 1, Column 19, current year to date minus       (93,944)         3.24 Section 1, Column 19, current year to date minus       (93,944)         3.25 SSAP No. 108 Adjustments       5,685,097         Subtotal (Line 3.1 minus Line 3.2)       5,685,097         Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)       43,638,444         Less:       4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)       0         4.22 Amount recognized (Section 2, Column 16)       49,417,482         4.23 SSAP No. 108 Adjustments       49,417,482         Subtotal (Line 4.1 minus Line 4.2) <td>(356,728</td>	(356,728
<ul><li>3.1</li><li>3.2</li><li>3.3</li><li>4.1</li><li>4.2</li></ul>	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	(356,728
<ol> <li>3.1</li> <li>3.2</li> <li>3.3</li> <li>4.1</li> <li>4.2</li> </ol>	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)         Add:         Change in variation margin on open contracts - Highly effective hedges         3.11 Section 1, Column 15, current year minus       0         Change in variation margin on open contracts - All other         3.13 Section 1, Column 18, current year minus       (93,944)         3.14 Section 1, Column 18, prior year       (5,779,041)       5,685,097         Add:       Change in adjustment to basis of hedged item         3.21 Section 1, Column 17, current year to date minus       0         3.22 Section 1, Column 17, prior year       0         Change in amount recognized       (93,944)         3.23 Section 1, Column 19, current year to date minus       (93,944)         3.24 Section 1, Column 19, current year to date minus       (93,944)         3.25 SSAP No. 108 Adjustments       5,685,097         Subtotal (Line 3.1 minus Line 3.2)       5,685,097         Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)       43,638,444         Less:       4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)       0         4.22 Amount recognized (Section 2, Column 16)       49,417,482         4.23 SSAP No. 108 Adjustments       49,417,482         Subtotal (Line 4.1 minus Line 4.2) <td>0</td>	0
<ol> <li>3.1</li> <li>3.2</li> <li>3.3</li> <li>4.1</li> <li>4.2</li> </ol>	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)       Add:         Add:       Change in variation margin on open contracts - Highly effective hedges         3.11 Section 1, Column 15, current year minus      0         3.12 Section 1, Column 15, prior year      0         Change in variation margin on open contracts - All other         3.13 Section 1, Column 18, current year minus       (93,944)         3.14 Section 1, Column 18, prior year       (5,779,041)      5,685,097       5,685,097         Add:       Change in adjustment to basis of hedged item         3.21 Section 1, Column 17, current year to date minus      0      0         3.22 Section 1, Column 17, prior year      0      0      0         Change in amount recognized      0      0      0         3.23 Section 1, Column 19, current year to date minus	0
2. 3.1 3.2 3.3 4.1 4.2	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)       Add:         Change in variation margin on open contracts - Highly effective hedges       3.11 Section 1, Column 15, current year minus       .0         3.12 Section 1, Column 15, prior year       .0       .0         Change in variation margin on open contracts - All other       .13 Section 1, Column 18, current year minus       .(93,944)         3.13 Section 1, Column 18, prior year       .(5,779,041)       .5,685,097         Add:	
3.3 3.3 4.1 4.2 4.3 5.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	

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

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

		Replication (Synt	thetic Asset) Tra	insactions				Components of the Replication (Synthetic Asset) Transactions								
1	2	3	4	5	6	7	8	Derivative	Instrument(s) Oper	1		Cash	Instrument(s) Held			
								9	10	11	12	13	14	15	16	
		NAIC											NAIC			
		Designation or		Book/Adjusted					Book/Adjusted				Designation or	Book/Adjusted		
		Other	Notional	Carrying		Effective	Maturity		Book/Adjusted Carrying				Other	Carrying		
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value	
999999999999	Totals			0	0	XXX	XXX	XXX	0	0	XXX	XXX	XXX	0	0	

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

Replication (Synthetic Asset) Transactions Open

	First Quarter  1 2 Total Replication Number (Synthetic Asset)		Second	Quarter	Third (	Quarter	Fourth	Quarter	Year To Date	
			3 4 Total Replication Number (Synthetic Asset)		5 6 Total Replication Number (Synthetic Asset)		7 Number	8 Total Replication (Synthetic Asset)	9 Number	10 Total Replication
	of Positions	Transactions Statement Value	of Positions	Transactions Statement Value	of Positions	Transactions Statement Value	of Positions	Transactions Statement Value	of Positions	(Synthetic Asset) Transactions Statement Value
Beginning Inventory	2	11,263,617	2	11,299,968	2	11,205,370	2	11,205,370	2	11,263,617
2. Add: Opened or Acquired Transactions									0	0
Add: Increases in Replication (Synthetic Asset)     Transactions Statement Value	xxx	36,351	xxx		xxx		xxx		xxx	36,351
4. Less: Closed or Disposed of Transactions								11,205,370	0	11,205,370
Less: Positions Disposed of for Failing Effectiveness     Criteria									0	0
Less: Decreases in Replication (Synthetic Asset)     Transactions Statement Value	xxx		xxx	94,598	xxx		xxx		xxx	94,598
7. Ending Inventory	2	11,299,968	2	11,205,370	2	11,205,370	2	0	2	0

### **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.	274,090,210	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	396,695	
3.	Total (Line 1 plus Line 2)		274,486,905
4.	Part D, Section 1, Column 6	370,556,834	
5.	Part D, Section 1, Column 7		
6.	Total (Line 3 minus Line 4 minus Line 5)		6,613
		Fair Value Ch	neck
7.	Part A, Section 1, Column 16	272,451,805	
8.	Part B, Section 1, Column 13	396,696	
9.	Total (Line 7 plus Line 8)		272,848,501
10.	Part D, Section 1, Column 9	370,556,834	
11.	Part D, Section 1, Column 10		
12	Total (Line 9 minus Line 10 minus Line 11)		(2)
		Potential Exposur	e Check
13.	Part A, Section 1, Column 21	47 , 239 , 134	
14.	Part B, Section 1, Column 20	4,542,004	
15.	Part D, Section 1, Column 12	51,781,138	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

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

(Cash Equivalents) 2 4 Money Market Total Other (a) Bonds Mutual funds 1. Book/adjusted carrying value, December 31 of prior year ... 44,816,989 .0 .9,431,324 35,385,665 136 418 1,021,339,028 44 682 366 029 43 660 890 583 2. Cost of cash equivalents acquired .... ..... 101,316 .... 101,316 3. Accrual of discount ..... Unrealized valuation increase (decrease) ..0 ..0 .0 .0 (359) (359) 0 0 5. Total gain (loss) on disposals 44,459,944,622 136,059 1,003,745,732 43,456,062,831 6. Deduct consideration received on disposals ..0 Deduct amortization of premium ... 8. Total foreign exchange change in book/adjusted carrying value .0 .0 . 0 .0 101,316 ... 101,316 ..0 .0 Deduct current year's other than temporary impairment recognized . 9. 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-.267,238,037 ..0 ... 27,024,620 .240,213,417 7+8-9) .....0 .0 Deduct total nonadmitted amounts ....... 240,213,417 267,238,037 0 27,024,620 Statement value at end of current period (Line 10 minus Line 11)

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

## ΕO

#### ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Variable Annuity Life Insurance Company

## **SCHEDULE A - PART 1**

Showing All Real Estate OWNED December 31 of Current Year

1	2	Locati	on	5	6	7	8	9	10		ge in Book/Adjus	sted Carrying Val	ue Less Encumbr	ances	16	17
		3	4							11	12	13	14	15		
														Total Foreign		
													Total	Exchange	Gross Income	
								D 1/A !!			Current Year's		Change in	Change in	Earned Less	_
					D-4f		A	Book/Adjusted	Г-:-\/-!	O	Other-Than-	Current Year's		Book/	Interest	Taxes,
				Date	Date of Last		Amount of Encum-	Carrying Value Less Encum-	Fair Value Less Encum-	Current Year's Depre-	Temporary Impairment	Change in Encum-	Adjusted Carrying Value	Adjusted Carrying	Incurred on Encum-	Repairs and Expenses
Description of Property	Code	Citv	State	Acquired	Appraisal	Actual Cost	brances	brances	brances	ciation	Recognized	brances	(13-11-12)	Value	brances	Incurred
Office Building-VALIC Call Center			TX	. 06/28/2000	. 12/31/2018	12.874.151		4,497,214	9.830.880		0	0	(261,216)	0	1.638.480	1,597,088
0299999. Property occupied by the report				. 00/20/2000 11	1 12/01/2010 11	12.874.151	0	4,497,214	9.830.880	261,216	0	0	(261,216)	0	1,638,480	1,597,088
0399999. Total Property occupied by the						12,874,151	0	4,497,214	9,830,880	261,216	0	0	(261,216)	0	1,638,480	1,597,088
0699999 - Totals					1	12,874,151	0	4,497,214	9,830,880	261,216	0	0	(261,216)	0	1,638,480	1,597,088

# Schedule A - Part 2 - Real Estate Acquired and Additions Made **N O N E**

Schedule A - Part 3 - Real Estate Disposed **NONE** 

1	2	1	cocation	5		7	NED December 3	71 Or Ourion Tea		ook Value/Recorde	d Investment		14	15
		3	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10  Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code	City	State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
2020103		CHICAGO			05/26/2017	3.858	454,328	0	(76)	0	0		0 769,000	
2021184		SAN DIEGO	CA		05/26/2017	3.674	878,206	0	(322)	0	0		02,810,600 0931.000	
2009/94		FALLS CHURCH	UK		05/26/2017	3.785	464,821 531.980	0	(404)	0	0		0931,000 0976,000	
2021776		NASHVILLE	TN		05/26/2017	3.948	446.214	۰۰	(120)		0		01.128.000	
2022244		ARLINGTON HEIGHTS			05/26/2017	3.670	601.043		(314)		0		0 856, 100	
2008367		LAS VEGAS	NV		05/26/2017	4.423	622.774	0	(440)	0	0		01,611,800	
2022214		LA VERNE	CA		05/26/2017	4.000		0	(468)	0	0		972.000	
2021964		NINE MILE FALLS	WA.		05/26/2017	4.053		0	(517)	0	0		0845,600	
2022304		DANIEL ISLAND	sc		05/26/2017	4.111	442,971	0	(267)		0		0957,000	
2007903		DALLAS	TX		05/26/2017	3.878	541,337	0	(312)	0	0		01,268,000	
2018777		LOUISVILLE	co		05/26/2017	3.652	481,726	0	(216)	0	0		01, 172, 200	
2023913		SAN ANTONIO	TX		05/26/2017	3.772	433,758	0	(217)	0	0		797,000	03/15/2022
2013741		LOS ANGELES	CA		05/26/2017	3.799	527,011	0	(199)	0	0		1,661,600	03/15/2022
2023610		BRYN MAWR	PA		05/26/2017	3.570	586,415	0	(171)	0	0		01,018,000	
2026295		HOLLY SPRINGS	NC		05/26/2017	3.697	395,839	0	(114)	0	0		0 801,000	03/15/2022
2009546		BROOKLYN	NY		05/26/2017	3.821	566,025	0	(419)	0	0		01,341,000	
2020189		SAN FRANCISCO	CA		05/26/2017	3.730	845,927	0	(147)	0	0		02,876,800	
2006445		CORTE MADERA	CA		05/26/2017	4.098	709,977	0	(460)	0	0		01,506,200	
2023314		SACRAMENTO	CA		05/26/2017	3.631	604,703	0	(315)	0	0		01,345,000	
2007573		ALEXANDRIA	VA		05/26/2017	3.835	825,519	0	(598)	0	0		1,760,000	
2007587		BETHESDA	MD		05/26/2017	3.814	706,875	0	(542)	0	0		01,176,000	
2024566		OAKLAND	CA		05/26/2017	3.464	431,559	0	(117)	0	0		1,459,000	
2021778		HAYWARD	CA		05/26/2017	3.711	600,056	0	(176)	0	0		01,733,000	
2020177		CARLSBAD	CA		05/26/2017	3.756	490,713	0	(310)	0	0		01,736,300	
2007615		ANNAPOLIS	MD		05/26/2017	3.605	351,111	0	(62)	0	0		0 703,000	
2023090		GOLDEN			05/26/2017	3.751	456,369	0	(45)	0	0		01,044,000	
2019948		PARKER			05/26/2017	3.702	440,590	0	(119)	0	0		01,012,000	
2023056		AURORA			05/26/2017	3.588	392,443	0	(418)	0	0		0937,000	
2007993		YORBA LINDA	CA		05/26/2017	3.798	689,633	0	(569)	0	0		1,881,000	
2019976			WA		05/26/2017	3.786	804,430	0	(000)	0	0		01,777,400	
2022232		MC QUEENEY	IX		05/26/2017	4.299	707,282	0	(678)	0	0		1,488,000	
2023536		FOREST	VA		05/26/2017	3.508	565,892 366,674	0	(289)		0		0 908,000	
2007918		SAN DIEGO			05/26/2017	3.952			(281)		0		01,516,800 0892.000	
2018592		PHILADELPHIA	MU		05/26/2017	3.729		U	(462)		0		0915,000	
2025421		SCOTTSDALF	FA		05/26/2017	3.729	471,977		(101)		0		01,357,000	
2020421		MONTAUK	NV		05/26/2017	4.277	772,382		(342)		u		01,357,000	
2023725		FLOWER MOUND	TY		05/26/2017	3.583			(136)		n		01,719,900	
2020635		HOLLY SPRINGS	NC		05/26/2017	3.659	376.058		10		n		0 1,032,000	
2022687		CARMEL	IN		05/26/2017	3.541	495.860	n	97	n	0		0972.000	
2020596		TENAFLY	N.J.		05/26/2017	3.877	400.942	n	(215)		n		730,000	
2028771		MISSION VIEJO	CA		05/26/2017	3.857	631,286		724				01,494,200	
2021339		R I CHARDSON	тх		05/26/2017	3.803	524.761	0	(216)	0	0		1.138.000	
2023614		REDONDO BEACH	CA		05/26/2017	3.656	571,401	0	(247)	0	0		01,345,000	
2009792		SAN ANSELMO	CA		05/26/2017	3.940	395,653	0	(301)	0	0		01,020,000	
2023007		CENTENNI AL	co		05/26/2017	3.708	546,224	0	(136)	0	0		0	
2023144		ALEXANDRIA	VA		05/26/2017	3.540	585,042	0	(295)	0	0		01,249,000	
2005045		PORTLAND	OR		05/26/2017	4.282	461,720	0	(192)	0	0		1,200,800	03/15/2022
2005168		MADISON	NJ		05/26/2017	4.339	422,664	0	(830)	0	0		0 617,800	03/15/2022
2018529		SYKESVILLE	MD		05/26/2017	3.680	479,606	0	(254)	0	0		0	03/15/2022
2020603		RAMSEY	N.I		05/26/2017	3.780	520 480	n	(257)	0	0		1.068.000	

				Show	ing All Morta	age Loans OW	NED December 3	31 of Current Yea	ar					
1	2	Local	tion	5	6	7	8	-		ook Value/Recorde	d Investment		14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
2025608		PHILADELPHIA	PA		05/26/2017	3.516	453,625	0	(224).	0	0		837,000	03/15/2022
2020606		RANCHO CUCAMONGA	CA		05/26/2017	3.816	404,956	0	(336).	0	0	(	1,118,000	03/15/2022
2024562		SOUTH LYON	MI		05/26/2017	3.594	482,674	0	(193).	0	0	(	830,000	03/15/2022
2021645		ARLINGTON	VA		05/26/2017	3.939	673, 147	0	(216).	0	0	(	1,017,400	03/15/2022
2017781		ROCKVILLE CENTRE	NY		05/26/2017	4.333	639,497	0	136	0	0	(	1,181,400	03/15/2022
2006475		ASHBURN	VA		05/26/2017	4.043	696,060	0	(583).	0	0	(	1,382,000	03/15/2022
2021702		HOUSTON	ТХ		05/26/2017	3.861	446,573	0	(70).	0	0	(	639,400	03/15/2022
2025212		SAN FRANCISCO	CA		05/26/2017	3.509	474,696	0	(241).	0	0	(	1,471,000	03/15/2022
2006178		PORTLAND	OR		05/26/2017	4.022	411,452	0	(198).	0	0	(	1,130,000	
2026511		BOULDER	CO		05/26/2017	3.542	734,673	0	(285).	0	0	(	3,089,500	03/15/2022
2017929		WEST COVINA	CA		05/26/2017	4.361	429,791	0	(255).	0	0	(	1,091,000	03/15/2022
2027764		MURRIETA	CA		05/26/2017	3.627	426,832	0	346	0	0		1,922,700	03/15/2022
2023602		LAKE OSWEGO	OR		05/26/2017	3.699	528,907	0	(379).	0	0		1,129,000	
2012925		SEABROOK	TX		05/26/2017	3.779	401,704	0	0	0	0	(	861,700	
2012929		MIDLAND	IX		05/26/2017	4.253	591,939	0	(346).	0	0		825,000	
2023532		ALAMO	CA		05/26/2017	3.689	657,947	0	(500).	0	0	(	2,650,600	
2020587		MIAMI	FL		05/26/2017	3.749	490 , 157	0	(269).	0	0		1,407,000	
2019606		LAKEWOOD			05/26/2017	3.669	510,603	0	(206).	0	0		1,298,000	03/15/2022
2023341		WEST RIVER	UI		05/26/2017	3.557	86,771	0	(622).	0	0		905,000	03/15/2022
2019751		STATEN ISLAND	MU		05/26/2017	4.116	578,993	0	(331).	0	0		1,154,200	
2018520		RALFIGH	NY		05/26/2017	3.826	447,228 429,263	0	(125).	0	0		1,308,000	
2025663		ASHBURN	NC		05/26/2017	3.893		0	(252)	0	0		831,000	
2019668		ASHBURIN BOCA RATON	VA		05/26/2017	3.653		0	(252).		0		1,025,000 2,538,500	03/15/2022
2023347		FORT LAUDERDALE	rL		05/26/2017	3.883	497,873	0	(36).	٠٠	0		D	03/15/2022
2017957		SAN RAFAEL	CA		05/26/2017	4.111	488 .643	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(290)	٠٠			1,137,000	
2007542		ARLINGTON	VA		05/26/2017	3.784		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(290).	٠٠			1.263.900	03/15/2022
2021983		WAYNE	ν		05/26/2017	3.822	616,447	۰۰	(403).	٠			1,157,000	03/15/2022
2006497		CHARLOTTESVILLE	VA		05/26/2017	3.924	515.519	۰	(424)	٠			987.000	03/15/2022
2018573		LAS VEGAS	NV		05/26/2017	3.949			(366)	٥	0		984, 100	
2024552		BELLEVUE	WA		05/26/2017	3.562	539.577	0	(221)	0	0	(	1.317.200	
2018514		WATERFORD	VA		05/26/2017	3.847		0	(168)		0	(	1.100.000	03/15/2022
2023636		ROCKLIN	CA		05/26/2017	3.701		0	(127).		0	(	1.019.000	
2022222		COLLEGE GROVE	TN.		05/26/2017	3.658		0	(808)		0		891,800	
2006503		MURPHY	тх		05/26/2017	3.842	316,734	0	(249).	0			866,000	
2018221		TAMPA	FL		05/26/2017	3.884	373,507	0	(62).	0	0		952,000	
2017912		BABYLON	NY		05/26/2017	4.164	577,860	0	(240).	0	0		1,174,000	
2023627		LAS VEGAS	NV		05/26/2017	3.563	560,735	0	(176).	0	0		1,242,200	
2029075		SCOTTS VALLEY	CA		05/26/2017	4.113	602,065	0	(373).	0	0		1,665,200	03/15/2022
2021941		LUCAS	TX		05/26/2017	3.804	414, 190	0	(290).	0	0		1,013,700	03/15/2022
2021797		LUCAS	TX		05/26/2017	3.743	554,045	0	(71).	0	0		1,023,800	03/15/2022
2019053		RANCHO CUCAMONGA	CA		05/26/2017	4.025	667,447	0	(307).	0	0	(	1,208,800	03/15/2022
2007550		LAKE BLUFF	IL		05/26/2017	3.826	456,316	0	(363).	0	0	(	827,200	03/15/2022
2008891		LAKE OSWEGO	0R		05/26/2017	3.976	630,270	0	(400).	0	0	(	1,640,900	03/15/2022
2009816		CULVER CITY	CA		05/26/2017	3.844	706,753	0	(507).	0	0		2,629,800	03/15/2022
2015208		ROCKVILLE CENTRE	NY		05/26/2017	3.763	530,768	0	(283).	0	0	(	1,245,400	
2007949		WILSONVILLE	0R		05/26/2017	3.781	503,942	0	(489).	0	0		1,081,500	03/15/2022
2018525		SAN MARCOS	CA		05/26/2017	3.945	553,436	0	(405).	0	0	(	1,531,200	03/15/2022
2009741		RANCHO CUCAMONGA	CA		05/26/2017	3.659	635,801	0	14	0	0		1,439,000	03/15/2022
2017692		RIVER FOREST	IL		05/26/2017	3.814	666,914	0	(213).	0	0		1,148,100	
2005495		DOWNERS GROVE	IL		05/26/2017	4.299	582,237	0	(506).	0	0		1,000,000	
2008007	1	LOS ANGELES	I CA	i	05/26/2017	4 054	717 813	Λ.	(500)	0	1	1	2 221 700	02/15/2022

## **SCHEDULE B - PART 1**

	1					_	NED December 3	of Current Yea					1	
1	2	Locat	ion	5	6	7	8			ook Value/Recorde		1	14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded	l lana alima d		Current Year's		T-4-1 F:		Date of
							Investment	Unrealized Valuation	Current Veerle	Other-Than-	Conitalizad	Total Foreign	Value of	Last
				Loan	Date	Rate of	Excluding Accrued	Increase	Current Year's (Amortization)/	Temporary Impairment	Capitalized Deferred Interest	Exchange Change in	Land and	Appraisal or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
2025620	Code	,	State	rype	05/26/2017	3.590		(Decrease)		Recognized	and Other	DOOK Value	· ·	
2023085		VACAVILLE	CA	-	05/26/2017	3.590	481,675	0	(107)	0	0		01,140,000 01.489.900	
2014857		MANASQUAN	N.I.		05/26/2017	3.904		0	(355)	0			)1,489,900 )1,503,000	
2014857		FRUIT HEIGHTS	IIT		05/26/2017	4.266		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(2/1)	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰			D1,056,900	
2022546		PORTLAND	OD		05/26/2017	3.630		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	211	0			1,080,000	
2007898		PEORIA	Δ7		05/26/2017	3.220		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(438)	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰			1,142,000	
2012694		HAWTHORNE	NV		05/26/2017	3.967	452.033		(300)				817.000	
2022035		TUCSON	Δ7		05/26/2017	4.542	457.585	٥	(300)				1,079,000	
2017812		GARNET VALLEY	PΔ		05/26/2017	4.057			(138)		0		877.000	03/15/2022
2023648		LUCAS	TX		05/26/2017	3.619	355.717	0	(36)	0	0		1,127,100	
2020370		ALL ISON PARK	PA		05/26/2017	3.763		0	(394)	0			966.000	
2023086		GRESHAM	0R		05/26/2017	3.664		0	(178)				1,079,800	
2017806		DAVIS	CA		05/26/2017	4.029	389, 117	0	(6)	0	0		1,149,000	03/15/2022
2023475		CHARLOTTE	NC		05/26/2017	3.604	359,797	0	(497)	0	0		874,000	
2023302		OREF IELD	PA		05/26/2017	4.374	698,894	0	(140)	0	0		1,278,000	
2018781		CASTLE ROCK	co		05/26/2017	3.588	352, 164	0	(276)	0	0		1,092,200	
2021135		BETHESDA	MD		05/26/2017	3.773	573,964	0	(265)	0	0		1,085,000	03/15/2022
2022005		CASTLE ROCK	co		05/26/2017	3.922	558,311	0	(213)	0	0		1,318,000	03/15/2022
3114437		VIRGINIA BEACH	VA		04/18/2018	4.378	520, 168	0	(278)	0	0		775,000	03/15/2022
2017926		PH0ENIX	AZ		05/26/2017	4.329	427,932	0	(298)	0	0		964,000	03/15/2022
2010603		MOUNT PLEASANT	SC		05/26/2017	3.743	361,482	0	(208)	0	0		901,000	03/15/2022
2019968		PARKLAND	FL		05/26/2017	4.466	477,063	0	(118)	0	0		948,000	03/15/2022
2006054		LAS VEGAS	NV		05/26/2017	4.333	430,307	0	252	0	0		1,079,000	03/15/2022
2011938		HAZLET	NJ		05/26/2017	2.866	118,821	0	(18)	0	0		474,000	03/15/2022
2006151		FAIR OAKS	CA		05/26/2017	4.075	791,202	0	(575)	0	0		1,722,000	03/15/2022
2019642		LAS VEGAS	NV		05/26/2017	3.838	756, 177	0	(321)	0	0		2,434,400	03/15/2022
2009096		ARLINGTON	VA		05/26/2017	3.794	384,729	0	(228)	0	0		0 804,000	
2021999		VACAVILLE	CA		05/26/2017	3.845	451, 180	0	(109)	0	0		945,000	
2022026		PALM DESERT	CA		05/26/2017	3.822	384,381	0	(112)	0	0	(	895,000	
2017769		SAN DIEGO	CA		05/26/2017	4.079	536,826	0	(377)	0	0		1,225,000	
2022373		PORTLAND	OR		05/26/2017	3.646	523,080	0	(19)	0	0	(	0 868,000	
2024325		CHARLESTON	SC		05/26/2017	3.787	475,428	0	(325)	0	0	(	641,000	
2021698		ALEXANDRIA	VA		05/26/2017	3.685	404,843	0	118	0	0		1,069,000	
2020173		APEX	NC		05/26/2017	4.209	460,213	0	(312)	0	0		906,000	
2022538		BOULDER	CO		05/26/2017	3.718	534,542	0	(143)	0	0		1,592,000	
2028417		WOODBRIDGE	VA		05/26/2017	4.000	730,659	0	(391)	0	0		1,188,000	
2020082		STATEN ISLAND	NY		05/26/2017	3.764	548,068	0	(316)	0	0		1,077,000	
		LUTHERVILLE TIMONIUM	ID		05/26/2017	3.557	255,904	0		0	0		2,212,000	
2017925		TAMPA	MU		05/26/2017	4.533	836,490	0	(477)	0	0		2,321,000	
2026763		HADDONF I ELD	N I	-	05/26/2017	3.666	428 , / 15	0	(169)	0	0		0	
2023082		MORGAN HILL	ΛΛ	-	11/21/2019	3.858	457, 188		(80)	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰			J1,068,000 J1,459,200	
2018817		MEDINA	MN	-	11/21/2019	3.858	524,013	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	250	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰			J1,459,200 D	
2031522		MOUNT PLEASANT	miv		04/18/2018	4.341		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(211)	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰			742,000	
2020698		ATLANTA	GA	-	04/18/2018	3.679		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(7)	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	u		0851.300	
2006865		MILTON	GA	1	04/18/2018	3.859	433.081	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(500)	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰			974.000	
2021723		ATLANTA	GA		04/18/2018	3.676	711.744	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(453)		n		1,636,000	
3113423		SANTA FE	NM		04/18/2018	3.793	470.301	o	(564)	o	n		914.100	
2023110		ATLANTA	GA	1	04/18/2018	3.564	429.176	n	(223)	o	n		1,094,000	
2025610		BLACK DIAMOND	WA		11/21/2019	3.695	307.902	n	(223)	n	n		1,147,100	
3113608	1	ELK CITY	OK	.[	04/18/2018	4.454	430,792	n	(120)	n	n			03/15/2022
2021729	1	SUWANEE	GA		04/18/2018	3.795		0	27	0	0			03/15/2022

1	2	Locat	tion	5	6	7	8	31 of Current Yea		Book Value/Recorde	d Investment		14	15
'	2	3	4	, v			Book Value/Recorded Investment Excluding	9 Unrealized Valuation	10 Current Year's	11 Current Year's Other-Than- Temporary	12 Capitalized	13 Total Foreign Exchange	Value of	Date of Last Appraisal
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Accrued Interest	Increase (Decrease)	(Amortization)/ Accretion	Impairment Recognized	Deferred Interest and Other	Change in Book Value	Land and Buildings	or Valuation
3113620	Code	HILTON HEAD ISLAND	State	туре	04/18/2018	4.022	339.831	(Decrease)	(260)	•	and Other	DOOK Value	01,189,000	
3114353		VALLEY SPRINGS	CA.		04/18/2018	4.638		0	(62)	)0	0		0	
2025331		CHAMBLEE	GA		04/18/2018	3.489	436,597	0	(290)	)0	0		01,276,000	
2030244		NAMPA	ID		04/18/2018	4.713	534,207	0	105	0	0		0	
2019334		SUNANEE	GA		04/18/2018	4.009	376,682	0	(268)	)0	0		0 784,000	
2023584		ROSWELL	GA		04/18/2018	3.602	682,437	0	(125)	)0	0		01,355,000	
3113623		EVERGREEN	CO		04/18/2018	3.962 3.495	565,210	0	(138)	)0	0		0	
3114364		BRIGHTON	MI		04/18/2018	4.592		0	173	1	0		0963,500	
3114351		ROSWELL	GA.		04/18/2018	4.184	617.062	0	(206)	)0	0		0961.500	
3114946		CHARLOTTE	NC		04/18/2018	4.373	423, 151	0	(272)	)0	0		0 774,000	
3116486		BROOKLYN	NY		05/15/2018	4.168	562,704	0	(217)	)0	0		02,289,400	
6118303		COMPTON	CA		05/29/2018	5.215	219,908	0	(300)	)0	0		0472,000	
6119208		SANDY SPRINGS	GA		07/19/2018	4.366	486,657	0	(75)	)0	0		0 730,000	
6119227 3119422		DILLARD	GA		07/19/2018	4.387 4.506	419, 164	0	(38)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	0		0	
6120828		EL MONTE	CA		11/18/2020	3.600	352.891	0	(539)	1			02, 150,000	
3120295		GASTON	0R		08/08/2019	3.614		0	(220)	)0	0		0	
6121652		CHARLOTTE	NC		11/18/2020	3.690	226,774	0	(255)	)0	0		0365,000	
6122222		SAN JOSE	CA		11/18/2020	3.293	281,497	0	(104)	)0	0		0	03/15/2022
3121145		BROOKLYN	NY		09/30/2019	3.891	725,649	0	(547)	)0	0		0	
3122142		SANTA BARBARA	CA		10/08/2019	4.070	685,387	0	(196)	)0	0		01,257,800	
3122127		AUSTIN	TX		10/18/2019	3.360	662,813	0	(436)	)0	0		0	
3121852 6122777		VIRGINIA BEACH	VA		10/25/2019	3.065 3.183	369,508	0	469	0	0		0925,000 0765,000	
6122799		PALM SPRINGS	CA		11/18/2020	5.251	245,974	0	(207)	١			0	
3122245		GALLATIN	TN		12/16/2019	3.257	978.568	0	(656)	) 0	0		02,256,000	
6123275		SPRING VALLEY	NY		11/18/2020	4.919	305. 178	0	(222)	)0	0		0	
3123487		PLANO	тх		08/10/2021	3.181	601, 192	0	(314)	)0	0		01,308,600	03/15/2022
3123984		JUPITER	FL		01/26/2022	3.786	854,055	0	(309)	)0	0		0	03/15/2022
6124716		SOUTH EL MONTE	CA		08/10/2021	3.562	341,498	0	(609)	)0	0		0795,000	
3123962		SANDY	UT		04/06/2020	3.485	617,741	0	(433)	)0	0		0	
3124429 3124326		RALEIGHGREENACRES	NC		04/20/2020	3.161 3.181		0	(1, 167)	)0	0		02,368,200	
3124326		SAINT LOUIS	MO		05/04/2020	3.181	549,722	0	(511)	,0	0		01,100,000 01.418.000	
3124271		SAN FRANCISCO	CA CA		05/12/2020	3.091	810.442	0 n	(485)	) )	n		01,418,000	
3124673		CHESTER SPRINGS	PA.		05/15/2020	2.871		0	238	0	0		0920.000	
3124782		PONTE VEDRA BEACH	FL		05/21/2020	2.876	436,911	0	(636)	)0	0		01,337,700	
3126122		SAN LUIS OBISPO	CA		01/26/2022	2.874	852,571	0	(391)	)0	0		02,049,300	03/15/2022
3125977		SANTA BARBARA	CA		01/26/2022	3.019	729,693	0	0	0	0		01,300,000	
3125969		WAYNE	PA		01/26/2022	3.169	924,799	0	(279)	)0	0		0	
3127738 3126871		HILTON HEAD ISLAND	SC.		03/19/2021	2.879	648,751 842.910	0	(32)	J0	ļ0		0	
31268/1 3126373		PHII ADEL PHIA	DA		01/26/2022	2.782 2.525	842,910	0	(317)	,0	0		01,500,500 01,600,000	
3126373		ATLANTA	GA		04/06/2021	3.112		0 n	562	) 0	n		01,600,000	
3128481		SANTA CLARA	UT		08/10/2021	3.176	624.979	0	72		n		01,300,000	
7137192		HAGERSTOWN	MD.		12/22/2022	8.143	179,399	0	(1)	)0	0		0230,000	
3127862		BONITA SPRINGS	FL		06/17/2021	2.523	665,356	0	410	0	0		01,200,000	12/30/2020
3128072		STINSON BEACH	CA		05/16/2022	2.767	953, 141	0	(318)	)0	0		01,400,000	
3130014		SAINT LOUIS	MO		05/16/2022	2.892	744,282	0	(202)	)0	0		01,510,000	
3129334		FRESNO	CA		10/19/2022	3.143	831, 115	0	(60)	)0	0			04/27/2021
2120620	1	CAN EDANCIOCO	I CA	1	05/16/2022	2 737	817 021	١	(83)	N O	Λ.	1	1 800 000	01/26/2021

## **SCHEDULE B - PART 1**

							NED December 3	or or current rea						
1	2	Locat	tion	5	6	7	8			look Value/Recorde			14	15
Loan Number	Code	3 City	4 State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3129475		RUSK IN	FL		05/16/2022	2.954	930,913	0	(126	)0	0		1,250,000	04/27/2021
3130165		SEATTLE	WA		10/19/2022	3.089	902,420	0	(94)	)0	0		1,715,000	05/19/2021
3129433		WEST LINN	OR		10/19/2022	3.100	637,242	0	(62)	)0	0		860,000	04/20/2021
3128950		DUBLIN	CA		10/19/2022	3.098	594,042	0	(58)	)0	0		1,855,000	04/01/2021
3130013		ISSAQUAH	WA		05/16/2022	2.736	1,259,490	0	(94)	)0	0		1,760,000	05/03/2021
3128929		GLENDALE	CA		10/19/2022	3.188	953,481	0	2	0	0		1,600,000	
3129225		HONOLULU	н		05/16/2022	2.660	1, 154, 313	0	57	0	0		1,555,000	
3129657		PACIFIC GROVE	CA		05/16/2022	2.710	805,764	0	(175	)0	0		1,260,000	
3129563		RENO	NV		05/16/2022	3.013	661,749	0	(184)	)0	0		0 840,000	
3128654		BRENTWOOD	TN		05/16/2022	2.937	756 , 156	0	(141	0	0		1,385,000	
3129099		FRISCO	TX		05/16/2022	3.042	937,094	0	(203)	)0	0		1,575,000	
3130655		SANTA BARBARA	CA		10/19/2022	3.004	1,459,411	0	(118)	0	0		2,425,000	
3129798		ATLANTA	GA		10/19/2022	3.311	779,229	0	(100)	J0	0		1,350,000	
3130129		ST GEORGE ISLAND	FL		05/16/2022	2.798	1,020,253	0	(206	0	0		1,499,000	
3130040		BETHESDA	MD		05/16/2022	2.787	1,306,237 875.353	0	(109	0	0		01,830,000 02,350,000	
3130264		RRYN MAWR	CA		05/16/2022	2.708	931,577	0	(109	0	0		D	
3130264		AUSTIN	TA		05/16/2022	2.852		0	(81	0	0		D	
3128874		FORT LAUDERDALE	IA		05/16/2022	2.908	1,170,279	0	(326	0	0		J 840,000	
3129557		I SSAQUAH	WA		05/16/2022	2.825	1, 170,279		(192	0	0		1,600,000	
3129940		CHARLESTON	MA		10/19/2022	3.014	685,337	0	(192	0	0		D1,640,000	
3129684		LAKE OSWEGO	ΛD		05/16/2022	2.938	901.752	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(155		0		1,500,000	
3130011		DACONO	00		10/19/2022	3.045	624.968	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(36)	0	0		3 1,300,000	
3128367		REDMOND	WA		05/16/2022	2.593	1. 169.947	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(118		0		1,910,000	
3130071		INGLEWOOD	ΓΔ		05/16/2022	2.813	902.295	٥	(175				1,200,000	
3129866		FAIR OAKS RANCH	TY		05/16/2022	3.068	756 . 192		(165	0	0		990,000	
3130497		EASTON	MD		10/19/2022	3.536			(92	0	0		850,000	
3129429		SAN JOSE	CA		05/16/2022	2.850	956.646	0	(87	0	0		1,510,000	
3130545		SEBASTOPOL	CA		05/16/2022	2.710	985.643	0	(120	0	0	(	1,300,000	
3129892		HOUSTON	TX		05/16/2022	2.896	759.695	0	(200	0	0	(	1,355,000	
3129613		PACIFICA	CA.		05/16/2022	2.899		0	(223	0	0		1,390,000	
3129936		REDMOND	0R		10/19/2022	2.722	359.968	0	(203)	0	0		1,200,000	
3130656		BURL I NGAME	CA		05/16/2022	2.828	971, 145	0	(133	0	0		2,730,000	
3130454		LOS ANGELES	CA		05/16/2022	2.908	981,495	0	(232	)0	0		1,830,000	06/10/2021
3130388		VACAVILLE	CA		10/19/2022	3.417	772,353	0	(45	0	0		1,000,000	
3129793		BAILEY ISLAND	ME		05/16/2022	2.710	1,060,731	0	165	0	0		1,700,000	06/09/2021
3130546		SEATTLE	WA		05/16/2022	2.858	1,090,415	0	(394)	0	0		1,650,000	
3129759		ISSAQUAH	WA		05/16/2022	2.715	936,006	0	(102	0	0		1,650,000	
3131069		SCOTTSDALE	AZ		09/13/2021	2.797	680,615	0	(234	0	0		2,300,000	
3129386		AUSTIN	TX		05/16/2022	2.956	737,857	0	(108)	)0	0		945,560	
3128759		FLOWER MOUND	TX	<b></b>	10/19/2022	3.188	982,094	0	(46	0	0		1,450,000	
3130447		PURCELLVILLE	VA		05/16/2022	2.727	1, 192,544	0	(101	0	0		1,560,000	
3130406		INGLEWOOD	CA		05/16/2022	2.870	918,726	0	(44	0	0		1,185,000	
3131340		LOS ANGELES	CA		05/16/2022	2.672	1,476,097	0	(301)	0	0		2, 150, 000	
3131468		FRANKLIN	TN		05/16/2022	2.777	1,263,626	0	(314)	0	0		1,822,000	08/04/2021
3129985		SOUTHLAKE	TX	·····	10/19/2022	3.125	1,033,459	0	(85	0	0		1,656,000	
3130607		MORGAN HILL	CA		10/19/2022	3.026	1,457,716	0	(99	)0	0		1,850,000	
3130099		SHOREL INE	WA		05/16/2022	2.628	1,186,087	0	(31	0	0		1,535,000	
3130368		ARNOLD	MU		05/16/2022	2.853	567,000	0	(47)	J0	J0		740,000	05/25/2021
3130624		BALTIMORE	MU		05/16/2022	2.922	579,549	0	(119	J0	0		890,000	
3130724		RENO	INV		09/16/2021	2.998	984,386 1 095 857	0	(600)		0	ļ	1 413 987	06/23/2021
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						age Loans OW	NED December 3	1 of Current Yea						
1	2	Loca	tion	5	6	7	8			ook Value/Recorde			14	15
Loan Number	Code	3 City	4 State	Loan	Date	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
	Code	SUN VALLEY	State	Туре	Acquired	3.050		(Decrease)	Accretion	Recognized	and Other	book value		
3130075 3131682		AUSTIN	TV		05/16/2022		775,073	0	52	0	0		01,095,000 0940.000	05/14/2021
3130548		WASHINGTON	nc		10/19/2022	3.036	1,377,227	۰۰	(86)	۰۰			01,750,000	05/28/2021
3130354		HOUSTON	TX		05/16/2022	2.843	1,377,227		(304)		0		02,600,000	
3129516		SEATTLE	WA		05/16/2022	2.750	1,209,352	0	(41).	0	0		0	
3131168		AUSTIN	TX		09/17/2021	2.879	1,431,668	0	(713).	0	0		01,850,000	07/14/2021
3130494		CALABASAS	CA		01/26/2022	2.803	1, 178,535	0	(333).	0	0		02,525,000	06/15/2021
3130391		DUBLIN	CA		10/19/2022	3.233	841,646	0	(78).	0	0		01,641,500	
3131121		PARKER	00		05/16/2022	2.768	949,336	0	(253).	0	0		01,450,000	
3130579		PASADENA	CA		10/19/2022	3.344	852, 122	0	(85).	0	0		01,150,000	06/03/2021
3131392		MOUND	MN		05/16/2022	2.824	804,809	0	(118).	0	0		01,025,000	07/21/2021
3131338 3131595		SAN JOSE	CA		05/16/2022	2.664 2.695	961,525 822,076	0	(212)(380).	0	0		01,615,000	
3131241		ORINDA	1X		05/16/2022	2.695		0	(380)(298).		0		01,300,000 01,900,000	08/13/2021
3131402		TACOMA	VA		09/23/2021	2.771		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(454)(454).	۰۱	u		01,400,000	
3131122		SALT LAKE CITY	IIT		05/16/2022	2.767	1,118,811		(300)		0		01,775,000	
3130837		CHEVY CHASE	MD		10/19/2022		981.423	0	(107)	0	0		0	
3129907		WINDSOR	CA		10/19/2022	3.279	863, 131	0	(115).	0	0		0	05/07/2021
3128975		MONUMENT	co		05/16/2022	3.125	951,732	0	(53).	0	0		01,500,000	03/08/2021
3131694		SCOTTSDALE	AZ		09/24/2021	2.756	982,205	0	(625).	0	0		01,870,000	08/03/2021
3131676		BRENTWOOD	TN		05/16/2022	2.861	953,049	0	(319).	0	0		01,220,000	07/28/2021
3130133		SEATTLE	WA		10/19/2022	3.273	957,666	0	(67).	0	0		01,215,000	
3131030		FRANKLIN	TN		05/16/2022	2.806	618,644	0	(114).	0	0		0945,000	06/07/2021
3131440		SAN DIEGO	CA		05/16/2022	2.570	755,494	0	(124).	0	0		01,290,000	
3132258		ATLANTA	GA		05/16/2022	2.738	588,709	0	(288).	0	0		0	
3128882 3130594		MCDONOUGH MT PLEASANT	GA		05/16/2022	2.705 2.968	844,424 546.484	0	137	0	0		01,375,600	05/06/2021
3131084		MI PLEASANI SUNNYVALE	SC		05/16/2022	2.968		0	(228)		0		0719,250 01,370,000	
3130405		MIRAMAR BEACH	FI		05/16/2022	2.825	1,469,234	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(220)(211).	۰۱	o		03,500,000	
3131541		FOLSOM	CA		05/16/2022	2.733	1,116,636	0	(383)		0		0	
3130795		SAN RAFAEL	CA.		09/29/2021	3.083	749.465	0	(451)	0	0		01,400,000	06/23/2021
3130885		DALLAS	TX		09/29/2021	3.127	774,732	0	(389).	0	0		01,090,000	06/21/2021
3130812		VENTURA	CA		09/29/2021	2.719	1,091,558	0	(188).	0	0		01,650,000	05/15/2021
3131192		CARLSBAD	CA		10/19/2022	3.075	835,019	0	(93).	0	0		01,250,000	
3132144		CHINO	CA		10/19/2022	3.221	636,869	0	(31).	0	0		0799,000	
3131918		SAN CARLOS	CA		05/16/2022	2.616	1,456,760	0	(478).	0	0		02,100,000	
3129141		BLUE RIDGE	GA		09/30/2021	4.349	533,892	0	(449).	0	0		01,913,000	05/28/2021
3131866		IRVINE	CA		09/30/2021	2.773	1,100,410	0	(530).	0	0		01,475,000	
3131603		LA CANADA FLINTRIDGE	CA		05/16/2022	2.537 3.077	645,956	0	(147).	0	0		01,630,000	
3131826		I SSAQUAH	υA WΔ		10/19/2022	3.077		0	(79)(259).	0	0		0	07/30/2021
3131109		SCOTTSDALE	47		10/01/2021	2.886	728.570	U	(377)		n		02,200,000	
3131017		BELL INGHAM	WA		10/01/2021	2.873	789,571		(426)	n	n		0	
3131082		KENMORE	WA		10/11/2021	3.099	1.007.415		(128)				01.270.000	07/07/2021
3131515		WASHINGTON	DC.		05/16/2022	2.750	954, 106	0	(335)	0	0		01,750,000	07/26/2021
3130348		SANTA BARBARA	CA		10/19/2022	3.132	1,234,899	0	(98).	0	0		01,900,000	
3130572		VERO BEACH	FL		10/19/2022	3.153	1,026,642	0	(68).	0	0		01,350,000	06/10/2021
3131610		SAN GABRIEL	CA		05/16/2022	2.654	1,025,696	0	(249).	0	0		01,350,000	07/22/2021
3130308		CYPRESS	TX		10/19/2022	3.204	969,434	0	(36).	0	0		01,615,000	
3131987		ROCKLIN	CA		05/16/2022	2.716	756,476	0	(288).	0	0		01,140,000	07/20/2021
3131365		LIVERMORE	CA		05/16/2022	2.662	1, 116, 176	0	(251).	0	0			07/16/2021
3128710	1	MORGAN HILL	1 GA	1	05/16/2022			ı 0	ı ı (96 )l.		1	1	0	04/15/2021

1	2	Loca	ation	5	6	7	8	31 of Current Yea		ook Value/Recorde	ed Investment		14	15
·		3	4				Book Value/Recorded Investment Excluding	9 Unrealized Valuation	10 Current Year's	11 Current Year's Other-Than- Temporary	12 Capitalized	13 Total Foreign Exchange	Value of	Date of Last Appraisal
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Accrued Interest	Increase (Decrease)	(Amortization)/ Accretion	Impairment Recognized	Deferred Interest and Other	Change in Book Value	Land and Buildings	or Valuation
3131750	Code	ALAMEDA	State	туре	05/16/2022	2.582	939.196	(Decrease)	ACCIELIOIT	Recognized	and Other	DOOK Value	01,360,000	
3128506		CHARLESTON	SC		05/16/2022	3.038	789.917	0	(250)		0		01,300,000	
3131643		BURBANK	GA.		05/16/2022	2.832	750,750	0	(339)	0	0		0	
3131049		MATTHEWS	NC		10/19/2022	3.014	830,662	0	(62)	0	0		0	
3130873		SNOQUALMIE	WA		05/16/2022	3.026	962,029	0	(238)	0	0		01,710,000	06/30/2021 .
3131416		CHARLESTON	SC		10/08/2021	2.584	587,333	0	(121)	0	0		01,100,000	
3130964		BOTHELL	WA		10/08/2021	2.593	838,639	0	(144)	0	0		0	
3130952		LOS ANGELES	CA		05/16/2022	2.968	977,641	0	(103)	0	0		0	
3130923		LOS ANGELES	CA		10/12/2021	2.843 2.759	899, 125	0	(159)	0	0		0	
313203/		STRAFFORD	MD	·	10/12/2021	2.759	644,039 807.798	0	(310)	0	0		0	
3131673		FORT WORTH	TY		05/16/2022	2.760	990,451	u	(387)	U	n		01,408,000	
3131824		NEWBURY PARK	CA		10/19/2022	3.036		n	(111)		n		0	
3131197		SANTA MONICA	CA		05/16/2022	2.885	1,704,422	0	(486)	0	0		03,200,000	
3131715		ARNOLD	MD		10/18/2021	2.875		0	(321)	0	0		0905,000	
3131166		NEWARK	CA		05/16/2022	2.798	1,176,206	0	(240)	0	0		01,710,000	07/08/2021 .
3131858		LOS ANGELES	CA		05/16/2022	2.696	1,365,023	0	(214)	0	0		01,785,000	08/12/2021 .
3131480		MOUNT PLEASANT	SC		10/19/2021	2.840	680,239	0	(398)	0	0			07/22/2021 .
3132367		SAN JOSE	CA		10/19/2021	2.792	1, 192, 498	0	(395)	0	0		0	
3131375		LA CANADA FLINTRIDGE	CA		10/19/2021	2.591	1,261,518	0	(229)	0	0		0	
3132556		SANTA MONICA	CA	.	05/16/2022	2.632	891,796	0	(260)	0	0		04,300,000	
3132045		DRIPPING SPRINGS	TX		05/16/2022	2.621	1,068,082	0	(351)	0	0		0	
3132066 3132074		EAGLEVILLE LAS VEGAS	PA		10/20/2021	2.791 3.042	613,519	0	(350)	0	0		0	
3132074		FALLS CHURCH	NV		10/19/2022			0	(92)	0	0		0	
3131213		LOS ANGELES	γA		05/16/2022	2.799			(237)		0		0	
3132179		PHOENIX	A7		10/21/2021	2.843		0	(94)	0	0		0735,000	
3130958		MATTHEWS	NC.		10/21/2021	2.687		0	127	0	0		0	
3130653		EDINA	MN		10/19/2022		707,249	0	(31)	0	0		0	
3131964		SANTA ROSA VALLEY	CA		05/16/2022	2.924	792,583	0	(421)		0		0	
3132565		AUSTIN	TX		05/16/2022	2.843	1,116,421	0	(415)	0	0		01,400,000	09/17/2021 .
3132489		TEQUESTA	FL	.	10/22/2021	2.859	620,785	0	(324)	0	0		0 780,000	
3132290		ATLANTA	GA	.	10/25/2021	2.808	602,968	0	(168)	0	0		0 770,000	
3132307		WASHINGTON	DC		10/19/2022	2.974	1,200,961	0	(118)	0	0		01,710,000	
3132165		AUSTIN	TX	· <del> </del> · · · · · · · · · · · · · · · · · · ·	10/19/2022	2.954	1,202,310	0	(142)	0	0		0	
3132040		LA MESA	CA		10/26/2021	2.870	920,019	0	(447)	0	0		0	
3131212		FRISCO	IX	·	10/26/2021	2.690 2.872	578,240	0	98	]0	0		0	
3132234		GOLD RIVER	MU	·	10/26/2021	2.872	703,347	0	(651)				0945,000	
3132263		APEX	NC		05/16/2022	2.785		n	(209)	u	n		0	
3130827		MALIBU	CA.		05/16/2022	2.619	937,081	0	(204)	0	n		0	
3132593		PHOENIX	AZ		05/16/2022	2.765	548,517	0	(170)	0	0		0	
3130828		MARIETTA	GA		05/16/2022	2.692	957,943	0	112	0	0		01,300,000	
3130547		SEATTLE	WA		10/19/2022	3.007	1, 126, 348	0	(89)	0	0		0	
3132129		MEDFORD	OR	.	10/27/2021	2.439	748,335	0	173	0	0		01,050,000	
3132606		SOUTHLAKE	. TX		10/27/2021	2.925	980,874	0	(813)	0	0		0	
3131123		MONTCLAIR	. NJ		05/16/2022	2.766	593,076	0	(160)	0	0		01,075,000	
3131228		MOORPARK	CA	.	05/16/2022	2.804	771,484	0	(182)	0	0		01,050,000	
3132459		PORTLAND	OR		10/28/2021	2.805	636,918	0	(200)	0	0		0 831,000	
3132340		THE COLONY	IX		05/16/2022	2.895	1,009,824	0	(264)		0			07/20/2021 .
3132239		MARANA	AZ	·	10/19/2022	3.084	999,029	0	(52)	]0	0		01,700,000	09/05/2021 .

1	2	Loca	ation	5	6	7	8	31 of Current Yea		ook Value/Recorde	ed Investment		14	15
·		3	4				Book Value/Recorded Investment Excluding	9 Unrealized Valuation	10 Current Year's	11 Current Year's Other-Than- Temporary	12 Capitalized	13 Total Foreign	Value of	Date of Last Appraisal
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Accrued Interest	Increase (Decrease)	(Amortization)/ Accretion	Impairment Recognized	Deferred Interest and Other	Change in Book Value	Land and Buildings	or Valuation
3132436	Code	SAN LUIS OBISPO	State	Type	05/16/2022	2.780	1.282.139		(422)	recognized	and Other	DOOK Value	01,750,000	
3131805		CAVE CREEK	Δ7		05/16/2022	2.808		Λ	(422)		0		01,750,000	
3132846		LONG BEACH	GA		10/19/2022	3.086	1,050,732	0	(110)	0	0		0	
3132004		SPRINGFIELD	VA		05/16/2022	2.649	647,352	0	(164)	0	0		0	
3132458		LAKEWOOD RANCH	. FL		05/16/2022	2.862	1,034,334	0	(344)	0	0		01,310,000	08/23/2021
3131984		SAN RAFAEL	. CA		05/16/2022	2.531	979,436	0	(235)	0	0		0	
3131609		SEATTLE	. WA		05/16/2022	2.978	894,924	0	(313)	0	0		0	
3132591		SAN DIEGO	. CA		11/02/2021	2.844	1,095,853	0	(695)	0	0		02,300,000	
3131484		WESLEY CHAPEL	FL		05/16/2022	3.010	734,326	0	(207)	0	0		01,000,000	
3130128		LONGPORT	. NJ	· <del> </del> · · · · · · · · · · · · · · · · · · ·	05/16/2022	3.045	1,148,930	0	64	]0	0		01,800,000	
3132681		NOVATO	TV	·  ·····	05/16/2022	2.535 2.615	839,320	0	(193)	0	0		0	
3131896		BERKELEY	ΓΔ		11/04/2021	2.615		0	(57)	0	0		0	
3132596		FALLS CHURCH	VA		05/16/2022	2.725		n	(607)		0		01,300,000	
3132318		ATLANTA	GA		05/16/2022	2.725	581,927	n	(108)		n		0	
3132141		FALLS CHURCH	VA		11/05/2021	2.863	1,267,851	0	(704)	0	0		01,900,000	
3130294		JAMESTOWN	. RI		10/19/2022	3.316	627,751	0	(28)		0		0 805,000	
3131927		SAN MATEO	. CA		10/19/2022	3.037	918,000	0	(123)	0	0		0	08/17/2021
3133131		WATERFORD	. US		05/16/2022	2.797	862,751	0	(176)	0	0		01,105,000	09/24/2021
3131083		CARLSBAD	. CA		05/16/2022	2.676	1,186,677	0	(231)	0	0		02,500,000	
3132317		JACKSONVILLE	. FL		11/09/2021	2.678	603,099	0	(195)	0	0		0 850,000	
3130836		NEW ORLEANS	. LA		11/09/2021	3.369	674,883	0	(353)	0	0		0855,000	
3132699		BEND	. OR		05/16/2022	2.831	650 , 123	0	(223)	0	0		01,300,000	
3132185		MILLBRAE	. CA		05/16/2022	2.790	991,061	0	(358)	0	0		02,450,000	
3132643		OAKLAND PARK	.   FL		05/16/2022	2.779	638,929	0	(155)	0	0		0 806, 185	
3132870		SANTA ANA	SU		05/16/2022	2.778		0	(157)	0	0		0	
3132966		AUSTIN	TV		05/16/2022	2.662	969.364	٥	(294)		0		01,500,000	
3131966		RANCHO PALOS VERDES	ra		05/16/2022	2.977	971.837	0	(397)		0		0	
3132131		COPPELL	TY		10/19/2022	3.086		0	(82)	0	0		0	
3132363		PALM HARBOR	FL		05/16/2022	2.754	993.666	0	(294)	0	0		0	
3132396		LOS OSOS	. CA		05/16/2022	2.564	1,280,728	0	(213)	0	0		02,420,000	
3132719		WINCHESTER	MA		05/16/2022	2.750	781,489	0	(239)	0	0		01,500,000	
3131894		CLARKSVILLE	. MD		11/12/2021	2.752	669,535	0	(814)	0	0		0 986,000	08/05/2021
3132744	.	CHESAPEAKE	VA	.	05/16/2022	2.742	692,053	0	(291)	0	0		0	
3132931		CHARLOTTE	. NC	.	05/16/2022	2.854	695,517	0	(284)	0	0		01,040,000	
3132912		EAST WENATCHEE	. WA		05/16/2022	2.740	647,077	0	(212)	0	0		0992,000	
3132553		ONTARIO	. CA	· <del> </del> · · · · · · · · · · · · · · · · · · ·	11/16/2021	2.931	655,060	0	(188)	00	0		0833,000	
3132301		POULSB0	WA		11/16/2021	2.777	568,471	0	(434)	0	0		0	
3132478		CARLSBAD	. IGA.		10/19/2022	3.069 2.782	874,343	0	(101)	0	0		01,650,000 01,600,000	
3132961		ATLANTA	CA		05/16/2022	2.782	1,055,605		(214)				01,800,000	
3133064		GREAT FALLS	VA	·	05/16/2022	2.810	986.546	n	(239)	u	n		01,255,000	
3132112		KENSINGTON	MD		05/16/2022	2.756	1.029.301	n	(301)	n	n		0	
3133014		BELMONT	CA.		05/16/2022	2.603	833,354	0	(67)		0		02,500,000	
3132506		LOS ANGELES	CA.		05/16/2022	2.749	1,043,712	0	(321)	0	0		03,200,000	
3133178		BIRMINGHAM	AL		05/16/2022	2.994	648,581	0	(175)	0	0		0925,000	
3132819		JAMAICA PLAIN	. MA		11/18/2021	2.667	1,372,494	0	(458)	0	0		02,100,000	
3132895		MOUNT PLEASANT	SC	.	10/19/2022	3.041	597,625	0	(79)	0	0		0930,000	
3132928		DALLAS	TX	.	05/16/2022	2.856	673,072	0	(233)	0	0		0985,000	
3132203		LOVELAND	.   CO	.	11/19/2021	3.356	662, 195		(346)	0	0			07/30/2021
2122047	1	DALM BEACH CADDENS	I CI	1	05/16/2022	2 7/0	553 512	1 0	(270)	ı .	.1 0	11	075 000	09/27/2021

	_		ation	Show 5			NED December 3	31 of Current Yea		look Value /D	al lavo atas t		4.4	45
1	2	Loca	ation	5	6	7	8			ook Value/Recorde		40	14	15
		3	4				Book Value/Recorded Investment Excluding	9 Unrealized Valuation	10 Current Year's	11 Current Year's Other-Than- Temporary	12 Capitalized	13 Total Foreign Exchange	Value of	Date of Last Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
3132219		COLLEGE GROVE	. TN		05/16/2022	2.804	1,264,088	0	(238)	0	0		01,600,000	
3132528		SANTA BARBARA	. CA		05/16/2022	2.662	1,083,138	0	(246)	0	0		03,750,000	
3132482		COSTA MESA	. CA		05/16/2022	2.573	1,334,426	0	(196)	0	0		02,600,000	
3132796		LITTLETON PORT TOWNSEND	. CO		10/19/2022	3.049 2.774	683,452	0	(86)	0	0		01,020,000 01,150,000	
3132687		CHATTANOOGA	TN		05/16/2022	2.924	968.959		(244)		0		01,150,000	
3131928		SUNSET	SG.		05/16/2022	2.689	936 . 424	0	(155)	0	0		2,600,000	
3132434		PHOENIX	AZ		05/16/2022	2.831	641,257	0	(103)	0	0		0	
3133091		SCOTTSDALE	AZ		05/16/2022	2.696	841,057	0	(108)	0	0		01,400,000	09/27/2021
3133088		SEATTLE	. WA		05/16/2022	2.768	789,314	0	(210)	0	0		1,800,000	
3132995		PORT CHARLOTTE	.   FL		05/16/2022	3.061	740,288	0	(176)	0	0		0950,000	
3133052		SNOHOMISH	. WA		05/16/2022	3.009	1,354,651	0	(385)	0	0		1,700,000	
3131498		SEATTLE	. CA		11/24/2021	2.837 2.770	1,077,819	0	(195)	0	0		01,375,000 02,023,000	
3133377		REDWOOD CITY	CA CA		05/16/2022	2.688	1.374.608		(230)		0		02,023,000	
3132894		LAS VEGAS	NV		05/16/2022	2.768	811,927	0	(472)	0	0		01,150,000	
3131971		SULLIVAN''S ISLAND	SC		11/30/2021	2.679	887,996	0	(264)	0	0		04,037,000	
3132929		CHARLOTTE	NC		05/16/2022	2.770	844,551	0	(220)	0	0		1,350,000	
3132054		SAN ANSELMO	. CA		05/16/2022	2.873	867,009	0	(267)	0	0		01,500,000	08/13/2021
3133168		LANGLEY	. WA		05/16/2022	2.800	792,256	0	(157)	0	0		01,650,000	
3131753		WILMETTE	.   IL		05/16/2022	2.889	625,692	0	(203)	0	0		0955,000	
3132773		DALLAS	. TX		12/01/2021	2.726	798,929	0	(480)	0	0		01,850,000	
3131593		WAXHAWTHOUSAND OAKS	NC		05/16/2022	2.836	740 , 141	0	(89)	0	0		1,370,000	
3133222		DRIPPING SPRINGS	TV		12/03/2021 10/19/2022	3.108	802,041	0	(320)	0	0		01,900,000 0905,000	
3132843		CARLSBAD	C4		05/16/2022	2.761	875.834		(270)				01.800.000	
3132820		DANVILLE	CA		05/16/2022	2.568		0	(149)	0	0		1,880,000	
3133081		HOUSTON	тх		05/16/2022	2.783	1,577,236	0	(428)	0	0		2,430,000	
3133031		SAN JOSE	. CA		05/16/2022	2.749	1,078,317	0	(39)	0	0		1,375,000	10/06/2021
3132390		LOS ANGELES	. CA		05/16/2022	2.578	1,320,744	0	(178)	0	0		01,950,000	09/14/2021
3133289		RIVERSIDE	CA		05/16/2022	2.869	629,544	0	(33)	0	0		0 820,000	
3132666		KIRKLAND	. WA		05/16/2022	2.248	446,214	0	(612)	0	0		02,485,000	09/10/2021
3131257		LA QUINTA	CA		12/08/2021	3.052	582,906	[0	(191)	J0	0		760,000	
3131708		LARKSPUR	. UA		05/16/2022	2.634 2.793	833,356 911,515	0	(9)	0	0		02,350,000 01.180.000	
3133324		EAGLE	ID		05/16/2022	2.793			(193)	U	n		01, 180,000	
3132860		PLEASANT HILL	CA		05/16/2022	2.585		n	(104)		n		1,600,000	
3133171		NEW ORLEANS	LA		10/19/2022		993,243	0	(118)	0	0		01,650,000	
3133413		SEATTLE	. WA		05/16/2022	2.808	734,576	0	(131)	0	0		01,000,000	
3132425		PIEDMONT	. CA		05/16/2022	2.582	1,953,736	0	(245)	0	0		3,500,000	
3133275		SUGAR LAND	. TX		05/16/2022	2.935	756, 162	0	(133)	0	0		0985,000	
3132576		CASTRO VALLEY	. CA		05/16/2022	2.613	832,098	0	(86)	0	0		01,870,000	
3133477		WALNUT CREEK	. CA		05/16/2022	2.637	1,100,314	0	(5)	0	0		1,500,000	
3133293 3132724		PALM BEACH GARDENS	- FL		05/16/2022	2.932 2.547	551,360	0	(110)	]0	0		0699,000	
3132724		CARLSBAD			12/10/2021	2.547	1,1/6,538	0	(406)	0	0		01,725,000 01,765,000	
3133383		STUDIO CITY	. CA		05/16/2022	2.983	1,213,379		(283)		u		01,765,000	
3133471		MCLEAN	VA		05/16/2022	2.749	1,052,019	n	(324)	n	n		01,700,000	
3131344		PHOENIX	AZ		12/15/2021	2.818	590,390	0	(144)		0		0920,000	
3133141		PARKLAND	. FL		05/16/2022	2.791	1, 123, 173	0	61	0	0		01,500,000	
3133245		CHARLOTTE	NC		05/16/2022	2.929	833,062	0	(156)	0	0			11/04/2021
2122626	1	DACIEICA	Los	1	05/16/2022	2 590	022 450	1	(120)	ا ا	1	1	1 610 000	00/15/2021

1	2	Loca	ation	5	6	7	NED December 3	, or carroin rea		ook Value/Recorde	d Investment		14	15
ľ	2	3	4	-	U	,	Book Value/Recorded Investment Excluding	9 Unrealized Valuation	10 Current Year's	11 Current Year's Other-Than- Temporary	12 Capitalized	13 Total Foreign Exchange	Value of	Date of Last Appraisal
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Accrued Interest	Increase (Decrease)	(Amortization)/	Impairment Recognized	Deferred Interest and Other	Change in Book Value	Land and Buildings	or Valuation
3132676	Code	CHICAGO	State	туре	05/16/2022	2.787	644,474	(Decrease)	ACCIEUOII (1/6)	necognized	and Other	DOOK Value	0945,000	
3133114		HIGHLAND PARK	IL		05/16/2022	2.972		0	(555)	0	0		0	
3133080		OAKLAND	CA		05/16/2022	2.859		0	(291)	0	0		1,250,000	
3133321		DRAPER	. ит		10/19/2022	3.222	933,455	0	(92)	0	0		01,300,000	
3133280		REDMOND	WA		05/16/2022	2.822	850,350	0	(127)	0	0		1,850,000	
3132957		LAFAYETTE	CA		05/16/2022	2.769	1,095,233	0	(289)	0	0		02,990,000	
3133480		DANVILLE	CA		05/16/2022	2.653	1,165,761	0	(246)	0	0		01,975,000	
3133004		NASHVILLE	. IN		05/16/2022	2.709 3.124	673, 199 935, 853	0	(82)	0	0		01,250,000 01,290,000	
3132461		PLYMOUTH	MNI		05/16/2022	2.841		0	(67)	0	0		0	
3133218		CHINO	CA.		05/16/2022	2.850	594, 121	0	(57)		n		0 777,000	10/09/2021
3133444		ARLINGTON	VA		05/16/2022	3.029	850,454	0	(204)	0	0		01,200,000	
3133555		SALT LAKE CITY	υτ		10/19/2022	3.043	837,243	0	(55)	0	0		01,100,000	
3132960		FALLS CHURCH	VA		05/16/2022	2.806	993,799	0	(185)	0	0		1,450,000	10/27/2021
3133313		REHOBOTH BEACH	DE		05/16/2022	3.035	884, 142	0	(200)	0	0		01,150,000	11/10/2021
3133208		CARBONDALE	CO		05/16/2022	2.919	1,065,333	0	(227)	0	0		02,079,000	
3133508		WASHINGTON	DC		05/16/2022	2.780	1,088,455	0	(290)	0	0		01,500,000	
3133396		WEST LINN	. OR		05/16/2022	2.956	626,252	0	(360)	0	0		0 960,000	
3132935		NASHVILLE	. TN		05/16/2022	2.865	766,536	0	(284)	0	0		01,150,000	
3133217		WESTWOOD	MA		05/16/2022	2.865	905,082	0	(52)	0	0		01,150,000	
3133482		DANVILLE	. CA		05/16/2022	2.765 2.871	1,283,038 936,805	0	(350)	0	0		02,115,000	
3133642		GOLDEN	GA		05/16/2022	2.871	936,805	0	(37)	0	0		01,385,000 01,350,000	
3133355		CHARLOTTE	NC		05/16/2022	2.698	591.914	0	(87)	0			0905,000	
3132514		LA HABRA HEIGHTS	CA.		05/16/2022	2.832	1,235,063	0	(157)	0	0		01,625,000	
3133328		STEVENSON RANCH	CA.		05/16/2022	2.796	1.097.412	0	(225)	0	0		1,700,000	
3133006		SARATOGA	. CA		05/16/2022	2.637	872,740	0	(4)	0	0		3,700,000	
3131051		FISHERS	IN		10/19/2022	3.269	1,039,713	0	(75)	0	0		1,350,000	07/12/2021
3132808		SCOTTSDALE	AZ		05/16/2022	2.622	633,480	0	(23)	0	0		01,350,000	
3132743		RIVERVIEW	FL		05/16/2022	2.829	567,084	0	(76)	0	0		720,000	
3131502		SANTA BARBARA	CA		05/16/2022	2.859	651,325	0	(45)	0	0		06,100,000	
3132932		EMERALD ISLE	NC		05/16/2022	2.600	735,530	0	(63)	0	0		01,253,000	
3133536		PLEASANTONATLANTA	CA.		05/16/2022	2.857	958,659	0	(328)	]0	ļ0		01,630,000	
3133405		FERNANDINA BEACH	GA		01/05/2022	2.673 2.800	742,048	0	(760)	0	0		02,470,000 01.600.000	
3133348		FREMONT	ΓΔ		05/16/2022	2.800	1, 134, 109	U	(223)	U	u		0	
3133450		LAKE WORTH	FI		05/16/2022	2.852			(60)	0	n		0	
3133407		WASHINGTON	DC.		05/16/2022	2.933			(119)	n	n		0	
3133447		ARVADA	CO		05/16/2022	2.801	616,493	0	(136)	0	0		0 900,000	
3132302		AMHERST	NH		05/16/2022	2.730	562,958	0	(43)	0	0		0924,000	
3133374		MARIETTA	. GA		10/19/2022	3.219	686,510	0	(34)	0	0		0 880,000	10/22/2021
3133297		LIVINGSTON	NJ		05/16/2022	3.039	1,061,854	0	(234)	0	0		02,450,000	
3132823		OCEAN CITY	NJ		05/16/2022	2.691	987,466	0	(161)	0	0		01,650,000	
3132584		PORTLAND	OR		05/16/2022	3.027	718,112	0	(154)	0	0		0926,000	
3132761		SANTA ROSA	CA		01/11/2022	2.915	989,733	0	(346)	0	0		01,293,000	
3133402		SANTA MONICA	CA		05/16/2022	2.768	779,671	0	(214)	J0	0		02,475,000	
3133500		AUSTIN	13		05/16/2022	2.689	701,941	0	(116)	]0	ļ0		1,008,000	
3133414		CARBONDALE	W		05/16/2022	2.897		0	(228)	0	0		01,300,000 01,200,000	11/19/2021
3129235		SPANISH FORK	FL		05/16/2022	2.832	802,598	0	(117)		0		01,200,000	
3133684		AUSTIN	ту		05/16/2022	2.804	1.038.460		(220)	U	U			12/14/2021
2122201		TACOMA	WA		05/16/2022	2.004	1 0/1 202	0	(220)				1 220 000	

## **SCHEDULE B - PART 1**

							NED December 3	or Current rea						
1	2	Locat	ion	5	6	7	8			Book Value/Recorde			14	15
Loan Number	Code	3 City	4 State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3133616		EL CERRITO	CA.		05/16/2022	2.764	1,023,480	0	(3	)0	0		1,410,000	10/07/2021
3133397		SUGAR LAND	тх		05/16/2022	2.759	631,658	0	(200	)0	0		1,058,000	
3133554		PORTLAND	OR		05/16/2022	2.684	691,306	0	(123	)0	0		1,400,000	11/17/2021
3132990		ALAMEDA	CA		05/16/2022	2.798	971,552	0	69	0	0		1,421,903	
3133352		KAILUA	HI		05/16/2022	2.676	1,010,308	0	82	0	0		2,360,000	10/05/2021
3132915		FRASER	co		05/16/2022	2.631	828,034	0	(14	)0	0		2,875,000	09/08/2021
3133231		VIRGINIA BEACH	VA		05/16/2022	2.660	994, 115	0	45	0	0		2,300,000	12/01/2021
3133375		BRADENTON	FL		05/16/2022	2.926	667,958	0	(130	)0	0		1,030,000	
3133019		BOCA RATON	FL		05/16/2022	2.935	1,035,565	0	(182)	)0	0		1,850,000	09/30/2021
3133188		MINNEAPOLIS	MN		05/16/2022	2.842	689,391	0	(74)	)0	0		1,000,000	
3133286		PHOENIXVILLE	PA		05/16/2022	2.855	756 , 104	0	(62)	)0	0		965,000	
3133368		LOS ANGELES	CA		05/16/2022	2.683	1,029,049	0	(194)	)0	0		1,715,000	
3132764		CHERRY HILLS VILLAGE	00		05/16/2022	2.762	1,317,749	0	(9	)0	0		2,200,000	
3132862		FOLSOM	CA		05/16/2022	3.006	724,691	0	(19	)0	0		0935,000	
3133699		METAIRIE	LA		05/16/2022	2.846	1,005,842	0	(98)	)0	0		1,325,000	
3133387		MACON	GA		05/16/2022	3.031	899,645	0	(214)	)0	0		1,325,000	
3133592		LATHROP	CA		05/16/2022	2.989	559,299	0	(34	)0	0		744,000	
3133620		COLLEYVILLE	TX		05/16/2022	2.703	987,754	0	(133	)0	0		1,534,480	
3133417		OAK HILL	VA		05/16/2022	2.808	1,251,516	0	(224	)0	0		1,600,000	
3133542		JUPITER	FL		05/16/2022	2.629	1, 147, 131	0	(25	)0	0		2,100,000	
3133305		NAPLES	FL		10/19/2022	3.126	818,973	0	(68	)0	0		1,028,000	10/13/2021
3133618		PROSPER	TX		10/19/2022	3.019	904, 141	0	(65	)0	0		1,243,000	
3133254		LAFAYETTE	CA		05/16/2022	2.816	1,417,749	0	(231)	)0	0		2,300,000	
3133596		SAN MATEO	CA		10/19/2022	3.171	1,108,902	0	(62)	)0	0		1,394,858	
3132257		CRESTWOOD	KY		05/16/2022	2.970	691,538	0		)0	0		880,000	
3133336		LAS VEGAS	INV		05/16/2022	2.823	874,284 988,585	0	(128)	)0	0		1,210,000	
3133427		TACOMA	X		05/16/2022	2.819		0	(153)	)	0		1,260,000	
3133674		OCEAN CITY	WA		10/19/2022	3.013	1.568.449	0	(99)	)	0		01,200,000 02,150,000	11/19/2021
3133575		BOZEMAN	INJ			3.040		0	(94	)	0			
3133678		MOSELEY	MI		10/19/2022	3.235		0	(91	)	0		01,250,000 01,015,000	
3133709		COLTS NECK	N. I		10/ 19/2022	3.120		0	(67	)	0		3 1,015,000	
3133665		NEW BRAUNFELS	TV		10/ 19/2022	3.029	918,015	0	(57	)	0		2,200,000	
3133571		ROSEVILLE	ΓΛ		10/19/2022	3.348	720.432	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(70)	)	0		3	
3132287		PARKLAND	EI		05/16/2022	2.874	698.545	۰۰	(32	) )			1,500,000	
3133638		SANTA ROSA BEACH	FI		05/16/2022	2.843	926, 148		(226)	, n	n		1,870,000	
3133481		CHARLESTON	SC:		05/16/2022	2.940	770,023	n	(128)	) n	n		970,000	
3132886		LIVERMORE	CA		10/19/2022	3.105	1.065.069	n	(24)	)	0		1,390,000	
3133607		FALLS CHURCH	VA		10/19/2022	3.128	1,173,379	n	(04	) n	n		1,695,000	
3133648		AUSTIN	тх		05/16/2022	2.891	1.019.925		(3)	0			1,340,000	
3132972		NEWTOWN	CT	[	05/16/2022	3.010	581,801		(2,029	0			865,000	
3133520		COLTS NECK	NJ.	L	05/16/2022	3.012	827.031		(407)	)	0		1,050,000	
3133852		DALLAS	TX		05/16/2022	2.847	874,311	0	(83	0	0		2,609,000	
3133714		HOOVER	AL		10/19/2022	3.008	699.821	0	(55	)0	0		1,100,000	
3133755		BOCA RATON	FL		05/16/2022	2.857		l0	(51	)0	0		1,100,000	01/10/2022
3133643		CHALFONT	PA		10/19/2022	3.306	754,562	0	(46	)0	0		1,000,000	
3133727		WESLEY CHAPEL	NC		05/16/2022	2.764	826,982	0	(2	)0	0		1,100,000	
3133653		CHARLOTTE	NC		05/16/2022	2.920	878,918	0	55	0	0		1,135,000	12/02/2021
3133522		DANVILLE	CA		05/16/2022	2.847	1,008,728	0	(96	)0	0		2,225,000	11/14/2021
3133706		LOS ANGELES	CA		05/16/2022	2.732	784,893	0	(65	)0	0		2,100,000	01/03/2022
3133556		SANTA MONICA	CA		05/16/2022	3.023	1, 191, 472	0	(361)	)0	0		3,500,000	11/17/2021
3133739		MORAGA	CA.		10/19/2022	3 001	1 204 670	0	(111	١	0	1	2 949 000	01/04/2022

## **SCHEDULE B - PART 1**

		1				_	NED December 3	or or Current rea						
1	2	Locat	ion	5	6	7	8			look Value/Recorde			14	15
		3	4			1	Book	9	10	11	12	13		, <u>,</u> ,
							Value/Recorded			Current Year's		T		Date of
							Investment	Unrealized	Current Veer's	Other-Than-	Conitalizad	Total Foreign	\/alua af	Last
				Loan	Date	Rate of	Excluding Accrued	Valuation Increase	Current Year's (Amortization)/	Temporary Impairment	Capitalized Deferred Interest	Exchange Change in	Value of Land and	Appraisal or
Loan Number	Code	Citv	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
3133284	Code	BOTHELL	State	Type	05/16/2022	2.900	819,351	(Decrease)	Accietion	rrecognized	and Other	DOOK Value	Dullulligs	
3133129		ARROYO GRANDE	TIR		10/19/2022		1.014.268	0	(60)		0		)1,420,000 )1,275,000	
3133747		METAIRIE	US		05/16/2022	2.938	817,349	۰۰	(139)	0			1,188,000	
3133635		ABSECON	N.I		05/16/2022	2.988	670.318		(43)	0	0		0855,000	
3133896		ELK GROVE	CA		10/19/2022	3.503		0	(70)	0	0	(	1,398,000	
3134035		PASADENA	CA.		05/16/2022	2.928	828.314	0	74	0	0		1,060,000	
3133857		ALEXANDRIA	VA		05/16/2022	3.112	1,028,340	0	(70	)0	0		1,300,000	
3133541		CLARKSVILLE	MD		10/19/2022	3.049	954, 104	0	(54	0	0		1,241,000	12/17/2021
3133807		YORBA LINDA	CA		05/16/2022	2.797	809,644	0	(165	)0	0		1,555,000	01/25/2022
3134013		FAIRFIELD	CA		05/16/2022	2.855	689,249	0	(65	)0	0		1,240,000	
3133994		CARLSBAD	CA		05/16/2022	3.012	1,970,511	0	(23)	0	0		3,250,000	
3133898		SEATTLE	WA		05/16/2022	2.835	1,248,866	0	(131)	)0	0		1,800,000	
3133967		CHULA VISTA	CA		05/16/2022	2.951	664,285	0	83	0	0		850,000	
3133768		MCLEAN	VA		05/16/2022	2.745	1,804,409	0	(79)	0	0		3,250,000	
3133776		INLET BEACH	FL		10/19/2022	3.379	741, 123	0	(59	)0	0		975,000	
3133963		DORAL	UA		05/16/2022	2.794 3.043	945,318	0	124	0	0		2,485,000 0	
3133864		OAKLAND	FL		05/16/2022	3.043		0	31	0	0		J 900,000 J1,050,000	
3133786		RANCHO MURIETA	CA		10/ 19/2022	3.219	739.054	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(04)		0		1,225,000	
3134244		POTOMAC	MD		10/ 19/2022	3.613	1.363.569	0 n	(134	0	0		1,695,000	
3133918		AUSTIN	TY		10/19/2022	3.578	772,568	0	(83)	0	0		1,015,000	
3133924		MEMPHIS	TN		10/19/2022	3.515		0	(68)	0	0		970,000	
3133949		LAS VEGAS	NV		05/16/2022	3.050	693.738	0	45	0	0		900,000	
3133784		EAGLEVILLE	PA		05/16/2022	2.936	908,904	0	85	0	0		1,260,000	
3133817		SAN JOSE	CA		05/16/2022	2.961	1,002,583	0	(134)	)0	0		1,380,000	01/24/2022
3134177		SAN BRUNO	CA		10/19/2022	3.788	1,343,481	0	(40)	0	0		1,677,000	03/01/2022
3134256		PORTLAND	OR		10/19/2022	3.792	1, 171, 793	0	(146	)0	0		1,775,000	02/15/2022
3134051		ANNAPOLIS	MD		05/16/2022	2.799	1,206,636	0	176	0	0		2,304,000	
3133844		JOHNS CREEK	GA		10/19/2022	3.215	641, 159	0	(20)	0	0		945,000	
3133675		NAPLES	FL		10/19/2022	3.399	720,896	0	(49	)0	0		1,025,000	
3134123		MONROE	WA		10/19/2022	3.826	674,011	0	(78)	0	0		980,000	
3134167		FREMONT	CA		10/19/2022	3.778	1,284,082	0	(85	0	0		1,600,000	
3133705		METAIRIE	LA		05/16/2022	3.006	853,374	0	(23)	0	0		1,215,000	
3134252 3134119		LAKE STEVENS	UA		10/19/2022	3.652 3.746	862,421	0	(5/	0	0		01,075,000 0935,000	
3134119		CONCORD	ΠΑ CΔ		10/ 19/2022	3.746		0	(50)		0		J935,000 J1,100,000	
3133830		MIAMI	FI		10/ 19/2022	3.930	2.029.474	U	(40	,U	n		3,700,000	
3134215		DENVER	CO		10/ 19/2022	3.810		n	(184	n	n		1,635,000	
3134222		HIGHLANDS	N.J.		10/19/2022	3.595			(83	0	n		1,050,000	
3133816		GRAFORD	TX		05/16/2022	2.847		0	(56	0	0		1,200,000	
3134193		HUNTINGTON BEACH	CA		10/19/2022	3.777	1,504,526	0	(102	0	0		2,000,000	
3133815		CRYSTAL BEACH	FL		10/19/2022	3.393	803,712	0	(58	0	0		1,580,000	
3133783		AUSTIN	тх		10/19/2022	3.247	791,341	0	(11	0	0		1,150,000	
3134005		WHEATON	IL		10/19/2022	3.742	853,668	0	(36	0	0		1,485,000	
3133789		PORTLAND	OR		10/19/2022	3.827	1,056,478	0	(45	)0	0		1,325,000	
3134261		EXETER	CA		10/19/2022	3.583	854,964	0	(31	0	0		1,125,000	
3134067		WHITESTONE	NY		05/16/2022	3.034	544,850	0	430	0	0		1,421,840	
3134200		SAINT HELENA ISLAND	SC		10/19/2022	4.170	806,462	0	(97)	0	0		1,000,000	
3134290		NAPLES	FL	-	10/19/2022	4.092	661,389	0	(64	0	0		830,000	
3134239		WEST LINN	OR		10/19/2022	3.614		0	(40)	0	0		940,000	
3134353		ELIZABETH	CO		10/19/2022	4.052	1,082,743	0	(88	0	0			02/21/2022
3133581		THOMPSONS STATION	IN	.	10/19/2022	3.716	1.433.458	I 0	(46)	N 0	1 0	1	1.800.000	11/30/2021

## **SCHEDULE B - PART 1**

		1					NED December 3	or or current rea						
1	2	Locat	ion	5	6	7	8			ook Value/Recorde			14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's		T		Date of
							Investment	Unrealized	Current Veerle	Other-Than-	Canitalizad	Total Foreign	\/alua af	Last
				Loan	Date	Rate of	Excluding Accrued	Valuation Increase	Current Year's (Amortization)/	Temporary Impairment	Capitalized Deferred Interest	Exchange Change in	Value of Land and	Appraisal or
Loan Number	Code	Citv	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
3133928	Code	EAGLEVILLE	State	туре	10/19/2022	3.023	887,761	(Decrease)	Accietion	rtecognized	and Other	DOOK Value	Dullulligs	
3134096		FOLLY BEACH	er		10/19/2022	3.787		0 n		0	0		D1, 126,000	
3134313		LAS VEGAS	NI/		10/19/2022	3.952	874,437	۰۰	(00)	0			1,435,000	
3134324		SILVER SPRING	MD		10/19/2022	3.766	763,553		(56)				1,020,000	03/07/2022
3134227		MIANI	FI		10/19/2022	3.624	804.409	0	(79)	0	0	(	1,000,000	
3134058		SANTA BARBARA	CA.		10/19/2022	3.417	1,176,240	0		0	0		2,700,000	
3134364		LOS ANGELES	CA.		10/19/2022	4.137	1, 128, 593	0	(83)	0	0		1,710,000	
3134351		BAXTER	TN		10/19/2022	3.851	993,524	0	(32)	0	0	(	1,600,000	03/30/2022
3134248		BRIGHTON	co		10/19/2022	3.671	683, 128	0	(39)	0	0		852,000	03/09/2022
3134287		HONOLULU	н		10/19/2022	3.982	1,200,948	0	(108)	0	0	(	1,485,000	
3134299		MIDDLETOWN	MD		10/19/2022	3.716	833,700	0	(83)	0	0	(	1,225,000	04/04/2022
3133930		MIRAMAR	FL		10/19/2022	2.902	657,249	0	5	0	0		1,035,000	
3134049		PORTLAND	OR		10/19/2022	2.977	633,255	0	31	0	0		1,130,000	
3134275		COLORADO SPRINGS	00	·	10/19/2022	3.699	662,347	0	17	0	0		0845,000	
3134077		NEPTUNE BEACH	FL	· ····	10/19/2022	4.049	905,373	0	(50)	0	0		1,150,000	
3134339		IRVINE	CA		10/19/2022	3.934	1,467,659	0	(/3)	0	0		1,832,000	
3132901 3134025		SPRINGFIELD	IN		10/19/2022	2.836 2.856	932,876 926.265	0	(32)	0	0		01,600,000 01,402,500	
3134025		WANTAGH	CA		10/ 19/2022		926,265	0	49	0	0		D	
3133871		LEESBURG	NY		10/19/2022	3.923	1.195.097	0	(0/)	0	0		01,508,000	
3134308		DAVIDSON	NC		10/19/2022	3.803		۰۰	(42)	0			1,159,000	
7134539		FAYETTEVILLE	NC		09/23/2022	6.874	96,154	0	142	0	0		122,000	
7134544		HEMPSTEAD	NY		09/23/2022	6.786	316.391	0	452	0	0		505,000	
7134566		GLASSBORO	NJ.		09/23/2022	7.216	174,914	0	263	0	0		259,000	
7134546		DETROIT	MI		09/23/2022	7.095	107,859	0	(10)	0	0		150,000	06/21/2022
7134524		READING	PA		09/23/2022	7.733	128,684	0	217	0	0		170,000	06/17/2022
7134551		DAYTON	0H		09/23/2022	6.816	174,290	0	256	0	0	(	215,000	08/23/2022
7134545		DAYTON	0H		09/23/2022	7.394	166,255	0	257	0	0		225,000	
7134567		LANSDOWNE	PA		09/23/2022	6.730	148,551	0	222	0	0		213,000	
7134550		ARLINGTON	ТХ		09/23/2022	7.195	241,295	0	363	0	0	(	310,000	
7134563		RIVERDALE	GA		09/23/2022	7.363	187,033	0	288	0	0		0225,000	
7134541		SCHUYLKILL HAVEN	PA		09/23/2022	7.018	170,253	0	260	0	0		225,000	
7134537 7134559		SEMINOLE HAGERSTOWN	FL		09/23/2022	7.105	381,371	0	567	0	0		475,000	
7134559		NEWARK	MU	·	09/23/2022	7.363 7.019	103,907	0	160	0	0		0125,000 0118,000	
7134558		CAHOK I A	II	· [	09/23/2022		83,988	0	211		0		D 118,000	
7134538		CLEVELAND	NH	· · · · · · · · · · · · · · · · · · ·	09/23/2022	7.039	82.500	U	123	n	U		D 190,000	
7134543		BROOKHAVEN	PA		09/23/2022	6.944	128.226	n	195	n	n		170.000	
7134565		MADISON	0H		09/23/2022	6.482	123.021		176		n		158.000	
7134564		NEWBURGH	NY		09/23/2022	7.532	404,877	0	641	0	0		520,000	
7134542		ALBEMARLE	NC		09/23/2022	7.167		0	280	0	0		240,000	
7134560		MILWAUKEE	WI	.	09/23/2022	7.436	188,599	0	294	0	0		242,000	08/24/2022
7134529		PROV0	UT		09/23/2022	6.547	585,767	0	825	0	0		1,125,000	09/06/2022
7134528		CHICAGO	IL	.	09/23/2022	7.311	103,354	0	159	0	0	(	130,000	
7134555		HOUSTON	TX		09/23/2022	7.456	257,098	0	403	0	0		330,000	
7134533		SEDALIA	MO	.	09/23/2022	8.088	112,262	0	192	0	0		135,000	
7134557		DAYTON	OH		09/23/2022	6.992	114,057	0	167	0	0		170,000	
7134535		EASLEY	SC		09/23/2022	6.586	173,361	0	248	0	0	(	230,000	
7134540		PLAINS TOWNSHIP	PA	-	09/23/2022	7.510	169,541	0	278	0	0		224,000	
7134562		VASS	NC		09/23/2022	6.454	138,389	0	198	0	J0		185,000	07/29/2022
7134556		HOPEWELL SEDAL I A	VA		09/23/2022	7.275	138,576	0	211	0	0			08/22/2022
7134534		DEDALIA	I MU	. 1	09/23/2022	7.962	105.172	L 0	1	1	1	1	135.000	08/09/2022

## **SCHEDULE B - PART 1**

		1					NED December 3	or Current Yea						
1	2	Locati	ion	5	6	7	8			ook Value/Recorde		40	14	15
		3	4	1			Book	9	10	11	12	13		D-4f
							Value/Recorded Investment	Unrealized		Current Year's Other-Than-		Total Foreign		Date of Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	Citv	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
7134561	Code	TOLEDO	State	rype	09/23/2022	6.980	96,674	(Decrease)	ACCIEU011	Recognized	and Other	DOOK Value	) 126,000	
7134552		OCALA	UN		09/23/2022	6.233	90,674	0 n	144	0	0		265.600	
7134530		PHILADELPHIA	ΓL		09/23/2022	6.380	147, 103	۰۰	146	0			170,000	
7134526		ORCHARD PARK	NV		09/23/2022	6.830			173	0			166,000	08/13/2022
7134548		AKRON	NH NH		09/23/2022	7.277	131.600		200				169.000	
7134525		LONG BRANCH	N.I		09/23/2022	6.304	683.803	0	969	0	0		1,050,000	
7134547		AKRON	NH NH		09/23/2022	6.780	109.446	0	159	0	0		139,000	
7134527		CHARLERO I	ΡΔ		09/23/2022	7.258	83,246	0	132	0	0		110,000	
7134549		PALATKA	FI		09/23/2022	7.603	146.528	0	234	0	0	(	188.000	08/19/2022
7134532		HOUSTON	TX		09/23/2022	6.502	77.472	0	111	0	0	(	114.500	
7134554		READING	PA		09/23/2022	6.948		0	235	0	0		221,000	
7134531		BINGHAMTON	NY		09/23/2022	6.824	121,971	0	180	0	0		172,000	
7134553		PHILADELPHIA	PA		09/23/2022	6.904	164,084	0	249	0	0		218,000	08/19/2022
7134836		HARTFORD	CT		10/14/2022	7.066	203,280	0	0	0	0		290,000	
7134814		BALTIMORE	MD		10/14/2022	7.254	96,546	0	(5)	0	0		120,000	09/06/2022
7134841		BALCH SPRINGS	TX		10/14/2022	6.826	189,908	0	(2)	0	0		252,000	09/12/2022
7134837		PHILADELPHIA	PA		10/14/2022	7.091	164,919	0	0	0	0		220,000	09/16/2022
7134815		WINDHAM	CT		10/14/2022	7.402	145,114	0	(10)	0	0	(	210,000	08/31/2022
7134820		OAK LAWN	IL		10/14/2022	6.385	186, 144	0	9	0	0	(	244,000	09/01/2022
7134842		LAPLACE	LA		10/14/2022	7 . 195	226,453	0	(10)	0	0	(	295,000	09/09/2022
7134816		NORTH HUNTINGDON	PA		10/14/2022	7.248	155,802	0	(7)	0	0	(	210,000	08/30/2022
7134838		BALTIMORE	MD		10/14/2022	7 . 183	106,601	0	(5)	0	0		130,000	
7134843		PLEASANT HILL	MO		10/14/2022	7.204	109,825	0	(5)	0	0	(	143,000	
7134821		LEEDS	AL		10/14/2022	7.251	158,612	0	(8)	0	0		206,000	
7134806		COLUMBUS	MS		10/14/2022	7.591	112, 159	0	(8)	0	0	(	144,000	
7134828		JACKSON	TN		10/14/2022	6.389	124,504	0	5	0	0	(	185,000	
7134811		NEW LONDON	CT		10/14/2022	6.982	229,073	0	(2)	0	0	(	285,000	
7134833		WILMINGTON	DE		10/14/2022	7.033	105, 159	0	(3)	0	0	(	138,000	
7134829		ABILENE	TX		10/14/2022	7.203	126,537	0	(6)	0	0		165,000	
7134812		BALTIMORE	MD		10/14/2022	7.212	189,013	0	(9)	0	0		246,000	
7134834		UPPER DARBY	PA		10/14/2022	6.984	76,094	0	0	0	0		130,000	
7134808		YONKERS	NY		10/14/2022	6.336	355,060	0	J	]0	J0		595,000	
7134813 7134835		BELLEVILLE	IL		10/14/2022	7.068	100,639	0	(1)	0	0		126,000 550.000	
7134835		ATLANTA	UA			7.142	, ,	0	(14)	0	0			
7134809		HAMILTON	ъя		10/14/2022	6.383 6.563	107,559	0	3	0	0		0 198,000 0	
7134840		BIRMINGHAM	NI		10/ 14/2022		115,591				0		D195,000	
7134847		FOX POINT	ML		10/ 14/2022	7.251			(1)		0		390.000	
7134803		PHILADELPHIA	ΡΔ		10/ 14/2022	7.160	128.772		(12)		U		7	
7134797		VALDOSTA	GA		10/ 14/2022	7.160	128,772		(1)		u		D145,000	
7134830		DETROIT	MI		10/14/2022	7.089	203.673	n	(0)	n	n		271.000	09/06/2022
7134826		GALLOWAY TOWNSHIP	N.I	· [	10/14/2022	7.583	133,967	n	(0)	n	n		172.000	09/04/2022
7134804		PHILADELPHIA	PA	. [	10/14/2022	7.160	127.918	n	(1)	n	n		170.000	
7134831		LINCOLN PARK	MI		10/14/2022	7.203	90.800	0	(4)				111,000	
7134805		PHILADELPHIA	PA		10/14/2022	7.160	131.785	0	(1)	0	0		175,000	08/01/2022
7134798		PAULSBORO	NJ		10/14/2022	7.439	160.887	0	(9)	0	0		195.000	07/13/2022
7134832		JEFFERSON CITY	TN		10/14/2022	6.976	200,890	0	(4)	0	0		268,000	
7134810		BALTIMORE	MD		10/14/2022	7.171	87,931	0	(4)	0	0		129,000	
7134799		KANSAS CITY	MO		10/14/2022	7.104	117,573	0	(5)	0	0		144,000	
7134817		JONESBORO	GA		10/14/2022	7.122	157,330	0	(7)	0	0		220,000	08/31/2022
7134839		HOPEWELL	VA		10/14/2022	6.724	157 , 180	0	1	0	0		·	09/12/2022
7134800	l	PORTSMOUTH	VA	.1	10/14/2022	6.507		0	l1	0	0	l		08/16/2022

1	2	Locat	ion	5		Jage Loans Ow	NED December 3	or Guileiit 18a	Change in B	look Value/Recorde	d Investment		14	15
'	2	3	4	. 3	O	,	Book Value/Recorded Investment Excluding	9 Unrealized Valuation	10 Current Year's	11 Current Year's Other-Than- Temporary	12 Capitalized	13 Total Foreign Exchange	Value of	Date of Last Appraisal
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Accrued Interest	Increase (Decrease)	(Amortization)/ Accretion	Impairment Recognized	Deferred Interest and Other	Change in Book Value	Land and Buildings	or Valuation
7134822	Code	DECATUR	State	туре	10/14/2022	7.251		(Decrease)	Accietion	necognized	and Other	DOOK Value	0200,000	
7134844		SCRANTON	PA		10/14/2022	7.392	103,244	0	(0)	0	0		0 130,000	
7134818		PHILADELPHIA	PA.		10/14/2022	7.166		0	0	0	0		0	
7134801		FORT WORTH	тх		10/14/2022	6.667	272,328	0	3	0	0		0375,000	
7134845		MIDDLETOWN	NY		10/14/2022	6.592	197,741	0	1	0	0		0330,000	
7134823		HUNTSVILLE	AL		10/14/2022	7.251	165,541	0	(8)	)0	0		0215,000	
7134819		YEADON	PA		10/14/2022	7.166	80,286	0	0	0	0		0102,500	
7134846 7134824		PARKERSBURG	NV		10/14/2022	6.694 7.251	262,832	0	(1)	)0	0		0355,000 0170,000	
7134824		I INWOOD	PΔ		10/ 14/2022		127.847	0	(/)	0	0		0 170,000	
7134802		KANSAS CITY	MO		10/14/2022	6.899	185,839	0	(4)	0	0		0263,000	
7134827		PHILADELPHIA	PA.		10/14/2022	8.108	397,581	0	(101)	0	0		0547,000	
3134375		KENNEW I CK	WA		10/19/2022	4.030	1,016,761	0	66	0	0		01,400,000	
7137072		DAYTON	OH		12/16/2022	7.174	113,546	0	0	0	0		0 150,000	
7137071		DAYTON	OH		12/16/2022	7.785	88,396	0	0	0	0		0 115,000	
7137074		DAYTON	OH		12/16/2022	7.363	83,867	0	0	0	0		0 110,000	
7137073		DAYTON	OH		12/16/2022	7.785 8.167	88,396	0	0	0	0		0 115,000	
7137070		ALLENTOWN	PA		12/16/2022	7.916	91.271	0	I	0			0 197,000 0 131.000	
7137068		ALLENTOWN	PA		12/16/2022	7.916	84,304	0	1	0	0		0 131,000	
7137067		DAYTON	OH .		12/16/2022	7.663	119.142	0	0	0	0		0155,000	
7137171		EDMOND	0K		12/22/2022	7.045		0	0	0	0		256.000	
7137170		HOMEWOOD	IL		12/22/2022	7.105	193,761	0	(1)	0	0		0250,000	
7137173		PRATTVILLE	AL		12/22/2022	7.950	76,500	0	0	0	0		0 102,000	10/24/2022
7137172		SAN ANTONIO	тх		12/22/2022	7.177	253,374	0	2	0	0		0350,000	
7137205		MYRTLE BEACH	SC		12/22/2022	8.022	274,227	0	(1)	)0	0		0353,000	
7137204		PITTSBURGH	PA		12/22/2022	8.040	119,431	0	0	0	0		0 169,000	
7137201		AURORA TALLAHASSEE	IL		12/22/2022	8 . 143 7 . 538		0	(1)	0	0		0202,000	
7137168		VISALIA	[FL		12/22/2022	6.635	252,987	0	(2)	0			0315,000 0290,000	
7137200		HINSDALE	II		12/22/2022	8.037	206,032	0	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0			0290,000	
7137203		AURORA	IL		12/22/2022	7.659	173,720		(1)	)	n		0265,000	
7137169		LANSING	IL		12/22/2022	7.105		0	(1)	0	0		0240,000	
7137202		KATY	тх		12/22/2022	7.417	220,479	0	(1)	0	0		0320,000	
7137164		KANSAS CITY	MO		12/22/2022	7.538	179,399	0	(1)	0	0		0230,000	
7137163		CHICAGO	IL	ļ	12/22/2022	6.903	113,379	0	0	0	0		0 160,000	
7137166		NEWARK	DE	·····	12/22/2022	7.175	222,974	0	(2)	0	0		0326,000	
7137165		SEVERN	MU		12/22/2022	7.210 7.780	158,611	0	1	0	0		0225,000	
/13/160 7137162		LAPEER	MU		12/22/2022	7.780	81,900	0	0	0	0		0 105,000 0145.000	
7137162		DES MOINES	IA		12/22/2022	7.780	92,040			n	n		0145,000	
7137157		CENTRAL ISLIP	NY		12/22/2022	7.189	330.932	n	3	n	0		0484.000	
7137156		SAINT LOUIS	MO		12/22/2022	8.385	195,779	0	(1)	0	0		0251,000	
7137159		RIVERSIDE	MO		12/22/2022	6.760	155,471	0	(1)	0	0		0385,000	
7137158		SYRACUSE	NY		12/22/2022	7.538	140,399	0	(1)	0	0		0 180,000	
7137153		WAVELAND	MS		12/22/2022	7.538	73,632	0	0	0	0		0 120,000	
7137152		NEWPORT NEWS	VA	ļ	12/22/2022	7.417	78,000	0	0	0	0		0 115,000	
7137155		KILLEEN	TX	·····	12/22/2022	6.836	130 , 154	0	0	0	0		0 170,000	10/20/2022
7137154		WAVELAND	MS	·····	12/22/2022	8.506	77,740	0	0	0	0		0 115,000	
7137151		CHICOSACRAMENTO	CA.		12/22/2022	6.673	446,389	0	0	0	0		0	
7137150		SACRAMENIO	N.I.		12/22/2022	7.007	216,808	0	2	0	0		320,000	

				Show	ing All Mortg	age Loans OW	NED December 3	31 of Current Yea	ar					
1	2	Local	tion	5	6	7	8	-		Book Value/Recorde	d Investment		14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
7137146		MEMPHIS	TN		12/22/2022	9.152	120, 190	0	0	0	0		0 170,000	10/13/2022
7137145		PHILADELPHIA	PA		12/22/2022	8.161	77,770	0	0	0	0		0 110,000	10/15/2022
7137148		MILLVILLE	NJ		12/22/2022	8.626	94,640	0	0	0	0		0 130,000	10/20/2022
7137147		ATLANTA	GA		12/22/2022	7.296	324,062	0	(2	0	0		0 470,000	10/11/2022
7137142		FAYETTEVILLE	NC		12/22/2022	7.538	99,839	0	(1	)0	0		0 128,000	10/10/2022
7137141		GALLOWAY	NJ		12/22/2022	9.472	91,260	0	0	0	0		0135,000	10/06/2022
7137144		CALUMET CITY	IL		12/22/2022	7.296	85,435	0	(1	)0	0		0155,000	
7137143		HAZEL CREST	IL		12/22/2022	6.958	113,002	0	(1	)0	0		0 183,000	10/24/2022
7137140		CHICAGO	IL		12/22/2022	8.143	116,999	0	(1	)0	0		0 150,000	11/09/2022
7137139		MIDDLETOWN	DE		12/22/2022	8.763	178,332	0	0	0	0		0235,000	10/14/2022
7137138		ROYAL OAK	M1		12/22/2022	7 . 175	191,359	0	(1	)0	0		0230,000	
7137135		LUBBOCK	TX		12/22/2022	7.294	251,472	0	2	0	0		0396,000	10/11/2022
7137134		COLUMBUS	NJ		12/22/2022	7.429	267,823	0	0	0	0		0565,000	
7137137		KILL DEVIL HILLS	NC		12/22/2022	9.110	130,000	0	0	0	0		0395,000	10/06/2022
7137136		CALUMET CITY	IL		12/22/2022	7.202	168,445	0	(1	)0	0		0250,000	
7137131		AUGUSTA	GA		12/22/2022	8.264	72,540	0	0	0	0		093,000	
7137098		DALLAS	TX		12/22/2022	6.957	167,210	0	0	0	0		0265,000	
7137130		ALBUQUERQUE	NM		12/22/2022	8.392	210,963	0		0	0		278,000	10/07/2022
7137097		CALUMET CITY	IL		12/22/2022	6.723	101, 155	0	0	0	0		0135,000	
7137133		ANDERSON	IN		12/22/2022	7.901	91,026	0		0	0		0 116,700	
7137132 7137099		DALLAS	IL		12/22/2022	7.875	129, 197	0		0	0		0 170,000 0235.000	
7137099		JACKSONVILLE	IX			6.320	118,277	0		0	0			
7137093		GREEN VALLEY	FL		12/22/2022	7.117	143, 118	0		J	0		0 190,000 0290,000	
7137095		INDIANAPOLIS	AZ		12/22/2022	8.681	76,328	0	(1	)o	0		0290,000	
7137128		BALTIMORE	ND		12/22/2022	6.749		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰		0	0		0235.000	
7137127		LINCOLN PARK	MI		12/22/2022	6.981	93.551	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	/1	0	0		0	
7137129		WILMINGTON	nc		12/22/2022	7.062	77.918	۰۰	(1	,			0144.000	
7137124		CHATTANOOGA	TN		12/22/2022	7.296	151.319	۰	(1	0			0194,000	
7137123		INDIANAPOLIS	IN		12/22/2022	7.058			(1	0	0		0 111,000	
7137126		NEW ORLEANS	I A		12/22/2022	7.417	155.995	0	(1	0	0		0215.000	
7137125		MILWAUKEE	WI		12/22/2022	8.868	101,920	0	0	0	0		0 140,000	
7137120		CINCINNATI	OH.		12/22/2022	8.747	88.768	0	0	0	0		0125,000	
7137122		COLUMBIA	SC.		12/22/2022	6.331	94,960	0		0	0		0 200,000	
7137121		PHILADELPHIA	PA		12/22/2022	7.417	213,615	0		0	0		0282,000	
7137117		GREENF I ELD	IN		12/22/2022	7.185	179,524	0	2	0	0		0230,000	
7137116		THORNTON	co		12/22/2022	7.901	266,915	0	(1	)0	0		0435,000	
7137119		HANFORD	CA		12/22/2022	6.473	82,642	0	o	0	0		0135,000	09/18/2022
7137118		HANFORD	CA		12/22/2022	6.826	78,933	0	1	0	0		0135,000	09/18/2022
7137113		CHICAGO	IL		12/22/2022	7.417	116,677	0	(1	)0	0		0205,000	08/29/2022
7137112		CHESAPEAKE	VA		12/22/2022	6.384	143,337	0	0	0	0		0219,000	08/15/2022
7137115		CHATTANOOGA	TN		12/22/2022	7.521	90,776	0	0	0	0		0 140,000	08/31/2022
7137114		COLUMB I A	SC		12/22/2022	7.632	116,910	0	0	0	0		0 156,000	
7137197		BURLINGTON	NC		12/22/2022	7.538	148, 199	0	(1	)0	0		0 190,000	
7137196		HOUMA	LA		12/22/2022	10.317	109, 159	0	0	0	0		0 140,000	10/30/2022
7137111		DETROIT	MI		12/22/2022	7.780	202,799	0	(1	)0	0		0 260,000	
7137199		AURORA	CO		12/22/2022	8.506	107, 120	0	0	0	0		0241,000	11/04/2022
7137198		KERNERSVILLE	NC		12/22/2022	7.538	168,323	0	(1	)0	0		0249,000	11/04/2022
7137110		TROY	IL		12/22/2022	7.901	155,699	0	(1	)0	0		0 270,000	07/27/2022
7137193		ORANGE CITY	FL	ļ	12/22/2022	7.538	145,598	0	1	0	0		0232,000	
7137195		CAPE CORAL	FL		12/22/2022	8.224	223,327	0	0	0	0		0355,000	
7127104	1	LOMBARD	I II	1	12/22/2022	7 620	200 080	Λ	(1	A U	1	1	200 000	10/28/2022

## **SCHEDULE B - PART 1**

						gage Loans Ow	NED December 3	or Current rea						
1	2	Locat	tion	5	6	7	8			Book Value/Recorde		_	14	15
		3	4				Book	9	10	11	12	13		_
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
					<b>5</b> /	D	Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	,	State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
7137191		MILWAUKEE	WI		12/22/2022	7.417	116,219	0	(1	)0	0		150,000	
7137190		PARKERSBURG	WV		12/22/2022	8.073	86,445	0	0	0	0		113,000	
7137109		BRADENTON	FL		12/22/2022	6.981	350,080	0	0	0	0			
7137106		READING	PA		12/22/2022	7.789	151,378	0	0	0	0		200,000	10/14/2022
7137105 7137108		LUBBOCK	MI		12/22/2022	7.901 7.417	79,925 140.392	0	0	J 0	0		110,000	08/08/2022
7137108		EAST WINDSOR	IX		12/22/2022	7.417		0	(1	)0	0		D 187,000	
7137102		EAST WINDSOR	NJ.		12/22/2022	7.659		0	0	0	0		D 117,000	10/18/2022
7127100		PHILADEL PHIA	DA		12/22/2022	8.731	124.355	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0	0	0		170.000	10/21/2022
7137104		EAST WINDSOR	N I		12/22/2022	7.659	79.092	۰۰					117.000	09/22/2022
7137103		EAST WINDSOR	N.I		12/22/2022	7.659	79,092		n	n	n		117,000	10/03/2022
7137186		PETERSBURG	VA		12/22/2022	7.780	116.999	n	(1	)	n		150,000	11/03/2022
7137185		VICTORVILLE	CA.	[	12/22/2022	7.696	290,080		1		0		390,000	10/28/2022
7137188		ORO GRANDE	CA.		12/22/2022	8.424	139.903	0	0	0	0		185.000	
7137187		ORO GRANDE	CA.		12/22/2022	8.143	144,299	0	(1	)0	0		185,000	
7137182		CALUMET CITY	IL		12/22/2022	8.206	168,869	0	0	0	0		255,000	
7137181		CALUMET CITY	IL		12/22/2022	8.385	191,983	0	(1	)	0		260,000	10/26/2022
7137184		ORO GRANDE	CA		12/22/2022	9.209	197,679	0	0	0	0		240,000	10/28/2022
7137183		DOLTON	IL		12/22/2022	7.827	182,784	0	0	0	0		224,000	10/25/2022
7137180		RENTON	WA		12/22/2022	7.901	334,462	0	(2	)0	0		725,000	10/25/2022
7137179		FRANKFORT	KY		12/22/2022	7.659	220,479	0	(1	)0	0		265,000	10/24/2022
7137178		OXFORD	GA		12/22/2022	7.581	91,800	0	0	0	0		195,000	10/27/2022
7137175		SAN ANTONIO	TX		12/22/2022	7 . 178	116,767	0	(1	)0	0			11/01/2022
7137174		SAN ANTONIO	ТХ		12/22/2022	7.659	210,599	0	(1	)0	0		270,000	11/01/2022
7137177		CHICAGO	IL		12/22/2022	8.810		0	0	0	0		240,000	10/18/2022
7137176		PHILADELPHIA	PA		12/22/2022	8.490	97,603	0	0	0	0		130,000	10/21/2022
3133455		SANTA ROSA	CA		05/16/2022	2.942	870,663	0	(131	)0	0		1,375,000	12/02/2021
0399999. Mortgages in	good sta	anding - Residential mortgages-all othe	er T	1	1	1	543,337,327	0	(112,508	) 0	0	(	954, 171, 088	XXX
5550008		CANYON COUNTRY	CA		03/30/2012	6.120	26,056,507	0	0	0	0		52,930,000	
5550010		OAKLAND	CA		12/17/2012	5.500	32,104,670	0	(9,378	)0	0		71,157,333	
5555017		VARIOUS	GBR		06/25/2014	5.000	11,784,644	0	2,044	0	0	(1,431,374		05/12/2021
5555071			GBR		10/01/2015	5.500	22,822,800	0	31,430	0	(34,441			
5555085 5555102		LONDON	GBR		05/17/2016	3.785	31,376,368	0	26,566	0	0	(3,800,28		04/20/2021
5555136		OELDE	DELI	1	02/23/201/	7.000		0	0	0	0	(3,641,050		
5555138		LONDON	GRR	·	04/03/2018	3.660	63,900,084	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	26,938		(3.600			
5555139		LONDON	GRR	1	04/03/2018	4.710	5,315,466			n	(3,000 n			
5555143		LONDON	GRR	I	06/20/2018	2.896	90,436,521	n	93,019	n	n	(10,953,064		
5555148		COPENHAGEN	DNK	1	10/30/2018	4.093	9.313.586	n			(2.362	)(584,04		
5555149		LONDON	GBR.		08/23/2018	3.183	84.109.812		137 . 172	0	0	(10,176,26		06/01/2021
5555152		DUBL IN	IRL		10/11/2018	2.627	17,248,315	0	11,253	0	0	(1,091,274		
5555153		DUBLIN	IRL		10/11/2018	2.627	10,640,969	0	6,942	0	0	(673,23		
5555164	.	CROYDON	GBR	.	04/04/2019	3.124	60,287,244	0	20,304	0	0	(7,304,028		
5555169	.	HAMPSTEAD	GBR	.	07/03/2019	6.597	31,250,822	0	0	0	0	(4,594,09		07/04/2019
5555182	.	COPENHAGEN	DNK		07/09/2018	4.093	18,609,182	0	69, 126	0	(13,084			06/15/2018
5555187	.	LONDON	GBR	.	09/20/2019	2.332	120,025,025	0	203,504	0	0	(14,525,950	0)209,596,455	
5555189		AMSTERDAM	NLD	.	11/26/2019	1.750	60,291,386	0	125,431	0	0	(3,986,997		
5555204		DUBLIN 1	IRL	.	01/20/2022	6.056	31,409,176	0	500,082	0	(172,293			10/28/2020
5555215		READING	GBR	.	09/26/2022	7.527	10,473,548	0	56,165	0	(849,988			07/31/2021
5555216	.	DUBLIN 8	IRL		07/15/2022	6.378	1, 138, 279	0	50,252	0	(57,421	1		04/08/2022
5555217		GLASGOW	GBR	-	05/11/2021	6.804	21,085,534	0	501,603	0	(242,386			04/01/2021
5555221	1	BERLIN	INFIL	1	08/05/2021	4 . 162	37 .467 .500	0	455.880	1 0	(44.302	)(2.340.92	9)	06/30/2021

			· ·	Show		_	NED December 3	31 of Current Year						45
1	2	Loca	ition	5	6	7	8	0		look Value/Recorde		10	14	15
		3	4				Book Value/Recorded Investment Excluding	9 Unrealized Valuation	10 Current Year's	11 Current Year's Other-Than- Temporary	12 Capitalized	13 Total Foreign Exchange	Value of	Date of Last Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
5555222		BERLIN	DEU		06/15/2022	4.162	3,443,346	0	27,059	0	(35,897)	173,669		
5555223		DUBLIN 7	IRL	-	08/23/2021	6.328	12,521,931	0	64,460	0	(48,769)	(514,466		
5555229		HELSINKI	FIN		01/28/2022	4.262	80,183,886	0	210,226	0	0	(5,431,714		
5555233 5555239		PADERBORN	DEU	-	03/18/2022	3.698 2.999	62,657,150	0	262,756	0	(147, 186)	(2,679,641	1	
5555243		FARINGTON	CDD		07/15/2022	6.628				0	(378.988)			
7777002		VANCOUVER	CAN		04/10/2015	3.750	16,637,453	0	2.642	0	(370,900)	(1,147,938	. , . ,	
7777004		CALGARY	CAN		07/27/2015	3.820	25.821.394	0	9.873	0	0	(1,781,019		
7777011		VANCOUVER	CAN.		11/01/2018	4.400	5,963,476	0	1,064	0	0	(410,349		
8001411		DALLAS	тх		08/17/2020	6.000	42,774	0	164	0	0	0	14, 100,000	11/01/2022
8001787		PLAINSBORO	NJ		11/07/2006	6.060	31,072,265	0	45,905	0	0	0	64,056,000	
8001823		JERSEY CITY	NJ	.	01/25/2007	5.820	25,879,413	0	2,736	0	0	0	60,588,000	
8002068		NEW YORK	NY		11/18/2011	4.950	59,028,171	0	14,056	0	0	0	124,500,001	
8002101		EL SEGUNDO	CA		03/17/2021	5.060	10,090,908	0	(654)	)0	0	0	41,200,000	
8002133		HOUSTON	IX		10/11/2012	4.250	9, 144, 283	0	1,584	0	0	0	12,900,000	
8002155 8002157		MILL CREEK HUNDRED	DE		01/28/2013	4.100 4.280	3,068,244	0		0	0	0	9,900,000	
8002160		JERSEY CITY	NT		08/22/2013	5.800	36,359,602			0		0	99,400,000	
8002165		MYRTLE REACH	er		04/11/2013	4.250	25.753.944		3.786			0	56, 100,000	
8002166		LAKEWAY	TX		04/18/2013	4.500	4,611,023	0	960	0	0	0		
8002170		HOUSTON	TX.		04/04/2013	7.130	24 .893 .926	0	143,351	0	0	0	71,320,000	
8002171		HOUSTON	тх		03/13/2014	7.130	15,000,000	0	0	0	0	0	42,792,000	
8002172		HOUSTON	тх		07/29/2014	7.130	22,500,000	0	0	0	0	0	64, 188,000	05/01/2022
8002200		OCEANSIDE	NY		07/01/2013	3.850	20,371,448	0	0	0	0	0	45,761,000	11/01/2022
8002207		CHICAGO	IL		07/24/2013	4.840	40,017,083	0	8,744	0	0	0	48,106,000	
8002209		LOUISVILLE	KY		08/08/2013	4.350	8,002,667	0	1,238	0	0	0	16,147,000	
8002213		ENCINO	CA		08/29/2013	4.500	33,843,209	0	6,947	0	0	0	68,300,000	
8002220		FORT WAYNE	IN		10/01/2013	5.150	7,994,665	0	1,038	0	0	0	17,621,000	06/01/2022
8002221 8002223		FORT WAYNE	IN		10/01/2013	5.150 4.680	4,628,505	0	599	0	0	0	8,911,000 85,639,400	
8002233		NEW YORK	NIV		11/21/2013	4.970			9,502	0		0	52,126,000	
8002240		CHANDLER	Δ7		01/24/2014	4.960	11.992.430					0	25,393,000	
8002241		BEAVERCREEK	OH.		01/24/2014	4.960	6.521.563	0		0	0	0	11,591,000	
8002242		HOUSTON	тх		01/24/2014	4.960	18,151,684	0		0	0	0	23,249,000	
8002243		CHARLOTTE	NC		01/24/2014	4.960	14,347,438	0	1,720	0	0	0	23,785,000	
8002244		WARREN	NJ	.	01/24/2014	4.960	15,796,675	0	1,894	0	0	0	26,800,000	
8002252		CHESTNUT HILL	MA	.	01/17/2014	5.060	56,370,438	0	11,252	0	0	0	109,200,000	
8002259		HOUSTON	TX		01/28/2014	5.560	45,976,407	0	13,595	0	0	0	100,776,000	
8002263		ROYERSFORD	PA	·	02/25/2014	4.750	12,409,339	0	4,074	0	0	0	18,693,000	
8002264 8002273		DAVIE	FL		03/11/2014	4.710	11,074,421	0	2,341	0	0	0	29,900,000	
8002273		HONOLULU	IL		05/12/2014	4.970 4.920		0	11,747	0	0	0		
8002282		HOUSTON	TY	·	06/24/2014	4.920		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	3.017	,U	0	U	39,650,000	11/01/2022
8002299		VIRGINIA BEACH	VA		08/11/2014	4.250	15.689.119	n		0	n	0	26,733,000	10/01/2022
8002305		NEWPORT NEWS	VA		08/26/2014	5.330		0	1,265	0	0	0	17,300,000	
8002328		THE WOODLANDS	тх		02/16/2017	4.300	15,763,765	0	24, 179	0	0	0	22,011,000	
8002330		SAN DIEGO	CA		02/16/2017	4.400	15,484,063	0	(31,079)	0	0	0	25, 176,000	09/01/2022
8002341		NEW YORK	NY		12/18/2014	4.800	18,000,000	0	0	0	0	0	48,968,000	11/01/2022
8002342		COLUMBUS	OH	.	12/18/2014	4.220	11,405,345	0	3,281	0	0	0	18,827,000	
8002349		VERMILION	0H		02/06/2015	4.070	13,506,310	0	4,230	0	0	0	22,259,812	
8002361		MANVILLE	NJ	.	02/16/2017	3.850	7,663,742	0	18,209	0	0	0		11/01/2022
19002266	1	WOODINVILLE	LWA	1	10/10/2017	3 000	9 559 692	Λ.	2 672	١	1	١	24 120 000	11/01/2022

## **SCHEDULE B - PART 1**

						_	NED December 3	or Current rea						
1	2	Locat	ion	5	6	7	8			ook Value/Recorde		1	14	15
		3	4	1			Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
					D-4-	Rate of	Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
Lasa Nordan	0-4-	0''	21.1	Loan	Date		Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	- ,	State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
8002369		COLUMBUS	OH		06/02/2015	3.880	11,505,877	0	2,607	0	0		20,435,000	11/01/2022
8002373 8002375		TRUMBULL	PA		06/15/2015	4.140	8,796,892	0		0	0		18,400,000	09/01/2022
9002375		STATEN ISLAND	NIV		12/12/2017	4.000		0	1,430	0	0		08,646,000 012,771,000	11/01/2022
0002370		EAST MEADOW	NY		12/12/2017	3.790		0		0	0		13,348,500	10/01/2022
8002380		AUGUSTA	NY		07/01/2015	4.070	14.758.390	0 n	1.085	0	0		39,999,000	07/01/2022
8002400		DRAPER	IIT		02/16/2017	4.200	6.283.547						11,154,000	04/01/2022
8002401		DRAPER	IIT		02/16/2017	4.200	7.348.196		32.817				12,342,000	04/01/2022
8002403		CULVER CITY	CA		10/28/2015	4.200	14,986,055	0	1.843	0	0		33,796,620	03/31/2022
8002408		MAYFIELD HEIGHTS	OH .		11/02/2015	5.710	3,625,720	0	293	0	0	(	8,982,000	11/01/2022
8002409		MAYFIELD HEIGHTS	OH		11/02/2015	5.710	940.924	0	87	0	0		2.466.000	11/01/2022
8002411		CONCORD	NC		10/22/2015	4.150		0	147	0	0		1,486,800	10/01/2022
8002412		HOUSTON	TX		10/22/2015	4.150	8,298,817	0	1,523	0	0		12,448,800	10/01/2022
8002413		MECHANICSBURG	PA		10/22/2015	4.150	1,472,919	0	270	0	0		1,915,200	10/01/2022
8002414		PARSIPPANY	NJ		10/22/2015	4.150	13,294,240	0	9,487	0	(34,587)		28,803,600	10/01/2022
8002415		COLUMBUS	OH		10/22/2015	4.150	2,504,204	0	460	0	0		4, 132, 800	10/01/2022
8002416		LAS VEGAS	NV		10/22/2015	4 . 150	4,411,476	0	810	0	0		7,635,600	10/01/2022
8002419		BELLEVUE	WA		11/03/2015	4 . 140	27,795,092	0	4,987	0	0	(	44,500,000	08/01/2022
8002423		NEW YORK	NY		11/06/2015	4.330	51,311,829	0	20,486	0	0	(	92,440,000	11/01/2022
8002436		NEW YORK	NY		02/12/2016	3.990	32,588,282	0	6,423	0	0	(	37,580,400	11/01/2022
8002439		SOUTH PLAINFIELD	NJ		12/12/2017	4.450	5, 177,670	0	5,551	0	0	(	7,854,000	11/01/2022
8002441		BETHESDA	MD		02/11/2016	4.400	26,757,033	0	5,938	0	0		23, 120, 000	12/12/2022
8002444		PALO ALTO	CA		02/26/2016	4.670	8,654,775	0	2,824	0	0		14,807,000	11/01/2022
8002446		BRONX	NY		03/09/2016	4.260	17,466,594	0	3,047	0	0	(	27,664,000	09/01/2021
8002449		ATLANTA	GA		03/30/2016	3.750	15,519,708	0	1,716	0	0		35,814,000	07/01/2022
8002450		WASHINGTON	DC		05/20/2016	4.000	17,705,096	0	3,377	0	0		39,306,500	11/01/2022
8002455		NEWBURGH	NY		05/13/2016	4.340	28,523,844	0	20,845	0	0		43,500,000	09/01/2022
8002457		NEW YORK	NY		05/20/2016	3.840	67,108,275	0	68,214	0	0		71,722,500	11/01/2022
8002461		0,11 5 200	CA		09/19/2016	4.000	32,512,348	0	5,235	0	0		55,969,900	06/01/2022
8002467		NASHVILLELEWISVILLE	IN		07/01/2016	4.440	6,322,343	0	781	0	0		11,858,750	08/01/2022
8002468 8002471		BOSTON BOSTON	IX		06/29/2016	3.800	21,320,149	0		0	0		040,830,500 055,158,000	04/01/2022
8002473		SAN FRANCISCO	MA		08/24/2016	3.750	28,310,272	0		0	0		0	08/01/2022
8002475		LOS ANGELES	CA		09/29/2016	3.600	6.196.891			0	0		016.129.000	10/01/2022
8002476		LOS ANGELES	ra		09/29/2016	3.600	25,289,793			n	n		041,806,800	08/01/2022
8002478		COLUMBUS	OH.		09/29/2016	4.090	25,269,795	n		n	n		2,354,500	11/01/2022
8002479		BATON ROUGE	I A		09/08/2016	4.000	6.587.385	n	1.931	n	n		24,100,000	11/01/2022
8002482		LEBANON	TN		09/01/2016	3.700	19.581.254		39.975	n	n		37.500.000	07/01/2022
8002484		DUNK IRK	MD		09/14/2016	3.700	29,082,659	0	50,216	0	0		44,600,000	10/01/2022
8002489		ALEXANDRIA	VA		09/27/2016	4.070	29,290,767	0	4,408	0	0		049,766,400	09/01/2022
8002491		CHI CAGO	IL		10/27/2016	3.400	19,786,483	0	2,911	0	0		30,960,000	06/01/2022
8002495		CHESAPEAKE	VA		10/26/2016	3.500	22,638,927	0	2,576	0	0		54,927,500	07/01/2022
8002496		CLEVELAND	OH		11/18/2016	6.000	21,909,418	0	4,421	0	0		37,800,000	06/01/2022
8002497		SANTA BARBARA	CA		11/23/2016	4.170	63,205,453	0	9,688	0	0			04/01/2022
8002498		EASTON	PA		12/05/2016	4.880	13,461,402	0	2,502	0	0	(	19,958,400	11/01/2022
8002505		BREA	CA		02/14/2017	3.920	78,378,832	0	17,050	0	0		137,815,000	11/01/2022
8002510		BALTIMORE	MD		12/12/2016	3.750	17,618,784	0	5,377	0	0	(	38,400,000	05/01/2022
8002511		WESTFORD	MA		12/15/2016	3.900	37,000,165	0	6,801	0	0		55,363,000	10/01/2022
8002516		EL CAJON	CA	.	02/10/2017	4.620	23,689,292	0	6,298	0	0		44,700,000	09/01/2022
8002520		ATLANTA	GA	.	03/06/2017	5.400	23,933,668	0	7,985	0	0		47,985,300	06/01/2022
8002523		SCOTTSDALE	AZ	.	03/29/2017	4.360	14,836,546	0	3, 130	0	0			11/01/2022
8002528		NEW YORK	NY	.	03/24/2017	4.350	17.512.863	0	5.253	l 0	0	l	38.800.000	11/01/2022

## **SCHEDULE B - PART 1**

	ı						NED December 3	or Current rea						
1	2	Locat	ion	5	6	7	8			ook Value/Recorde		T	14	15
		3	4		1		Book	9	10	11	12	13		.
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
8002529		NORTH BERGEN	NJ		03/29/2017	4.180	39,509,918	0	7,640	0	0		52,040,000	10/01/2022
8002530		WILKES-BARRE	PA		04/05/2017	4.880	13, 372, 135	0	3,832	0	0		21,450,000	11/01/2022
8002531		CAYCE	SC		04/28/2017	4.180	24, 166, 130	0	32,816	0	0		50,500,000	05/01/2022
8002535		ALLENTOWN	PA		05/24/2017	4.420	23, 217, 246	0		0	0		29,877,300	11/01/2022
8002537		BOULDER	CO		05/03/2017	4.850	64,432,931	0	16,785	0	0			11/01/2022
8002538		LAGUNA BEACH	CA		05/05/2017	4.160	80,274,303	0		0	0		111,700,000	11/01/2022
8002540		LOS ANGELES	CA		05/15/2017	4.081	44.984.160	0	0	0	0		73,472,878	11/01/2022
8002563		PLYMOUTH	MN.		08/03/2017	3.800	10.645.682	0	1.598	0	0		20,272,000	06/01/2022
8002567		NEW WINDSOR	NY		08/17/2017	4.400	40,890,984	0	6,494	0	0		64,600,000	11/01/2022
8002569		UNION CITY	CA		08/25/2017	4.050	37,788,254	0	9,771	0	0			
8002570		BURL INGTON	MA		09/07/2017	4.140	32,574,282	0	12,096	0	0			
8002571		MIAMI	FL		10/05/2017	4.080	13.061.647	0	5.875	0	0		21,900,000	10/01/2022
8002572		MIAMI	FL	.]	10/05/2017	4.080	6,452,436	0	0	0	0		9,637,334	10/01/2022
8002573		MIAMI	FL		10/05/2017	4.080	9,678,655	0	0	0	0		16.000.000	
8002574		MIAMI	FL		10/05/2017	4.080	1,799,240						3,600,000	
8002575		MIAMI	FL		10/05/2017	4.080	7,258,991	0	0	0	0		12,900,000	
8002576		MIAMI	FI		10/05/2017	4.080	5,211,583	0	0	0	0	(	9,700,000	10/01/2022
8002577		MIAMI	FI		10/05/2017	4.080	2.978.047	0	0	0	0		4,800,000	10/01/2022
8002578		MIAMI	FI		10/05/2017	4.080	2.853.962	0	0	0	0		4,262,666	
8002579		MIAMI	FI		10/05/2017	4.080	3. 102. 133	0	0	0	0	(	4,200,000	10/01/2022
8002586		WASHINGTON DC	nc.		10/25/2017	3.960	49.998.000	0	0	0	0		81,150,600	08/01/2022
8002588		PHILADELPHIA	PΔ		10/27/2017	4.400	8,816,966	0	1.506	0	0		18,300,000	10/01/2022
8002589		PHILADELPHIA	PΔ		10/27/2017	4.400	2.810.993	0	480	0	0		4,000,000	
8002590		PHILADELPHIA	PΔ		10/27/2017	4.400	9,699,947	0	1.656	0	0		12,900,000	
8002593		NEW YORK	NY		11/15/2017	3.690	47.561.767	0	4,639	0	0		95,955,664	
8002594		NEW YORK	NV		09/13/2018	4.290	14,360,930	0	1,000	0	0		28,913,029	10/01/2022
8002595		NEW YORK	NV		08/27/2021	3.600		0	0	0	0		44,581,306	
8002597		MOUNT PLEASANT	SC.		11/28/2017	4.040	31.728.593	0		0	0		50,700,000	11/01/2022
8002598		AMHERST	NY		12/19/2017	5.000		0	2.718	0	0		37,800,000	
8002599		LYNNFIELD	MΔ		12/15/2017	4.840	47,280,931	0	0	0	0		83,750,755	
8002600		LYNNFIELD	MA		12/15/2017	4.260	5,909,442	0	40	0	0		10,468,345	
8002601		GARFIELD	N.I	· [	11/13/2017	4 . 140		n	6.096	n	n		65,600,000	
8002608		CAROL STREAM	II		12/01/2017	4.070	55,370,801	n	5.823	n	n		91,000,000	
8002626		NEW YORK	NY	· [	05/30/2018	5.099		n	22.751	n	n		86,957,970	
8002630		DORAL	FI		07/16/2018	4.380	12,259,093	n	3.213	n	n	r	16,942,000	
8002631		MIAMI	FL		07/16/2018	4.380	12, 120, 458	n	n		n		18,518,000	11/01/2022
8002632		MIAMI	FI		07/16/2018	4.380	6.847.882	n	n	n	n	r	11,032,000	11/01/2022
8002633		MIAMI	FI	1	07/16/2018	4.380	5.905.441	n	n	n	n		9,416,600	06/01/2022
8002634		MIAMI	FI	[	07/16/2018	4.380	4,402,630	n	n	n	n	r	7,683,000	06/01/2022
8002635		MIAMI	FI	1	07/16/2018	4.380	4,326,216	n	n	n	n		5,043,200	
8002636		MIAMI	FL		07/16/2018	4.380	3.867.731	n	n		n		5,476,600	06/01/2022
8002637		MIAMI LAKES	FI	[	06/21/2018	3.820		n	4 021	n	n	r	93,339,900	08/01/2022
8002642		ORLANDO	FL		06/26/2018	4.800		n	4,659		n		197,650,000	
8002647		JERSEY CITY	N.I	[	08/10/2018	4.520	79.888.592	n	9.827	n	n	r	116,547,900	06/01/2022
8002652		ASTORIA	NY		11/16/2018	4.470	25.041.949	n	5.143		n		37,400,000	07/01/2022
8002657		LOS ANGELES	CA		09/24/2018	4.400	24,953,199	n	7.317	0	n	r	47,700,000	11/01/2022
8002660		BOSTON	MA		09/05/2018	5.480	34,107,513	n	n , , , , , ,	n	n		74,767,379	
8002661		BOSTON	MΔ		09/05/2018	5.480	19.666.457	n	277	n	n		32.140.800	10/01/2022
8002662		ROSTON	MΔ		12/26/2018	5.480		n	n	n	n		7,959,021	07/01/2022
8002667		CHICAGO	II		11/06/2018	4.430	35,971,486	n	1.548	n	n		48,331,366	10/01/2022
8002672		NEW YORK	NV		01/15/2019	4.460	39,933,415	^	3,510					11/01/2022
8002673		BROOKLYN	NV		02/05/2019	4.460		0 n			u		65.307.200	
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# SCHEDULE B - PART 1 Showing All Mortgage Loans OWNED December 31 of Current Year

				Showi	ng All Morto	gage Loans OW	NED December 3	31 of Current Yea	ır					
1	2	Locat	ion	5	6	7	8		Change in B	look Value/Recorde	d Investment		14	15
		3	4				Book	9	10	11	12	13		i
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
8002678		NEW YORK	NV		01/29/2019	8.771				0	(26.848)		091,178,667	
8002681		ABERDEEN TOWNSHIP	N.I		03/25/2019	5.050	41,843,961	0	4.944	0	0		064,100,000	
8002682		JERSEY CITY	N I		07/01/2019	5.420	8,725,624	0	1,879	0	0		014,148,200	
8002695		WASHINGTON	DC		08/12/2019	5.340	33,976,371	0	13.756	0	0		058,575,200	11/01/2022
8002698		CHICAGO	II		07/24/2019	3.550	49,959,714	0	3.051	0	0		059,700,000	
8002699		GLENDALE	CA .		07/22/2019	3.770		0		0	0		0	
8002703		JERSEY CITY	N I		09/13/2019	3.810	60.750.000	0	10,000	0	0		085,590,000	
8002704		JERSEY CITY	N I		09/20/2019	3.480	45,790,098	0	9.112	0	0		092,400,000	
8002709		NEW YORK	NV		09/19/2019	3.730		0	1.967	0	0		066,434,160	
8002713		DURHAM	NC.		10/22/2019	3.960	23,554,874	n	1.664	n	n		043,600,000	
8002715		HARRISON	N.I		10/22/2019	3.650	19.964.515		1,842	n	n		030,017,400	
8002720		SPRING	TY		11/18/2019	3.700	32,446,083			n			052,900,000	
8002722		NEW YORK	NY		11/16/2019	2.630		n	n	n	n		0	
8002728		NEW YORK	NV		11/27/2019	3.340	14,948,855	n	3.581	n	n		025,545,600	
8002729		NEW YORK	NV		12/09/2019	3.080	35.268.750		n	n	n		079,101,000	
8002734		KISSIMMEE	FI		12/16/2019	3.540	36,445,790		6.328				080,400,000	
8002746		LOS ANGELES	CV		02/19/2020	3.320	27.085.970	0	12.555	0	0		041,506,977	11/01/2022
8002779		NEW YORK	NIV		07/02/2020	3.750	17.073.794	0	1.639				037,335,000	
8002783		CHICAGO	II		08/12/2020	3.530	34.736.115						039,827,083	
8002784		BROOKL YN	NV		09/04/2020	3.850	11.869.151		1.504	0			0	
8002785		BROOKL YN	NV NIV		09/04/2020	3.850	6. 102.219			0			095,200,000	
8002786		BROOKLYN	NV NIV		09/04/2020	3.850	39, 899, 123	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	5.055				0	
8002788		VERMILION	NI		09/04/2020	6.000					0		03,940,188	
8002789		WEST HAVEN	UT		11/03/2020	3.230		0		0	0		0	
8002801		SEATTLE	WA		04/28/2022	3.890	7,758,936	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	3.919				033,782,560	
8002808		PHILADELPHIA	DA		04/28/2022	3.250	19,978,565		2,325	0			038,657,890	
8002810		CHICAGO	п		03/23/2021	3.000	13.647.861	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	1.482				022,663,200	
8002817		SCHALMBURG	11		06/09/2022	4.130			5 175	0			026,969,800	
8002820		RALEIGH	NC NC		05/09/2022	3.430	11.980.831	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	2.244				019,878,040	
8002821		AURORA	00		10/03/2022	4 .440	2.450.261	ο	5.223				031,821,780	
8002824		CHARLESTON	cc		05/28/2021	3.460	25,303,725		2.978	0			0	
8002828		BALEIGH	NC NC		10/19/2022	7.720	1.111.490	ο	2.914				09,392,860	
8002829		FONTANA	NG		06/16/2021	3.660	14,570,705			0			030,389,410	
8002830		BELL INGHAM	MA		08/03/2021	5.760	12.011.776						033,711,000	
8002832		SEATTLE	WΔ		08/06/2021	4.420			5.557	n			023,060,900	
8002836		SEATTLE	WA		12/15/2022	3.790			n	n	n		041,319,240	
8002839		SUGAR LAND	TY		08/20/2021	3.690	11.460.278	n	1.991	n	n		020,270,780	
8002843		CHICAGO	II		08/05/2021	3.430	13,514,017	n	1,429	n	n		022,635,850	05/01/2022
8002844		HARRISON	N.I		08/23/2021	3.370	14,980,150	n	1.321	n	n		022,501,500	
8002848		BROOKLYN	NV		10/12/2021	8.370	8,118,297	n		n	n		033,213,240	
8002851		LEXINGTON	MA		10/12/2021	3.400	14.546.790	n	3.871	n	n		029,400,980	
8002858		EDISON	N.I		12/09/2021	3.080		n	4.187	n	n		068,851,500	10/01/2022
8002875		HARRISON	N.I		12/09/2021	3.288	468.013	n	4, 167	n	n		0641,262	
8002877		NEW YORK	NY		11/29/2021	3.340	22, 113, 479	n		n	n		098,264,675	
8002876		DENVER	CU		12/20/2021	7.970	4.392.278	n		n	n		06,323,150	
8002888		HARRISON	N I		12/20/2021	2.970		^	5.037				0	
8002889		MIAMI	FI		06/03/2022	7.870	4,223,347	v		U			048,724,360	09/01/2022
8002893		SALT LAKE CITY	IIT		02/10/2022	3.290	19.962.381	۸	2.221				035,872,380	
8002895		HENDERSON	NIV		02/10/2022	3.050	19,962,381						035,872,380	
8002896		COMMERCE	CV		03/22/2022	3.520			3.515				029,241,570	
8002900		BOSTON	MA	· [	03/22/2022	7.834							0	
8002901		JERSEY CITY	MA	· [	03/24/2022	8.074			29,814				0 164,082,240	
0002301		ULNULI VIII	NU	.	00/ 10/2022		1	ı U	14,763	J U	U		u   1/U,45/,599	00/ 0 1/ 2022

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

				ing All Mortg	age Loans OW	NED December 3	31 of Current Yea	ır						
1	2	Loca	tion	5	6	7	8		Change in B	ook Value/Recorde	d Investment		14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
				_			Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Туре	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
8002905		CLEARWATER	FL		03/24/2022	4.040	29,523,116	0	3,274	0	0	0	51,091,000	02/09/2022
8002907		BIRMINGHAM	AL		04/08/2022	3.110	59,838,153	0	1,520	0	0	0	99,777,720	02/28/2022
8002911		AUSTIN	IX		04/07/2022	3.350	19,953,964	0	1,414	0	0	0	41,389,800	12/30/2021
8002913 8002916		WEST WINDSOR TWNSHIP	IN		04/07/2022	3.350	24,946,368	0	1,613	0	0	0	41,352,400	01/11/2022
8002916		NEW YORK	NJ		04/14/2022	4.220		0	1,092 8 154		0	0		03/08/2022
8002918		LONG BEACH	CA		04/28/2022	3.540	19.958.914	۰۰		٠٠	0	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	43, 127, 200	02/04/2022
8002922		BOULDER	CA.		05/09/2022	3.550	14,957,742	۰۰		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	24,781,250	01/11/2022
8002926		FREMONT	CA		05/25/2022	7.737	21,521,448	0	84 698	0	(2.715)	0	42,215,625	04/15/2022
8002927		CULVER CITY	CA		05/06/2022	4.200	5.441.313	0	948	0	0	0	12,289,680	03/31/2022
8002928		BOSTON	MA.		06/29/2022	6.817	13,367,427	0	37.266	0	0	0		04/14/2022
8002930		METRO AIR PARK	CA.		05/26/2022	3.780	99.902.907	0	3.107	0	0	0	203,936,600	05/17/2022
8002943		QUEENS	NY		08/05/2022	4.630	48,051,340	0	960	0	0	0	109,505,715	06/30/2022
8002944		MORRIS PLAINS	NJ		08/05/2022	4.630	26,867,486	0	358	0	0	0	55,527,780	06/30/2022
8002945		AZUSA	CA		07/13/2022	5.000	14,090,646	0	959	0	0	0	25,250,000	06/20/2022
8002946		WOOD-RIDGE	NJ		07/01/2022	8.374	2,276,736	0	16,219	0	0	0	33,001,481	06/08/2022
8002949		NEW YORK	NY		10/03/2022	7.640	10,857,717	0	24,426	0	0	0	70,456,303	05/24/2022
8002950		YORK	PA		09/29/2022	4.280	34,834,634	0	727	0	0	0	55,995,245	08/08/2022
8002962		RANCHO PALOS VERDES	CA		12/16/2022	8.676	45,437,258	0	0	0	0	0	98,435,546	10/17/2022
8880001555		THE WOODLANDS	ТХ		05/24/2022	4.390	40,005,000	0	1,905	0	0	0	64,579,500	05/20/2022
8880003555		MADISON	AL		06/29/2022	7.124	23,364,761	0	60,097	0	0	0	36,908,200	06/22/2022
8880004555		BOULDER	CO		07/27/2022	5.560	20,001,300	0		0	0	0	40,755,000	07/19/2022
8880007555 8880008555		LOS ANGELES	WA		10/19/2022	7.484 5.200	36,981,973	0	37, 155	0	0	0	75,357,137	06/28/2022
8880008555		WILL LAMSBURG	VA		11/22/2022			0	0		0	0		10/07/2022
8880010555		COLUMBIA	ND		11/21/2022	5.680	17,999,213		0	٠٠٠٠	0		24,599,975	10/11/2022
8880011555		ASTORIA	NV		12/14/2022	7.368		۰۰	0	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰		11/04/2022
8880012555		AKBON	OH .		12/06/2022		24,996,969	0	0	0	0		36,676,426	11/16/2022
	nood sta	anding - Commercial mortgages-all oth	er		12/00/2022		6,618,888,588	0	4,779,415	0	(2,094,867)	(95,737,039)		XXX
8002674	,000 010	BROOKLYN	NY		02/05/2019	4.340	6.860.000	0	0	0	(2,001,001)	(00,101,100)	9.329.600	11/01/2022
8002723		NEW YORK	NY		11/25/2019	2.630	40,098,500	0	0	0	0	0	138,225,400	11/01/2022
8002730		NEW YORK	NY.		12/09/2019	3.080	35.268.750	0	0	0	0	0	79.101.000	11/01/2022
8002925		JURUPA VALLEY	CA		05/11/2022	9.316	49,014,435	0	227,335	0	0	0	70,574,163	02/11/2022
8002948		ALBUQUERQUE	NM		08/09/2022	9.336	49,808,120	0	48,404	0	0	0	40,306,660	08/03/2022
		anding - Mezzanine Loans					181,049,805	0	275,739	0	0	0	337,536,823	XXX
0899999. Total Mortgage	es in go	od standing					7,343,275,720	0	4,942,646	0	(2,094,867)	(95,737,039)	14,972,055,457	XXX
2007505		LINCOLNWOOD	IL		05/26/2017	4.033	531,423	0	0	0	0	0		06/10/2021
2023108		AUSTIN	TX		05/26/2017	4.276	660,738	0	(24)	0	0	0	1,641,400	03/15/2022
2023518		BROOKLYN	NY		05/26/2017	3.677	626,894	0	(78)	0	0	0	1,568,000	03/15/2022
2005549		WINCHESTER	VA		05/26/2017	4.542	598,748	0	0	0	0	0	850,000	05/27/2021
2023100		MONROE TOWNSHIP	NJ		05/26/2017	3.764		0	(259)	0	0	0	972,000	03/15/2022
2023526		MISSOURI CITY	TX		05/26/2017	4.161	571,665	0	0	0	0	0	713,000	03/15/2022
2019208		WOODMERE	NY		05/26/2017	3.658	643, 119	0	(262)	0	0	0	1,181,000	03/15/2022
2029806		GILROY	CA		11/21/2019	4.670	898, 150	0	0	0	0	0	1,550,000	06/15/2021
3116737		KEW GARDENS	NY		12/14/2018	4.670	646,919	0	0	0	0	0	946,000	06/15/2021
	погідад	es - Residential mortgages-all other	TV		40 (04 (00 10		5,897,834	0	(623)	0	0	0	9,891,400	XXX
8002503			IX		12/21/2016	4.250	28, 145, 391	0	11,486	0	0	0	31,571,500	11/01/2022
8002587		NEW YORK	NY		09/28/2017	4.160 4.660	85,769,189	0	22, 134	0	0	0	76,300,000	08/16/2022
8002811		NEW YORK	NY		01/01/2021		9,350,000	0	0	0	0	0	11, 192, 263	04/01/2022
		es - Commercial mortgages-all other	N1		01/01/2021	0.000	128.976.888	0	33.620		0		125,901,586	04/01/2022 XXX
1399999. Restructured fi	nongag	es - commerciai mortgages-all other					128,976,888	1 0	33,620	0	0	0	125,901,586	^^^

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

Showing All Mortgage Loans OWNED December 31 of Current Year

				CHOW	ng An Mong	age Loans Off	MED December 2	of Ourient rea						
1	2	Lo	cation	5	6	7	8		Change in B	ook Value/Recorde	d Investment		14	15
		3	4				Book	9	10	11	12	13		1
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
8002813		NEW YORK	NY		01/01/2021	6.000	1,721,181	0	0	0	0	0	4,069,914	04/01/2022
1499999. Restructured	mortgage	es - Mezzanine Loans					1,721,181	0	0	0	0	0	4,069,914	XXX
1699999. Total - Restru	uctured M	ortgages					136,595,903	0	32,997	0	0	0	139,862,900	XXX
2009695		EL DORADO HILLS	CA		05/26/2017	4.288	687,362	0	0	0	0	0	1,460,000	05/17/2022
3114363		SAINT LOUIS	MO		04/18/2018	4.627	530,214	0	141	0	0	0	900,000	08/13/2022
1999999. Mortgages w	ith overdu	e interest over 90 days-Residentia	mortgages-all other				1,217,576	0	141	0	0	0	2,360,000	XXX
7777005		SUDBURY	CAN.		01/25/2016	4.170	59,353	0	0	0	0	(472,796)	59,436	12/05/2022
2199999. Mortgages w	ith overdu	ie interest over 90 days-Commercia	al mortgages-all other			•	59,353	0	0	0	0	(472,796)	59,436	XXX
2499999. Total - Mortg	ages with	overdue interest over 90 days					1,276,929	0	141	0	0	(472,796)	2,419,436	XXX
3299999. Total - Mortg	ages in th	e process of foreclosure					0	0	0	0	0	0	0	XXX
3399999 - Totals		_					7,481,148,552	0	4,975,784	0	(2,094,867)	(96, 209, 835)	15, 114, 337, 793	XXX

.....0 interest due and unpaid.

## **SCHEDULE B - PART 2**

1	Location	ng All Mortgage Loans ACQ	4		6	7	0	0
1	Location 2	3	4	5	б	1	8 Additional	9
	2	3	Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Туре	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
3123984	JUPITER	FL			3.786	872,684	0	1,426,60
3126122	SAN LUIS OBISPO	CA			2.874	870,550	0	2,049,30
3125977	SANTA BARBARA	CA			3.019		0	1,300,00
3125969	WAYNE	PA			3. 169		0	1,545,00
3126871	LA JOLLA	CA			2.782		0	1,500,50
3126735	ATLANTA	GA			3.112	1,001,197	0	1,430,00
7137192	HAGERSTONN	MD			8.143		0	
3128072	STINSON BEACH	CA		05/16/2022	2.767		0	1,400,00
3130014	SAINT LOUIS	MO			2.892		0	1,510,00
3129334	FRESNO	CA			3.143		0	1,055,00
3129629	SAN FRANCISCO	CA			2.737		0	1,800,00
3129475	RUSKIN	FL		05/16/2022	2.954		0	1,250,00
3130165	SEATTLE	WA			3.089		0	1,715,00
3129433		OR			3.100		0	
3128950	DUBLIN	CA	··		3.098		0	1,855,00
3130013	ISSAQUAH	WA		05/16/2022	2.736	1,278,908	0	1,760,00
3128929	GLENDALE	CA			3. 188	955, 144	0	1,600,00
3129225	HONOLULU	HI		05/16/2022		1, 171, 202	0	1,555,00
3129657	PACIFIC GROVE	CA		05/16/2022	2.710		0	1,260,00
3129563	RENO	NV		05/16/2022	3.013		0	
3128654	BRENTWOOD	TN			2.937		0	1,385,00
3129099	FRISCO	TX		05/16/2022	3.042	949,090	0	1,575,00
3130655	SANTA BARBARA				3.004		0	2,425,00
3129798	ATLANTA	GA			3.311		0	1,350,00
3130129	ST GEORGE ISLAND				2.798		0	1,499,00
3130040	BETHESDA	MD		05/16/2022	2.787		0	1,830,00
3130063 3130264	OAKLAND RRYN MAUR	CA			2.708		0	2,350,00
* . * . *		PA			2.852 2.584	943,822		1,195,00
3130199 3128874	AUSTIN FORT LAUDERDALE	TX			2.584	574,538	0	840,00
3128874	ISSAQUAH				2.908			1,900,00
3129940	CHARLESTON	WA						1,600,00
3129940	LAKE OSWEGO	SU						
3130011	DACONO	UH				627, 255		
3128367	REDMOND				3.045			
3130071	I NGLEWOOD	CA			2.813			
3129866	FAIR OAKS RANCH	TX			3.068			
3130497	EASTON	MD.			3.536			
3129429	SAN JOSE	CA			2.850	969.224		1,510,00
3130545	SEBASTOPOL				2.710	998.903	n	
3129892	HOUSTON	TY			2.896		n	1,355,00
3129613	PACIFICA	CA		05/16/2022	2.899	891.643	0	
3129936	REDMOND	OR .			2.721		0	1,200,00
3130656	BURLINGANE	CA			2.828	983.851	0	2,730,00
3130454	LOS ANGELES	CA			2.908	996.058	n	
3130388	VACAVILLE	CA		10/19/2022	3.417		n	1,000,00
3129793	BAILEY ISLAND	MF			2.710	1.074.992	n	1,700,00
3130546	SEATTLE	WA			2.710	1,108,698	n	
3129759	I SSAQUAH	WA		05/16/2022	2.715	948,584	0	
3129386	AUST IN	TX		05/16/2022	2.956		0	
3128759	FLOWER MOUND	TX				985,637	0	
3130447	PURCELL VILLE	VA			2.727		0	
3130406	INGLEWOOD	CA			2.870	930,765	0	
3131340	LOS ANGELES	CA			2.672			2,150,00
3131468	FRANKLIN	TN			2.777	1,280,302	0	1.822.00

1	Location	g All Mortgage Loans ACC	4	5	6	7	8	9
·	2	3	Loan		-	Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Туре	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
3129985	SOUTHLAKE	TX		10/19/2022	3. 125	1,037,198	0	1,656,000
3130607	MORGAN HILL	CA		10/19/2022	3.026		0	1,850,000
3130099	SHORELINE	WA		05/16/2022	2.628	1,202,721		1,535,000
3130368	ARNOLD	MD		05/16/2022	2.853		0	740,000
3130624	BALTIMORE	MD		05/16/2022	2.922 .		0	
3130270	SAN JOSE	CA		10/19/2022			0	
3130075 3131682	SUN VALLEY	ID			3.050			1,095,00
3130548	AOSTIN	IA			3.036			
3130354	HOUSTON	TY			2.843			
3129516	SEATTLE	WA		05/16/2022	2.750	1,225,579	n	
3130494	CALABASAS	CA		01/26/2022	2.803	1,202,837	0	
3130391	DUBLIN	CA		10/19/2022	3.233		0	
3131121	PARKER			05/16/2022	2.768		0	1,450,00
3130579	PASADENA	CA			3.344		0	
3131392	MOUND	MN		05/16/2022	2.824		0	1,025,00
3131338	SAN JOSE	CA		05/16/2022	2.664			1,615,000
3131595	AUSTIN	TX		05/16/2022	2.695			1,300,00
3131122	SALT LAKE CITY			05/16/2022	2.767	1,133,598		1,775,00
3130837	CHEVY CHASE	MD		10/19/2022	3. 126			1,325,00
3129907	WINDSOR	CA		10/19/2022	3.279	871,044	0	1,250,00
3128975	MONUMENT	C0		05/16/2022	3.125			1,500,00
3131676	BRENTWOOD	TN		05/16/2022	2.861			1,220,00
3130133	SEATTLE	WA		10/19/2022	3.273			1,215,00
3131030	FRANKLIN	TN		05/16/2022	2.806			
3131440	SAN DIEGO	CA		05/16/2022	2.570			1,290,00
3132258	ATLANTA	GA		05/16/2022	2.738			
3128882	MCDONOUGH	GA		05/16/2022	2.705		0	1,375,60
3130594	MT PLEASANT	SC		05/16/2022	2.968		0	
3131084	SUNYVALE	CA		05/16/2022	2.909 .	997,871	0	
3130405	MIRAMAR BEACH	FL		05/16/2022	2.825 .		0	3,500,00
3131541	FOLSOM	CA		05/16/2022	2.7333.075		0	
3131192	CHINO				3.0/5			
3132144	CHINO	CA						
3131603	LA CANADA FLINTRIDGE				2.537	654.819		2,100,00
3131826	ONTARIO	CA				713,219		
3129600	I SSAQUAH	WA		05/16/2022	3.038	1.172.823		1.800.00
3131082	KENIORE	WA			3.099	1, 172, 023	n	
3131515	WASHINGTON	DC		05/16/2022	2.750			1,750,00
3130348	SANTA BARBARA	CA			3.132	1,239,355	0	1,900,00
3130572	VERO BEACH	FL		10/19/2022	3.153			1,350,00
3131610	SAN GABRIEL	CA		05/16/2022	2.654			1,350,00
3130308	CYPRESS	TX		10/19/2022	3.204			1,615,00
3131987	ROCKLIN	CA		05/16/2022	2.716			1,140,00
3131365	LIVERMORE	CA		05/16/2022	2.662	1,131,184	0	2,000,00
3128710	MORGAN HILL	CA		05/16/2022	3.106	1,207,838	0	1,775,00
3131750	ALAMEDA	CA		05/16/2022	2.582		0	1,360,00
3128506	CHARLESTON	SC		05/16/2022	3.038		0	1,300,00
3131643	BURBANK	CA		05/16/2022	2.832		0	1,100,00
3131049	MATTHEWS	NC		10/19/2022	3.014		0	1,395,00
3130873	SNOQUALMIE	WA		05/16/2022	3.026		0	1,710,00
3130952	LOS ANGELES	CA		05/16/2022	2.968		0	1,275,000
3131673	FORT WORTH	TX		05/16/2022	2.980	1,016,130	0	1,290,000
3131824	NEWRI IRV PARK	0.1	1	10/10/2022	3 036	820 000	Δ.	1 200 000

## **SCHEDULE B - PART 2**

Company   Comp			ng All Mortgage Loans ACQ						
Company   Comp	1	Location		4	5	6	7	8	9
Care Name		2	3	Loan			Actual Cost at		Value of Land
1999   1999	Loan Number	City	State		Date Acquired	Rate of Interest	Time of Acquisition		and Buildings
1975   1975	3131197		CA			2.885		0	3,200,000
1.50   1.50			CA					0	
1905   60   1907   2906   1907   1906   1907   19			CA					0	
1905			CA					0	
1925   1925			TX					0	
1977   US AREALT   US AREATT   US AREALT			NV					0	
1500   1500			VA						
1995   1995			MN					0	
1958   1958			CA					0	
			TX					0	
1925   1947	3132307	WASHINGTON	DC		10/19/2022	2.974	1,205,349	0	1,710,000
1908   1908   1908   1909			TX					0	
1995   1995			NV					0	
1988   1968TT			vnvn					0	
1955   SPITE								0	
15110   1511			unun					0 	
1997   1997								0	
TEXAM   SPEC			NU						
10.00   10.0			TY					0	
18259   WAMA			TX					0	
17,000   1			AZ					0	
19395   OAF CORE   A.C.   C.C.   32358	NOKOMIS	FL		05/16/2022	2.743		0	1,700,000	
1988   LOS ERCH   CS   10/19/202   3.08   1.955.02   0	3132436		CA			2.780	1,305,485	0	1,750,000
1920    SPRINFIELD   N.   05/19/202   2.69   666,074   0   990,000   131956   LURSION   F.   05/19/202   2.69   1.697,741   0   1.319,000   131958   SIM INFIEL   N.   N.   05/19/202   2.51   992,83   0   1.507,000   131959   SIJTIE   N.   N.   05/19/202   2.77   90.5,35   0   1.550,000   131959   SIJTIE   N.   N.   05/19/202   3.00   743,514   0   1.000,000   131958   N.   N.   05/19/202   3.00   743,514   0   1.000,000   131958   N.   N.   05/19/202   3.00   743,514   0   1.000,000   131958   N.   N.   N.   05/19/202   2.55   850,76   0   1.805,000   131958   SPRILET   N.   N.   05/19/202   2.55   850,76   0   1.805,000   131958   SPRILET   N.   N.   05/19/202   2.55   850,76   0   1.805,000   131958   N.   N.   N.   05/19/202   2.55   850,76   0   1.805,000   131958   N.   N.   N.   05/19/202   2.55   850,76   0   1.805,000   131958   N.   N.   N.   05/19/202   2.55   850,76   0   1.805,000   131958   N.   N.   N.   N.   05/19/202   2.55   850,76   0   1.805,000   131958   N.   N.   N.   N.   N.   N.   N.   N								0	
13258   MARION PAICH   FL			vnvn					0	
151998   SM BAPAE			VA					0	
131900   SATIE			FL					0	
STATE   STAT									
130128   100PPT			FI					0	
12088   NOVITO			N.I					0	
1332628   BERREEY			CA					0	
312318		BERKELEY	CA			2.648		0	
3130294   JAMESTORN	3132596		VA					0	1,300,000
1313(27			GA					0	
313131			RI					0	
STATE   STAT								0	
STATE   STAT			US					0 	
3132185   MILLBRAE			UA					0	
3132643   OMKLAND PARK			Un						
State   Stat			FL						
SANTA ANA   CHESPEAKE   SANTA OF SANT			SC					0	
STATE   STAT			CA					0	
3132131   COPPELL   TX   10/19/2022   3.086   779,495   0   1,050,000     3132363   PALM HARBOR   FL   05/16/2022   2.754   1,006,718   0   1,430,000     3132396   LOS GOSS   CA   05/16/2022   2.564   1,298,081   0   2,420,000     3132719   WINDESTER   MA   05/16/2022   2.750   791,762   0   1,203,000     313274   CHESAPEAKE   VA   05/16/2022   2.752   705,335   0   1,203,000     3132331   CHARLOTTE   NC   05/16/2022   2.854   706,081   0   1,040,000     313278   TX   1,050,000   1,040,000     313279   TX   1,050,000     313279   TX   1,050,000     313279   TX   1,000,000     31327			······································					0	
3132363   PALM HARBOR   FL   05/16/2022   2.754   1,006,718   0   1,430,000								0	
3132296			TX					0	
3132719 WINDESTER			FL					0	
3132744 CHESAPEAKE								0 	
3132931 CHARLOTTE			MA					0	
			NC						
			WA						

## **SCHEDULE B - PART 2**

_		Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year  1 Location 4 5 6 7 8 9										
1	Location 2	3	4	5	6	1	8 Additional	9				
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings				
3132478	CARLSBAD	GA	Туре		3.069	877.475	Aitei Acquisition	1,650,00				
3132961	LOS ALAMITOS	CA			2.782	1,069,371		1,600,00				
3132494	ATLANTA	GA.		05/16/2022	2.675	1 .183 .764	0	1,810,00				
3133064	GREAT FALLS	VA			2.810	1,001,993	0	1,255,00				
3132112	KENSINGTON	MD		05/16/2022	2.756	1,042,875	0	1,520,00				
3133014	BELMONT			05/16/2022	2.603		0	2,500,00				
3132506	LOS ANGELES	CA			2.749	1,059,461	0	3,200,00				
3133178	BIRMINGHAM	AL		05/16/2022	2.994		0					
3132895	MOUNT PLEASANT	SC		10/19/2022	3.041	599,776	0					
3132928	DALLAS	TX		05/16/2022	2.856	681,768	0					
3132847	PALM BEACH GARDENS	FL			2.740		0					
3132219	COLLEGE GROVE SANTA BARBARA	IN		05/16/2022	2.804		0	1,600,00				
3132528	COSTA MESA	CA			2.662			3,750,00 2,600,00				
3132796	LITTLETON	CU				685.897						
3132947	PORT TOWNSEND	WA.		05/16/2022	2.774	923.313						
3132687	CHATTANOOGA	TN			2.924	981,334	0					
3131928	SUNSET	SC			2.689	948,853	0	2,600,00				
3132434	PHOENI X	AZ		05/16/2022	2.831		0					
3133091	SCOTTSDALE	AZ		05/16/2022	2.696	852, 189	0	1,400,00				
3133088	SEATTLE	WA		05/16/2022	2.768		0	1,800,00				
3132995	PORT CHARLOTTE	FL		05/16/2022	3.061		0					
3133052	SNOHOM I SH	WA			3.009	1,371,642	0	1,700,00				
3131219	SEATTLE	WA			2.770		0	2,023,00				
3133377	REDWOOD CITY	CA				1,392,933	0	2,500,00				
3132894 3132929	LAS VEGAS	NV		05/16/2022			0	1,150,00				
3132929	SAN ANSELMO	CA			2.770	878.225						
3133168	LANGLEY	WΔ			2.800	802,584						
3131753	WILMETTE	IL		05/16/2022	2.888	635.374	0					
3131593	WAXHAW	NC		05/16/2022	2.836	749.691	0	1,370,00				
3133222	DRIPPING SPRINGS	TX			3. 108		0					
3132843	CARLSBAD	CA		05/16/2022	2.761		0	1,800,00				
3132820	DANVILLE	CA		05/16/2022	2.568	830,013	0	1,880,00				
3133081	HOUSTON	TX		05/16/2022	2.783	1,604,333	0	2,430,00				
3133031	SAN JOSE	CA		05/16/2022	2.749	1,092,430	0	1,375,00				
3132390	LOS ANGELES	CA			2.578	1,338,595	0	1,950,00				
3133289	RIVERSIDE	CA		05/16/2022	2.869 2.884		0					
3133311	KIPKLAND	АZ			2.884		0					
3131708	LARKSPUR	CA			2.634							
3133324	FAIRFIELD	CT			2.793	923.361		1,180,00				
3133018	FAGLE	ID			2.894	812,977	0	1,350,00				
3132860	PLEASANT HILL			05/16/2022	2.585	875.380	0	1,600,00				
3133171	NEW ORLEANS	LA			3. 187		0	1,650,00				
3133413	SEATTLE	WA			2.808	744,098	0	1,000,00				
3132425	PIEDMONT	CA		05/16/2022	2.582	1,980,125	0	3,500,00				
3133275	SUGAR LAND	TX		05/16/2022	2.935		0					
3132576	CASTRO VALLEY	CA		05/16/2022	2.613	852,531	0	1,870,00				
3133477	WALNUT CREEK	CA			2.637		0	1,500,00				
3133293	PALM BEACH GARDENS	FL			2.931		0					
3133519	CAPLSBAD STUDIO CITY	CA			2.662	1,230,068	0	1,765,00				
* * * * * * * * * * * * * * * * * * * *	STUDIO CTTY	CA		05/16/2022		1,075,501 1,065,910	0					
3133471	MCLEAN PARKLAND	FI			2.749		0	1,700,000				
. U I U U I H I	I FARINLAND	I		. 1 03/ 10/ 2022	1							

## **SCHEDULE B - PART 2**

		ing All Mortgage Loans ACQI						
1	Location		4	5	6	7	8	9
	2	3	Loan		<b>5</b>	Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Туре	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
3133245	CHARLOTTE	NC		05/16/2022	2.929		0	1,140,00
3132636	PACIFICA	CA			2.589		0	1,610,00
3132676	HIGHLAND PARK				2.787		0	
3133114	OAKLAND				2.972			
3133321	DRAPER	IIT		10/19/2022	3.222	936.702		1,300,0
3133280	REDMOND	WA		05/16/2022	2.822		0	
3132957	LAFAYETTE	CA		05/16/2022	2.769	1.109.524	0	
3133480	DAWILLE				2.653	1.181.224	0	
3133004	NASHVILLE	TN		05/16/2022	2.709		0	
3133158	GILBERT	AZ		10/19/2022	3.124		0	1,290,00
3132461	PLYMOUTH	MN		05/16/2022	2.841	632,200	0	
3133218	CHINO	CA			2.850	602,431	0	
3133444	ARLINGTON	VA		05/16/2022	3.029		0	1,200,00
3133555	SALT LAKE CITY	UT		10/19/2022	3.043		0	1,100,00
3132960	FALLS CHURCH	VA		05/16/2022	2.806	1,012,939	0	1,450,00
3133313	REHOBOTH BEACH	DE		05/16/2022	3.035		0	1,150,00
3133208	CARBONDALE			05/16/2022	2.919		0	2,079,00
3133508	WASHINGTON	DC		05/16/2022	2.780		0	1,500,00
3133396	WEST LINN	OH		05/16/2022	2.956 2.865		0	960,00
3132935	WESTWOOD	IN			2.865			1, 150,00
3133482	DANVILLE				2.865			1,150,00 2,115,00
3133642	LA VENE	CA		05/16/2022	2.871	949.088		
3132794	GOLDEN	CO CO		05/16/2022	2.810		0	1,350,00
3133355	CHARLOTTE	NC.		05/16/2022	2.698	599.726	0	
3132514	LA HABRA HEIGHTS				2.832	1.251.075	0	
3133328	STEVENSON RANCH			05/16/2022	2.796	1,111,606	0	1,700,00
3133006	SARATOGA	CA			2.637		0	3,700,00
3131051	FISHERS	IN		10/19/2022	3.269	1,043,442	0	1,350,00
3132808	SCOTTSDALE	AZ		05/16/2022	2.622	642,014	0	1,350,00
3132743	RIVERVIEW	FL		05/16/2022	2.829	574,440	0	720,00
3131502	SANTA BARBARA	CA		05/16/2022	2.859		0	6,100,00
3132932	EMERALD ISLE	NC		05/16/2022	2.600		0	1,253,00
3133536	PLEASANTON	CA		05/16/2022	2.857		0	1,630,00
3133405	ATLANTA			01/05/2022	2.673		0	2,470,00
3133348	FERNANDINA BEACH FRENCHT			05/16/2022		1,151,023	0	1,600,00
3133504	LAKE WORTH	CA			2.592		0	2, 156,00 807,00
3133407	WASHINGTON WASHINGTON	nr			2.933			
3133447	ARVADA	co		05/16/2022	2.801	627.998		900,00
3132302	AMHERST	NH		05/16/2022	2.730			924,00
3133374	MARIETTA	GA		10/19/2022	3.219	688.853	0	
3133297	LIVINGSTON	.NJ		05/16/2022	3.039	1.075.104	0	
3132823	OCEAN CITY	NJ		05/16/2022	2.691	1,000,516	0	
3132584	PORTLAND	OR		05/16/2022	3.027	725,987	0	
3132761	SANTA ROSA	CA		01/11/2022	2.915	1,009,455	0	1,293,00
3133402	SANTA MONICA	CA		05/16/2022	2.768	791,585	0	2,475,00
3133500	AUSTIN	TX		05/16/2022	2.689	711, 182	0	1,008,00
3133414	CARBONDALE		.	05/16/2022	2.897		0	1,300,00
3133190	SARASOTA	FL		05/16/2022	2.832		0	1,200,00
3129235	SPANISH FORK			05/16/2022	2.999		0	1, 175,00
3133684	AUSTIN	TX		05/16/2022	2.804	1,053,720	0	1,500,00
3133391	TACOMA	WA		05/16/2022	2.930		0	1,320,00
3133616	EL CERRITO	CA	1	05/16/2022	2.764	1.036.897	0	1.410.00

## **SCHEDULE B - PART 2**

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year  1 Location 4 5 6 7 8 9									
1			$\dashv$	5	6	7	8 Additional	9	
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
3133397	SUGAR LAND	State	туре		2.759		Arter Acquisition		
3133554	PORTLAND				2.759				
3133554	AL AMEDA	UK			2.684	984.109			
3133352	KAILUA	ш				1.023.742			
3132915	FRASER	m		05/16/2022	2.631	839.081			
3133231	VIRGINIA BEACH	VA		05/16/2022	2.660	1.007.208	0		
3133375	BRADENTON	FL		05/16/2022	2.926		0		
3133019	BOCA RATON	FL		05/16/2022	2.935	1,048,711	0	1,850,00	
3133188	MINNEAPOLIS	MN			2.841		0	1,000,00	
3133286	PHOENIXVILLE	PA		05/16/2022	2.855		0	965,00	
3133368	LOS ANGELES	CA		05/16/2022	2.683	1,047,133	0	1,715,00	
3132764	CHERRY HILLS VILLAGE	C0		05/16/2022	2.762	1,335,028	0	2,200,00	
3132862	FOLSON	CA		05/16/2022	3.006		0		
3133699	METAIRIE	LA		05/16/2022	2.846	1,018,744	0	1,325,00	
3133387	MACON	GA			3.030	910,839	0	1,325,00	
3133592	LATHROP	CA			2.989		0		
3133620	COLLEYVILLE	TX			2.703	1,000,727	0		
3133417 3133542	OAK HILL	VA				1,267,671 1,162,442	0	1,600,00	
3133305	NAPLES NAPLES	[rLrL			3.126			2,100,00	
3133618	PROSPER	ту		10/19/2022	3. 126				
3133254	LAFAYETTE	CA						2,300,00	
3133596	SAN MATEO	CA		10/19/2022				1,394,85	
3132257	CRESTWOOD	KY		05/16/2022	2.970		0		
3133336	LAS VEGAS	NV		05/16/2022	2.823		0	1,210,00	
3133427	AUSTIN	TX		05/16/2022	2.819	1,001,323	0	1,260,00	
3133674	TACOMA	WA		10/19/2022	3.013		0	1,200,00	
3133656	OCEAN CITY	NJ		10/19/2022	3.040	1,574,022	0	2,150,00	
3133575	BOZEMAN	MT			3.235	1,001,689	0	1,250,00	
3133678	MOSELEY	VA		10/19/2022	3. 126		0	1,015,00	
3133709	COLTS NECK	NJ		10/19/2022	3. 119		0		
3133665	NEW BRAUNFELS	TX			3.029		0	2,200,00	
3133571	ROSEVILLE	CA			3.348		0		
3132287	PARKLAND	FL		05/16/2022	2.874		0	1,500,00	
3133638	SANTA ROSA BEACH				2.843 2.940		0	1,870,00	
3133481 3132886	LIVERMORE	SC			2.940		0		
3133607	FALLS CHURCH	VA			3. 105	1,068,884	۰		
3133648	AUSTIN	ту			3. 128				
3132972	NEWTOWN	CT		05/16/2022			n		
3133520	COLTS NECK	N.I		05/16/2022	3.012	845.898	0		
3133852	DALLAS	TX		05/16/2022	2.847		0		
3133714	HOOVER	AL			3.008		0		
3133755	BOCA RATON	FL		05/16/2022	2.857		0	1,100,00	
3133643	CHALFONT	PA		10/19/2022	3.306	757,661	0	1,000,00	
3133727	WESLEY CHAPEL	NC			2.764		0	1,100,00	
3133653	CHARLOTTE	NC			2.920		0	1,135,00	
3133522	DANVILLE	CA			2.847	1,021,718	0	2,225,00	
3133706	LOS ANGELES	CA			2.732		0	2, 100, 00	
3133556	SANTA MONICA	CA			3.023	1,209,301	0	3,500,00	
3133739	MORAGA	CA			3.001	1,209,506	0	2,848,00	
3133284	BOTHELL	WA			2.900		0	1,420,00	
3133129	ARROYO GRANDE	US		10/19/2022	3. 166	1,017,813	0	1,275,00	
3133747	METAIRIE ARSECON	LA			2.938		0	1,188,00	
3133635	ABSECUN	NJ		05/16/2022	2.988		ı 0		

		Show	ing All Mortgage Loans ACQL	JIRED AND ADDI	TIONS MADE During	the Current Year			
	1	Location	-	4	5	6	7	8	9
		2	3					Additional	
				Loan			Actual Cost at	Investment Made	Value of Land
	Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
3133896		ELK GROVE	CA		10/19/2022	3.503		0	1,398,00
3134035		PASADENA	CA		05/16/2022	2.928		0	1,060,00
3133857		ALEXANDRIA	VA		05/16/2022	3.112	1,040,850	0	1,300,00
3133541		CLARKSVILLE	MD		10/19/2022	3.049		0	
3133807		YORBA LINDA			05/16/2022	2.797	820,029	0	
3134013		FAIRFIELD	CA		05/16/2022	2.855		0	1,240,00
3133994		CARLSBAD			05/16/2022	3.012	1,994,883	0	3,250,0
3133898		SEATTLE			05/16/2022	2.835		0	1,800,0
3133967		CHULA VISTA	CA		05/16/2022	2.951	672,584	0	850,0
3133768		MCLEAN	VA		05/16/2022	2.745	1,827,747	0	3,250,0
3133776		INLET BEACH	FL		10/19/2022	3.379		0	
3133963		SAN DIEGO	CA		05/16/2022	2.794	973,716	0	2,485,00
3133864		DORAL	FL		05/16/2022	3.043		0	
3134102		OAKLAND	CA		10/19/2022	3.701	840 , 195 .	0	1,050,00
3133786		RANCHO MURIETA	CA		10/19/2022	3.219		0	1,225,0
3134244		POTOMAC	MD		10/19/2022	3.613	1,368,472	0	1,695,0
3133918		AUSTIN	TX		10/19/2022	3.578		0	1,015,0
3133924		MEMPHIS	TN	.	10/19/2022	3.515		0	
3133949		LAS VEGAS	NV		05/16/2022	3.050		0	
3133784		EAGLEVILLE	PA		05/16/2022	2.936		0	1,260,00
3133817		SAN JOSE	CA		05/16/2022	2.961	1,016,438	0	1,380,00
3134177		SAN BRUNO	CA		10/19/2022	3.788	1,347,612 .	0	1,677,00
3134256		PORTLAND	OR		10/19/2022	3.792	1,175,430 .	0	1,775,00
3134330		MILL VALLEY	CA		05/16/2022	3.164	1,338,066	0	1,950,00
3134051		ANNAPOLIS	MD		05/16/2022	2.799	1,241,266	0	2,304,00
3133844		JOHNS CREEK	GA		10/19/2022	3.215	643,372	0	
3133675		NAPLES	FL		10/19/2022	3.399		0	1,025,00
3134123		MONROE	WA		10/19/2022	3.826		0	
3134167		FREMONT	CA		10/19/2022	3.778	1,288,077 .	0	1,600,00
3133705		METAIRIE	LA		05/16/2022	3.006	863,941	0	1,215,00
3134252		PASO ROBLES	CA		10/19/2022	3.652	865, 163	0	1,075,00
3134119		LAKE STEVENS	WA		10/19/2022	3.746		0	
3134145		CONCORD	CA		10/19/2022	3.930		0	1,100,00
3133830		MIAMI	FL		10/19/2022	3.681	2,035,894	0	3,700,00
3134215		DEWER			10/19/2022		1,070,271	0	1,635,00
3134222		HIGHLANDS	NJ		10/19/2022	3.595		0	1,050,0
3133816		GRAFORD	TX		05/16/2022	2.847		0	1,200,0
3134193		HUNTINGTON BEACH	CA		10/19/2022	3.777	1,509,315	0	2,000,0
3133815		CRYSTAL BEACH	FL		10/19/2022	3.393		0	
3133783		AUSTIN	TX		10/19/2022	3.247		0	1, 150 , 0
3134005		WHEATON	IL		10/19/2022	3.742		0	1,485,00
3133789		PORTLAND	OR		10/19/2022	3.827	1,059,947	0	1,325,00
3134261		EXETER	CA		10/19/2022	3.583		0	
3134067		WHITESTONE	NI		05/16/2022	3.034		0	1,421,84
3134200		SAINT HELENA ISLAND	SC		10/19/2022	4. 170		0	1,000,00
3134290		NAPLES	FL		10/19/2022	4.092		0	
3134239		WEST LINN	OR		10/19/2022	3.614		0	
3134353		ELIZABETH			10/19/2022	4.052		0	1,350,00
3133581		THOMPSONS STATION	TN		10/19/2022	3.716	1,437,944	0	1,800,00
3133928		EAGLEVILLE	PA		10/19/2022	3.023		0	1, 126,0
3134096		FOLLY BEACH	SC		10/19/2022	3.787		0	1,455,0
3134313		LAS VEGAS	NV		10/19/2022	3.952		0	1,078,00
3134324		SILVER SPRING	MD		10/19/2022	3.766		0	1,020,00
3134227		MIAMI	FL		10/19/2022	3.624		0	1,000,00
3134058		SANTA BARBARA	CA	.	10/19/2022	3.417		0	2,700,00

## **SCHEDULE B - PART 2**

		ng All Mortgage Loans ACQL				_		
1	Location		4	5	6	7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Туре	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
3134364	LOS ANGELES BAXTER	CA		10/19/2022	4. 137	1, 131,879	0	1,710,000
3134351 3134248	BRIGHTON	IN			3.851		0	
3134287	HONOLULU	ш		10/19/2022	3.982			
3134299	MIDDLETOWN	MD		10/19/2022	3.716	836.321	0	1.225.000
3133930	MIRAMAR	FL			2.902		0	1,035,000
3134049	PORTLAND	0R		10/19/2022	2.977		0	1, 130,000
3134275	COLORADO SPRINGS			10/19/2022	3.699		0	
3134077	NEPTUNE BEACH	FL		10/19/2022	4.049		0	1, 150,000
3134339	IRVINE	CA		10/19/2022	3.934	1,472,084	0	1,832,000
3132901	SPRINGFIELD	TN		10/19/2022	2.836		0	1,600,000
3134025	RIVERSIDE	CA		10/19/2022	2.856	929,604	0	1,402,500
3134274	WANTAGH	NY		10/19/2022	3.923		0	
3133871 3134308	LEESBURG DAVIDSON	VA			3.254		0	
7134539	FAYETTEVILLE	NC NC						
7134539	HEMPSTEAD	NY		09/23/2022	6.786		0	
7134566	GLASSBORO	N.J.		09/23/2022	7.216			259,000
7134546	DETROIT	MI					0	
7134524	READING	PA		09/23/2022			0	
7134551	DAYTON	OH		09/23/2022	6.816		0	
7134545	DAYTON	OH		09/23/2022			0	
7134567	LANSDOWNE	PA		09/23/2022	6.730		0	
7134550	ARLINGTON	TX		09/23/2022			0	310,000
7134563	RIVERDALE	GA		09/23/2022			0	
7134541	SCHUYLKILL HAVEN	PA		09/23/2022			0	
7134537 7134559	SEMINOLE HAGERSTOWN	FL					0	
7134536	NEWARK	MU		09/23/2022	7.363			
7134558	CAHOKTA	II		09/23/2022	6.791		0	
7134538	CLEVELAND	OH			7.039		0	
7134543	BBOOKHAVEN	PA.			6.944		0	
7134565	MADISON	0H			6.482		0	
7134564	NEWBURGH	NY		09/23/2022			0	
7134542	ALBEMARLE	NC		09/23/2022	7 . 167		0	
7134560	MILWAUKEE	WI		09/23/2022			0	
7134529	PROVO	ИТ		09/23/2022	6.547		0	1,125,000
7134528	CHICAGO	IL		09/23/2022			0	
7134555 7134533	HOUSTON SEDALIA	IX		09/23/2022	7.456		0	
7134557	DAYTON	MU			6.992			
7134535	EASLEY	9°		09/23/2022	6.586			
7134540	PLAINS TOWNSHIP	PA		09/23/2022	7.510		0	
7134562	VASS	NC.			6.454		0	
7134556	HOPEWELL	VA					0	
7134534	SEDALIA	MO		09/23/2022	7.962	105, 195	0	
7134561	TOLEDO	OH		09/23/2022	6.980	96,684	0	
7134552	OCALA	FL		09/23/2022		149,860	0	
7134530	PHILADELPHIA	PA	.	09/23/2022			0	
7134526	ORCHARD PARK	NY		09/23/2022			0	
7134548	AKRON	OH	·	09/23/2022			0	
7134525	LONG BRANCH	NJ		09/23/2022			0	1,050,000
7134547	AKRON CHAPLEROI	UH			6.780		0	
7134527 7134549	PALATKA	FI		09/23/2022	7.258		0	
/ 104048	FALATRA	FL	.		.   / . 603		J	

## **SCHEDULE B - PART 2**

Marche	Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year  1 Location 4 5 6 7 8 9									
Contamination   Contaminatio   Contamination   Contamination   Contamination   Contamination	1	Location	2	4	5	6	7	8 Additional	9	
1966   1979	Loop Ni	_	-		Data Aii	Date of laters of		Investment Made	Value of Land	
Proof		- /		Туре	·			After Acquisition	Ö	
1965   1960					** **			0		
			NV					۰		
1979			PΔ					n		
	7134836		CT					0		
PAGE   PAGE	7134814		MD					0		
1995   1996	7134841	BALCH SPRINGS	TX		10/14/2022	6.826		0	252,00	
1985   1985	7134837		PA					0		
1985   1945   1946   1959   1960   1950	7134815		ст					0	210,00	
1985   1985			IL					0		
17-185			LA					0		
1985   1986			PA					0		
1992   1992   1993   1994			MD	-				0		
1798   1798			ΔI	·						
1998   1998	7134806		MS					n		
17-1481	7134828		TN					0		
1988   1986   1986   1986   17.   1974/202   7.03   19.50   0   19.5	7134811		CT					0		
17581   94   17082   95   17082   97   97   97   97   97   97   97   9	7134833		DE					0		
175185   175186   1	7134829	ABILENE	TX		10/14/2022	7.203		0	165,00	
19488   1948	7134812	BALTIMORE	MD		10/14/2022	7.212		0		
179819	7134834							0		
THESE   FESS   D.   D.   D.   D.   D.   D.   D.		10.442.10	NY					0	595,00	
Table   A Likit   S.   10			IL					0	126,00	
75586   MAILTON   PAIL   PAI			······································					0		
1986   1988			· · · · · · · · · · · · · · · · · · ·					0		
TSBAPT			UH					0		
PALLORIPHIA   PALLORIPHIA			W1							
1947   1948   1947   1948   1947   1948   1947   1948	7134803		P4					0		
174882	7134797		GA.					0		
7134804	7134830	DETROIT	MI			7.089		0	271,00	
174821	7134826	GALLOWAY TOWNSHIP	NJ					0	172,00	
PALLEDENIA   PAL	7134804		PA					0	170,00	
713478   PALSS/RD   N.I.   10/14/2022   7.439   1.51, 126   0 0   1.98   7134879   ARASS CITY   10/14/2022   6.976   20,120   0 0   2.26   7134879   KANSS CITY   10.0   10/14/2022   7.104   117,761   0 0   12   7134879   KANSS CITY   10.0   10/14/2022   7.104   117,761   0 0   14   7134871   JDESS/RD   157,581   0 0   22   7134889   HCFIELL   1,0   10/14/2022   7.104   117,761   0 0   22   713489   HCFIELL   1,0   10/14/2022   6.729   157,453   0 0   22   713489   HCFIELL   1,0   10/14/2022   6.729   157,453   0 0   21   7134800   PRYSNOUTH   1,0   10/14/2022   6.507   711,079   0 0   31   7134812   DECATR   1,0   10/14/2022   7.251   154,203   0 0   20   7134844   SCRANTON   PA   10/14/2022   7.325   103,424   0 0   13   7134819   PHILAGE/HIA   PA   10/14/2022   7.392   103,424   0 0   13   7134819   PHILAGE/HIA   PA   10/14/2022   7.365   180,324   0 0   37   713482   MIDLETON   TX   10/14/2022   7.551   154,00   0   37   713483   MIDLETON   TX   10/14/2022   7.551   159,079   0   32   713483   MIDLETON   7.10   10/14/2022   7.251   159,079   0   32   713483   MIDLETON   MY   10/14/2022   7.251   159,079   0   32   713483   MIDLETON   MY   10/14/2022   7.251   159,079   0   32   713484   10/14/2022   7.251   159,079   0   32   713485   MIDLETON   PA   10/14/2022   7.251   159,079   0   32   7134864   DECATR   A   10/14/2022   7.251   131,066   0   173,046   7134864   DECATR   A   10/14/2022   7.251   131,066   0   173,046   7134807   LINIOO   PA   10/14/2022   6.699   126,049   0   7134800   DECATR   A   10/14/2022   6.699   126,049   0   7134800   DECATR   A   10/14/2022   7.251   131,066   0   7134807   LINIOO   PA   10/14/2022   6.699   126,049   0   7134800   DECATR   A   10/14/2022   6.699   126,049   0   7134800   DECATR   A   10/14/2022   6.699   126,049   0   7134800   DECATR   A   10/14/2022   6.699   126,049   0   7134800   DECATR   A   10/14/2022   6.699   126,049   0   7134800   DECATR   A   10/14/2022   6.699   126,049   0   7134800   DECATR   A   10/14/2022   6.699   126,049   0   7134800   DECA	7134831		MI					0	111,00	
7134832								0		
7134910   BALTHURE   ND			NJ					0		
T13479   KANSA CITY			TN					0		
10/14/2022   7. 122   157,581   0   22   154839   10/14/2022   6. 724   157,453   0   21   154839   157,453   0   21   154839   157,453   0   21			MD					0		
No.   No.			GV							
PORTSMOUTH   VA.   10/14/2022   6.507   171,079   0   31     1/134822   DECATUR   AL   10/14/2022   7.251   154,230   0   20     1/134844   SCRANTON   PA.   10/14/2022   7.391   103,424   0   139     1/134845   PHILADELPHIA   PA.   10/14/2022   7.166   80,414   0   100     1/134801   FORT WORTH   TX.   10/14/2022   6.667   272,806   0   37     1/134845   MIDOLETRON   NV   10/14/2022   6.592   198,093   0   33     1/134845   MIDOLETRON   NV   10/14/2022   6.592   198,093   0   33     1/134846   MIDOLETRON   PA.   10/14/2022   7.166   80,414   0   11     1/134849   VEADON   PA.   10/14/2022   7.166   80,414   0   11     1/134849   VEADON   PA.   10/14/2022   7.166   80,414   0   11     1/134846   PARKERSBURG   WV   10/14/2022   6.694   263,290   0   35     1/134842   DECATUR   AL   10/14/2022   7.251   131,096   0   37     1/134807   LINIOOD   PA.   10/14/2022   7.251   131,096   0   177     1/134807   LINIOOD   AL   10/14/2022   6.899   186,149   0   26     1/134802   KANSS CITY   0   0   10/14/2022   6.899   186,149   0   26     1/134802   KANSS CITY   0   0   10/14/2022   6.899   186,149   0   26     1/134802   KANSS CITY   0   0   10/14/2022   6.899   186,149   0   26     1/134802   MASS CITY   0   0   10/14/2022   6.899   186,149   0   26     1/134802			VA VA						210,00	
T134822   DECATUR   SCRANTON   PA	7134800		VA					0		
7134844   SCRANTON   PA   10/14/2022   7.392   103,424   0   133   134	7134822		AL					0		
7134818     PHILADELPHIA     PA     10/14/2022     7. 166     80,414     0     10       7134801     FORT WORTH     TX     10/14/2022     6. 667     272,806     0     37       7134845     MIDDLETONIN     NY     10/14/2022     6. 562     198,903     0     33       7134823     HANTSYILLE     AL     10/14/2022     7. 251     165,797     0     21       7134819     YEADON     PA     10/14/2022     7. 166     80,414     0     10       7134846     PARKERSBURG     WV     10/14/2022     6. 694     263,290     0     35       7134824     DECATUR     AL     10/14/2022     7. 251     131,096     0     17       7134807     LINIDOD     AL     10/14/2022     6. 611     13,096     0     17       7134802     KANSAS CITY     MO     10/14/2022     6. 619     186,149     0     17	7134844	SCRANTON	PA					0	130,00	
7134845     MIDDLETONIN     10/14/2022     6.592     198,093     0     33       7134823     HUNTSVILLE     AL     10/14/2022     7.251     165,797     0     21       7134846     YEADON     PA     10/14/2022     7. 166     80,414     0     10       7134846     PARKERSBURG     WV     10/14/2022     6.694     263,290     0     35       7134844     DECATUR     AL     10/14/2022     7.251     131,096     0     17       7134807     LINIOOD     PA     10/14/2022     6.611     120,075     0     17       7134802     KANSAS CITY     MO     10/14/2022     6.899     186,149     0     26	7134818	PHILADELPHIA	PA					0	100,00	
7134823 HUNTSVILLE 10/14/2022 7. 251 165,797 0 21 7134819 YEADON	7134801		TX					0	375,00	
7134819 YEADON	7134845		NY	.				0		
7134846 PARKERSBURG	7134823		AL	.				0	215,00	
7134824 DECATUR AL 10/14/2022 7. 251 131,096 0 177 7134807 LINIIOOD PA 10/14/2022 6. 6. 611 128,075 0 177 7134802 KANSAS CITY MO 10/14/2022 6. 899 186,149 0 26			PA	-				0		
7134807 LINIIOOD PA. 10/14/2022 6.611 128,075 0 177 7134802 KANSAS CITY MO. 10/14/2022 6.899 186,149 0 26			wv					0		
7134802 KANSAS CITY		020.0	AL	.				0		
				· [				۰۰۰۰		
/ 1348// PHI ADE PRI A SUR 216 I O I PA I I 10/14/2022 I 8 108 I 308 216 I O I 54	7134827	PHILADELPHIA	PA		10/14/2022	8. 108	398.216	n		

Showing All Mortgage Loans ACOLURED AND ADDITIONS MADE During the Current Year.

	Show	ing All Mortgage Loans ACQL	IIRED AND ADDI	TIONS MADE During	the Current Year			
1	Location		4	5	6	7	8	9
	2	3					Additional	
			Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
3134375	KENNEWICK	WA		10/19/2022	4.030	1,018,236	0	1,400,00
7137072	DAYTON	0H		12/16/2022	7 . 174		0	150,00
7137071	DAYTON	OH		12/16/2022	7.785		0	
7137074	DAYTON	OH		12/16/2022	7.363		0	
7137073	DAYTON	OH		12/16/2022	7.785		0	
7137070	CHESTER	PΔ		12/16/2022	8 167	147 .059	0	
7137069	ALLENTOWN	PA		12/16/2022	7.916		0	
7137068	ALLENTOWN	PΔ		12/16/2022	7.916		0	
7137067	DAYTON	OH.		12/16/2022	7.663	119.142		155,0
7137171	EDMOND	OK OIL		12/22/2022	7.045	171.700		
7137170	HOMEWOOD	U.		12/22/2022	7.105			
7137173	PRATTVILLE	AI		12/22/2022	7.103			
7137173	SAN ANTONIO	AL		12/22/2022	7.177	253.372		
7137172	MYRTLE BEACH	ΙΛ	· · · · · · · · · · · · · · · · · · ·	12/22/2022	8.022			
7137204	NYHILE BEACH PITTSBURGH	DV						
7137204	AURORA			12/22/2022	8.040			
7137168	TALLAHASSEE				7.538		0	
7137168		FL		12/22/2022			0	
	VISALIA			12/22/2022	6.635 . 8.037		0	290,0
7137200	HINSDALE			12/22/2022			0	
7137203	AURORA			12/22/2022	7.659		0	
7137169	LANSING			12/22/2022	7.105		0	240,0
7137202	KATY	ТХ		12/22/2022	7.417		0	
7137164	KANSAS CITY	MO		12/22/2022	7.538		0	230,0
7137163	CHICAGO	IL		12/22/2022	6.903		0	
7137166	NEWARK	DE			7.175		0	
7137165	SEVERN	MD			7.210		0	
7137160	RANDOLPH	MO		12/22/2022	7.780	81,900	0	105,0
7137162	LAPEER	MI		12/22/2022	6.891		0	145,0
7137161	DES MOINES	IA			7.780	92,040	0	118,0
7137157	CENTRAL ISLIP	NY		12/22/2022	7.189		0	
7137156	SAINT LOUIS	MO		12/22/2022	8.385	195,780	0	251,0
7137159	RIVERSIDE	MO			6.760		0	
7137158	SYRACUSE	NY			7.538		0	180,0
7137153	WAVELAND	MS		12/22/2022	7.538	73,632	0	120,0
7137152	NEWPORT NEWS	VA		12/22/2022	7.417		0	115,0
7137155	KILLEEN	TX		12/22/2022	6.836	130 , 155	0	170,0
7137154	WAVELAND	MS		12/22/2022	8.506	77,740	0	115,0
7137151	CHICO	CA		12/22/2022	6.673		0	
7137150	SACRAMENTO	CA		12/22/2022	7.007		0	
7137149	MILLVILLE	NJ		12/22/2022	8.143	89,700	0	195,0
7137146	MEMPHIS	TN		12/22/2022	9.152		0	170,0
7137145	PHILADELPHIA	PA		12/22/2022	8. 161		0	110,0
7137148	MILLVILLE	NJ.		12/22/2022	8,626	94.640	0	
7137147	ATLANTA	GA.		12/22/2022	7.296	324.064	0	
7137142	FAYETTEVILLE	NC		12/22/2022	7.538		0	
7137141	GALLOWAY	NJ.		12/22/2022	9.472		0	
7137144	CALUMET CITY			12/22/2022	7.296			
7137143	HAZEL CREST			12/22/2022	.6.958	113.002		
7137140	CHICAGO			12/22/2022				
7137139	MIDDLETOWN	DF		12/22/2022	8.763		0	
7137138	BOYAL OAK	MI		12/22/2022	7. 175	191.360	0	
7137135	LUBBOCK	TX		12/22/2022	7.173	251.470		
7137134	COLUMBUS	IA		12/22/2022	7.294	267.823		
7137137	KILL DEVIL HILLS	NC NC		12/22/2022	9.110			
7137136	CALUMET CITY	IVG		12/22/2022	9.110			
1 101 100	OALUMLI VIII	[		.   14/44/4044			U	

### **SCHEDULE B - PART 2**

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

		ing All Mortgage Loans ACQL						
1	Location	2	4	5	6	7	8 Additional	9
	2	3	Laan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
7137131	AUGUSTA	GA		12/22/2022	8.264	72,540	0	93,00
7137098	DALLAS	TX			6.957	167,211	0	
7137130	. ALBUQUERQUE	NM		12/22/2022	8.392		0	
7137097	. CALUMET CITY	IL		12/22/2022	6.723		0	
7137133	. ANDERSON	IN		12/22/2022	7.901	91,026	0	116,70
7137132	. THORNTON	IL		12/22/2022	7.875		0	
7137099	. DALLAS	TX			6.320		0	
7137093	JACKSONVILLE  GREEN VALLEY						0	
7137095	INDIANAPOLIS	IN			8.681		0	
7137128	BALTIMORE	MD.		12/22/2022	6.749			
7137127	LINCOLN PARK	MI		12/22/2022	6.981	93.552	n	140,00
7137129	WILMINGTON	DF		12/22/2022		77,918	0	
7137124	CHATTANOOGA	TN.		12/22/2022	7.296		0	
7137123	. INDIANAPOLIS	IN		12/22/2022	7.058		0	111,00
7137126	. NEW ORLEANS	LA		12/22/2022	7.417		0	
7137125	MILWAUKEE	WI			8.868		0	140,00
7137120	. CINCINNATI	OH			8.747	88,769	0	125,00
7137122	. COLUMBIA	SC		12/22/2022	6.331	94,959	0	
7137121	. PHILADELPHIA	PA			7.417		0	
7137117	. GREENFIELD	IN		12/22/2022	7.185		0	
7137116	. THORNTON	CO		12/22/2022	7.901		0	
7137119	. HANFORD	CA		12/22/2022	6.473	82,642	0	
7137118	. HANFORD			12/22/2022	6.826		0	
7137113 7137112	CHICAGO CHESAPEAKE	VΔ		12/22/2022			0	
7137115	CHATTANOGA	TN		12/22/2022	7.521			
7137114	COLUMBIA	SC SC		12/22/2022	7.632			
7137197	BURLINGTON	NC		12/22/2022	7.538		n	
7137196	HOLIMA	I A		12/22/2022	10.317	109, 159	0	
7137111	DETROIT	MI		12/22/2022			0	
7137199	AURORA	CO.		12/22/2022	8.506		0	241,00
7137198	. KERNERSVILLE	NC		12/22/2022	7.538		0	249,00
7137110	. TROY	IL			7.901	155,700	0	270,00
7137193	ORANGE CITY	FL			7.538		0	
7137195	CAPE CORAL	FL			8.224		0	
7137194	LOMBARD	IL		12/22/2022	7.620		0	
7137191	. MILWAUKEE	WI		12/22/2022	7.417		0	
7137190	PARKERSBURG			12/22/2022	8.073	86,445	0	113,00
7137109	. BRADENTON	FL			6.981		0	
7137106	. READING	PA		12/22/2022	7.789		0	
7137105	BURTON LUBBOCK	TX		12/22/2022	7.901	79,926	0	
7137108	LOBBOOK  EAST WINDSOR	X   X		12/22/2022			0	
7137102	EAST WINDSOR	N.I		12/22/2022	7.901		0	
7137101	PHILADELPHIA	NJ PΔ		12/22/2022	8.731			
7137189	EAST WINDSOR	N.I		12/22/2022	7.659			
7137104	EAST WINDSOR	N.I		12/22/2022	7.659		n	
7137186	PETERSBURG	VA		12/22/2022	7.780			
7137185	VICTORVILLE	CA.		12/22/2022	7.696	290.078		
7137188	ORO GRANDE	CA		12/22/2022	8.424		0	
7137187	ORO GRANDE	CA		12/22/2022	8.143	144,300	0	185,00
7137182	. CALUMET CITY	IL	.	12/22/2022	8.206	168,869	0	255,00
7137181	. CALUMET CITY	IL	.	12/22/2022	8.385	191,984	0	260,00
7137184	ORO GRANDE	CA		12/22/2022	9.209		0	

# **SCHEDULE B - PART 2**

	Showi	ng All Mortgage Loans ACQU	IRED AND ADDI	TIONS MADE During	g the Current Year			
1	Location		4	5	6	7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
7137183	. DOLTON	IL					0	
7137180	. RENTON	WA		12/22/2022			0 .	
7137179	FRANKFORT	KY		12/22/2022			0	
7137178	OXFORD	GA		12/22/2022	7.581	91,800	0	
7137175	. SAN ANTONIO	TX		12/22/2022			0	
7137174	. SAN ANTONIO	TX		12/22/2022	7.659	210,600	0	270,000
7137177	. CHICAGO	IL		12/22/2022			0	240,000
7137176	PHILADELPHIA SANTA ROSA	PA		12/22/2022	8.490		0	
3133455	******	CA			2.942		0	1,375,000
0 0 0	tanding - Residential mortgages-all other	ODD		40 (04 (0045	F 500	406,969,315	0	648,960,863
5555071	WEST YORKSHIRE COCKFOSTERS	GBRGBR		10/01/2015	5.500	0	40.445.500	53,966,213
5555138	LONDON	GBR			3.660			
5555148	COPENHAGEN	DNK			4.093		1.287.987	9,392,820
5555182	COPENHAGEN	DNK			4.093		1,287,987	
5555204	DUBLIN 1	IRI		01/20/2022	4.093	2,879,287	4,989,423	
5555215	READING	GBR			7.527	244 .147		
5555215	READING	GRR		12/01/2022	7.527	0	10, 135, 365	
5555216	DUBLIN 8	IRI			6.378		1,017,844	
5555217	GLASGOW	GBR			6.804	17,250	12,089,331	
5555221	BERLIN	DEU			4 162	0	12,000,001	
5555222	BERLIN	DEU			4.162	1.790.160	1.488.354	
5555223	DUBLIN 7	IBL			6.328	0	4.040.995	
5555229	HELSINKI	FIN			4.262	85,405,374	0	
5555233	PADERBORN	DEU					4,719,536	0
5555239	BERLIN	DEU			2.999		4,417,549	
5555243	FARINGTON	GBR			6.628	7,417,103	14,064,444	
8002414	PARSIPPANY	NJ		10/22/2015	4. 150	0	0 .	
8002678	. NEW YORK	NY			8.771	0	14,888,800 .	91, 178, 667
8002682	JERSEY CITY	NJ		07/01/2019	5.420	0	1,662,239	14, 148, 200
8002695	WASHINGTON	DC		08/12/2019	5.340	0	8,973,892	58,575,200
8002703	JERSEY CITY	NJ		09/13/2019	3.810	0		56 , 124 , 787
8002801	. SEATTLE	WA		04/28/2022	3.890		7,427,128	
8002817	. SCHAUMBURG	IL			4. 130	1,721,710	5,924,428	
8002821	. AURORA	CO		10/03/2022	4.440		1,908,558	
8002828	. RALEIGH	NC		10/19/2022	7.720			9,392,860
8002830	. BELLINGHAM	MA		08/03/2021	5.760	0		
8002832	. SEATTLE	WA		08/06/2021	4.420	0	1,976,761	0
8002836	. SEATTLE	WA		12/15/2022	3.790	422,742	0  -	41,319,240
8002848	BROOKLYN MIAMI	NY			8.370	0	2,044,506 .	33,213,240
8002889 8002893	SALT LAKE CITY	FL					3,457,706	0
8002893	SALI LAKE CITY	UI			3.290		0	
8002896	COMMERCE	CA			3.050		ار	
8002990	BOSTON					29,934,686	6,215,969	
8002900	BOSTON	MA			7.834	/80,891	0,213,909 .	4,476,450
8002901	JERSEY CITY	N.I				1,224,631	1,053,965	
8002905	CI FARWATER	FI			4.040		1,030,900	
8002907	BIRMINGHAM	Al		04/08/2022	3.110		0	
8002911	AUSTIN	TX		04/07/2022	3.350		0	41,389,800
8002913	BRENTWOOD	TN			3.350		0	41,352,400
8002916	WEST WINDSOR TWNSHIP	NJ.			3. 100		0	
8002917	NEW YORK	NY			4.220		0	
8002918	LONG BEACH	CA			3.540		0	
8002922	BOULDER	CO			3.550	14,955,469	0	

### **SCHEDULE B - PART 2**

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

1	Location	ng All Mortgage Loans AC	4	5	6	7	8	9
	2	3					Additional	
			Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
8002926	FREMONT				7.737	21,066,004	373,462	42,215,62
8002927	. CULVER CITY				4.200	5,440,365	0	
8002928	BOSTON	MA			6.817	11,045,552	2,284,609	(
8002930	. METRO AIR PARK				3.780		0	
8002943	. QUEENS	NY		08/05/2022	4.630		0	
8002944	. MORRIS PLAINS	NJ		08/05/2022	4.630	26,867,128	0	
8002945	AZUSA				5.000	14,089,688		
8002946	. WOOD-RIDGE	NJ		07/01/2022	8.374	869,341	1,391,176	
8002949	NEW YORK	NY		10/03/2022	7.640		629,410	
8002950	YORK	PA			4.280		0	55,995,24
8002962	. RANCHO PALOS VERDES				8.676	45,437,258	0	98,435,54
8880001555	. THE WOODLANDS	TX		05/24/2022	4.390		0	
8880003555		AL				23,258,082	46,582	(
8880004555					5.560	20,000,164	0	
8880007555		WA			7.484	36,742,854	201,964	
8880008555					5.200	20,000,020	0	
8880009555		VA			6.480	15,992,738	0	
8880010555		MD			5.680	17,999,213	0	
8880011555		NY			7.368	49,522,630	0	
8880012555	AKRON	0H			5.940			
0599999. Mortgages in good st	tanding - Commercial mortgages-all other					1, 126, 191, 256	160,003,874	3,398,696,10
8002925		CA			9.316		0	
8002948	. ALBUQUERQUE	NM			9.336	49,759,716	0	
0699999. Mortgages in good st	tanding - Mezzanine Loans					99,384,716	0	110,880,82
0899999. Total Mortgages in g	ood standing					1,632,545,287	160,003,874	4, 158, 537, 79
8002813	NEW YORK	NY			6.000	0		4,069,91
1499999. Restructured mortga	iges - Mezzanine Loans			•		0	371,860	4,069,91
1699999. Total - Restructured	Mortgages					0	371,860	4,069,91
2499999. Total - Mortgages wit	th overdue interest over 90 days					0	0	
3299999. Total - Mortgages in						0	0	
3399999 - Totals	•					1.632.545.287	160.375.734	4,162,607,70

				Showing	All Mortgage	Loans DISPO	SED, Trans	ferred or Rep	paid During t	he Current Y	'ear						
1	Location		4	5	6	7		Change	in Book Value	e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment Excluding			Year's Other-	0 11 11 1	Total	T	Investment		Foreign Exchange	Realized	Total
						Accrued	Unrealized Valuation	Current	Than-	Capitalized Deferred	Change	Total Foreign	Excluding Accrued		Exchange Gain	Gain	Gain
			Loan	Date	Disposal	Interest		Year's	Temporary	Interest and	in Book Value	Exchange	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Disposal	Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Other	(8+9-10+11)	Change in Book Value	Disposal	eration	Disposal	Disposal	Disposal
	QUEEN CREEK	Jiale 17	Турс	05/16/2022	08/18/2022	1 Hor rear	(Decrease)	(11,381)	recognized	Other	(11.381)	DOOK Value	683,346	671,965	Disposai	Disposai	Disposai
5550006	SULLIVAN	IN		09/02/2011	10/28/2022	10.186.487		0	0	0	(11,301)	0	10, 186, 487	10 . 186 . 487		0	0
2025986	MESA	A7		05/26/2017	09/28/2022	452.966	0	(5,259)	0	0	(5.259)	0			0	0	0
5555073	LONDON			12/14/2015	09/15/2022	53.878.648	0		0	0		6.300.301	45.842.478	45,842,478	(14.514.316)	0	(14.514.316)
2012741	HEMET			05/26/2017	05/17/2022		0	(8,965)	0	0	(8,965)	0	408,393	399,428	0	0	0
5555074	LONDON	GBR		05/05/2016	09/15/2022	18,027,288	0	0	0	0	0	1,257,408	0	15,280,826	(4,003,870)	0	(4,003,870)
2023102	HUNTINGTON BEACH	CA		05/26/2017	05/03/2022		0	(2,908)	0	0	(2,908)	0	596,893	593,985	0	0	0
7777013	HAMILTON	CAN		07/02/2021	06/02/2022		0	0	0	(3,506)		750	0	91,454	67	0	67
3134330	MILL VALLEY	CA		05/16/2022	06/01/2022	0	0	24,592	0	0	24,592	0	1,338,066	1,362,658	0	0	0
8001686	ORANGE PARK	FL		01/19/2006	03/21/2022		0	0	4,220,223	0	(4,220,223)	0	0	7,868,197	0	0	0
2012828	JACKSONVILLE	00		05/26/2017	06/24/2022		0	(11,205)	0	0	(11,205)	0	460,966			0	0
8001778	JACKSONVILLE	tL		11/16/2006	03/21/2022	933.322		(18.172)	0		0	0	933 322				0
8001905	ORLANDO			06/14/2007	07/01/2022	13.140.189	٥	(18, 172)						13. 140.840	٥		
2023106	ATI ANTA	GA		04/18/2018	04/05/2022	702.567		(5.768)	0	0	(5.768)	0				0	0
800 1945	CLINTON	N.I		09/10/2007	03/31/2022	27.193.846	0	2.120	0	0	2.120	0		27 . 195 . 966	0	0	0
2019638	CHARLOTTE	NC		05/26/2017	07/18/2022	702,247	0	(1)	0	0	(1)	0			0	0	0
8001958	NEW YORK	NY		08/17/2020	12/01/2022	10,909,337	0	5, 169	0	0	5, 169	0	367,547	10,914,507	0	0	0
2021893	LAS VEGAS	NV		05/26/2017	12/07/2022		0	(4,995)	0	0	(4,995)	0	397 , 147	392, 152	0	0	0
8002087	CHICAGO	IL		05/01/2020	01/27/2022		0	0	0	0	0	0	22,268	6,506,409	0	0	0
2007786	LAS VEGAS	NV		05/26/2017	09/15/2022	68,495	0	(1,921)	0	0	(1,921)	0	68,495	66,573	0	0	0
8002088	HIGH POINT	NC		05/01/2020	02/01/2022	8,071,885	0	0	0	0	0	0	29, 105	8,071,885	0	0	0
3119904	OSSINING	NY		03/20/2019	07/08/2022	625,689	0	(4,427)	0	0	(4,427)	0	625,689	621,261	0	0	0
8002096	HOUSTON	TX		03/22/2012	02/16/2022	10,834,531	0	649	0	0	649	0	79,545	10,835,180	0	0	0
3117918	BROOKLYN	NY		09/07/2018	04/28/2022		0	(4, 152)	0	0	(4, 152)	0			0	0	0
8002102	PORTLAND			05/11/2012	06/01/2022				0			0		22,866,937			0
8002103	GLEN BURNIE	MD		06/01/2012	04/11/2022	12.139.153	٥				1.409	0		12.140.562	٥	0	
2025594	PORTI AND	OR		05/26/2017	06/10/2022	504.648		(7,493)	0	0	(7.493)	0	504 648			0	0
8002104	WEST CARROLLTON	OH		08/17/2020	04/14/2022	7.965.880	0		0	0		0		7.966.608	0	0	0
3132814	BURNET	TX		05/16/2022	06/15/2022	0	0	(16, 128)	0	0	(16, 128)	0	417,689	401,561	0	0	0
8002137	LAFAYETTE	CA		05/01/2020	09/12/2022	10,493,102	0	0	0	0	0	0	327,467	10,493,102	0	0	0
2023742	SEATTLE	WA		05/26/2017	04/22/2022		0	(12,397)	0	0	(12,397)	0	703,436	691,039	0	0	0
8002140	LIVONIA	MI		11/09/2012	02/28/2022	4,081,957	0	3,957	0	0	3,957	0	122,084	4,085,914	0	0	0
3122719	SEATTLE	WA	ļ	11/18/2020	06/02/2022		0	(8,299)	0	0	(8,299)	0		717,080	0	0	0
8002180	MANCHESTER	CT	·····	05/30/2013	01/28/2022	12,181,616	0	3,203	0	0	3,203	0	13,216	12, 184,818	0	0	0
2026789 8002181	ISSAQUAH	WA		05/26/2017	10/14/2022		0	(32)	0	ļ0	(32)	0			0	0	0
2022877	NEW HAVEN			11/21/2019	01/28/2022			(3.392)	0	0	(3.392)	0				0	0
8002182	FAST HAVEN			05/30/2013	01/28/2022	1.457.894	٥		0		383			1,458,277	٥		
2022765	PHOENIX	A7		05/26/2017	01/28/2022	459,406		(7.189)	n	n	(7.189)	n				n	n
8002183	NEW LONDON			05/30/2013	01/28/2022	6.801.483	n	2.380	n		2.380	n	9.616	6,803,863	n		
2020101	PHOENIX	AZ		05/26/2017	03/22/2022	471,514	0	(6,811)	0	0	(6,811)	0	471,514		0	0	0
8002184	NEW HAVEN	CT		05/30/2013	01/28/2022	3,683,217	0	968	0	0	968	0	3,996	3,684,185	0	0	0
2018516	MONTARA	CA		05/26/2017	02/18/2022		0	(17,623)	0	0	(17,623)	0	728,742	711, 119	0	0	0
8002185	ROCKY HILL	CT		05/30/2013	01/28/2022	3,721,576	0	978	0	0	978	0	4,038	3,722,554	0	0	0
2012767	SAN DIEGO	CA	ļ	05/26/2017	01/05/2022		0	(12,321)	0	0	(12,321)	0	598,633	586,312	0	0	0
8002186	MANCHESTER	CT		05/30/2013	01/28/2022	11,203,335	0	2,945	0	0	2,945	0	12, 155	11,206,280	0	0	0
2022254	YORBA LINDA	CA	·····	05/26/2017	01/20/2022		0	(5,700)	0	0	(5,700)	0	824,750		0	0	0
8002211	BHONX	NY		08/12/2013	11/08/2022		0	7,547	0	0	7,547	0	763 038	34,840,000		0	0

# **SCHEDULE B - PART 3**

					All Mortgage	Loans DISPO	OSED, Trans									T	
1	Location		4	5	6	7		Change	e in Book Value			T	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded Investment			Current Year's Other-		Total		Recorded Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
8002346	YORK	PA		01/15/2015	04/15/2022	1,647,060	0	1,140		0	1,140	0	0		0	0	(
3115505	. DENVER			04/18/2018	02/18/2022	939,086	0	(13,951)		0	(13,951)	0		925, 136	0	0	
8002347	. ORANGE	CT		02/20/2015	08/05/2022	11, 151, 290	0	1,210	0	0	1,210	0	0	11, 152,500	0	0	,c
2023134	. KALAMAZOO	MI		05/26/2017	03/28/2022	537,489	0	(7,380)	00	0	(7,380)	0	537,489	530 , 110	0	0	,c
8002348	. EAST ELMHURST	NY		02/20/2015	08/05/2022	23,812,500	0	0		0	0	0	0	23,812,500	0	0	·0
3116982	. PELHAM	NY		06/05/2018	01/21/2022	674,098	0	(13,502)		0	(13,502)	0	674,098	660,596	0	0	0
8002507	NEW YORK	NY		12/22/2016	03/14/2022	89,977,764	0	22,236		0	22,236	0		90,000,000	0	0	0
6120333 8002677	NEW YORK	NY		06/26/2019	01/12/2022	268,423	0	5,396)		0		0	268,423	263,027	0	0	0
2018497	MOUNT PLEASANT	NY		01/24/2019	03/14/2022	22,494,441	0			0				22,500,000	0۰		,  0
8002700	DALLAS	TX		07/22/2019	01/28/2022	11.238.650		11.350		0	11.350	0	059,079	11.250.000	0		,
3130015	FOLLY BEACH	SC.		08/23/2021	01/19/2022		0	(6.280)		0	(6,280)	0			0	0	,
8002797	RANCHO PALOS VERDES	CA		12/16/2020	12/16/2022	24,911,956	0	88,044	1	0	88,044	0	0	25,000,000	0	0	,c
3114929	. AUSTIN	TX		04/18/2018	02/15/2022	943,378	0	(15,325)		0	(15,325)	0	943,378	928,054	0	0	,  c
8002798	RANCHO PALOS VERDES	CA		12/16/2020	12/16/2022	12,456,326	0	45, 174	0	0	45, 174	0	0	12,501,500	0	0	,c
8002187	EAST HARTFORD	CT		05/30/2013	01/28/2022	29, 152, 086	0	10,601	0	0	10,601	0	29, 162, 687	29, 162, 687	0	0	0
8002191	MANASSAS	VA		05/30/2013	07/01/2022	40,045,507	0	7,909	0	0	7,909	0	40,053,416	40,053,416	0	0	0
8002194	. ROSEDALE	MD		06/27/2013	07/18/2022	10,220,881	0	5, 127	0	0	5, 127	0	10,226,008	10,226,008	0	0	0
8002216 8002219	HAMDEN	CT		09/25/2013	01/28/2022	1,206,449	0	324	0	0	324	0	1,206,773	1,206,773	0	0	0
8002230	HAMDEN	NY		10/01/2013	09/02/2022	45,472,571	0	29,370			29,370	0	45,501,941	45,501,941			
8002238	MERRIFIELD	VΔ		12/03/2013	05/11/2022	10,750,308	0	2.850			2,850	0	10,753,158	10,753,158	٥٥		
8002249	VIRGINIA REACH	VA		12/20/2013	04/11/2022	18,283,537	0	10.724		0	10.724	0	18,294,261	18,294,261	0	0	,
8002336	GOLDEN			02/16/2017	06/21/2022	6.500.839	0	(6.970)		0	(6,970)	0	6,493,869	6,493,869	0	0	,
8002344	. PHILADELPHIA	PA		12/18/2014	04/11/2022	10,644,766	0	4,657	0	0	4,657	0	10,649,423	10,649,423	0	0	,c
8002345	. YORK	PA		01/15/2015	04/15/2022	30,970,595	0	21, 175	0	0	21, 175	0	30,991,771	30,991,771	0	0	,c
8002362	OXNARD	CA		02/16/2017	07/26/2022	12, 170, 133	0	44,326		0	44,326	0	12,214,460	12,214,460	0	0	0
8002377	NEW YORK	NY		06/30/2015	08/10/2022	47,571,529	0	23,898		(23,786	) 112	0	47,571,640	47,571,640	0	0	0
8002445	. JACKSONVILLE	FL		01/12/2016	10/26/2022	8,446,128	0	1,749	0	0	1,749	0	8,447,877	8,447,877	0	0	0
8002453 8002525	SANTEE			04/05/2016	07/20/2022	11, 193,901	0	8,766	0	0	8,766	0	11,202,667	11,202,667	0	0	0
8002525	CARROLLTON	MA		04/21/2017	04/19/2022	16.608.067	0		0	0		0	22,371,305	22,3/1,305	0	0	0
0199999. Mortgages cl		Ιλ		03/23/201/	04/20/2022	846.101.271	٠	342,976		(27,292		7,558,459	400,760,950		(18,518,119	)	(18,518,119
2020103	CHICAGO	П		05/26/2017			0	(57)		0	(57)	7,330,439	11,634	11,577	(10,510,119	, ,	(10,510,119
5550008	CANYON COUNTRY			03/30/2012		27, 159, 613					0	n	1, 103, 106	1, 103, 106			,
2021184	SAN DIEGO	CA		05/26/2017		901,295	0	(244)	)0	0	(244)	0	22,767	22,523	0	0	,
5550010	. OAKLAND	CA		12/17/2012		33,052,172	0	0	0	0	0	0	938 , 125	938 , 125	0	0	,c
2009794	. PORTLAND	OR		05/26/2017		477,804	0	(302)	00	0	(302)	0	12,579	12,277	0	0	/ <b></b> c
5555017	. VARIOUS	GBR		06/25/2014		13,239,651	0	0	0	0	0	0	25,677	25,677	0	0	0
2006148	FALLS CHURCH	VA		05/26/2017		548,830	0	(493)	)0	0	(493)	0	16, 186	15,693	0	0	0
55550/1	. WEST YORKSHIRE	GBR		10/01/2015		25,760,506	0	0	J0	0	0	0	154,840	154,840	0	0	,   <sup>0</sup>
2021776 5555102	NASHVILLE	IN		05/26/2017		457,512	0	(97)	ړ٥	0	(97)	0		11,071	0	0	,  0
2022244	ARLINGTON HEIGHTS	II		02/23/2017		34,280,706	٠٠	(239)		0	(239)		14,717,091	14,717,091	٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠		,
5555138	LONDON	GBB		04/03/2018		73,473,877	۰۱ ۱	0		0 n	0	n			0	n	,
2008367	LAS VEGAS	NV		05/26/2017		652,616	0	(323)		0	(323)	0	29,402	29,080	0		,
5555139	LONDON	GBR		04/03/2018		6,076,444	0	0	0	0	0	0		108,450	0	0	,  c
2022214	. LA VERNE			05/26/2017		546,476	0	(324)	)0	0	(324)	0	21,167	20,843	0	0	,  c
5555148	. COPENHAGEN	DNK		10/30/2018		8,610,421	0	0		0	0	0	26,777	26,777	0	0	,c
2021964	. NINE MILE FALLS	WA		05/26/2017		574,661	0	(446)	00	0	(446)	0	30,000	29,554	0	0	0
5555169	HAMPSTEAD	GBR		07/03/2019	L	43.299.093	0	0	0	0	0	0	7.454.171	7.454.171	0	0	

				Showing	All Mortgage	Loans DISPO	SED, Trans										
1	Location		4	5	6	7		Change	e in Book Value	-	_		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T-4-1		Recorded		Faraian		
						Investment Excluding		0	Year's Other-	0	Total	Т-4-1 Г:	Investment Excluding		Foreign Exchange	Realized	Total
						Accrued	Unrealized Valuation	Current Year's	Than- Temporary	Capitalized Deferred	Change in	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Disposal	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
2022304	DANIEL ISLAND	or or or or or or or or or or or or or o	1,700	05/26/2017	Date	454,140	(Decircuse)	(193)		Other	(193)	DOOK VAIGO	10,902	10,710	Diopodai	Diopodai	Diopodai
5555182	COPENHAGEN	DNK		07/09/2018		20.070.130	0	0	0	0	0	0			0	0	0
2007505	LINCOLNWOOD	IL		05/26/2017		546.218	0	0	0	0	0	0	14,795	14,795	0	0	0
5555189	AMSTERDAM	NLD		11/26/2019		65,662,895	0	0	0	0	0	0	1,509,943	1,509,943	0	0	0
2007903	DALLAS	TX		05/26/2017		560,667	0	(249)	)0	0	(249)	)0	19,018	18,770	0	0	0
7777002	VANCOUVER	CAN		04/10/2015		18,270,237	0	0		0	0	0	487,488	487,488	0	0	0
2018777	LOUISVILLE	CO		05/26/2017		494,633	0	(164)	00	0	(164)	00	12,691	12,526	0	0	0
7777004	CALGARY	CAN		07/27/2015		28,330,375	0	0	0	0	0	0	737,834	737,834	0	0	0
2023913	SAN ANTONIO	TX	·····	05/26/2017		444,850	0	(149)	0	0	(149)	0	10,875	10,725	0	0	0
7777005 2013741	SUDBURY	CAN		01/25/2016		11,320,436	0	0	2, 181, 460	0	(2, 181, 460)		8,606,826	8,606,826	0	ļ0	0
7777011	VANCOLIVER	CAN CAN		11/01/2018			0	(151)	/ 0	0	(151)	J0		14,026	0	0	
2023610	RRYN MAWR	PA		11/01/2018		6,499,703	0	(131)		0	(131)		126,942		0۰		
8001411	DALLAS	ту		08/17/2020		539.574	٥	(131)	,		(131)	,			٥٥	0	
2026295	HOLLY SPRINGS	NC NC		05/26/2017			0	(86)	0	0	(86)	0		9,971	0	0	0
8001787	PLA I NSBOBO	NJ		11/07/2006		31, 114, 103	0	0	0	0	0	0	87.743	87.743	0	0	0
2009546	BROOKLYN	NY		05/26/2017		581,764	0	(314)	)0	0	(314)	)0	15,319	15,005	0	0	0
8001823	JERSEY CITY	NJ		01/25/2007		26,815,640	0	0	0	0	0	0	938,963	938,963	0	0	0
2020189	SAN FRANCISCO	CA		05/26/2017		868,622	0	(113)	)0	0	(113)	)0	22,548	22,435	0	0	0
8002068	NEW YORK	NY		11/18/2011		60,694,870	0	0	0	0	0	0	1,680,755	1,680,755	0	0	0
2006445	CORTE MADERA	CA		05/26/2017		729,341	0	(341)	00	0	(341)	00	18,904	18,563	0	0	0
8002101	EL SEGUNDO	CA		03/17/2021		10,389,908	0	0	0	0	0	0	298,346	298,346	0	0	0
2023314	SACRAMENTO	CA		05/26/2017		620,530	0	(237)	00	0	(237)	00	15,513	15,276	0	0	0
8002133	HOUSTON	TX		10/11/2012		9,391,754	0	0	0	0	0	0	249,055	249,055	0	0	0
2007573 8002155	ALEXANDRIA MILL CREEK HUNDRED	VA		05/26/2017		851,245	0	(459)	) 0	0	(459)	)0	25, 129	24,670	0	0	0
2007587	RETHESDA	UE		01/28/2013		3,210,140		(408)		0	(408)		143,023	143,023		0	
8002157	NEW YORK	NIV		02/11/2013		87,345,265	٥	(400)	,		(400)	,	1.630.617	1,630,617	0		
2023108	AUSTIN	TX		05/26/2017				(17)	0	0	(17)	0	13.933	13.917	0	0	0
8002160	JERSEY CITY	N.J.		08/22/2013		37, 121,086	0	0	0	0	0	0			0	0	0
2024566	OAKLAND	CA		05/26/2017			0	(92)	)0	0	(92)	)0	14,796	14,705	0	0	0
8002165	MYRTLE BEACH	SC		04/11/2013		26,526,620	0	0	0	0	0	0			0	0	0
2021778	HAYWARD	CA		05/26/2017		619, 198	0	(131)	00	0	(131)	00	18,966	18,835	0	0	0
8002166	LAKEWAY	TX		04/18/2013		4,744,966	0	0	0	0	0	0	134,903	134,903	0	0	0
2020177	CARLSBAD	CA		05/26/2017		506,209	0	(230)	00	0	(230)	00	15, 186	14,956	0	0	0
8002200	OCEANSIDE	NY	·····	07/01/2013		21,301,305	0	0	0	0	0	0	929,857	929,857	0	0	0
2007615 8002207	ANNAPOLIS	MD		05/26/2017			0	(50)	y0	0	(50)	) 0	11,529	11,479	0	ļ0	0
2023090	GOLDEN	IL		07/24/2013		41,110,946		(34)		0	(34)				0	0	
8002209	LOUISVILLE			08/08/2013		8.461.594	٥	(34)	,		(34)	)			٥٥		
2019948	PARKER	N1		05/26/2017			٥	(90)			(90)			11,391	٥٥	0	
8002213	ENCINO			08/29/2013		34.802.895	0	0	0	0	0	0			0	0	0
2023056	AURORA	00		05/26/2017			0	(404)	0	0	(404)	0	33,272	32,868	0	0	0
8002220	FORT WAYNE	IN		10/01/2013		8,201,318	0	0	0	0	0	0		207,691	0	0	0
2007993	YORBA LINDA	CA		05/26/2017		709,077	0	(427)	00	0	(427)	00	18,874	18,447	0	0	0
8002221	FORT WAYNE	IN		10/01/2013		4,748,149	0	0	0	0	0	0	120,242	120,242	0	0	0
2023518	BROOKLYN	NY		05/26/2017		632, 120	0	(54)	00	0	(54)	00	5, 149	5,094	0	0	0
8002223	SAN FRANCISCO	CA		11/21/2013		51,881,198	0	0	0	0	0	0	3,143,412	3, 143, 412	0	0	0
2019976	SEATTLE	WA		05/26/2017		825,644	0	(252)	) 0	0	(252)	)0		20,626	0	0	0
8002240	CHANDLER	AZ		01/24/2014		12,242,171	0	0	J0	0	0	J0	251,179	251,179	0	0	0
17077737	Ind. Laubenie	I X	i	U5/26/201/		/29 063 1	0	(485)	0		1/185	0	21 104	20.618	0		0.1

				Showing	All Mortgage	Loans DISPO	OSED, Trans										
1	Location		4	5	6	7		Change	e in Book Value	-			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T		Recorded		F:		
						Investment Excluding	I I and all and	0	Year's Other-	0	Total	Т-4-1 Г:	Investment Excluding		Foreign Exchange	Realized	Total
						Accrued	Unrealized Valuation	Current Year's	Than- Temporary	Capitalized Deferred	Change in	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Disposal	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
8002241	BEAVERCREEK	Otate	1,750	01/24/2014	Date	6,657,374	(Decircuse)	77 (001011011	1 tccognized	Other	(0.3-10.11)	DOOK VAIGO	136,593	136,593	Diopodai	Diopodai	Diopodai
2023536	FOREST	VA		05/26/2017			0	(219)	0	0	(219)	0	14.697	14,478	0	0	0
8002242	HOUSTON	TX		01/24/2014		18,529,691	0	0	0	0	0	0			0	0	0
2007918	SAN DIEGO			05/26/2017		379,591	0	(221)	)0	0	(221)	)0	12,637	12,416	0	0	0
8002243	CHARLOTTE	NC		01/24/2014		14,646,223	0	0	0	0	0	0	300,505	300,505	0	0	0
2018592	ANNAPOLIS	MD		05/26/2017		530,067	0	(331)	00	0	(331)	00	12,638	12,307	0	0	0
8002244	WARREN	NJ		01/24/2014		16, 125, 639	0	0	0	0	0	0			0	0	0
2023017	PHILADELPHIA	PA		05/26/2017		350,070	0	(59)	00	0	(59)	00	17,068	17,010	0	0	0
8002252	CHESTNUT HILL	MA	·····	01/17/2014		58,242,483	0	0	0	0	0	0	1,883,297	1,883,297	0	0	0
2025421	SCOTTSDALE	AZ		05/26/2017		492,990	0	(81)	) 0	0	(81)	) 0	20,912	20,831 .	0	0	0
8002259 2030397	HOUSTON	IX		01/28/2014		48,274,520	0	0	J	0			2,311,708	2,311,708	0		0
8002263	ROYERSEORD	NT		02/25/2014		12 .637 .884	٥	(243)	,		(243)	)			٥٥		
2023725	FLOWER MOUND	TY		05/26/2017		12,637,884	٥	(104)			(104)		14.505	14.401	0		
8002264	DAVIE	FI		03/11/2014		11,366,794		(104)	,	0	0	,0			0	0	0
2020635	HOLLY SPRINGS	NC		05/26/2017			0	8	0	0	8	0	12.392	12.399	0	0	0
8002273	CHICAGO	IL		05/12/2014		67,201,565	0	0	0	0	0	0	1.175.426	1, 175, 426	0	0	0
2022687	CARMEL	IN		05/26/2017		509,001	0	21	0	0	21	0	13, 168	13, 189	0	0	0
8002282	HONOLULU	HI		06/24/2014		89,008,448	0	0	0	0	0	0	1,810,903	1,810,903	0	0	0
2020596	TENAFLY	NJ		05/26/2017		411,480	0	(160)	00	0	(160)	00	10,323	10,163	0	0	0
8002298	HOUSTON	TX		08/20/2014		22,521,423	0	0	0	0	0	0	535, 182	535, 182	0	0	0
2028771	MISSION VIEJO	CA		05/26/2017		646,715	0	575	0	0	575	0	16, 154	16,729	0	0	0
8002299	VIRGINIA BEACH	VA		08/11/2014		16,118,450	0	0	0	0	0	0	430 , 166	430,166	0	0	0
2021339	RICHARDSON	TX		05/26/2017		539,393	0	(149)	)0	0	(149)	)0	14,417	14,267	0	0	0
8002305	NEWPORT NEWS	VA		08/26/2014		6,476,315	0	0	0	0	0	0	225,407	225,407	0	0	0
2023614 8002328	THE WOODLANDS	UA		05/26/2017		16, 165, 730		0	)	0	(187)	)0	14,994	14,807			
2009792	SAN ANSELMO			05/26/2017		10, 105, 730	٥	(223)			(223)			10,247	0		
8002330	SAN DIEGO	CA CA		02/16/2017		15.845.179		(223)	1	0	0	,0			0	0	0
2023007	CENTENNIAL			05/26/2017		560 . 369	0	(103)	0	0	(103)	)0	14.009	13.906	0	0	0
8002342	COLUMBUS	OH		12/18/2014		11,849,403	0	0	0	0	0	0	447,339	447,339	0	0	0
2023144	ALEXANDRIA	VA		05/26/2017		605,092	0	(226)	)0	0	(226)	)0	19,755	19,529	0	0	0
8002349	VERMILION	OH		02/06/2015		13,868,274	0	0	0	0	0	0	366 , 195	366, 195	0	0	0
2005045	PORTLAND	OR		05/26/2017		473,600	0	(143)	, ,	0	(143)	00	11,688	11,545	0	0	0
8002361	MANVILLE	NJ		02/16/2017		7,860,623	0	0		0	0	0	215,089	215,089	0	0	0
2005168	MADISON	NJ		05/26/2017		434,404	0	(574)	) 0	0	(574)	)0	10,910	10,336	0	0	0
8002366 2018529	WOODINVILLE	WA		12/12/2017		8,789,402	0	0	J0	0	0	J0		233,394	0	0	0
2018529 8002369	COLUMBUS	MD		05/26/201/		11.951.855	0	(197)	) 0	0	(197)	)0	20,599	20,402	0		
2020603	RAMSEY	UП		05/02/2015		11,951,855	٥	(179)			(179)			14,014	٥٥		
8002373	MOUNT PLEASANT	PA		06/15/2015		9,573,147	٥	(1/9)	٥		(1/9)	,			0		
2025608	PHILADELPHIA	PA		05/26/2017			0	(177)	0	0	(177)	0	13.240	13.062	0	0	0
8002375	TRUMBULL	CT		12/12/2017		5,454,765	0	0	0	0	0	0			0	0	0
2020606	RANCHO CUCAMONGA	CA		05/26/2017		416,968	0	(250)		0	(250)	)0		11,425	0	0	0
8002376	STATEN ISLAND	NY		02/16/2017		6,501,424	0	0	0	0	0	0	168,385	168,385	0	0	0
2024562	SOUTH LYON	MI		05/26/2017		507,997	0	(153)	00	0	( 153)	00	25, 129	24,976	0	0	0
8002379	EAST MEADOW	NY		12/12/2017		7,535,959	0	0	0	0	0	0	169,203	169,203	0	0	0
2021645	ARLINGTON	VA		05/26/2017		690,325	0	(161)	00	0	(161)	00	16,962	16,801	0	0	0
8002380	AUGUSTA	GA	·····	07/01/2015		15,040,322	0	0	0	0	0	0	283,017	283,017	0	0	0
2017781	ROCKVILLE CENTRE	NY		05/26/2017		6407 434	0	101	0	0	101	0	22,892	22,992	0	0	0
1000/400						n 407 434 l											

				Showing	All Mortgage	Loans DISPO	SED, Trans										
1	Location		4	5	6	7		Change	in Book Value	·			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T-4-1		Recorded		Faraian		
						Investment Excluding	Unrealized	Current	Year's Other-	Canitalizad	Total	Total Faraian	Investment Excluding		Foreign Exchange	Realized	Total
						Accrued	Unrealized Valuation	Current Year's	Than- Temporary	Capitalized Deferred	Change in	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Disposal	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
	ASHBURN	VA	Турс	05/26/2017	Date	715, 180	(Decrease)	(430)	rtecognized	Other	(430)		18,537	18,107	Л	О	Пороза
	DRAPER	UT		02/16/2017		7.492.489	0	0	0	0	0	0			0	0	0
2021702	HOUSTON	TX		05/26/2017			0	(53)	0	0	(53)	0	11,572	11,519	0	0	0
8002408	MAYFIELD HEIGHTS	OH		11/02/2015		3,808,564	0	0	0	0	0	0	183, 137	183, 137	0	0	0
2025212	SAN FRANCISCO	CA		05/26/2017			0	(183)	0	0	(183)	0	12,264	12,081	0	0	0
8002409	MAYFIELD HEIGHTS	OH		11/02/2015		988,368	0	0	0	0	0	0	47,532	47,532	0	0	0
2006178	PORTLAND	OR		05/26/2017		422,925	0	(149)	0	0	(149)	0	11,275	11,127	0	0	0
8002411	CONCORD	NC		10/22/2015		815,538	0	0	0	0	0	0	14,922	14,922	0	0	0
2009695	EL DORADO HILLS	CA		05/26/2017			0	0	0	0	0	0	1,435	1,435	0	0	0
8002412	HOUSTON	TX		10/22/2015		8,451,941	0	0	0	0	0	0	154,647	154,647	0	0	0
2026511 8002413	BOULDER			05/26/2017			0	(217)	0	0	(217)	0			0	J0	0
2017929	WEST COVINA	PA		10/22/2015		1,500,096		(182)	0	0	(182)	0				0	0
8002414	PARSIPPANY			10/22/2015		13.567.589		(182)	0		(182)						
2027764	MURRIFTA	NJ		05/26/2017		437 .778	٥	276			276		11,292		0		
8002415	COLUMBUS	0H		10/22/2015		2.550.410	0	0	0	0	0	0	46 .665	46.665	0	0	0
2023602	LAKE OSWEGO	0R		05/26/2017			0	(281)	0	0	(281)	0	13.334	13.053	0	0	0
8002416	LAS VEGAS	NV		10/22/2015		4.492.874	0	0	0	0	0	0	82.207	82.207	0	0	0
2005549	WINCHESTER	VA		05/26/2017			0	0	0	0	0	0	10,332	10,332	0	0	0
8002419	BELLEVUE			11/03/2015		28,499,499	0	0	0	0	0	0		709,394	0	0	0
2012925	SEABROOK	TX		05/26/2017		446, 177	0	0	0	0	0	0	44,473	44,473	0	0	0
8002423	NEW YORK	NY		11/06/2015		52,570,956	0	0	0	0	0	0	1,279,614	1,279,614	0	0	0
2012929	MIDLAND	TX		05/26/2017		607,367	0	(234)	0	0	(234)	0	15,081	14,847	0	0	0
8002436	NEW YORK	NY		02/12/2016		33,271,559	0	0	0	0	0	0	689,700	689,700	0	0	0
2023532	ALAMO	CA		05/26/2017		674,957	0	(367)	0	0	(367)	0	16,511	16,144	0	0	0
	SOUTH PLAINFIELD	NJ		12/12/2017		5,297,621	0	0	0	0	0	0	125,501	125,501	0	0	0
2020007	MIAMI	FL		05/26/2017		503,258	0	(202)	0	0	(202)	0	12,831	12,629	0	0	0
8002441 2019606	LAKEWOOD	MD		02/11/2016		27,356,340		(155)	0	0	(155)	0	605,245	605,245	0	0	0
8002444	PALO ALTO			02/26/2016		8.853.721	٥	(133)			(133)				٥٥		
2023341	KAYSVILLE	IIT		05/26/2017				(2.824)	0	0	(2.824)	0				0	
8002446	BRONX	NY		03/09/2016		17.892.272	0	0	0	0	0	0			0	0	0
2019751	WEST RIVER	MD		05/26/2017		593,395	0	(240)	0	0	(240)	0	14.071	13,832	0	0	0
8002450	WASHINGTON	DC		05/20/2016		18,758,305	0	0	0	0	0	0	1,056,586	1,056,586	0	0	0
2018520	STATEN ISLAND	NY		05/26/2017		458,931	0	(94)	0	0	(94)	0	11,578	11,484	0	0	0
8002455	NEWBURGH	NY		05/13/2016		29, 106, 473	0	0	0	0	0	0	603,474	603,474	0	0	0
	RALEIGH	NC		05/26/2017		444,961	0	(20)	0	0	(20)	0	15,673	15,653	0	0	0
***************************************	SAN DIEGO	CA		09/19/2016		33,308,018	0	0	0	0	0	0	800,905	800,905	0	0	0
2025663	ASHBURN	VA		05/26/2017		585,759	0	(189)	0	0	(189)	0	14,420	14,230	0	0	0
8002467	NASHVILLE	TN		07/01/2016		6,469,428	0	0	0	0	0	0	147,865	147,865	0	0	0
2023100 8002468	MONROE TOWNSHIP	NJ		05/26/2017		730,861	0	(166)	0	0	(166)	0	10,423	10,257	0	0	0
	BOCA BATON	IX		06/29/2016		21,723,209		(12)		0	0				0		0
8002471	BOSTON	FL		08/24/2016		28,832,075	 n	n (12)	n	n	n (12)	n			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	n	0 n
2023526	MISSOURI CITY	TX		05/26/2017		28,832,073		n	n	n	n	n			n	n	o
8002473	SAN FRANCISCO	CA		08/25/2016		29.053.376	0	0	0	0	0	0			0	0	0
2023347	FORT LAUDERDALE	FL		05/26/2017			0	(27)	0	0	(27)	0	11,248	11,221	0	0	0
8002475	LOS ANGELES	CA		09/29/2016		6,317,083	0	0	0	0	0	0	120,885	120,885	0	0	0
2017957	SAN RAFAEL	CA		05/26/2017		501,208	0	(212)	0	0	(212)	0	12,274	12,063	0	0	0
8002476	LOS ANGELES	CA		09/29/2016		25,737,742	0	0	0	0	0	0	450,803	450,803	0	0	0
2007542	ARI INGTON	VΔ	1	05/26/2017	1	5/13 620	0	(3/8)	0	1	(3/8)	0	1/ 557	1/ 200	٥	١	١

					All Mortgage	Loans DISPO	OSED, Trans										
1	Location		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued		Foreign Exchange Gain	Realized Gain	Total Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
	COLUMBUS	OH		09/01/2016		28,435,396	0	0	0	0	0	0	637,477	637,477	0	0	0
2021983	WAYNE	PA		05/26/2017		632,244	0	(134)	0	0	(134)	0	15,618	15,484	0	0	0
8002479 2006497	CHARLOTTESVILLE	LA		09/08/2016		6,747,798	0	(316)	0	0	(316)	0	162,343	162,343		0	0
8002482	LEBANON	TN		09/01/2016		19,970,304		(310)	0	0	0	0				0	0
2018573	LAS VEGAS			05/26/2017			0	(311)	0	0	(311)	0		17,860	0	0	0
8002484	DUNK IRK	MD		09/14/2016		29,643,893	0	0	0	0	0	0	611,450	611,450	0	0	0
	BELLEVUE	WA		05/26/2017		558,978	0	(171)	0	0	(171)	0	19, 180	19,009	0	0	0
8002489	ALEXANDRIA	VA		09/27/2016		30,219,414	0	0	0	0	0	0	933,055	933,055	0	0	0
2018514 8002495	WATERFORD	VA		05/26/2017 10/26/2016		569,522	0	(128)	0	0	(128)	0	22, 187	22,058	0	0	0
2023636	BOCKLIN	va		05/26/2016		22,978,757	٠	(82)		n	(82)	0 n			٥	n	
8002496	CLEVELAND	OH		11/18/2016		22.877.311	0	0	0	0	0	0	972.313	972.313	0	0	0
2022222	COLLEGE GROVE	TN		05/26/2017			0	(861)	0	0	(861)	0	81,694	80,833	0	0	0
8002497	SANTA BARBARA	CA		11/23/2016		64,295,921	0	0	0	0	0	0	1, 100, 156	1,100,156	0	0	0
2006503	MURPHY	TX		05/26/2017		336,819	0	(223)	0	0	(223)	0	19,836	19,613	0	0	0
8002498	EASTON	PA		12/05/2016		13,746,187	0	0	0	0	0	0	287,286	287,286	0	0	0
2018221	TAMPA	FL		05/26/2017			0	(49)	0	0	(49)	0	24, 178	24, 130	0	0	0
8002503 2017912	FORT WORTH	X		12/21/2016		28,791,992	0	0	0	0	(175)	0		658,087	0	0	0
	BREA	NY		05/26/2017		79,421,905	٥	(1/5)	0		(1/5)		1,060,124	1,060,124	٥		
2023627	LAS VEGAS	NV		05/26/2017		575.604	0	(135)	0	0	(135)	0	14,692	1,000,124	0	0	0
8002510	BALTIMORE	MD		12/12/2016		18,234,826	0	0	0	0	0	0	621,419		0	0	0
2029075	SCOTTS VALLEY	CA		05/26/2017		617,645	0	(267)	0	0	(267)	0	15,208	14,940	0	0	0
8002511	WESTFORD	MA		12/15/2016		37,797,094	0	0	0	0	0	0	803,729	803,729	0	0	0
2021941	LUCAS	TX		05/26/2017		432,976	0	(193)	0	0	(193)	0	18,495	18,302	0	0	0
	EL CAJON	CA		02/10/2017		23,965,614	0	0	0	0	0	0	282,620	282,620	0	0	0
2021797 8002520	ATLANTA	IX		05/26/2017 03/06/2017		567,302	0	(49)	0	0	(49)	0		13, 137		0	0
2019053	BANCHO CUCAMONGA			05/26/2017			0	(244)			(244)	0		17.824		0	0
8002523	SCOTTSDALE	AZ		03/29/2017		14,997,737	0	0	0	0	0	0	164,321		0	0	0
2007550	LAKE BLUFF	IL		05/26/2017		471, 128	0	(276)	0	0	(276)	0	14,449	14, 173	0	0	0
	NEW YORK	NY		03/24/2017		18,077,791	0	0	0	0	0	0	570 , 180	570, 180	0	0	0
2008891	LAKE OSWEGO	OR		05/26/2017		647,441	0	(298)	0	0	(298)	0	16,771	16,473	0	0	0
8002529 2009816	NORTH BERGEN	NJ		03/29/2017		39,954,214	0	0	0	0	0	0			0	0	0
8002530	WILKES-BARRE			05/26/2017		13.689.848		(353)	0	0	(353)	0					
	ROCKVILLE CENTRE	NY		05/26/2017		546,649	0	(216)			(216)	0	15.598	15,382		0	
	CAYCE	SC		04/28/2017		24.570.491	0	0	0	0	0	0			0	0	0
2007949	WILSONVILLE	OR		05/26/2017		519,949	0	(369)	0	0	(369)	0	15,519	15, 150	0	0	0
8002535	ALLENTOWN	PA		05/24/2017		23,680,468	0	0	0	0	0	0			0	0	0
2010020 1111111111111111111111111111111	SAN MARCOS	CA		05/26/2017		567,762	0	(297)	0	0	(297)	0	13,921	13,625	0	0	0
8002537	BOULDER	00		05/03/2017		64,902,788	0	0	0	0	0	0	486,642		0	0	0
2009741	RANCHO CUCAMONGA	CA		05/26/2017		653,955	0	11	0	0	11	0			0	0	0
8002538 2017692	RIVER FOREST	UA		05/05/2017		80,952,318	0	(147)		0	(147)	0			0		0
8002567	NEW WINDSOR	NY		08/17/2017		41,671,128	 n	(147)	n	n	( 147 ) n	n			 n	n	0 n
2005495	DOWNERS GROVE			05/26/2017		599 449		(367)		n	(367)	n		16.339	n		
8002569	UNION CITY	CA		08/25/2017		0	0	0	0	0	0	0	163,345	163,345	0	0	0
2008007	LOS ANGELES	CA		05/26/2017			0	(394)	0	0	(394)	0	18,093	17,699	0	0	0
8002570	BURLINGTON	MA	L	09/07/2017		0	0	0	0	0	0	0	810.610		0	0	0

					g All Mortgage L	Loans DISPO	OSED, Trans										
1	Location		4	5	6	7		Change	e in Book Value	-			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T		Recorded		F:		
						Investment Excluding		0	Year's Other-	0	Total	Т-4-1 Г:	Investment Excluding		Foreign Exchange	Realized	Total
						Accrued	Unrealized Valuation	Current Year's	Than- Temporary	Capitalized Deferred	Change in	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Disposal	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
2025620	VACAVILLE	CA	Туро	05/26/2017	Buto	494 . 355	(Decirease)	(82)		Other	(82)		12,573	12,491	Diopodai	Diopodai	Diopodai
8002571	MIAMI	FI		10/05/2017		0	0	0	1	0	0	0			0	0	0
2023085	MURRIETA			05/26/2017			0	(265)		0	(265)	)0	19,235		0	0	0
8002572	MIAMI	FL		10/05/2017		0	0	0		0	0	0	146,407	146,407	0	0	0
2014857	MANASQUAN	NJ		05/26/2017		624,767	0	(203)	)0	0	(203)	)0	15,920	15,717	0	0	0
8002573	MIAMI	FL		10/05/2017		0	0	0	0	0	0	0	219,610	219,610	0	0	0
2023344	FRUIT HEIGHTS	UT		05/26/2017		577,869	0	(32)	00	0	(32)	00	14,723	14,691	0	0	0
8002574	MIAMI	FL		10/05/2017		0	0	0	0	0	0	0	40,825	40,825	0	0	0
2022546	PORTLAND	0R		05/26/2017	······· ··· ·	586,857	0	166	0	0	166	0	15, 180	15,346	0	0	0
8002575 2007898	MIAMI			10/05/2017		0	0	0	J0	0	0	J0			0	0	0
8002576	MIAMI	AZ		10/05/2017		290,243	0	(496)	/0	0	(496)	/ 0		53,400	0		0
2012694	HAWTHORNE	FL		05/26/2017			 n	(222)		n	(222)	n	11,759	11.537	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	n	0 n
8002577	MIAMI	FI		10/05/2017		0	0	(222)	0	0	0	,	67.572	67.572	0	0	0
2022035	TUCSON	AZ		05/26/2017			0	0	0	0	0	0	11.614	11,614	0	0	0
8002578	MIAMI	FL		10/05/2017		0	0	0	0	0	0	0	64.757	64.757	0	0	0
2017812	GARNET VALLEY	PA		05/26/2017		405,850	0	(102)	)0	0	(102)	)0	10,006	9,903	0	0	0
8002579	MIAMI	FL		10/05/2017		0	0	0	0	0	0	0	70,388	70,388	0	0	0
2023648	LUCAS	TX		05/26/2017		372, 164	0	(33)	00	0	(33)	00	16,410	16,377	0	0	0
8002587	NEW YORK	NY		09/28/2017		0	0	0	0	0	0	0	2,721,926	2,721,926	0	0	0
2019208	WOODMERE	NY		05/26/2017		655,619	0	(172)	00	0	(172)	00	12,238	12,066	0	0	0
8002588	PHILADELPHIA	PA		10/27/2017		0	0	0	0	0	0	0	190,850	190,850	0	0	0
2020370	ALLISON PARK	PA		05/26/2017		460,901	0	(301)	)0	0	(301)	)0	21,859	21,558	0	0	0
8002589 2023086	PHILADELPHIA	PA		10/27/2017			0	(135)	0	0		0	60,848	60,848	0	0	0
8002590	PHILADELPHIA	UH		10/27/2017		452,097		(135)	)	0	(135)	)0					0
2017806	DAVIS			05/26/2017				(5)		0					0		
8002593	NEW YORK	NY		11/15/2017		00	0	0	0	0	0	0			0	0	0
2023475	CHARLOTTE	NC		05/26/2017			0	(382)	00	0	(382)	)0	24.890	24.508	0	0	0
8002594	NEW YORK	NY		09/13/2018		0	0	0	0	0	0	0	163,932	163,932	0	0	0
2023302	OREFIELD	PA		05/26/2017		721,881	0	(93)	00	0	(93)	)0	22,847	22,754	0	0	0
8002595	NEW YORK	NY		08/27/2021		0	0	0	0	0	0	0	295, 160	295, 160	0	0	0
2018781	CASTLE ROCK	00		05/26/2017		372,445	0	(245)	00	0	(245)	00	20,005	19,760	0	0	0
8002598	AMHERST	NY		12/19/2017		0	0	0	0	0	0	0	1,050,143	1,050,143	0	0	0
2021135	BETHESDA	MD		05/26/2017		588,851	0	(198)	) 0	0	(198)	) 0	14,623	14,424	0	0	0
8002599	LYNNFIELD	MA		12/15/2017		572,499	0	0	J0	0		J0	1,055,880	1,055,880	0	J0	0
2022005 8002600	LYNNFIELD			12/15/2017		5/2,499	0	(158)	/0	0	(158)	)0	13,975		0		
3114437	VIRGINIA BEACH			04/18/2018		531.968		(193)			(193)		11,522	11,329	٥٥		
8002608	CAROL STREAM	II		12/01/2017		01,300	0	0	0	0	0	0	1,035,598	1,035,598	0	0	0
2017926	PHOENIX			05/26/2017			0	(212)	0	0	(212)	)0	10,274	10,061	0	0	0
8002626	NEW YORK	NY		05/30/2018		0	0	0	0	0	0	0	6, 167,821	6, 167,821	0	0	0
2010603	MOUNT PLEASANT	SC		05/26/2017		371,578	0	(158)	00	0	(158)	)0	9,889	9,731	0	0	0
8002630	DORAL	FL		07/16/2018		0	0	0	0	0	0	0	66,922	66,922	0	0	0
2019968	PARKLAND	FL		05/26/2017		488,498	0	(84)	)0	0	(84)	)0	11,317	11,232	0	0	0
8002631	MIAMI	FL		07/16/2018	-	0	0	0	0	0	0	0	65,962	65,962	0	0	0
2006054	LAS VEGAS	NV		05/26/2017	-	441,801	0	194	0	0	194	0	11,746	11,940	0	0	0
8002632	MIAMI	FL		07/16/2018	··········· ·	0	0	0	J0	0	0	J0	37,268	37,268	0	0	0
2011938 8002633	HAZLET	NJ		05/26/2017		138,225	0	(19)	/ 0	0	(19)	0	19,387	19,368	0	0	0
2006151	MIAMI	FL		05/26/2018		U 812 968	۰۰	(425)			(425)		21 101	20, 765	٥٠		

					All Mortgage	Loans DISPO	DSED, Trans										
1	Location		4	5	6	7		Change	e in Book Value	-			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T-4-1		Recorded		Faraian		
						Investment Excluding		0	Year's Other-	0:41:1	Total	T-4-1 [:	Investment Excluding		Foreign Exchange	Realized	Total
						Accrued	Unrealized Valuation	Current Year's	Than- Temporary	Capitalized Deferred	Change in	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Disposar	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
8002634	MIAMI	FI	1,750	07/16/2018	Date	1 1101 1001	(Decirease)	77 (001011011	nccognized	Other	(0.3-10.11)	Dook value	23,960	23,960	Diopodai	Diopodai	Diopodai
2019642	LAS VEGAS	NV		05/26/2017			0	(246)	0	0	(246)	0	37.590	37,345	0	0	0
8002635	MIAMI	FL		07/16/2018		0	0	0	0	0	0	0	23.544	23,544	0	0	0
2009096	ARLINGTON	VA		05/26/2017		400,432	0	(165)	0	0	(165)	)0	15,475	15,310	0	0	0
8002636	MTAMI	FL		07/16/2018		0	0	0	0	0	0	0	21,049	21,049	0	0	0
2021999	VACAVILLE	CA		05/26/2017		465,363	0	(84)	0	0	(84)	)0	14,075	13,990	0	0	0
8002637	MIAMI LAKES	FL		06/21/2018		0	0	0	0	0	0	0	827,014	827,014	0	0	0
2022026	PALM DESERT	CA		05/26/2017		394,231	0	(84)	0	0	(84)	)0	9,739	9,655	0	0	0
8002652	ASTORIA	NY		11/16/2018		0	0	0	0	0	0	0	413,562	413,562	0	0	0
2017769	SAN DIEGO			05/26/2017		550,554	0	(274)	0	0	(274)	) 0	13,352		0	0	0
8002660 2022373	PORTLAND	MA		09/05/2018				(14)		0	(14)		537,484			0	
8002661	BOSTON	UH		09/05/2018		542,979	٥٠	(14)	0		(14)	)			٥		
2024325	CHARLESTON	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰		05/26/2017		496.018	٥	(248)			(248)	)	20.266			0	0
8002662	BOSTON	MA		12/26/2018		0	0	0	0	0	0	0	55,293	55,293	0	0	0
2021698	ALEXANDRIA	VA		05/26/2017			0	104	0	0		0	41.572		0	0	0
8002681	ABERDEEN TOWNSHIP	NJ		03/25/2019		0	0	0	0	0	0	0	650 , 189	650 , 189	0	0	0
2020173	APEX	NC		05/26/2017		471,523	0	(224)	0	0	(224)	)0	10,997	10,774	0	0	0
8002704	JERSEY CITY	NJ		09/20/2019		0	0	0	0	0	0	0	145,505	145,505	0	0	0
2022538	BOULDER	00		05/26/2017		552,223	0	(108)	0	0	(108)	)0	17,538	17,430	0	0	0
8002713	DURHAM	NC		10/22/2019		0	0	0	0	0	0	0	481,385	481,385	0	0	0
2028417	WOODBRIDGE	VA		05/26/2017		748,347	0	(284)	0	0	(284)	)0	17,296	17,012	0	0	0
8002746	LOS ANGELES	CA		02/19/2020		0	0	0	0	0	0	0	602,833	602,833	0	0	0
2020082	STATEN ISLAND	NY		05/26/2017		578,760	0	(278)	0	0	(278)	)0	30,377	30,099	0	0	0
8002788	VERMILION	OH		09/09/2020			0	0	0	0	(865)	0	49,604	49,604	0	0	0
2017463 8002789	WEST HAVEN	IV		05/26/2017				0	0	0	(865)	)					
2017925	LUTHERVILLE TIMONIUM			05/26/2017			٥٠	(345)			(345)			27,446	٥		
8002810	CHICAGO	II		03/23/2021				(343)	0	0	0,40	,				0	0
2026763	TAMPA	FL		05/26/2017		439.902	0	(128)	0	0	(128)	)0	11.018		0	0	0
8002829	FONTANA	CA		06/16/2021		0	0	0	0	0	0	0	284,465	284,465	0	0	0
2023082	HADDONFIELD	NJ		05/26/2017			0	(62)	0	0	(62)	)0	12,011	11,950	0	0	0
8002839	SUGAR LAND	TX		08/20/2021		0	0	0	0	0	0	0	417,275	417,275	0	0	0
2027747	MORGAN HILL	CA		11/21/2019		880,032	0	177	0	0	177	0	21,552	21,729	0	0	0
8002851	LEXINGTON	MA		10/25/2021		0	0	0	0	0	0	0	388,610	388,610	0	0	0
2018817	MEDINA	MN		11/21/2019		538,208	0	(160)	J0	0	(160)	0	13,983	13,823	0	0	0
8002917 2031522	NEW YORK	NY		04/22/2022			0	0	]0	0	0	J	1,337,011	1,337,011	0	0	0
8002925	JURUPA VALLEY	SG		04/18/2018		162,410		(9)	0	0	(9)	)0		3,921		0	
2020698	ATI ANTA			04/18/2018		561,561		(186)		0	(186)						
8002950	YORK	DA		09/29/2022			٥٠	(100)	0		(100)	,	96.093	96,095	٥		
2006865	MILTON	GA		04/18/2018				(396)			(396)	) 0	26.620	26,225		0	0
2021723	ATLANTA			04/18/2018		744.529	n	(336)			(336)	,	32.331	31.996			
3113423	SANTA FE	NM		04/18/2018		503,037	0	(496)		0	(496)	,	32,172		0	0	
2023110	ATLANTA	GA		04/18/2018		448,641	0	(175)	0	0	(175)	)0	19,241	19,066	0	0	0
2025610	BLACK DIAMOND	WA		11/21/2019		315,707	0	(77)	0	0	(77)	,	7,727	7,650	0	0	0
3113608	ELK CITY	0K		04/18/2018		440 , 192	0	(84)		0	(84)	,	9,280	9,196	0	0	0
2021729	SUWANEE	GA		04/18/2018		502,362	0	20	0	0	20	0	13, 107	13, 127	0	0	0
2029806	GILROY	CA		11/21/2019		914,416	0	0	0	0	0	0	16,265	16,265	0	0	0
3113620	HILTON HEAD ISLAND	SC		04/18/2018		390,304	0	(270)	J0	0	(270)	) 0	50,212	49,942	0	0	J0
1.5 1 (4393)	I VALLEY SPRINGS	1.0		1047 1872018													

						Loans DISPO	OSED, Trans										
1	Location		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued		Foreign Exchange Gain	Realized Gain	Total Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
2025331	CHAMBLEE	GA		04/18/2018			0	(221)		0	(221)	0	13,257	13,035	0	0	0
2019334	SUWANEE	IV		04/18/2018			٥	(202)		0	(202)	0	13.625	13,424	٥		
2023584	BOSWELL	GA		04/18/2018			0	(96)		0	(202)	0	18.521	18,425	0	0	0
3113623	EVERGREEN			04/18/2018		578,921	0	(101)	0	0	(101)	0	13,574	13,473	0	0	0
3114120	PONTE VEDRA	FL		04/18/2018		364,479	0	(221)	0	0	(221)	0	28,877	28,656	0	0	0
3114363	SAINT LOUIS	MO		04/18/2018		537,732	0	66	0	0	66	0	7,659	7,725	0	0	0
3114364	BRIGHTON	MI		04/18/2018		686,399	0	122	0	0	122	0	24,964	25,086	0	0	0
3114351	ROSWELL	GA		04/18/2018		630,996	0	(147)	0	0	(147)	0	13,727	13,580	0	0	0
3114946 3116737	KEW GARDENS	NC		04/18/2018				(189)	0	0	(189)	0	10,990			0	
3116486	BROOKI YN	MV		05/15/2018		574.976	٥	(153)			(153)			11,902		0	
6118303	COMPTON	CA		05/29/2018		225 655	0	(186)	0	0	(186)	0	5.447	5.261	0	0	0
6119208	SANDY SPRINGS			07/19/2018			0	(52)	0	0	(52)	0		10,127	0	0	0
6119227	DILLARD	GA		07/19/2018		428,987	0	(28)	0	0	(28)	0	9,786	9,758	0	0	0
3119422	LOS ANGELES	CA		10/26/2018		888,017	0	(437)		0	(437)	0	37,066	36,630	0	0	0
6120828	EL MONTE	CA		11/18/2020		361,138	0	(161)		0	(161)	0	8,024	7,863	0	0	0
3120295	GASTON	OR		08/08/2019		454,697	0	(648)		0	(648)	0	33,325	32,677	0	0	0
6121652	CHARLOTTE	NC		11/18/2020		231,705	0	(177)		0	(177)	0	4,676	4,499	0	0	0
6122222 3121145	SAN JOSE	CA		11/18/2020				(78)		0	(78)		6,486	6,408		0	
3122142	SANTA BARBARA	N1		10/08/2019			٥	(138)			(138)			13.572	٥	0	
3122127	AUSTIN	TX		10/18/2019			0	(371)		0	(371)	0	28,628	28,257	0	0	0
3121852	VIRGINIA BEACH	VA		10/25/2019		419,988	0		0	0		0	50,949	51,414	0	0	0
6122777	ROSEMEAD	CA		11/18/2020		251,681	0	26	0	0	26	0	5,740	5,766	0	0	0
6122799	PALM SPRINGS	CA		11/18/2020		143,313	0	(153)		0	(153)	0	4,808	4,656	0	0	0
3122245	GALLATIN	TN		12/16/2019		1,052,009	0	(613)		0	(613)		72,785	72, 173	0	0	0
6123275	SPRING VALLEYPLANO	NY		11/18/2020		310,513	0	(140)		0	(140)		5, 113	4,973	0	0	0
3123487 3123984	JUPITER	IX		08/10/2021		657,755		(298)		0	(298)	0	56,249	55,951		0	
6124716	SOUTH EL MONTE			08/10/2021			0	(407)		0	(248)	0	10.450	10.043		0	
3123962	SANDY	UT		04/06/2020		657,227	0	(394)		0	(394)	0	39.053	38.659	0	0	0
3124429	RALEIGH	NC		04/20/2020			0	(1,142)		0	(1, 142)	0		83,966	0	0	0
3124326	GREENACRES	WA		05/04/2020		585,325	0	(468)	0	0	(468)	0	35,092	34,624	0	0	0
3124271	SAINT LOUIS	MO		05/12/2020		674,752	0	(460)		0	(460)		88,529	88,069	0	0	0
3124489	SAN FRANCISCO	CA		05/13/2020		865,780	0	(585)		0	(585)	0	54,709	54, 124	0	0	0
3124673	CHESTER SPRINGS	PA		05/15/2020		555,008	0	227		0	227	0	34,686	34,913	0	0	0
3124782	PONTE VEDRA BEACH	FL		05/21/2020		521,037		(634)		0	(634)	0	83,489	82,855	0	0	
3125977	SANTA RARRARA			01/26/2022			٥	0			(310)	0	17,387	16.393			
3125969	WAYNE	PA		01/26/2022		0	0	(276)		0	(276)	0	18.224	17,948	0	0	0
3127738	HILTON HEAD ISLAND	SC		03/19/2021		664,037	0	(25)		0	(25)		15,253	15,228	0	0	0
3126871	LA JOLLA	CA		01/26/2022		0	0	(255)	0	0	(255)	0	18,628	18,374	0	0	0
3126373	PHILADELPHIA	PA		04/06/2021		870,424	0	503	0	0	503		54,463	54,966	0	0	0
3126735	ATLANTA	GA		05/16/2022		0	0	(60)	0	0	(60)	0	14,696	14,636	0	0	0
3128481	SANTA CLARA	UT		08/10/2021		638,539	0	51	0	0	51	0	13,631	13,682	0	0	0
3127862	BONITA SPRINGS	FL		06/17/2021		707,463	0	393	]0	0	393	0	42,517	42,911 .	0	0	0
3128072 3130014	STINSON BEACH	CA		05/16/2022		0	0	(241)	J0	0	(241)	0	15,611	15,370	0	0	0
3129334	FRESNO			10/19/2022			٥٠	(1/1)			(1/1)			2,901	٥		
3129629	SAN FRANCISCO			05/16/2022		0	٥	(45)			(45)		18.313		0	0	0

						Loans DISP	OSED, Trans										
1	Location		4	5	6	7		Change	e in Book Value			10	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment Excluding			Year's Other-	0 11 11 1	Total	T	Investment		Foreign Exchange	Realized	Total
						Accrued	Unrealized Valuation	Current	Than-	Capitalized	Change	Total Foreign	Excluding Accrued		Exchange Gain	Gain	Gain
			Loan	Date	Disposal	Interest		Year's (Amortization)	Temporary	Deferred Interest and	in Book Value	Exchange Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Disposal	Prior Year	Increase (Decrease)	/Accretion	Impairment Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
	RUSK IN	Siale	Турс	05/16/2022	Date	1 Hor rear	(Decrease)	(94)		Other	(94)			11,813	Ліэрозаі	Оізрозаі	Оізрозаі
	SEATTLE	 WΔ		10/19/2022				(70)	1	0	(70)		3.185	3,115		0	0
3129433	WEST LINN	OR .		10/19/2022		0	0	(69)	0	0	(69)		3,399	3,330	0	0	0
3128950	DUBLIN			10/19/2022		0	0	(43)	00	0	(43)	0	2.106	2.063	0	0	0
3130013	ISSAQUAH			05/16/2022		0	0	(73)	)0	0	(73)	0	19,325	19,253	0	0	0
3128929	GLENDALE	CA		10/19/2022		0	0	(41)	00	0	(41)	0	1,665	1,624	0	0	0
3129225	HONOLULU	HI		05/16/2022		0	0	44	0	0	44	0	16,946	16,990	0	0	0
3129657	PACIFIC GROVE	CA		05/16/2022		0	0	(138)		0	( 138 )		19,998	19,860	0	0	0
3129563	RENO	NV		05/16/2022		0	0	(135)		0	(135)		8,329	8, 194	0	0	0
3128654	BRENTWOOD	TN		05/16/2022		.  0	0	(106)		0	(106)		10,550	10,444	0	0	0
3129099	FRISCO	TX		05/16/2022		.  0	0	(149)	,	0	(149)		11,793	11,645	0	0	0
3130655	SANTA BARBARA	CA		10/19/2022		0	0	(89)		0	(89)		5,235	5,145 . 2,783 .	0	0	0
3130129	ST GEORGE ISLAND	UA		05/16/2022				(12)			(155)			13.228			
3130040	BETHESDA			05/16/2022			٥	(221)			(221)				٥		
3130063	OAKLAND	CA		05/16/2022		0	0	(84)		0	(84)		11.667	11.584	0	0	0
3130264	BRYN MAWR	PA PA		05/16/2022			0	(61)	0	0	(61)		12.164	12.103	0	0	0
3130199	AUSTIN	TX		05/16/2022			0	(54)	)0	0	(54)		7.742	7.688	0	0	0
3128874	FORT LAUDERDALE	FL		05/16/2022		0	0	(244)	00	0	(244)	0	18,072	17,827	0	0	0
3129557	ISSAQUAH	WA		05/16/2022		0	0	(165)	00	0	(165)	0	19,891	19,725	0	0	0
3129940	CHARLESTON	SC		10/19/2022		0	0	(46)	00	0	(46)	0	2,918	2,872	0	0	0
3129684	LAKE OSWEGO	OR		05/16/2022		0	0	(116)	00	0	(116)		11,585	11,469	0	0	0
3130011	DACONO	00		10/19/2022		0	0	(27)	1	0	(27)		2,252	2,224	0	0	0
3128367	REDMOND	WA		05/16/2022		0	0	(92)		0	(92)		16,115	16,023	0	0	0
3130071	INGLEWOOD	CA		05/16/2022		0	0	(134)		0	(134)		13,920		0	0	0
3129866	FAIR OAKS RANCH	TX		05/16/2022		.  0	0	(124)		0	(124)		13,217	13,094	0	0	0
3130497 3129429	SAN JOSE	MD		05/16/2022			0	(64)	)	0	(64)		2,289	2,22512,425		0	0
3130545	SEBASTOPOL			05/16/2022				(92)	,,		(92)		12,491	13.048	٥		
3129892	HOUSTON	TY		05/16/2022				(151)			(151)		10.549	10.398	٥	0	
3129613	PACIFICA	CA		05/16/2022			0	(166)		0	(166)		11,308	11,142	0	0	0
3129936	REDMOND	OR		10/19/2022			0	(293)		0	(293)		9.313	9,019	0	0	0
3130656	BURLINGAME	CA		05/16/2022		0	0	(100)	)0	0	(100)	0	12,573	12,473	0	0	0
3130454	LOS ANGELES	CA		05/16/2022		0	0	(196)	)0	0	(196)	0	14,332	14, 135	0	0	0
3130388	VACAVILLE	CA		10/19/2022		0	0	(33)		0	(33)		2,615	2,582	0	0	0
3129793	BAILEY ISLAND	ME		05/16/2022		0	0	129		0	129		14,426	14,555	0	0	0
3130546	SEATTLE	WA		05/16/2022		0	0	(306)	00	0	(306)		17,890	17,583	0	0	0
3129759	ISSAQUAH			05/16/2022		0	0	(78)	)0	0	(78)		12,476	12,397	0	0	0
3131069	SCOTTSDALE	AZ		09/13/2021		695,932	0	(180)		0	(180)		15,084	14,904	0	0	0
3129386	FLOWER MOUND	IX		10/19/2022		0	0	(81)	, ,	0	(81)		10,537	10,455 .	0	0	0
3130447	PURCELLVILLE	IA		05/16/2022				(35)	,,		(78)		15.895		٥		
3130406	INGLEWOOD	va		05/16/2022			n	(33)	,	n	(33)		11.996	11.962	٥	n	n
3131340	LOS ANGELES			05/16/2022			n	(229)			(229)		19,512	19,282	n		
3131468	FRANKLIN	TN		05/16/2022		0	0	(235)	1	0	(235)		16,362		0	0	0
3129985	SOUTHLAKE	TX		10/19/2022		0	0	(64)	)0	0	(64)	0	3,653	3,589	0	0	0
3130607	MORGAN HILL	CA		10/19/2022		0	0	(76)	00	0	(76)	0	5,252	5, 176	0	0	0
3130099	SHORELINE	WA		05/16/2022		0	0	(25)	00	0	(25)	0	16,603	16,578	0	0	0
3130368	ARNOLD	MD		05/16/2022		0	0	(36)	00	0	(36)		7,421	7,385	0	0	0
3130624	BALTIMORE	MD		05/16/2022		0	0	(89)	00	0	(89)		7,475	7,387	0	0	0
3130724	RENO.	NV	1	09/16/2021		1 011 601	1 0	(483)	) O	1 0	(483)	ıl 0	26 615	26 132	0	1 0	0

1	Location	on	4	5	All Mortgage	7	JOED, Hall			e/Recorded Inv			14	15	16	17	18
'	2	3	7	3	o o	Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued	10	Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Interest Prior Year	Increase (Decrease)	(Amortization) /Accretion		Interest and Other		Change in Book Value	Interest on Disposal	Consid- eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3130270	SAN JOSE			10/19/2022		0	0	(86)	00	0	(86)	0	9,088	9,002	0	0	
3130075	SUN VALLEY	ID		05/16/2022		0	0	39		0	39	0	9,912	9,951	0	0	···········
3131682	WASHINGTON			05/16/2022		0	0	(176)			(176)		8,693	8,517 4.896	0	0	
3130354	HOUSTON	TX		05/16/2022		0	0	(255)		0	(255)	0	43.645	43.389	0	0	
3129516	SEATTLE			05/16/2022		0	0	(32)	1	0	(32)	0	16,186	16,154	0	0	
3131168	. AUSTIN	TX		09/17/2021		1,463,456	0	(540)	1	0	(540)	0	31,075	30,535	0	0	
3130494	CALABASAS	CA		01/26/2022		0	0	(267)		0	(267)	0	23,969	23,702	0	0	
3130391	DUBLIN			10/19/2022		0	0	(57)	,	0	(57)	0	2,910	2,852	0	0	
3130579	PASADENA			10/19/2022			n	(190)		0	(190)			2, 130		0	
3131392	MOUND	MN		05/16/2022		0	0	(89)	,	0	(89)	0	10,420	10,331	0	0	
3131338	SAN JOSE			05/16/2022		0	0	(161)		0	(161)	0	12,710	12,549	0	0	
3131595	AUSTIN	TX		05/16/2022		0	0	(283)		0	(283)	0	11,639	11,356	0	0	
3131241	ORINDA			09/23/2021		1, 128, 160	0	(235)	1	0	(235)	0	25,469	25,234	0	0	···········
3131402 3131122	TACOMA			09/23/2021		912,532	0	(272)	1	0	(272)	0	17,729	17,457	0	0	
3130837	CHEVY CHASE			10/19/2022		0	٥٥	(80)	1		(223)	0	4.605	4 .525	٥		
3129907	WINDSOR	CA		10/19/2022		0	0	(107)		0	(107)	0	7.798	7.690	0	0	
3128975	MONUMENT			05/16/2022		0	0	(45)	00	0	(45)	0	18,364	18,319	0	0	
3131694	SCOTTSDALE	AZ		09/24/2021		1,010,707	0	(475)		0	(475)	0	27,876	27,401	0	0	
3131676	. BRENTWOOD	TN		05/16/2022		0	0	(235)		0	(235)	0	12,088	11,853	0	0	
3130133	SEATTLE			10/19/2022		0	0	(49)		0	(49)	0	3,323	3,273	0	0	······
3131030	FHANKLIN			05/16/2022		0	0	(86)		0	(86)	0	8,044	7,958	0	0	
3132258	ATLANTA	GA		05/16/2022		0		(219)	0	0	(219)	0		11,432	0	0	
3128882	MCDONOUGH			05/16/2022		0	0	121	0	0		0	14,658	14,779	0	0	
3130594	MT PLEASANT	SC		05/16/2022		0	0	(44)	)0	0	(44)	0	7,020	6,976	0	0	
3131084	SUNNYVALE			05/16/2022		0	0	(169)		0	(169)	0	12,547	12,378	0	0	
3130405	MIRAMAR BEACH	FL		05/16/2022		0	0	(160)		0	(160)	0	19, 104	18,944	0	0	
3131541	FOLSOM SAN RAFAEL			05/16/2022			0	(286)		0	(286)	0	14,460	14, 174	0	0	]
3130795 3130885	SAN RAFAEL			09/29/2021			0	(361)	1	0	(361)	0	15,60/	15,247	0	0	
3130812	VENTURA			09/29/2021		1.116.547		(147)	)n	n	(147)	n	24.801	24.654			
3131192	CARLSBAD			10/19/2022		0	0	(69)	)0	0	(69)	0	2,934	2,865	0	0	
3132144	CHINO			10/19/2022		0	0	(46)	,	0	(46)	0	2, 182	2,136	0	0	
3131918	SAN CARLOS			05/16/2022		0	0	(362)		0	(362)	0	19,258	18,897	0	0	
3129141	BLUE RIDGE	GA		09/30/2021		578,043	0	(331)		0	(331)	0	43,702	43,371	0	0	· · · · · · · · · · · · · · · · · · ·
3131866 3131603	. IRVINE	CA		09/30/2021		1, 127,860	0	(405)		0	(405)	0	26,920	26,515	0	0	[] <u>-</u>
3131826	DA CANADA FLINIRIDGE			10/19/2022		n	0۰۰۰	(113)	1		(113)	n		2.428			
3129600	ISSAQUAH			05/16/2022		0	0	(217)	1	0	(217)	0		16,473	0	0	
3131109	SCOTTSDALE	AZ		10/01/2021		744,836	0	(263)	1	0	(263)	0	15,889	15,626	0	0	
3131017	. BELLINGHAM			10/01/2021		807,836	0	(323)	1	0	(323)	0	17,839	17,517	0	0	
3131082	KENMORE			10/19/2022		0	0	(95)		0	(95)	0	4,575	4,480	0	0	
3131515	WASHINGTON	DC		05/16/2022		0	0	(252)		0	(252)	0	14,451	14, 199	0	0	· · · · · · · · · · · · · · · · · · ·
3130348	SANTA BARBARA	CA		10/19/2022		0	0	(73)		0	(73)	0	4,358	4,285 3,556	0	0	<u> </u>
31305/2	. SAN GABRIEL	.		05/16/2022		0 n	0۰	(51)			(51)		3,607		0 n		
3130308	CYPRESS	TX		10/19/2022		n	0	(189)		n	(28)	n	3.427	3.399		n	
3131087	BUCKI IN	CA	1	05/16/2022				(245)			(245)		11 230	10 085			

1	Location	on	4	5	All Mortgage	7	JJED, Hall			e/Recorded Inv			14	15	16	17	18
'	2	3	7	3	Ü	Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment	13	Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Interest Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other	Book Value (8+9-10+11)	Change in Book Value	Interest on Disposal	Consid- eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3131365	LIVERMORE			05/16/2022		0	0	(191)		0	(191)	0	14,757	14,566	0	0	
3128710	. MORGAN HILL			05/16/2022		0	0	(72)		0	(72)	0	15,008	14,937	0	0	
3131750 3128506	CHARLESTON			05/16/2022		0	0	(104)			(104)		14,526	14,422	0	0	
3131643	BURBANK			05/16/2022		0	0	(250)		0	(250)	0	10.917		0	0	
3131049	MATTHEWS	NC		10/19/2022		0	0	(47)	00	0	(47)	0	2,966	2,919	0	0	
3130873	SNOQUALMIE			05/16/2022		0	0	(174)	,	0	(174)	0	12,001	11,827	0	0	
3131416	CHARLESTON	SC		10/08/2021		600,966	0	(96)		0	(96)	0	13,512	13,416	0	0	
3130964	BOTHELL			10/08/2021		858 , 155	0	(114)	,	0	(114)	0	19,373	19,259	0	0	
3130952	LOS ANGELES			10/16/2022			0	(1/2)		0	(77)	n	12,397	12,320	0 	0	
3132037	STRAFFORD			10/12/2021		658,503	0	(237)	,	0	(237)	0	14, 154	13,917	0	0	
3131667	. CLARKSVILLE	MD		10/12/2021		827,395	0	(321)	0	0	(321)	0	19,209	18,888	0	0	
3131673	FORT WORTH	TX		05/16/2022		0	0	(497)		0	(497)	0	25,017	24,519	0	0	
3131824	NEWBURY PARK			10/19/2022		0	0	(122)	1	0	(122)	0	4,326	4,204	0	0	
3131197	SANTA MONICA			05/16/2022			0	(359)	1	0	(359)	0	21,710	21,352	0	0	
3131166	NEWARK			05/16/2022			٥	(204)	1		(264)		14,802	15,265	٥		
3131858	LOS ANGELES			05/16/2022		0	0	(163)		0	(163)	0		18.542	0	0	
3131480	MOUNT PLEASANT	SC		10/19/2021		695,314	0	(326)		0	(326)	0	14,677	14,351	0	0	
3132367	SAN JOSE			10/19/2021		1,219,097	0	(330)	)0	0	(330)	0	26,205	25,875	0	0	
3131375	LA CANADA FLINTRIDGE			10/19/2021		1,291,009	0	(181)		0	(181)	0	29,262	29,081	0	0	
3132556	SANTA MONICA			05/16/2022		0	0	(197)		0	(197)	0	11,740	11,543	0	0	
3132045	DRIPPING SPRINGS			05/16/2022		0	0	(266)		0	(266)	0	14,754	14,488	0	0	
3132066	LAS VEGAS	PA		10/20/2021		634, 122	0	(256)	1	0	(256)	0	20,253	19,998	0	0	
3132356	FALLS CHURCH	VA		05/16/2022		0	0	(276)		0	(276)	0	23. 194	22,918	0	0	
3131213	LOS ANGELES			05/16/2022		0	0	(178)		0	(178)	0	15,393	15,215	0	0	
3132179	PHOENIX	AZ		10/21/2021		584,906	0	(79)	0	0	(79)	0	12,572	12,493	0	0	
3130958	MATTHEWS	NC		10/21/2021		592, 184	0	109		0	109	0	17,955	18,064	0	0	
3130653	EDINA	MN		10/19/2022		0	0	(23)		0	(23)	0	2,485	2,462	0	0	
3131964	SANTA ROSA VALLEY			05/16/2022		0	0	(305)	1	0	(305)	0	11,302	10,996	0	0	
3132565	TEOUESTA	.  IX		10/22/2021		634.468	۰۰۰۰	(305)			(305)		14,099	13,794	0	0	
3132290	ATLANTA			10/22/2021		616,384		(200)			(200)		13,359				
3132307	WASHINGTON	DC		10/19/2022		0	0	(89)		0	(89)	0	4,270	4, 182	0	0	
3132165	AUSTIN	TX		10/19/2022		0	0	(107)	0	0	(107)	0	4,622	4,515	0	0	
3132040	LA MESA			10/26/2021		940,264	0	(367)	)0	0	(367)	0	19,797	19,430	0	0	
3131212	FRISCO	XX		10/26/2021		591,385	0	85		0	85	0	13,243	13,328	0	0	
3132234	ANNAPOLIS	.  MD		10/26/2021			0	(448)	,	0	(448)	0	24,562	24, 114	0	0	ļ
3132515	APEX	NC		05/16/2022		777,751	0	(225)	1		(225)	0			0	0	
3130827	MALIBU			05/16/2022			0	(32)	,	0	(32)	0	12.695	12.662	0	0	
3132593	PHOENIX	AZ		05/16/2022		0	0	(128)	1	0	(128)	0	8,074	7,946	0	0	
3130828	MARIETTA	GA		05/16/2022		0	0	87	0	0	87	0	12,868	12,955	0	0	
3130547	SEATTLE			10/19/2022		0	0	(67)	)0	0	(67)	0	4,058	3,990	0	0	
3132129	MEDFORD	OR		10/27/2021			0	165		0	165	0	45,765	45,930	0	0	
3132606	SOUTHLAKE	TX		10/27/2021		1,003,680	0	(599)		0	(599)	0	21,993	21,394	0	0	
3131123	MONICLAIR	NJ		05/16/2022		0	0	(120)		0	(120)	0	7,680	7,559	0	0	
3131228	PORTI AND			10/28/2021		651 054		(15/1)			(154)		12 026				

1	Locati	ion	4	5	All Mortgage	7	,an			e/Recorded Inv			14	15	16	17	18
•	2	3	7	3	Ü	Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment	13	Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Interest Prior Year	Increase (Decrease)	(Amortization)		Interest and Other		Change in Book Value	Interest on Disposal	Consid- eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3132340	THE COLONY	TX		05/16/2022		0	0	(223		0	(223)		14,626	14,403	0	0	0
3132239	MARANA	AZ		10/19/2022		0	0	(78		0	(78)	0	3,479		0	0	
3132358	NOKOMIS	FL		05/16/2022		0	0	(222)		0	(222)	0	12,028	11,805	0	0	
3132436	SAN LUIS OBISPO	UA		05/16/2022		0	0	(320	1		(320)	0	22,923	22,603			
3132846	LONG BEACH			10/19/2022			0	(93		0	(82)	0	3,659	3,577	0		
3132004	SPRINGFIELD	VA		05/16/2022		0	0	(125	1	0	(125)		8,557	8,433	0	0	
3132458	LAKEWOOD RANCH	FL		05/16/2022		0	0	(253)	1	0	(253)		13,062	12,809	0	0	
3131984	SAN RAFAEL	CA		05/16/2022		0	0	(181	)0	0	(181)	0	13, 162	12,981	0	0	
3131609	SEATTLE			05/16/2022		0	0	(228		0	(228)		11,116	10,889	0	0	
3132591	SAN DIEGO	CA		11/02/2021		1,120,560	0	(524)	,	0	(524)	0	24,012	23,488	0	0	
3131484	WESLEY CHAPEL	FL		05/16/2022		0	0	(151	)0	0	(151)	0	9,081	8,930	0	0	
3130128	LONGPORT	NJ		05/16/2022		0	0	48	0	0	48	0	14,695	14,743	0	0	
3132681	NOVATO	CA		05/16/2022		638.481	0	(148	,	0	(148)	0	11,232	11,084	0	0	
3131896 3132628	BERKELEY	IX		05/16/2022		638,481	0	(45	, ,		(45)	0	14,355	14,310			
3132596	FALLS CHURCH	UA		05/16/2022			0	(501			(501)	0	21,386	21,069	٥		
3132318	ATLANTA	GA		05/16/2022		0	0	(84		0	(84)	0	7.788	7.704			
3132141	FALLS CHURCH	VA		11/05/2021		1.295.838	0	(531		0	(531)	0	27.284	26,753	0	0	
3130294	JAMESTOWN	RI		10/19/2022		0	0	(25		0	(25)	0	2.359	2.334	0	0	
3131927	SAN MATEO	CA		10/19/2022		0	0	(90	0	0	(90)	0	3, 197	3, 107	0	0	
3133131	WATERFORD	US		05/16/2022		0	0	(133	)0	0	(133)	0	11,168	11,035	0	0	
3131083	CARLSBAD	CA		05/16/2022		0	0	( 176	00	0	(176)	0	15,686	15,510	0	0	0
3132317	JACKSONVILLE	FL		11/09/2021		615,661	0	(138)		0	(138)		12,368	12,230	0	0	
3130836	NEW ORLEANS	LA		11/09/2021		688,693	0	(254)	1	0	(254)		13,457	13,203	0	0	
3132699	BEND	OR		05/16/2022		0	0	(189		0	(189)	0	8, 175	7,986	0	0	
3132185	MILLBRAE	CA		05/16/2022		0	0	(274		0	(274)	0	21,612	21,338	0	0	
3132643	CHARLESTON	FL		05/16/2022		0	0	(116			(116)		9.489	9.355			
3132500	SANTA ANA	C4		05/16/2022				(219	1	0	(219)		12,520	12,301	٥		
3132966	AUSTIN	TX		05/16/2022		0	0	(167		0	(167)		12,707	12,540	0	0	
3131966	RANCHO PALOS VERDES	CA		05/16/2022		0	0	(292)		0	(292)		14,356	14,064	0	0	
3132131	COPPELL	TX		10/19/2022		0	0	(60	1	0	(60)		2,693	2,633	0	0	
3132363	PALM HARBOR	FL		05/16/2022		0	0	(219		0	(219)		12,758	12,539	0	0	
3132396	LOS OSOS	CA		05/16/2022		0	0	(164	1	0	(164)		17, 139	16,975	0	0	
3132719	WINCHESTER	MA		05/16/2022		0	0	(178		0	(178)		10,034	9,856	0	0	
3131894	CLARKSVILLE	MD		11/12/2021		708,323	0	(673		0	(673)		37,973	37,301	0	0	
3132744	CHESAPEAKE	VA		05/16/2022		0	ļ0	(243)		0	(243)		12,991	12,748	0	0	0
3132931	CHARLOTTE	NC		05/16/2022		0	0	(210		0	(210)			10,071	0	0	
3132912	ONTARIO	WA		11/16/2021				(158			(158)						
3132301	POULSBO	WA		11/16/2021		593, 465	n	(357	1	n	(357)	n	24.560	24.203	0	n	
3132478	CARLSBAD			10/19/2022		000,400	n	(74			(74)		3,031	2,957	0		
3132961	LOS ALAMITOS	CA	.	05/16/2022		0	0	(186		0	(186)	0	13,552	13,366	0	0	
3132494	ATLANTA	GA		05/16/2022		0	0	(182	)0	0	(182)	0	15,919	15,737	0	0	
3133064	GREAT FALLS	VA		05/16/2022		0	0	(156		0	(156)	0	15,241	15,085	0	0	
3132112	KENSINGTON	MD		05/16/2022		0	0	(225)		0	(225)		13,272		0	0	
3133014	BELMONT	CA		05/16/2022		0	0	(52)		0	(52)		11,151	11,099	0	0	
3132506	LOS ANGELES	CA		05/16/2022		0	0	(274		0	(274)	0	15,428	15, 153	0	0	
3133178	BIRMINGHAM	AL		05/16/2022		1 403 622	0	(148)		0	(148)	0	7,951	7,803	0	0	
5   5 / 8   W	LIENBICA PLAIN	MΔ		1 17 18/2021	i .	1 403 622	. 0	(38/	0		(387)	0	30.670	30 284	0		1 (

						Loans DISPO	OSED, Trans										
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		T		Recorded		F		
						Investment Excluding			Year's Other-	0 " " 1	Total	T	Investment		Foreign Exchange	Realized	Total
						Accrued	Unrealized Valuation	Current Year's	Than-	Capitalized	Change	Total Foreign Exchange	Excluding Accrued		Exchange Gain	Gain	Gain
			Loan	Date	Disposal	Interest		(Amortization)	Temporary	Deferred Interest and	in Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Disposal	Prior Year	Increase (Decrease)	/Accretion	Impairment Recognized	Other	(8+9-10+11)	Change in Book Value	Disposal	eration	Disposal	Disposal	Disposal
	MOUNT PLEASANT	or State	Туре	10/19/2022	Date	1 HOI Teal	(Decrease)	(58)		Other	(58)		2,072	2,014	опорозат	Оізрозаі	Лізрозаі
3132928	DALLAS	TY		05/16/2022				(171)			(171)		8.464	8,293		0	
3132203	LOVELAND			11/19/2021		675.697	0	(270)	1	0	(270)	0	13.156	12,886	0	0	0
	PALM BEACH GARDENS	FL		05/16/2022		0	0	(205)		0	(205)	0	10,870	10,665	0	0	0
3132219	COLLEGE GROVE	TN		05/16/2022		0	0	(179)	)0	0	(179)	0	16,228	16,050	0	0	0
0.02020	SANTA BARBARA	CA		05/16/2022		0	0	(186)	1	0	(186)		14, 198	14,012	0	0	0
3132482	COSTA MESA	CA		05/16/2022		0	0	(152)	1	0	(152)		17,858	17,706	0	0	0
3132796	LITTLETON	00		10/19/2022		0	0	(63)	1	0	(63)		2,359	2,296	0	0	0
3132947	PORT TOWNSEND	WA		05/16/2022		0	0	(183)		0	(183)		12,417	12,234	0	0	0
3132687	CHATTANOOGA	IN		05/16/2022		0	0	(143)		0	(143)		12,182	12,040	0	0	0
3131928 3132434	PHOENIX			05/16/2022		.		(118)	,	0	(118)		12,274	12,156			0
3133091	SCOTTSDALE			05/16/2022			n	(96)	,	n	(96)		10,294	10,216	۰۰	n	n
3133088	SEATTLE	WA		05/16/2022			n	(157)	n	n	(157)		10.134	9.977	n	0	n
	PORT CHARLOTTE	FL		05/16/2022			0	(131)	1	0	(131)	0		12,656	0	0	0
3133052	SNOHOMISH			05/16/2022		0	0	(280)	00	0	(280)	0	16,606	16,326	0	0	0
3131498	YORBA LINDA	CA		11/24/2021			0	(164)	00	0	(164)	0	23,781	23,617	0	0	0
3131219	SEATTLE			05/16/2022		0	0	(187)	00	0	(187)	0	12,294	12,107	0	0	0
3133377	REDWOOD CITY	CA		05/16/2022		0	0	( 176)		0	(176)	0	18,094	17,917	0	0	0
3132894	LAS VEGAS	NV		05/16/2022		0	0	(366)		0	(366)		23,885	23,519	0	0	0
	SULLIVAN''S ISLAND	SC		11/30/2021			0	(205)		0	(205)	0	18,544	18,339	0	0	0
3132929	CHARLOTTE	NC		05/16/2022		.  0	0	(165)		0	(165)	0	10,797	10,633	0	0	0
3132054	LANGLEY	CA		05/16/2022			0	(197)	1	0	(197)	0	10,949	10,752		0	
	WILMETTE	WA		05/16/2022				(118)		0	(118)		9.479	9.327			
3132773	DALLAS	TY		12/01/2021		816.990		(366)	) N		(366)	0	17.582	17.215	٥		
3131593	WAXHAW	NC		05/16/2022		0	0	(67)	)0	0	(67)	0	9.461	9,394	0	0	0
3131571	THOUSAND OAKS			12/03/2021			0	(247)	0	0	(247)	0	20,711	20,463	0	0	0
3133222	DRIPPING SPRINGS	TX		10/19/2022		0	0	(51)	00	0	(51)	0	2,566	2,515	0	0	0
3132843	CARLSBAD	CA		05/16/2022		0	0	(204)		0	(204)		12,684	12,481	0	0	0
3132820	DANVILLE	CA		05/16/2022		0	0	(115)	00	0	(115)	0	12,803	12,688	0	0	0
3133081	HOUSTON	TX		05/16/2022		0	0	(361)	00	0	(361)	0	26,670	26,308	0	0	0
	SAN JOSE			05/16/2022		.  0	0	(30)	) 0	0	(30)	0	14,074	14,044	0	0	0
3132390 3133289	LOS ANGELES		·····	05/16/2022		.  0	0	(138)		0	(138)	0		17,536	0	J0	0
3133289	K I RKI AND			05/16/2022			0	(25)		0	(25)		8,465		0		
3131257	LA QUINTA	CA CA		12/08/2021			n	(143)	1	n	(143)		12.332	12,189	٥	n	n
3131708	LARKSPUR			05/16/2022			0	(8)	)	0	(8)	0		11,189	0	0	
3133324	FAIRFIELD	CT		05/16/2022		0	0	(145)	00	0	(145)	0	11,653	11,508	0	0	0
3133018	EAGLE	ID		05/16/2022		0	0	(207)	00	0	(207)	0	13,412	13,206	0	0	0
*	PLEASANT HILL	CA		05/16/2022		0	0	(80)	00	0	(80)	0	11,558	11,478	0	0	0
	NEW ORLEANS	LA		10/19/2022		0	0	(86)	0	0	(86)	0	3,373	3,287	0	0	0
0.00	SEATTLE	WA		05/16/2022		0	0	(99)	0	0	(99)		9,391	9,292	0	0	0
3132425	PIEDMONT	CA	······	05/16/2022		.  0	0	(190)	) 0	0	(190)		26,144	25,954	0	0	0
3133275 3132576	SUGAR LAND	IX		05/16/2022		.  0	0	(99)	y0	0	(99)	0	9,466	9,367	0	0	0
31325/6	WALNUT CREEK			05/16/2022		0	0	(68)		0	(68)	0	20,348	20,280	0	0	0
3133293	PALM BEACH GARDENS			05/16/2022				(4)			(4)			8,489	٥٠		
3132724	POTOMAC	MD		12/10/2021		1,203,903	n	(320)		0	(320)			26,640	۰۰	n	n
3133519	CARL SBAD			05/16/2022			n	(215)		n	(215)			16.192	n	n	n
3133383	STIDIO CITY	CA		05/16/2022		0	0	(260)		0	(260)		13 021	12 761	0	0	0

1	Location	on	4	5	All Mortgage	7	,		e in Book Value				14	15	16	17	18
·	2	3				Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Interest Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other	Book Value (8+9-10+11)	Change in Book Value	Interest on Disposal	Consid- eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3133471	MCLEAN	VA		05/16/2022		0	0	(242)		0	(242)		13,567	13,325	0	0	
3131344	PHOENIX	AZ		12/15/2021		602,439	0	(111)	00	0	(111)	)0	11,905	11,794	0	0	
3133141	PARKLAND	FL		05/16/2022		0	0	46	0	0	46	0	14,658	14,704	0	0	
3133245	CHARLOTTE	NC		05/16/2022		0	0	(116)	, ,	0	(116)	,	10,384	10,268	0	0	
3132636	CHICAGO	CA		05/16/2022				(109)			(109)	,		8,131	٥٥		
3133114	HIGHLAND PARK	11		05/16/2022		0	0	(409)	1	0	(409)	, i	20,317	19.909	0	0	
3133080	OAKLAND			05/16/2022		0	0	(214)		0	(214)	,	10,835	10,621	0	0	
3133321	DRAPER	UT		10/19/2022		0	0	(67)	)0	0	(67)	)0	3, 155	3,088	0	0	
3133280	REDMOND	WA	.	05/16/2022		0	0	(95)		0	(95)		10,916	10,821	0	0	
3132957	LAFAYETTE		.	05/16/2022		0	0	(216)	,	0	(216)	,	14,002	13,787	0	0	
3133480	DANVILLE	CA	.	05/16/2022		0	0	(216)		0	(216)	, i	15,218	15,001	0	0	
3133004	NASHVILLE			05/16/2022		0	0	(63)	,	0	(63)	,	8,787	8,724	0	0	<u> </u>
3132461	PI YMOLITH	AZ		05/16/2022				(51)			(87)	,		7.894	٥٥	0	
3133218	CHINO			05/16/2022			٥٥	(43)	, ,		(43)	*		8.209	٥٥		
3133444	ARLINGTON	VA		05/16/2022		0	0	(190)	,	0	(190)	0	10.379			0	
3133555	SALT LAKE CITY	UT		10/19/2022		0	0	(46)	,	0	(46)	)0	2.938	2.892	0	0	
3132960	FALLS CHURCH	VA		05/16/2022		0	0	(258)	)0	0	(258)	)0	18,954	18,696	0	0	
3133313	REHOBOTH BEACH	DE		05/16/2022		0	0	(664)	)0	0	(664)	,	38,033	37,379	0	0	
3133208	CARBONDALE			05/16/2022		0	0	(268)		0	(268)		16,922	16,653	0	0	
3133508	WASHINGTON	DC		05/16/2022		0	0	(246)		0	(246)	,	17,523	17,278	0	0	
3133396	WEST LINN			05/16/2022		0	0	(270)	1	0	(270)		11,382	11,118	0	0	
3132935	NASHVILLE			05/16/2022		0	0	(209)	1	0	(209)		10,955	10,746	0	0	
3133217	DANVILLE	MA		05/16/2022				(39)		0	(39)		11,520		0	0	
3133642	LA VERNE	CA		05/16/2022		0	0	(33)		0	(33)		12,246	12,213		0	
3132794	GOLDEN			05/16/2022		0	0	(95)	1	0	(95)	, i	9.198	9.103	0	0	
3133355	CHARLOTTE	NC		05/16/2022		0	0	(66)	00	0	(66)	)0	7,726	7,660	0	0	
3132514	LA HABRA HEIGHTS			05/16/2022		0	0	(119)	,	0	(119)	,	15,855	15,736	0	0	
3133328	STEVENSON RANCH	CA		05/16/2022		0	0	(168)	00	0	(168)	,	13,970	13,802	0	0	
3133006	SARATOGA			05/16/2022		0	0	(4)	00	0	(4)	,	13,331	13,326	0	0	
3131051	FISHERS	IN		10/19/2022		0	0	(56)	00	0	(56)		3,654	3,598	0	0	
3132808	SCOTTSDALE	AZ		05/16/2022		0	0	(18)	J0	0	(18)	,	8,511	8,493	0	0	<u> </u>
3132743	SANTA RARRARA			05/16/2022		0	0	(57)	0		(57)		7,280	7,222 8.955	0	0	
3132932	EMERALD ISLE	Mr.		05/16/2022		n	o	(49)	,	n	(49)	*	9.842	9,793	۰۰	n	
3133536	PLEASANTON			05/16/2022				(240)		n	(240)						
3133405	ATLANTA	GA		01/05/2022		0	0	(659)	,	0	(659)	,	43,719	43,060	0	0	
3133348	FERNANDINA BEACH	FL		05/16/2022		0	0	(191)		0	(191)		16,691	16,500	0	0	
3133504	FREMONT	CA		05/16/2022		0	0	(100)	)0	0	(100)	)0	16,443	16,343	0	0	
3133450	LAKE WORTH	FL		05/16/2022		0	0	(45)	,	0	(45)	,	9,077	9,032	0	0	
3133407	WASHINGTON	DC	.	05/16/2022		0	0	(88)	,	0	(88)	, i	8,324	8,235	0	0	
3133447	ARVADA		.	05/16/2022	·····	0	0	(109)		0	(109)	,	11,369	11,260	0	0	·
3132302	AMHERST	NH	.	05/16/2022		0	0	(33)		0	(33)	*	7,378	7,345	0	0	]
3133374	MARIEITA	GA	.	10/19/2022		0	0	(50)		0	(50)		2,310	2,260	0	0	
3133297	DCEAN CITY	N.I.	.	05/16/2022			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	(1/1)			(1/1)	,	12.890	12,845	٥٠		
3132584	PORTLAND			05/16/2022		n	0 n	(123)		n	(123)	,	7,720	7,608	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	n	
3132761	SANTA ROSA			01/11/2022			0	(253)		0	(253)	, i	19.376	19.124	0	0	
3133402	SANTA MONICA		1	05/16/2022				(182)			(182)		11 700	11 518			

1	Location	on	4	5	All Mortgage	7	5525, man		e in Book Valu				14	15	16	17	18
·	2	3		J	Ü	Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment	10	Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Interest Prior Year	Increase (Decrease)	(Amortization) /Accretion		Interest and Other		Change in Book Value	Interest on Disposal	Consid- eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3133500	AUSTIN	TX		05/16/2022		0	0	(88)		0	(88)	00	9, 125		0	0	
3133414	CARBONDALE			05/16/2022		0	0	(192)	*	0	(192)	)0	12,712	12,519	0	0	
3133190	SARASOTA			05/16/2022		0	0	(89)	1	0	(89)	)0	11,712	11,623	0	0	
3133684	AUSTIN	ту		05/16/2022			٥٥	(166)	*		(166)	)	15.040	11,049	٥	0	
3133391	TACOMA			05/16/2022		0	0	(143)	,	0	(143)	)0	12,981	12,838	0	0	
3133616	EL CERRITO			05/16/2022		0	0	(3)	)0	0	(3)	00	13,413	13,411	0	0	
3133397	SUGAR LAND	TX		05/16/2022		0	0	(166)	) 0	0	(166)	00	14, 109	13,943	0	0	
3133554	PORTLAND	OR		05/16/2022		0	0	(107)	)0	0	(107)	00	10,301	10,195	0	0	
3132990	ALAMEDA	CA	.	05/16/2022		0	0	52		0	52	0	12,626	12,678	0	0	
3133352	KAILUA	HI	.	05/16/2022		0	0	63	0	0	63	0	13,517	13,580	0	0	0
3132915	FRASER			05/16/2022		0	0	(11)	) 0	0	(11)	)0	11,034	11,022	0	0	
3133231	VIRGINIA BEACH	VA		05/16/2022		0	0	35	0	0	35	0	13, 138	13, 173	0	0	
3133375	BOCA RATON			05/16/2022		0	0	(96)	,	0	(96)	) 0				0	
3133188	MINNEAPOLIS	FL		05/16/2022			٥	(155)	1		(56)	)		8,756	٥		
3133286	PHOENIXVILLE	PA		05/16/2022			0	(53)	,	0	(53)	0	11.405	11.352			
3133368	LOS ANGELES	CA		05/16/2022		0	0	(156)	,	0	(156)	0	17 .890	17.734	0	0	
3132764	CHERRY HILLS VILLAGE			05/16/2022		0	0	(8)	,	0	(8)	00	17,270	17,262	0	0	
3132862	FOLSOM			05/16/2022		0	0	(15)	) 0	0	(15)	00	9, 130	9,116	0	0	
3133699	METAIRIE	LA		05/16/2022		0	0	(74)	)0	0	(74)	00	12,803	12,729	0	0	
3133387	MACON	GA		05/16/2022		0	0	(156)	,	0	(156)	00	10,980	10,824	0	0	
3133592	LATHROP			05/16/2022		0	0	(26)	1	0	(26)	00	6,971	6,945	0	0	
3133620	COLLEYVILLE	TX		05/16/2022		0	0	(102)	1	0	(102)	00	12,839	12,738	0	0	
3133417	OAK HILL	VA		05/16/2022		0	0	(168)	,	0	(168)	0	15,931	15,764	0	0	
3133542	JUPITER			05/16/2022		0	0	(20)		0	(20)	)0	15,286	15,266	0	0	
3133618	PROSPER			10/19/2022			0	(30)	*		(49)	1		3, 124		0	
3133254	LAFAYETTE			05/16/2022			0	(173)	,		(49)		18.124				
3133596	SAN MATEO	CA		10/19/2022		0	0	(46)	,	0	(46)	0	3.810	3.764	0	0	
3132257	CRESTWOOD	КҮ		05/16/2022		0	0	(53)	)0	0	(53)	00	8,694	8,641	0	0	
3133336	LAS VEGAS			05/16/2022		0	0	(96)		0	(96)	0	11, 129	11,033	0	0	
3133427	AUSTIN			05/16/2022		0	0	(115)	) 0	0	(115)	0	12,584	12,469	0	0	
3133674	TACOMA			10/19/2022		0	0	(97)	)0	0	(97)	00	6,066	5,969	0	0	
3133656	OCEAN CITY	NJ	.	10/19/2022		0	0	(71)	/	0	(71)	)0	5,480	5,409	0	0	
3133575	BOZEMAN	MT	.	10/19/2022		0	0	(66)	,	0	(66)	,	3,389	3,323	0	0	
3133678	MOSELEY	VA	.	10/19/2022		0	0	(49)	,	0	(49)	) 0	2,791	2,741	0	0	
3133709	COLTS NECK			10/19/2022		0	0	(42)	/	0	(42)	J0	2,268	2,226	0	0	]
3133665	NEW BRAUNFELS			10/19/2022			0	(46)	,		(46)		3,207	3,162	0	0	
3132287	PARKLAND			05/16/2022		۰۰	0 n	(30)	*		(30)	,			0		
3133638	SANTA ROSA BEACH	Fl		05/16/2022		n	n	(187)	,	n	(187)	)n	30.254			o	
3133481	CHARLESTON	SC		05/16/2022			0	(95)	,	0	(95)	0	9,557	9.462	0	0	
3132886	LIVERMORE		.	10/19/2022		0	0	(19)	*	0	(19)	)0	3,791	3,772	0	0	
3133455	SANTA ROSA			05/16/2022		0	0	(124)	) 0	0	(124)	0	10,949	10,825	0	0	
3133607	FALLS CHURCH	VA	.	10/19/2022		0	0	(70)	,	0	(70)	00	4,014	3,944	0	0	
3133648	AUSTIN	TX	.	05/16/2022		0	0	(3)	,	0	(3)	0	12,981	12,978	0	0	
3132972	NEWTOWN	CT	.	05/16/2022		0	0	(1,875)	*	0	(1,875)	)0	111,995	110,120	0	0	
3133520	COLTS NECK	NJ	.	05/16/2022		0	0	(303)	*	0	(303)		18,460	18,157	0	0	
3133852	DALLAS			05/16/2022		0	J0	(63)	,	0	(63)	,		11,033	0	0	
	I PILLIVER	Δ1	i	111/10/2022		. 0	. 0	(41)	0		ι (Δ1)	0	2 445	2 41)4	0		

1	Loca	ation	4	5	All Mortgage	7	,and			e/Recorded Inv			14	15	16	17	18
·	2	3	Loan	Date	Disposal	Book Value/ Recorded Investment Excluding Accrued Interest	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued Interest on	Consid-	Foreign Exchange Gain (Loss) on	Realized Gain (Loss) on	Total Gain (Loss) on
Loan Number	City	State	Type	Acquired	Disposal	Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other	Book Value (8+9-10+11)	Change in Book Value	Disposal	eration	Disposal	Disposal	Disposal
3133755	BOCA RATON	FL		05/16/2022		0	0	(44)	0	0	(44)	0	9,982	9,938	0	0	
3133643	CHALFONT	PA		10/19/2022		0	0	(34)	0	0	(34)	0	3,053	3,019	0	0	
3133727	WESLEY CHAPEL	NC		05/16/2022		0	0	(2)	00	0	(2)	0	10,704	10,702	0	0	
3133653	CHARLOTTE	NC		05/16/2022		0	0	41	0	0	41	0	11,544	11,585	0	0	
31335223133706	LOS ANGELES	CA		05/16/2022		0	0	(43)	0	0	(73)	0	12,894	12,822		0	
3133556	SANTA MONICA	CA		05/16/2022			٥٥	(264)			(264)	0	17, 469	17,204	٥٥		
3133739	MORAGA	CA.		10/19/2022		0	0	(83)		0	(83)	0	4.725	4,642	0	0	
3133284	BOTHELL	WA		05/16/2022		0	0	11	0	0	11	0	11,904	11,915	0	0	
3133129	ARROYO GRANDE	US		10/19/2022		0	0	(45)	0	0	(45)	0	3,485	3,441	0	0	
3133747	METAIRIE	LA	ļ	05/16/2022		0	0	(117)	0	0	(117)	0	11,629	11,511	0	0	
3133635	ABSECON	NJ		05/16/2022		0	0	(32)	00	0	(32)	0	8,354	8,322	0	0	
3133896	ELK GROVE	CA	·····	10/19/2022		0	0	(50)	·····0	0	(50)	0	2,816	2,766	0	0	
3134035	PASADENA	CA		05/16/2022		0	0	56	0	0	56	0	12,449	12,505	0	0	
3133541	CLARKSVILLE	VA		10/19/2022			٥٥	(32)			(52)		3.509	3,467	٠	0	
3133807	YORBA LINDA	CA		05/16/2022		0	0	(123)		0	(123)	0	10,220	10.097		0	
3134013	FAIRFIELD	CA		05/16/2022		0	0	(49)		0	(49)	0		10.530	0	0	
3133994	CARLSBAD	CA		05/16/2022		0	0	(21)	0	0	(21)	0	24,348	24,327	0	0	
3133898	SEATTLE	WA		05/16/2022		0	0	(131)	0	0	(131)	0	17,993	17,863	0	0	
3133967	CHULA VISTA	CA		05/16/2022		0	0	63	0	0	63	0	8,383	8,445	0	0	
3133768	MCLEAN	VA		05/16/2022		0	0	(61)	0	0	(61)	0	23,259	23, 197	0	0	
3133776	INLET BEACH	FL		10/19/2022		0	0	(64)	0	0	(64)	0	3,640	3,576	0	0	
3133963	SAN DIEGO	CA		05/16/2022		0	0	103	0	0	103	0	28,521	28,625	0	0	
3133864	DORAL	FL		05/16/2022		0	0	26	0	0	26	0	8,637	8,664	0	0	
3133786	DAKLAND	CA		10/19/2022		0	0	(16)	0	0	(24)	0	2,607	2,582 2,512		0	
3134244	POTOMAC	MD A		10/19/2022			٥٥	(94)	0		(94)		4.769	4,675	٥٥		
3133918	AUSTIN	TX		10/19/2022		0	0	(57)	0	0	(57)	0	2.416	2.358	0	0	
3133924	MEMPHIS	TN		10/19/2022		0	0	(48)	0	0	(48)	0	2.939	2,891	0	0	
3133949	LAS VEGAS	NV		05/16/2022		0	0	33	0	0	33	0	8,535	8,568	0	0	
3133784	EAGLEVILLE	PA		05/16/2022		0	0	64	0	0	64	0	11,470	11,534	0	0	
3133817	SAN JOSE	CA		05/16/2022		0	0	(100)	0	0	(100)	0	13,720	13,620	0	0	
3134177	SAN BRUNO	CA		10/19/2022		0	0	(57)	0	0	(57)	0	4,091	4,034	0	0	
3134256	PORTLAND	OR		10/19/2022		0	0	(98)	0	0	(98)	0	3,492	3,394	0	0	
3134051	ANNAPOLIS	MD		05/16/2022		0	0	148	0	0	148	0	34,806	34,954	0	0	
3133844	JOHNS CREEK	GA		10/19/2022		0	0	(15)	0		(15)		2, 193	2, 178	0	0	
3134123	MONROE	FL		10/19/2022		n	۰۰	(58)	n	n	(53)	n	2,3/5	2,339	۰ ۱	0	
3134167	FREMONT	CA		10/19/2022				(59)		n	(59)	n	3,910	3,851	n		
3133705	METAIRIE	LA		05/16/2022		0	0	(17)	0	0	(17)	0	10,545	10,527	0	0	
3134252	PASO ROBLES	CA		10/19/2022		0	0	(40)	0	0	(40)	0	2,684	2,644	0	0	
3134119	LAKE STEVENS	WA		10/19/2022		0	0	(39)	0	0	(39)	0	2,050	2,012	0	0	
3134145	CONCORD	CA		10/19/2022		0	0	(32)	0	0	(32)	0	2,623	2,591	0	0	
3133830	MIAMI	FL	·····	10/19/2022		0	0	(163)		0	(163)	0	6, 181	6,018	0	0	
3134215	DENVER		·····	10/19/2022		0	0	(124)		0	(124)	0	4,754	4,630	0	0	
3134222	HIGHLANDS	NJ		10/19/2022		0	0	(58)		0	(58)	0	2,640	2,582	0	0	
3133816	GRAFORD	IX		10/19/2022	·····	0	0	(49)	0	0	(49)	0	8,667	8,618 4,615	0	0	
3133815	CRYSTAL BEACH	FI		10/19/2022		n	۰۰	(/1)	n		(/1)	n	2.623	2.582	٥	n	
2122702	AUSTIN	ту	1	10/10/2022	l			(42)			(42)		2 688	2 670			

1	Location	on	4	5	All Mortgage	7	JOLD, Hall		e in Book Value				14	15	16	17	18
,	2	3	4	5	6	Book Value/ Recorded	8	9	10 Current	11	12	13	Book Value/ Recorded	15		17	10
Loan Number	Citv	State	Loan Type	Date Acquired	Disposal Date	Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	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	Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3134005	WHEATON	L	.,,,,,	10/19/2022	24.0	0	0	(50)		0	(50)	0	2,591	2,541	0	0	
3133789	PORTLAND	OR		10/19/2022		0	0	(32)		0	(32)	0	3,424	3,393	0	0	
3134261	EXETER			10/19/2022		0	0	(23)	0	0	(23)	0	2,731	2,709	0	0	0
3134067	WHITESTONE	NY		05/16/2022		0	0	558	0	0	558	0	292,542	293, 100	0	0	0
3134200	SAINT HELENA ISLAND	SC		10/19/2022		0	0	(62)	0	0	(62)	0	2,238	2,176	0	0	0
3134290 3134239	NAPLES	FL		10/19/2022		0	0	(42)		0	(42)	0	1,886	1,844	0	0	
3134353	ELIZABETH			10/19/2022		0		(39)		0	(39)	0	3.141	3,101	0	0	
3133581	THOMPSONS STATION	TN		10/19/2022		0	0	(33)	0	0	(33)	0	4.440	4.407	0	0	
3133928	EAGLEVILLE	PA		10/19/2022		0	0	2	0	0	2	0	3, 140	3, 142	0	0	
3134096	FOLLY BEACH	SC		10/19/2022		0	0	(42)	0	0	(42)	0	2,966	2,924	0	0	
3134313	LAS VEGAS		· ·····	10/19/2022		0	0	(61)	0	0	(61)	0	2,537	2,476	0	0	
3134324	SILVER SPRING	MD	·····	10/19/2022		0	0	(58)	J0	0	(58)	0	3,499	3,441	0	0	G
3134227	SANTA BARBARA			10/19/2022		0	0	(55)	0	0	(55)	0	3,014	2,959 4,118		0	
3134364	LOS ANGELES			10/19/2022			٥٥	(55)			(55)			3, 147	٥		
3134351	BAXTER	TN.		10/19/2022		0	0	(33)	0	0	(33)	0	5.069	5.036	0	0	
3134248	BRIGHTON			10/19/2022		0	0	(27)	0	0	(27)	0	2,116	2,089	0	0	0
3134287	HONOLULU	HI		10/19/2022		0	0	(72)	0	0	(72)	0	3,484	3,412	0	0	0
3134299	MIDDLETOWN	MD		10/19/2022		0	0	(57)	0	0	(57)	0	2,539	2,482	0	0	0
3133930	MIRAMAR	FL		10/19/2022		0	0	5	0	0	5	0	3,879	3,884	0	0	
3134049	PORTLAND	OR		10/19/2022		0	0	24	0	0	24	0	2,278	2,302	0	0	·  0
3134275 3134077	COLORADO SPRINGS			10/19/2022		0	0	12	0	0	12	0	2, 106	2,118	0	0	
3134339	IRVINE			10/19/2022		0	٥٥	(51)	0		(54)	0	4.352	4.301			
3132901	SPRINGFIELD	TN.		10/19/2022		0	0	(25)	0	0	(25)	0	3.574	3,549	0	0	
3134025	RIVERSIDE			10/19/2022		0	0	39	0	0	39	0	3,388	3,427	0	0	
3134274	WANTAGH	NY		10/19/2022		0	0	(39)	0	0	(39)	0	3,000	2,961	0	0	0
3133871	LEESBURG	VA		10/19/2022		0	0	(9)	0	0	(9)	0	4,017	4,008	0	0	0
3134308	DAVIDSON	NC		10/19/2022		0	0	(29)	0	0	(29)	0	2,399	2,370	0	0	0
7134539	FAYETTEVILLE	NC		09/23/2022		0	0	(3)	0	0	(3)	0		154	0	0	0
7134566	GLASSBORO			09/23/2022			٥٥	(10)	0		(14)		258		0	0	
7134546	DETROIT	MI		09/23/2022		0	0	(9)	0	0	(9)	0		239	0	0	
7134524	READING	PA		09/23/2022		0	0	(2)	0	0	(2)	0	179	178	0	0	0
7134551	DAYTON	OH		09/23/2022		0	0	(4)	0	0	(4)	0	290	286	0	0	0
7134545	DAYTON	OH		09/23/2022		0	0	(9)	0	0	(9)	0	236	227	0	0	C
7134567	LANSDOWNE	PA		09/23/2022		0	0	1	0	0	1	0	258	259	0	0	-   C
71345507134563	ARLINGTON			09/23/2022		0	0	(13)	J0	0	(13)	0	358	345	0	0	
7134563	KIVEHUALE	DA		09/23/2022			0	(10)		0	(10)		268	257	0	0	
7134537	SEMINOLE			09/23/2022			n	(2)		0	(2)		579	560	0	0	
7134559	HAGERSTOWN	MD		09/23/2022		0	0	(6)	0	0	(6)	0		143	0	0	
7134536	NEWARK	NY		09/23/2022		0	0	(4)	0	0	(4)	0	131	128	0	0	
7134558	CAHOKIA			09/23/2022		0	0	(5)	0	0	(5)	0	364	358	0	0	C
7134538	CLEVELAND	OH	· · · · · · · · · · · · · · · · · · ·	09/23/2022		0	0	(3)	0	0	(3)	0	129	126	0	0	
7134543	BROOKHAVEN	PA	· · · · · · · · · · · · · · · · · · ·	09/23/2022		0	0	(1)	0	0	(1)	0	211	210	0	0	C
7134565	MADISON	OH		09/23/2022		0	0	0	J0	0	0	0	223	223	0	0	
7134564 7134542	NEWBURGH	NY		09/23/2022			0	(20)			(20)		560	539	0	0	
7134560	MII WALKEE			09/23/2022			0	(10)			(10)		266			J	

				Showing 1 5	All Mortgage	Loans DISPO	JSED, Trans			the Current Y e/Recorded Inv			4.4	45	10	47	40
1	Locatio	3	4	5	6	Book Value/	8	Gnange	e in Book Value	e/Recorded Inv	restment 12	13	14 Book Value/	15	16	17	18
	Z					Recorded	0	9	Current	''	12	13	Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
7134529	PR0V0	UT		09/23/2022		0	0	(14)	00	0	(14)	0	1,029	1,015	0	0	0
7134528	CHICAGO	IL		09/23/2022		0	0	(5)	, ,	0	(5)	0	151	146	0	0	0
7134555	HOUSTON	TX		09/23/2022		0	0	(13)	00	0	(13)	0	362	349	0	0	0
7134533	SEDALIA			09/23/2022		0	0	(5)	)0	0	(5)	0	138	133	0	0	0
7134557	DAYTON	OH		09/23/2022		0	0	(6)	)0	0	(6)	0	178	173	0	0	0
7134535 7134540	PLAINS TOWNSHIP			09/23/2022		0	0	(2)	)	0	(2)	0	305	302		0	
7134562	VASS	PA		09/23/2022			0	1	٥		1		253	254	٥	0	
7134556	HOPEWELL	VΔ		09/23/2022		0	0	(7)	0	0	(7)	0		195	0	0	
7134534	SEDALIA	MO		09/23/2022		0	0	(7)	0	0	(7)	0			0	0	
7134561	TOLEDO	OH		09/23/2022		0	0	(3)	)0	0	(3)	0	154	150	0	0	
7134552	OCALA	FL		09/23/2022		0	0	(3)	)0	0	(3)	0	2,897	2,895	0	0	c
7134530	PHILADELPHIA	PA		09/23/2022		0	0	4	0	0	4	0	190	194	0	0	0
7134526	ORCHARD PARK	NY		09/23/2022		0	0	(3)	00	0	(3)	0	195	192	0	0	0
7134548	AKRON	OH		09/23/2022		0	0	(11)	00	0	(11)	0	289	278	0	0	0
7134525	LONG BRANCH	NJ		09/23/2022		0	0	11	0	0	11	0	1,302	1,313	0	0	0
7134547	AKRON	OH		09/23/2022		0	0	(3)	00	0	(3)	0	183	180	0	0	
7134527	CHARLEROI	PA		09/23/2022		0	0	(1)	00	0	(1)	0	128	127	0	0	
7134549 7134532	PALATKA			09/23/2022		0	0	(7)	) 0	0	(7)	0	199	192	0	0	·
7134532	READING			09/23/2022		0	0	0	0	0	0	0	211	211	0	0	
7134531	BINGHAMTON	MV		09/23/2022				(2)	)o		(2)		204	200	٥٠	0	
7134553	PHILADELPHIA	PΔ		09/23/2022		0	0	(1)	,,	0	(1)		273	272	٥		
7134836	HARTFORD			10/14/2022		0	0	(1)	)0	0	(1)	0	329		0	0	
7134814	BALTIMORE	MD		10/14/2022		0	0	(4)	0	0	(4)	0		141	0	0	
7134841	BALCH SPRINGS	TX		10/14/2022		0	0	(2)	)0	0	(2)	0	320	318	0	0	
7134837	PHILADELPHIA	PA		10/14/2022		0	0	0	0	0	0	0	266	266	0	0	0
7134815	WINDHAM	CT		10/14/2022		0	0	(8)	00	0	(8)	0	207	200	0	0	C
7134820	OAK LAWN	IL		10/14/2022		0	0	7	0	0	7	0	355	361	0	0	0
7134842	LAPLACE	LA		10/14/2022		0	0	(8)	00	0	(8)	0	345	336	0	0	
7134816	. NORTH HUNTINGDON	PA		10/14/2022		0	0	(6)	)0	0	(6)	0	234	228	0	0	
7134838 7134843	BALTIMORE	MD		10/14/2022		0	0	(4)	0	0	(4)	0	162	158	0	0	0
7134821	I FEDS			10/14/2022		0		(4)	)		(4)			231		0	
7134806	COLUMBUS	MS		10/14/2022		n	n	(7)	n	n	(6)	n		1/17	 n	n	n
7134828	JACKSON	TN		10/14/2022		0		4		0	4	0		240		0	
7134811	NEW LONDON			10/14/2022		0	0	(2)	0	0	(2)	0	375		0	0	
7134833	WILMINGTON	DE		10/14/2022		0	0	(3)	)0	0	(3)	0	167	164	0	0	
7134829	ABILENE	TX		10/14/2022		0	0	(5)	)0	0	(5)	0	192	188	0	0	
7134812	BALTIMORE	MD		10/14/2022		0	0	(7)	0	0	(7)	0	286	279	0	0	0
7134834	UPPER DARBY	PA		10/14/2022		0	0	0	0	0	0	0	126	126	0	0	0
7134808	YONKERS	NY		10/14/2022		0	0	9	0	0	9	0	811	821	0	0	0
7134813	BELLEVILLE	.		10/14/2022		0	0	(2)	)0	0	(2)	0	243	241	0	0	0
7134835	FRESNO	CA		10/14/2022		0	0	(12)	) 0	0	(12)	0	690	678	0	0	J
7134809	ATLANTA			10/14/2022		0	0	2	0	0	2	0	203	205	0	0	
7134840 7134825	BIRMINGHAM	.		10/14/2022		0	0	1	0	0	1	0	209		0	0	
7134847	FOX POINT	WI		10/14/2022				(10)	/o		(10)		209		٠٠		
7134803	PHILADELPHIA	PA		10/14/2022		n	n	n (10)	,		(10)	n		101		n	
7134797	VALDOSTA	GA		10/14/2022		n	n	(2)	)n	n	(2)	n	82	80	n	n	
713/830	DETROIT	MI		10/14/2022				(6)		0	(6)	0	310	313	٥		

### **SCHEDULE B - PART 3**

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

4	1 4:		1 4 1	5	6	7	JOED, Hank	Change		e/Recorded Inv			14	15	16	17	18
1 '	Location		4	Э	6	Book Value/	8	Change		-		40	Book Value/	15	16	17	18
	2	3					8	9	10	11	12	13					
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign	D !! !	<b>-</b>
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
			1			Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
7134826	GALLOWAY TOWNSHIP	NJ	.    .	10/14/2022		0	0	(7)	0	0	(7	)0	184	177	0	0	
7134804	PHILADELPHIA	PA		10/14/2022		0	0	(1)	0	0	(1	)0	202	202	0	0	(
7134831	LINCOLN PARK	MI	.    .	10/14/2022		0	0	(3)	0	0	(3	)0		135	0	0	
7134805	PHILADELPHIA	PA	.    .	10/14/2022		0	0	(1)	0	0	(1	)0	104	103	0	0	
7134798	PAULSBORO	NJ	.    .	10/14/2022		0	0	(7)	0	0	(7	)0		223	0	0	
7134832	JEFFERSON CITY	TN	.    .	10/14/2022		0	0	(4)	0	0	(4	)0		322	0	0	
7134810	BALTIMORE	MD	.    .	10/14/2022		0	0	(3)	0	0	(3	)0		131	0	0	
7134799	KANSAS CITY	MO	.    .	10/14/2022		0	0	(4)	0	0	(4	)0	183	179	0	0	
7134817	JONESBORO	GA	.    .	10/14/2022		0	0	(6)	0	0	(6	)0	244	238	0	0	
7134839	HOPEWELL	VA	.    .	10/14/2022		0	0	0	0	0	0	0	273	273	0	0	
7134800	PORTSMOUTH	VA	.    .	10/14/2022		0	0	0	0	0	0	0		301	0	0	
7134822	DECATUR	AL		10/14/2022			0	(6)	0	0	(6	)0		224	0	0	·
7134844	SCRANTON	PA	. [	10/14/2022		0	0	(2)	0	0	(2	)0	179	177	0	0	
7134818	PHILADELPHIA	PA	.   [.	10/14/2022			0	(1)	0	0	(1	)0	127		0	0	l
7134801	FORT WORTH	TX	. [ [.	10/14/2022			0	2	0	0	2	0		483	0	0	
7134845	MIDDLETOWN	NY	. [	10/14/2022			0	0	0	0	0	0		352	0	0	
7134823	HUNTSVILLE	AL	. [ [.	10/14/2022			0	(7)	0	0	(7	)0	248	241	0	0	
7134819	YEADON	PA		10/14/2022			0	(1)	0	0	(1	)	127	126	0	0	
7134846	PARKERSBURG	WV		10/14/2022		0	0	(1)	0	0	(1	)	457	456	0	0	
7134824	DECATUR	AL.		10/14/2022		0	0	(5)	0	0	(5	)	196	190	0	0	
7134807	LINWOOD	PA		10/14/2022			0	6	0	0	6		236	241	0	0	
	KANSAS CITY	MO		10/14/2022			0	(3)	0		(3	)	307	303	0	0	
. 10 1002	PHII ADEI PHIA	PA		10/14/2022		n	0	(20)	0	n	(20	) 0	525	504	n	n	1
	KENNEWICK	WA		10/19/2022		n	n	47	n	n	47	n	1 541	1.588	n	n	
	READING	P4	.    -	12/22/2022		0	0	(1)	0	0	(1	) 0	122		0	0	
0299999. Mortgages with			.    -	12, 22, 2022		2.767.115.556	0	(98, 101)	2.181.460	n	(2.279.561	)	124.488.976		n	n	)
0599999 - Totals	ii partiai ropayiiionto					3.613.216.827	0	( , , ,	6.401.683	(27.292	. , .,.	,	, , , , ,	77	(18,518,119)	1 0	(18,518,11
UJJJJJJ - I Ulais						3,013,210,821	U	244,873	0,401,083	(21,292	/ (0, 184, 100	/ / / / / / / / / / / / / / / / / / / /	525,249,920	900,007,002	(10,518,119)	<i>J</i>   0	(18,518,11

Showing Other Long-Term Invested Assets OWNED December 31 of Current	Other Long-Term Invested Assets OWNED Decer	mber 31 of Current Yea
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						Showing Other Long-Ter	m Invested A	Assets OWN	IED Dece	ember 31 of	Current Ye	ear								
1	2	3	Loc	cation		6	7	8	9	10	11	12	Cha	nge in Bool	k/Adjusted 0	Carrying Val	ue	18	19	20
			4		5		NAIC						13	14	15	16	17	] ]		1
			•		-		Designation,								Current					1
							NAIC							Current	Year's		Total			1
							Designation					Book/		Year's	Other-		Foreign			
							Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
							and					Carrying		ciation)	Temporary	ized	Change in		ment	
							SVO					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP							Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-						Name of Mandan			Type	A -41	Fair			`			,			
	Name of Description	0-4-	0"		o	Name of Vendor	strative	Originally	and	Actual		Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	Oity		State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
	Project Bard BRED Repo Loan (AIG)		Various		GBR			03/30/2021		2,069,405	1,875,723	1,819,013	8,487	0	0	0	(222,376)	80,945		
	90 Long Acre		London		GBR			03/28/2022		18,939,586	0	17,631,156	(152,980)	95,952	0	(188,367)	(1,308,431)	652,815	24,097,957	
1	Silver (BREDS)		Various		AUS			06/20/2022		76,317,943	75,904,573	74,966,884	(650,308)	21,021	0	0	(1,351,059)	2, 121, 456		
E	EDGE		London		GBR			07/26/2022		13,979,706	14, 175, 554	14,097,474	(122,324)	76,289	0	(124,274)	117,769	345,767	33,901,819	
	The Spiral		NEW YORK		NY			01/29/2019		61,026,870	60,934,633	61,026,870	(143,664)	653,949	0	(133,942)		2,654,065	32, 397, 297	
	1105 West Peachtree		Atlanta		GA			09/03/2020		39,892,018	40,279,507	39,892,018	(122,912)	168,924	0	0		2,034,754	8,702,884	
	Marriott Newport Beach		Newport Beach		CA			01/26/2021		13,439,797	13,403,057	13,439,797	(4,665)	61,466	0	0		1,069,427		
F	Palomino Business Park		Norco		CA			03/25/2022		10,523,705	10,420,163	10,523,705	(7,734)	39,094	0	0		351, 173	14,420,155	
	St. Regis Condos	l	Boston		MA			03/25/2022		34.040.570	34,213,969	34,040,570	(152,442)	125,011	0	0		1.964.766	3,712,236	
	on-Registered Private Funds - Mortga	age I oa	ns - Unaffiliated		· ·				1	270,229,600	251,207,179	267,437,487	(1.348,542)		0	(446.583)	(2.764.097)	11,275,168	117.232.348	
	GRESHAMQUANT - ACAR FUND. L.L.C	l coa	New York City		NY	GRESHAMOUANT		08/30/2019		20.000.000	38,292,910	38,292,910	4.306.684	1,241,700	0	(410,000)	(2,704,007)	11,270,100	117,202,040	6.459
	oint Venture Interests - Fixed Income	NAIC	,	ianad by th				00/30/2019		20.000.000	38.292.910	38,292,910	4.306.684	0	0		0			XXX
		- NAIC		signed by tr			1			,,	. , . , .	. , . , .	4,306,684	0	0	U	0	0	U	
	AAS BidCo, LLC		Houston		TX	AAS BidCo, LLC		04/30/2021		402,000	402,000	402,000	0	0	0		0	0		6.000
	Agent Capital Fund II, L.P		Waltham		MA	Agent Capital		05/14/2021		3,033,453	3,051,889	3,051,889	(51,991)	0	0		0	(222,218)	5,567,087	4.500
	AIG DECO Fund II, LP		New York		NY	AIG DECO Fund II, LP		09/28/2021		571,316,176	610 , 344 , 058	610 , 344 , 058	39, 144, 814	0	0		0	630 , 123	133,667,000	
	AIG DECO Fund II, LP		New York		NY	AIG DECO Fund II, LP		09/28/2021		97,343,334	100 , 876 , 558	100,876,558	3,533,224	0	0		0	134,586		10.595
1	AIG LIQUID ALTERNATIVE EQUITY ALPHA FUND, LLC					AIG LIQUID ALTERNATIVE EQUITY ALPHA														
			New York		NY	FUND, LLC		08/10/2021		7,000,000	6,099,016	6,099,016	(330,726)	0	0		0	0		12.500
1 !	Alpinvest Co-Investment Fund (Onshore) VIII,		New York		NY									_	_		_			
l	L.P ALPINVEST SECONDARIES FUND (ONSHORE) VII, L.P.		New York		NY	Carlyle Group		10/15/2020		1,616,374	1,450,147	1,450,147	(191,548)	0	0		0	264,738	1,602,020	0.212
	ALPINVESI SECONDARIES FUND (UNSHURE) VII, L.P.		Washington, DC		DC	Carlyle Group		03/06/2020		499.983	488 . 148	488 . 148	(83,609)				0	152.263	000 045	0.007
			Washington, DC		DC	American Securities Capital Partners,		03/06/2020		499,983	488 , 148	488 , 148	(83,609)	0	0		0	152,263	680,915	0.067
	AMERICAN SECURITIES PARTNERS V. LP		New York		NY	L.P		10/02/2008		17.126	16.019	16.019	(1, 107)	0	0		0	0	2.360.048	0.537
1	Ampersand CF. L.P.		Welleslev		MA MA	Ampersand Capital Partners		11/01/2020		2.286.574	3.244.062	3.244.062	711.756					1.870.524	2,300,040	0.913
	AP Tundra Holdings LLC		St. Louis		MA	Apollo Global Management		12/29/2020		2,260,374	328.502			0	0		0	1,670,324		0.913
	AP lundra Holdings LLC		New York City		MU NV			08/17/2022		274,082			(49,602)	0	0		0	8,829	45 000 000	
					141	Apollo Global Management					(49,602)	(49,602)		0	0		0	0	15,000,000	
	Atlas Capital Resources IV LPAtlas Capital Resources IV LP		Greenwich		CT	Atlas Holdings LLC		04/01/2021		10,211,057	10,335,597	10,335,597	124,540	0	0		0	(408,519)	34,448,873	1.488
	SICAV-RAIFSICAV		Munich			Aurelius Group		04/27/2021			2,068,363	2,068,363	1,249,322	0	0		16,724	(269,829)	12,700,113	3.710
	BALMORAL INVESTMENTS II. LP		Los Angeles		CA	Balmoral Advisors		08/26/2011		/03, 110	4.920.669	4,920,669	2,221,381	0	0		10,724	(209, 629)	12,700,113	13.290
	BERTRAM GROWTH CAPITAL I		Woodside		CA	Balmoral Advisors		08/26/2011			4,920,669	4,920,669	(254.059)	0	ļū		J	489,293	0 171 010	
	BERIHAM GHOWIH CAPITAL IBlackstone Property Partners Abacus Co-		#000S10e		UA	Dertram Capital		01/11/200/		238,2/4	259,306	259,306	(254,059)	0	l		J	0	2, 171, 312	3.430
	Investment 2 L.P	1	New York		NY	Blackstone Group		08/04/2022		21,437,759	22,169,009	22, 169,009		n	n	I	n	38,055	3,562,241	3.072
	Carlyle Alternative Opportunities Fund. L.P.		Washington, DC		DC	Carlyle Group		12/14/2018		4.713.277	6.165.573	6. 165.573		n	n	[	n	110.787	478.140	
	Carlyle Alternative Opportunities Fund, L.P.		Washington, DC		DC	Carlyle Group		12/14/2018		14,647,907	19, 161, 345	19, 161, 345	1, 157, 641	۰۰			n	344,307	1,485,963	
	Carlyle Asia PE Alternative Opportunities		masiffigion, Do			variyie didup		12/ 14/ 2010		14,047,307	13, 101,343	13, 101, 343	1, 101,041						1,400,300	5.072
	Fund, L.P.		Washington, DC		DC	Carlyle Group		12/31/2018		1.851.928	1.973.185	1.973.185	(128.796)	0	0		0	22 .834	681.959	1.496
	Carlyle Credit Opportunities Fund, L.P		Washington, DC		DC	Carlyle Group		05/01/2019		2.415.997	2,828,726	2,828,726	171,842	0	0		0	200.331	797,058	
	Carlyle Europe Partners V. S.C.Sp		Bithourg			Carlyle Group		02/21/2019		914 .474	1.357.212	1.357.212	294 . 704	n	n	[	(92.226)	(41.953)	917,057	
	Carlyle Europe Partners V. S.C.Sp		Bitbourg			Carlyle Group		02/21/2019		3.252.734	4,827,485	4.827.485	1,048,241	۰۰			(328,038)	(41,953)	3,261,890	
	Carlyle Global Partners II, L.P		Washington, DC		DC:	Carlyle Group		01/25/2019			953,466	953,466	(48, 158)	۰۰			(020,000)	(149,224)	1,226,198	
	Carlyle Global Parthers II, L.P		"aSIIIIIgtoII, DC			variyie dibup		01/23/2019		900,732	903,400	903,400	(48, 158)	0	J		J	1,00/	1,220, 198	0.120
	S.C.So.	1	Bitbourg			Carlyle Group		12/21/2018		622.496	896 . 438	896 . 438	89.825	n	n	1	n	110.793	1,612,110	0.100
	Carlyle International Energy Partners II,		5. (bod) 9					12/21/2010		022, 730							I		1,012,110	
	S.C.Sp.		Bitbourg			Carlyle Group		12/21/2018		2,420,819	3,486,149	3,486,149	349,321	0	0		0	430,862	6,269,318	0.380
	Carlyle Partners VIII. L.P.		Washington, DC		DC	Carlyle Group		06/19/2022		377,311	428 . 879		51.568	0	0		0	(97,337)	2.727.653	
	Carlyle Property Investors L.P.	l	Washington, DC		DC	Carlyle Group		07/01/2019		2.199.000	3.296.762	3.296.762	527.378				0	122.788		0.093
	Charlesbank Equity Fund X, LP	1	Boston		MA	Charlesbank Capital Partners, LLC		12/01/2020	L	7,250,045	7,854,083	7,854,083	451,222	n	n		n	(69,341)	10,504,561	0.608
	Clarus Lifesciences III. L.P.		Cambridge		MA	Blackstone Group		10/02/2014		9.460.756	3.812.031	3.812.031	(7,021,908)	n	n		n	1.022.482	700.000	
	UIRIUG LIIUGUITIUTO III, L.F		valid Luye		M/\	DIAGNOTORIG GLOUP		10/02/2014	l			1	1 (1,041,900)	U	U		U	1,044,404		

### **SCHEDULE BA - PART 1**

1	2	2	Location		Showing Other Long-Ter	7	ASSELS OVVI	9	10	11	12	Ch	ongo in Poo	k/Adjusted (	Corning Val		18	19	20
'	2	3	Location		٩	NAIC	0	9	10	111	12	13	14		Janying vai	17	- 10	19	20
			4	5		_						13	14	15	16	17		1 '	1
						Designation,								Current				1 '	Ĭ
						NAIC							Current	Year's		Total		1 '	1
						Designation					Book/		Year's	Other-		Foreign		1 '	Ĭ
						Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	Ĭ
						and					Carrying		ciation)	Temporary	ized	Change in		ment	Ĭ
						SVO					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen
CUSIP						Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
	Clayton, Dubilier & Rice Fund VI, LP		Wilmington	DE	Clayton, Dubilier & Rice		01/02/2002		2,454	1,605	1,605	(677)	) 0	0		0	0	1, 150, 567	0.215
	COLLER INTERNATIONAL PARTNERS V-A		St Peter Port		Coller Capital		12/21/2006		0	53,270	53,270	(469,677)	) 0	0		0	310,500	150,000	0.283
	Cornell Capital Partners II LP		New York City	NY	Cornell Capital LLC		11/08/2021		1,750,000	1,909,602	1,909,602	159,602	0	0		0	0	3,250,000	0.250
	CRESTVIEW PARTNERS II, L.P.		New York	NY	Crestview Capital Funds		11/06/2008		5,848,439	5,465,457	5,465,457	(2,444,433)	) 0	0		0	1,468,093	1, 150, 752	0.585
	EIV Capital Fund IV, LP		Houston	TX	EIV Capital		01/01/2020		10, 178, 344	11,384,982	11,384,982	168,650	0	0		0	1,532,275	13,408,896	4.373
	Five Elms V Q. L.P.		Kansas City	MO	Five Elms Capital Management, LLC		07/01/2021		9.387.532	9.530.504	9.530.504	93.741	0	0		0	(512.855)	10.972.516	7.390
	GREEN EQUITY INVESTORS V LP		Los Angeles	CA	Leonard Green & Partners, L.P		08/10/2007			247,520	247,520	569,704	0	714.081		0	6,649	614,611	0.262
	Green Equity Investors VIII, L.P.	1	Los Angeles		Leonard Green & Partners, L.P.	L	11/05/2019	L	10.766.457	11,599,812	11.599.812		n	n		n	87.587	1,619,980	0.236
	GS CAPITAL PARTNERS VI		New York		Goldman Sachs		02/20/2007		10,700,407			(342.236)	)	n		n	235.025	318,920	-
	GS VINTAGE FUND IV		New York	NV	Goldman Sachs		01/23/2007		1.501.827	1,211,352	1,211,352	(344,580)	,			0	400.899	199. 125	
	GSO Special Situations Fund L.P.		New York	NY	Blackstone Group		12/31/2007		1,501,827		1,211,352		/  <sup>0</sup>	0			400,899	199, 125	0.791
			Chicago	NY	GTCR LLC		12/31/2007		, .	15. 196.870	15. 196.870	2.790.668	0	0		0	(741.535)	17.005.053	0.791
	GTCR Fund XIII, L.P.		*						11,314,782	., .,		, . ,	0	0		0	, ,,	, .,	I
	Hillhouse Capital Healthcare Fund, L.P		Beijing		Hillhouse Investment Management, Ltd		05/14/2021		2,797,020	2,916,163	2,916,163	111,646	0	0		0	(178, 148)	6,072,040	0.900
	Hillhouse Fund V, L.P.		Beijing		Hillhouse Investment Management, Ltd		10/13/2020		17,340,283	17,982,970	17,982,970	(1,026,401)	) 0	0		0	(626,448)	26,901,842	
	Jade Equity Investors, L.P		Los Angeles	CA	Leonard Green & Partners, L.P		11/05/2019		1,399,824	1,857,075	1,857,075	145,380	0	0		0	25,587	1,091,366	
	King Street Capital, L.P		New York	NY	King Street Capital Management, L.P		04/01/2008		0	3,620,333	3,620,333	(1,474,267)	) 0	0		0	0	ļ '	0.098
	LONGREACH EDITH CO-INVEST		George Town		Longreach Management Corp		10/16/2007		3,240,953	2,762,512	2,762,512	(257,734)	) 0	0		(327,508)	) 0	ļ'	12.500
	LS POWER EQUITY PARTNERS II		New York	NY	LS Power Equity Partners		02/02/2007		40,843	5,987	5,987	(34,856)	) 0	0		0	0	0	1.172
	Menlo Ventures XII, L.P.		Menlo Park	CA	Menlo Ventures		02/20/2015		4,088,020	7,694,807	7,694,807	(252,349)	)0	0		0	0	L'	1.290
	MIDOCEAN PARTNERS III		New York	NY	MidOcean Partners, L.P.		12/21/2006		1.904.188	7,654	7,654	(3,371,863)	ólo	0		0	5.204.674	352.056	
	MW Eureka Fund, LP		New York	NY	MARSHALL WACE FUNDS		12/13/2019		40,000,000	53,092,606	53,092,606	1,906,137	0	0		0	0	L	2.003
	New Holland Tactical Alpha Domestic Fund LP .		New York City	NY	New Holland Capital		07/24/2022		25.000.000	25.592.444	25.592.444	592.444	0	0		0	0	1	12.261
	NGP Natural Resources XII. L.P.		Irving	TX	NGP		01/16/2019		1.240.987	1,839,787	1.839.787			0			327.252	634.278	0.052
	Oncology Impact Fund 2, L.P.		Cambridge		MPM Capital		12/01/2020		4, 108, 260	3,865,159	,,	225,078					(115,740)		
	PineBridge Employee Alternative Investment		Cambi ruge		mrm Gapitai		12/0 1/2020		4, 100,200	3,003,139	3,003,139	223,076	0			0	(115,740)	1,024,240	1.022
	Fund L.P.		New York	NY	PineBridge Investments		08/05/2005		1,648,311	1,183,906	1, 183, 906	(331,006)	) 0	0		0	0	7,830,671	68.575
	Platinum Equity Capital Partners V, L.P		Beverly Hills	CA	Platinum Equity, LLC		07/21/2019		35.290.811	51.256.403	51.256.403	7.653.829	0	0		0	2.342.700	4.502.414	0.400
	Platinum Equity Capital Partners VI, L.P		Los Angeles	CA	Platinum Equity, LLC		05/03/2022		2.188.919	2,587,289	2,587,289	398,370	0	0		0	(485,384)	42,811,081	0.490
	Polaris Innovation Fund II. L.P.		Boston		LS Polaris		03/12/2021		2.820.000	3,265,722	3,265,722	325,722	0	0		0	(60,000)		
	Pontifax (Cavman) VI L.P.		Herzliva Pituach		Pontifax Management		12/01/2020		4.817.435	4.251.177	4.251.177	(343.258)	) 0	0		0	24.700	10.050.000	
	Schonfeld Fundamental Equity Fund, LLC		New York City		Schonfeld Strategic Advisors LLC		03/29/2022		10,000,000	10 , 145 , 104	10, 145, 104	145, 104	,,	0			24,700	10,050,000	0.210
	Schonfeld Strategic Partners Fund, LLC		New York City	!*!	Schonfeld Strategic Advisors LLC		03/24/2022		32.500.000	32.421.765	32.421.765	(78,235)	,					ſ	0.210
	STARK INVESTMENTS LP		ST. FRANCIS		Stark Onshore Management, LLC		03/24/2022	.	32,300,000	32,421,765	32,421,765		/ ····································					ſ·'	1.605
			***					.	40.004.05				J	J		0	0	670 7	
	Thoma Bravo Fund XIV, L.P.		San Francisco	CA	THOMA BRAVO, LLC		06/18/2020	·	13,224,057	13,018,919		(484,429)	/ 0	ļ0		0	(1,321,937)		0.203
	Thompson Street Capital Partners VI, L.P		St. Louis		Thompson Street Capital Partners	······	06/21/2021	·	6,829,820	7,326,759	7,326,759	496,939	J0	J 0		0	(675,474)	12,612,150	
	TIGER GLOBAL PRIVATE INVESTMENT PARTNERS V		New York	NY	Tiger Global Management, LLC		01/22/2008	.	2, 166, 856	5,078,717	5,078,717	(591,460)	) 0	0		0	0	t'	0.595
	Tilia Fund II, L.P.		Chicago	IL	Tilia Holdings, LLC		03/16/2021	.	5, 171, 778	5,205,729	5,205,729	41, 164	0	0		0	(163,012)	6,305,596	
	Two Sigma Spectrum U.S. Fund, LP		New York	NY	Two Sigma Investments		06/30/2021		20,000,000	22,323,982	22,323,982	1,933,912	0	0		0	0	ļ'	0.785
	Blackstone Real Estate Partners Asia III L.P.				Blackstone Real Estate Partners Asia													1 '	Ĭ
			New York City	NY	III L.P		11/30/2022	.					ļ					75,000,000	
	Blackstone Real Estate Partners X L.P		New York City	NY	Blackstone Real Estate Partners X L.P.		07/01/2022	.										50,000,000	
	Carlyle Europe Technology Partners V, S.C.Sp.				Carlyle Europe Technology Partners V,		I						1					í '	1
			Bitbourg		S.C.Sp		03/11/2022	.										9,741,550	
	Francisco Partners VII, L.P		San Francisco	CA	Francisco Partners VII, L.P		05/03/2022											15,000,000	
	Green Equity Investors IX, L.P		Los Angeles	CA	Green Equity Investors IX, L.P		03/10/2022	.					ļ					45,600,000	
	Whale Rock Capital Management LLC		Boston	MA	Whale Rock Capital Management LLC		07/01/2021		398,314	398,314	398,314	2,084,319	0	0		0		0	0.000
1999999 .	Joint Venture Interests - Common Stor	k - Unaf				•	•		1,056,878,635				0	714.081	0	(731.048	11.782.189	626,921,931	XXX
	COLONY INVESTORS VII		Los Angeles	CA	Colony Capital LLC		03/28/2006		608 . 200			7.100	1 ^	,001	ľ	(,040	,,.52,100	120,021,001	3.125

Showing Other Long-Term Invested Assets OWNED December 31 of Current	Other Long-Term Invested Assets OWNED Decer	mber 31 of Current Yea
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						Showing Other Long-Ter	m Invested A	Assets OWN	IED Dece	ember 31 of	Current Ye	ar								
1	2	3		Location		l 6	7	8	9	10	11	12	Cha	ange in Boo	k/Adjusted C	Carrying Val	ue	18	19	20
		-	4		5	1	NAIC	_					13	14	15	16	17	1		
			1		J		Designation,						.0		Current					
							NAIC							Current	Year's		Total			
							Designation					Book/		Year's	Other-		Foreign			
							Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
							and					Carrying		ciation)	Temporary	ized	Change in		ment	
							SVO					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP							Admini-	Date	Туре			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-						Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City		State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
-		Code	0.1.				Symbol		Strategy	+			, ,	Accietion	IIIZEU	Other	value		IIIeIII	
	Five Mile Capital Structured Income Fund LP .		Stamford		CT	Five Mile Capital Partners, LLC		09/30/2003		0 .	181,814	181,814	(755,486)	0	0		0	1, 170, 675	0	3.877
2199999. J	oint Venture Interests - Real Estate - I	Jnaπilia				I	1			608,200	807,114	807,114	(748, 386)	0	0	0	0	1,170,675	0	XXX
	AIGGRE Europe Real Estate Fund I S.C.SP AIGGRE Europe Real Estate Fund II LR Feeder.		London			AIG Global Real Estate Investment Corp		12/30/2018		0	2,391,721	2,391,721	(340,362)	0	0		(323,827)	)584,084	4,875,437	3.000
	Algume Europe Heal Estate Fund II LH Feeder,		Now Vorle		MV	AIG Global Real Estate Investment Corp		03/06/2019		44.202.080	48,682,333	48.682.333	2.137.799	۱ ,			(3.676.434	,	80,489,149	37 . 280
	AIGGRE LB Southeast Industrial JV LLC		Stephenson		Ν1 VΔ	AIG Global Real Estate Investment Corp		03/19/2021		50 . 137 . 129	78,435,769	78,435,769	23,361,358		0		(3,676,434	2,042,617	00,409,149	35.970
	AIGGRE U.S. LT Apartments JV. LP	l ·····	New York		NV	AIG Global Real Estate Investment Corp		08/13/2021		12.650.057	24.962.598	24.962.598	12.200.121	o				2,042,01/	14.413.187	5.000
	AIGGRE U.S. Real Estate Fund I. LP	l ·····	New York		NY	AIG Global Real Estate Investment Corp		12/30/2018		12,650,057	24,962,598	24,962,398	12,200, 121	······································					10,852,412	
	AIGGRE U.S. Real Estate Fund II, LP		New York		NY NY	AIG Global Real Estate Investment Corp		12/30/2018		19,724,535	(911,845)	(911,845)		l					10,852,412	
		l ·····	New York		NY	AIG Global Real Estate Investment Corp		02/01/2019		18,724,535		92,532,645	10,618,260		ļ			19,336,657	, , , , ,	
	AIGGRE U.S. Real Estate Fund III, LP	l	New York		NY NY	AIG Global Real Estate Investment Corp		02/01/2019		65.945.868	92,532,645	92,532,645	20.732.754				0	407.754	35,147,626	
	AIGGRE U.S. Real Estate Fund IV Development		New York City		NT	ATG GTODAT Real Estate Investment Corp		0//01/2021		00,940,808	92,748,830	92,748,830	20,732,734				0	407,754	/2,024,000	23. 190
	Sidecar LP	l	New York City		NY	AIG Global Real Estate Investment Corp		09/01/2021		16,281,334	19,778,084	19,778,084	3. 194.643	0	0		0		39,702,130	27 . 450
	Bayshore Shopping Center JV LLC		Glendale		WI	AIG Global Real Estate Investment Corp		09/30/2019		17,482,045	15,278,575	15,278,575	(1.768.333)	0	0		0		0	17.000
	Branch Retail Partners II. LP		New York		NY	AIG Global Real Estate Investment Corp		08/31/2022		10,730,119	10,730,119	10,730,119	0	0	0		0		0	8.650
	Branch Retail Partners II, LP		New York		NY	AIG Global Real Estate Investment Corp		08/31/2022		10,700,710	10,700,710	(11,615,000)				(11,615,000	)			8.650
	Broadstone Juniper LLC		Atlanta		GA	AIG Global Real Estate Investment Corp		02/03/2015		2.871.160	2.812.455	2.812.455	3. 168. 462	0	3 .346 .200	(, ,	0		4.052.118	
	CIBANCO SA IBM Fideicomiso CIB/2133 (Mexico										,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,,	
	Industrial Puebla)		Puebla			AIG Global Real Estate Investment Corp		01/16/2015		3,832,727	17, 164, 720	17, 164, 720	0	0	0		0		0	46.550
	Corebridge REI Bartlett Investor I LLC		New York		NY	AIG Global Real Estate Investment Corp		08/31/2022		1,551,251	1,551,251	1,551,251	0	0	0		0		0	8.616
	Corebridge REI Papermill Investor I LLC		New York		NY	AIG Global Real Estate Investment Corp		08/31/2022		1,161,314	1,161,314	1,161,314	0	0	0		0		0	8.616
	GRE LB Industrial Joint Venture II, LP		Winchester		VA	AIG Global Real Estate Investment Corp		10/26/2021		13,009,752	14,645,291	14,645,291	1,635,539	0	0		0	142,298	78,549	24.998
2299999. J	oint Venture Interests - Real Estate - A	Affiliate	d							271,237,928	438,282,376	426,667,376	76,420,810	0	3,346,200	(11,615,000)	(4,000,261)	22,513,410	274,925,594	XXX
	AIG Commercial Real Estate Lending Holdings,					AIG Commercial Real Estate Lending														
	LLC		Wilmington		DE	Holdings, LLC		12/01/2021		1,620,218	1,694,766	1,694,766	68,960	0	0		0		0	1.000
	oint Venture Interests - Mortgage Loar	ns - Un			Г	1			1	1,620,218	1,694,766	1,694,766	68,960	0	0	0	0	0	0	XXX
	Black TopCo LP		New York		NY	Blackstone Group		06/30/2022		1,000,000	1,000,000	1,000,000	0	0	0		0		793,587	8.019
	Brick TopCo LP		New York		NY	Blackstone Group		06/30/2022		1,000,000	1,000,000	1,000,000	0	0	0		0		793,587	8.019
	Brown TopCo LP		New York		NY	Blackstone Group		06/30/2022		1,000,000	1,000,000	1,000,000	0	0	0		0		793,587	8.019
	East One Commodity Fund Limited		London			East Alpha Commodity Fund Limited		12/30/2020		25,000,000	39,213,110	39,213,110	4,691,530	0	0		0			1.732
	Gray TopCo LP		New York		NY	Blackstone Group		06/30/2022	ļ	1,000,000	1,000,000	1,000,000	0	0	0		0		793,587	8.019
	Green TopCo LP		New York		NY	Blackstone Group		06/30/2022		1,000,000	1,000,000	1,000,000	0	0	0		0		793,587	8.019
	Mandarin TopCo LP		New York		NY	Blackstone Group		06/30/2022		1,000,000	1,000,000	1,000,000	0	0	0		0		793,587	8.019
	Pink TopCo LP		New York		NY	Blackstone Group		06/30/2022		1,000,000	1,000,000	1,000,000	0	0	0		0		793,587	8.019
	Purple TopCo LP		New York		NY	Blackstone Group		06/30/2022		1,000,000	1,000,000	1,000,000	0	0	0		0		793,587	8.019
	White TopCo LP		New York		NY	Blackstone Group		06/30/2022		1,000,000	1,000,000	1,000,000	0	0	0		0		793,587	8.019
	There Brown Condit Found II ID Tone Investments					Thoma Bravo Credit Fund II LP Tern														
	Thoma Bravo Credit Fund II LP Tern Investments  I. LLC - Series 2022-1A Sub Notes					Investments I, LLC - Series 2022-1A Sub Notes		06/23/2022		110.000	110,000	104.222							793,587	
	LEGG MASON MORTGAGE CAPITAL CORP CREDIT	l				LEGG MASON MORTGAGE CAPITAL CORP CREDIT		00/20/2022			110,000	104,222							130,301	
	LEASE-BACK				DE	LEASE-BACK		05/16/2014		7,635,021	9,044,396	9,044,396	2,467,356	(31,911	1,208,304	0	0	(82,506)	(82,506)	, l
	Yellow TopCo LP		New York		NY	Blackstone Group		06/30/2022		1,000,000	1,000,000	1,000,000	0	0	0		0		0	8.019
2599999. Je	oint Venture Interests - Other - Unaffil	iated				•				42,745,021	58,367,506	58,361,728	7,158,886	(31,911)	1,208,304	0	0	(82,506)	7,853,364	XXX
	Bayshore PII Company LLC		Glendale		WI	AIG Global Real Estate Investment Corp		09/30/2019		5,816,831 .	6,003,229	6,003,229	0	0	0		0		0	34.000
2699999. J	oint Venture Interests - Other - Affiliate	ed	•						•	5,816,831	6,003,229	6,003,229	0	0	0	0	0	0	0	XXX
						GUARDIAN LIFE INSURANCE COMPANY OF														
	GUARDIAN LIFE INSURANCE COMPANY OF AMERICA $\dots$				NY	AMERICA	1.D FE	01/14/2020	·····	7,413,900	4,986,375	7,416,441	0	1,017	0	0	0	277,500		
	MASSACHUSETTS MUTUAL LIFE INSURANCE CO				MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	05/22/2013		15,260,677	11,320,602	14,474,475	0	(225,752)	0	0	0	811,796		
	MASSACHUSETTS MUTUAL LIFE INSURANCE CO				MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	10/11/2019		1,361,654 .	938,048	1,362,795	0	373	0	0	0	52,728		L

Showing Other Long-Term Invested Assets (JVVNED) December 31 of Current Y	ong-Term Invested Assets OWNED December 31 of Cu	rrent Year
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					Showing Other Long-Teri	m invested <i>F</i>	issels Own	IED Dece		Current re	ai								
1	2	3	Location		6	7	8	9	10	11	12	Cha	ange in Bool	K/Adjusted C	Carrying Val	ue	18	19	20
			4	5		NAIC						13	14	15	16	17		ļ	1 1
						Designation,								Current				ļ	1 1
						NAIC							Current	Year's		Total		ļ	1
						Designation					Book/		Year's	Other-		Foreign		ļ	1 1
						Modifier					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	1 1
						and					Carrying		ciation)	Temporary	ized	Change in		ment	1 1
						SVO					Value	Unrealized	or	Impair-	Deferred	Book/			Percen-
CUSIP						Admini-	Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-		tage of
Identi-					Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recoa-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
	NATIONWIDE MUTUAL INSURANCE CO				NATIONWIDE MUTUAL INSURANCE CO	1.G FE	11/19/2013		25.628.456	20,711,378	23,799,306	0	(510.508)	0	0	0	1.505.625		
	NATIONWIDE MUTUAL INSURANCE CO			OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	12/20/2013		2.436.248	2,237,000	2,291,457	0	(20, 101)	0	0	0	157.500		L
	NEW YORK LIFE INSURANCE CO			NY	NEW YORK LIFE INSURANCE CO	1.C FE	11/19/2013		552 .763	516.335	534 .330	0	(2, 435)	0	0	0	29.375		[
	NEW YORK LIFE INSURANCE CO			NY	NEW YORK LIFE INSURANCE CO	1.C FE	06/30/2021		2.243.743	1.507.543	2.234.600	0	(6.265)	0	0	0	73.875		[
	NORTHWESTERN MUTUAL LIFE INSURANCE CO				NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	10/17/2013		2.548.629	2,270,417	2,479,622	0	(9, 160)	0	0	0	134.720		[
	NORTHWESTERN MUTUAL LIFE INSURANCE CO				NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.0 FE	09/20/2019		13,970,213	9.682.980	13,971,721	0	631	0	0	0	506.703		[
	NORTHWESTERN MUTUAL LIFE INSURANCE CO				NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	03/15/2021		5,281,556	3,727,013	5,282,434	0	586	0	0	0	182 .850		[
	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF				TEACHERS INSURANCE AND ANNUITY	1.0 12	00/ 10/ 202 1		,201,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	0,202,404								[
	AMER				ASSOCIATION OF AMER	1.D FE	05/22/2013		2,522,501	2,218,468	2,414,286	0	(14,273)	0	0	0	138,233		
	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF				TEACHERS INSURANCE AND ANNUITY													ļ	1 1
	AMER			NY	ASSOCIATION OF AMER	1.D FE	09/15/2014		1,998,140	1,829,700	1,998,677	0	63	0	0	0	98,000		
	urplus Debentures, etc - Unaffiliated								81,218,480	61,945,859	78,260,144	0	(785,824)	0	0	0	3,968,905	0	XXX
	Marina		Various		Marina		10/31/2018		45,929,204	41,581,318	42,839,531	298,909	1,941			(3,321,281)	1,704,386		
	Marina 2		Various		Marina 2		12/13/2018		12,907,278	11,823,913	12, 181, 693	84,947	4,359			(944,072)	488,460		
	Challenger		Various		Challenger		12/11/2019		23,767,012	22,265,872	22,722,409	140,006	0			(1,744,553)	749, 150		
	Project Arrow USD		St Peter Port	GGY	Project Arrow USD		03/01/2022		49,817,220	49,421,418	49,817,220		129,720				2,231,419		
	Collateral Loans - Unaffiliated								132,420,714	125,092,521	127,560,853	523,862	136,020	0	0	(6,009,906)	5, 173, 415	0	XXX
	Crimson - VALIC		Pembroke		Crimson - VALIC		10/06/2020		20,000,000	18,868,000	20,000,000						1,037,830		
	Project Blanc		Charlotte	NC	Project Blanc		03/01/2022		21,946,993	21,946,993	21,946,993						619,267		
	Collateral Loans - Affiliated								41,946,993	40,814,993	41,946,993	0	0	0	0	0	1,657,097	0	XXX
	AIG CLO Ltd SER 2019-2ACL SUB Adj % Due				AIG CLO Ltd SER 2019-2ACL SUB Adj % Due														
	10/25/2032			CYM	10/25/2032	6	08/03/2021		6,523,200	5,032,498	5,032,498	(1,824,931)	509,902				436 , 184		
	AIGIM 2018-1 SUB - CDO				AIGIM 2018-1 SUB - CD0	6	04/16/2021		8,610,810	6,336,673	6,336,673	(2,041,544)	1,211,228						
	AIGIM 2020-1 SUB - CD0				AIGIM 2020-1 SUB - CD0	6	06/08/2021		10,080,000	8,044,680	8,044,680	(1,234,824)	1,567,920						
	AIGIM 211 SBB - CDO				AIGIM 211 SBB - CDO	6	03/03/2021		11,677,500	8,100,000	8, 100, 000	(1,919,398)	1,663,273						
	AIGIM 2021-2 SUB - CD0				AIGIM 2021-2 SUB - CDO	6	07/20/2021		17,428,000	12,400,000	12,400,000	(4,728,690)	2,218,057						
	AIGIM 2019-1 SUB - CD0				AIGIM 2019-1 SUB - CDO	6	08/03/2021		0	0	0	0	(7,309)					0	
0-0000000000000000000000000000000000000	FDOMI I JS - CDO				FDOMI I JS - CDO	6	11/01/2002		0	678	0	0	1,695,453						
	Residual Tranches or Interests with Un	derlying	Assets Having Characteris	stics of Other -	Unaffiliated				54,319,510	39,914,529	39,913,851	(11,749,387)	8,858,524	0	0	0	436, 184	0	XXX
	otal - Unaffiliated								1,660,040,378	1,737,309,833	1,772,316,302	51,115,537	9,418,515	1,922,385	(446,583)	(9,505,051)	33,724,030	752,007,643	XXX
6199999. T	otal - Affiliated								319,001,752	485,100,598	474,617,598	76,420,810	0	3,346,200	(11,615,000)	(4,000,261)	24, 170, 507	274,925,594	XXX
6299999 - 7	Totals	·		·	·				1,979,042,130	2,222,410,431	2,246,933,900	127,536,347	9,418,515	5,268,585	(12,061,583)	(13,505,312)	57,894,537	1,026,933,237	XXX

1.							
Line	Book/Adjusted Carrying	Value by NAIC Designati	on Category Footnote:				
Number							
1A	1A\$0	1B\$0	1C\$24,502,707	1D\$27,666,674	1E\$0	1F\$ 1G\$	26,090,763
1B	2A\$0	2B\$0	2C\$0				
1C	3A\$0	3B\$0	3C\$0				
1D	4A\$0	4B\$0	4C\$0				
1E	5A\$0	5B\$0	5C\$0				
1F	6\$ 39,913,851						

### **SCHEDULE BA - PART 2**

		Showing Other Long-Term Inve	ested Assets	ACQUIRED AND ADDITIONS MADE December 31 of	Current Ye	ear				
1	2	Location		5	6	7	8	9	10	11
		3	4							
					Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
	90 Long Acre	London	GBR	D VI 90 LA HOLDINGS LIMITED	03/28/2022		16,985,803			
	Silver (BREDS)	Various	AUS	Elements Finco Pty Ltd	06/20/2022		76,947,230	0		
	EDGE	London	GBR	D VI Edge UK LP	07/26/2022		11,044,400	3, 105, 615		
	The Spiral	NEW YORK		KK-RR FINCO, LLC,	01/29/2019		0	46,069,688		
	1105 West Peachtree	Atlanta	GA	SL-JR Finco LLC	09/03/2020		0	5,715,879		
	2461 Broadway	NEW YORK	NY	MSD PCOF Partners X, LLC	01/21/2021		0	183,661		
	Marriott Newport Beach	Newport Beach	CA	PCRED Lending VI LLC	01/26/2021		0	4,315,274		
	Palomino Business Park	Norco	CA	PCRED Lending IX LLC	03/25/2022		5,412,500	5,079,845		
	St. Regis Condos	Boston	MA	Seaport Blvd 1 LLC	03/25/2022			12,876,250		
1199999. Non-	Registered Private Funds - Mortgage Loans - Unaffiliated				•	•	143,686,038	79,545,391	0	XXX
	Agent Capital Fund II, L.P.	Waltham	MA	Agent Capital	05/14/2021		0			4.500
	AIG DECO Fund I, LP	New York	NY	AIG DECO Fund I, LP	07/22/2020		0	228,741		0.000
	AIG DECO Fund II, LP	New York	NY	AIG DECO Fund II, LP	09/28/2021		668,653,810	14,404,693		64.101
	AlpInvest Co-Investment Fund (Onshore) VIII, L.P.	New York	NY	Carlyle Group	10/15/2020	.	0	1,067,889		0.212
	ALPINVEST SECONDARIES FUND (ONSHORE) VII, L.P.	Washington, DC	DC	Carlyle Group	03/06/2020		0	302,904		0.067
	Atlas Capital Resources IV LP	Greenwich	CT	Atlas Holdings LLC	04/01/2021	.	8,229,937	1,981,120		1.488
	Aurelius European Opportunities IV, S.C.A. SICAV-RAIF	Munich	DEU	Aurelius Group	04/27/2021		0	468,249		3.710
	Blackstone Property Partners Abacus Co-Investment 2 L.P.	New York	NY	Blackstone Group	08/04/2022		22,500,000	0		3.072
	Carlyle Alternative Opportunities Fund, L.P.	Washington, DC	DC	Carlyle Group	12/14/2018		0	34,094		3.672
	Carlyle Asia PE Alternative Opportunities Fund, L.P.	Washington, DC	DC	Carlyle Group	12/31/2018		0	457,329		1.496
	Carlyle Europe Partners V, S.C.Sp.	Bitbourg	LUX	Carlyle Group	02/21/2019		0			0.120
	Carlyle Global Financial Services Partners III, L.P.	Washington, DC	DC	Carlyle Group	01/28/2019		0	15,829		0.000
	Carlyle Global Partners II, L.P.	Washington, DC	DC	Carlyle Group	01/25/2019		0	337,038		0.120
	Carlyle International Energy Partners II, S.C.Sp.	Bitbourg	LUX	Carlyle Group	12/21/2018		0			0.380
	Carlyle Partners VIII, L.P.	Washington, DC	DC	Carlyle Group	06/19/2022		0	380,474		0.020
	Charlesbank Equity Fund X, LP	Boston	MA	Charlesbank Capital Partners, LLC	12/01/2020		0	3,309,855		0.608
	Clarus Lifesciences III, L.P	Cambridge	MA	Blackstone Group	10/02/2014		0	77,946		5.580
	Cornell Capital Partners II LP	New York City	NY	Cornell Capital LLC	11/08/2021		1,150,000	600,000		0.250
	EIV Capital Fund IV, LP	Houston	TX	EIV Capital	01/01/2020		0	5,034,682		4.373
	Five Elms V Q, L.P.	Kansas City	MO	Five Elms Capital Management, LLC	07/01/2021		0	7,808,300		7.390
	Green Equity Investors VIII, L.P.	Los Angeles	CA	Leonard Green & Partners, L.P.	11/05/2019		0			0.236
	GTCR Fund XIII, L.P.	Chicago	IL	GTCR LLC	10/13/2020		0	9, 194, 465		0.400
	Hillhouse Capital Healthcare Fund, L.P.	Beijing	CHN	Hillhouse Investment Management, Ltd	05/14/2021		0	2,540,091		0.900
	Hillhouse Fund V, L.P.	Beijing	CHN	Hillhouse Investment Management, Ltd	10/13/2020		0	13,040,059		0.447
	Jade Equity Investors, L.P.	Los Angeles	CA	Leonard Green & Partners, L.P.	11/05/2019	.	0	790,385		0.166
	New Holland Tactical Alpha Domestic Fund LP	New York City	NY	New Holland Capital	07/24/2022	.	25,000,000	0		12.261
	NGP Natural Resources XII, L.P.	Irving	TX	NGP	01/16/2019	· [	0	29,246		0.052
	Oncology Impact Fund 2, L.P.	Cambridge	MA	MPM Capital	12/01/2020		0	2,116,260		1.822
	Platinum Equity Capital Partners V, L.P.	Beverly Hills	CA	Platinum Equity, LLC	07/21/2019	· [	0	1,009,800		0.400
	Platinum Equity Capital Partners VI, L.P	Los Angeles	CA	Platinum Equity, LLC	05/03/2022	-		0		0.490
	Polaris Innovation Fund II, L.P.	Boston	MA	LS Polaris	03/12/2021	.	0	1,440,000		10.000
	Pontifax (Cayman) VI L.P.	Herzliya Pituach		Pontifax Management	12/01/2020	.	0	1,500,000		5.000
	Schonfeld Fundamental Equity Fund, LLC	New York City	NY	Schonfeld Strategic Advisors LLC	03/29/2022	.	10,000,000	0		0.210
	Schonfeld Strategic Partners Fund, LLC	New York City	NY	Schonfeld Strategic Advisors LLC	03/24/2022	· [·····	10,000,000	22,500,000		0.226
	Thoma Bravo Fund XIV, L.P.	San Francisco	CA	THOMA BRAVO, LLC	06/18/2020		0	607,651		0.203
1000000 1-11	Thompson Street Capital Partners VI, L.P.	St. Louis	MO	Thompson Street Capital Partners	06/21/2021		2,433,234	4,396,586		1.000
1999999. Joint	Venture Interests - Common Stock - Unaffiliated	I		I			750,155,900		0	XXX
	AIGGRE Europe Real Estate Fund II LR Feeder, LLC	New York	NY	AIG Global Real Estate Investment Corp	03/06/2019	.	0			37.280
	AIGGRE U.S. Real Estate Fund I, LP	New York	NY	AIG Global Real Estate Investment Corp	12/30/2018	· [	0	21,002		3.000
	AIGGRE U.S. Real Estate Fund II, LP	New York	NY	AIG Global Real Estate Investment Corp	12/30/2018	· [·····	0	497,346		4.000
	AIGGRE U.S. Real Estate Fund IV, LP	New York City	NY	AIG Global Real Estate Investment Corp	07/01/2021	· [	0	21,317,483		23.190
	AIGGRE US Real Estate Fund IV Development Sidecar LP	New York City	NY	AIG Global Real Estate Investment Corp	09/01/2021	.	0	16,281,334		27 . 450
	Bayshore Shopping Center JV LLC	Glendale	WI	AIG Global Real Estate Investment Corp	09/30/2019		0	3,587,680		17.000
	Branch Retail Partners II, LP	New York	NY	AIG Global Real Estate Investment Corp	08/31/2022		11,316,983	0		8.650

### **SCHEDULE BA - PART 2**

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

		Showing Other Long-Term Inve	ested Assets	S ACQUIRED AND ADDITIONS MADE December 31 of	Current Ye	ar				
1	2	Location		5	6	7	8	9	10	11
		3	4	1						
		-			Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
	Corebridge REI Bartlett Investor I LLC	New York	NY	AIG Global Real Estate Investment Corp	08/31/2022	o a atogy	1.551.251	7 titor 7 toquiotion	2.104.11014.1000	8.616
		New York	NY		08/31/2022		1,551,251	0		
	Corebridge REI Papermill Investor I LLC		VA	AIG Global Real Estate Investment Corp						
0000000 1 : 1	GRE LB Industrial Joint Venture II, LP	Winchester	VA	AIG Global Real Estate Investment Corp	10/26/2021		0	5,288,846		24.998 XXX
2299999. Joint	Venture Interests - Real Estate - Affiliated		1	ſ		1	14,029,548	49,634,148	0	
	AIG Commercial Real Estate Lending Holdings, LLC	Wilmington	DE	AIG Commercial Real Estate Lending Holdings, LLC	12/01/2021		0	1,750,296		1.000
	AIG Home Loan 3, LLC	Wilmington	DE	AIG Home Loan	06/17/2014		0	126,500,000		99.000
	Venture Interests - Mortgage Loans - Unaffiliated						0	128, 250, 296	0	XXX
	Black TopCo LP	New York	NY	Blackstone Group	06/30/2022		1,000,000	0		8.019
	Brick TopCo LP	New York	NY	Blackstone Group	06/30/2022		1,000,000	0		8.019
	Brown TopCo LP	New York	NY	Blackstone Group	06/30/2022	.	1,000,000	0		8.019
	Gray TopCo LP	New York	NY	Blackstone Group	06/30/2022	. [	1,000,000	0		8.019
	Green TopCo LP	New York	NY	Blackstone Group	06/30/2022			0		8.019
	Mandarin TopCo LP	New York	NY	Blackstone Group	06/30/2022		1.000.000	0		8.019
	Pink TooCo LP	New York	NY	Blackstone Group	06/30/2022			0		8.019
	Purple TopCo LP	New York	NY	Blackstone Group	06/30/2022		1.000.000	0		8.019
	White TopCo LP	New York	NY	Blackstone Group	06/30/2022		1.000.000	0		8.019
	Yellow TopCo LP	New York	NV	Blackstone Group	06/30/2022		1.000.000	0		8.019
	Terrow Topoo Lr	New TOTA	NI	Thoma Bravo Credit Fund II LP Tern Investments I. LLC - Series 2022-1A Sub	00/30/2022		1,000,000			
	Thoma Brayo Credit Fund II LP Tern Investments I. LLC - Series 2022-1A Sub Notes	New York	NY	Notes	06/23/2022					
52465#-BR-5	LEGG MASON MORTGAGE CAPITAL CORP CREDIT LEASE-BACK			LEGG MASON MORTGAGE CAPITAL CORP CREDIT LEASE-BACK	05/16/2014			4 . 237 . 043		
2599999 Joint	Venture Interests - Other - Unaffiliated	1				1	10.104.222	4,237,043	0	XXX
2000000.00	LSTREET 1. LLC	New York	NY	LSTREET 1. LLC	09/09/2022		303,498,235	1,201,040	•	100.000
2600000 Joint	Venture Interests - Other - Affiliated	New York		LOTTLET 1, LEO	03/03/2022		303,498,235		^	XXX
		St Peter Port	GGY	Granite Debtco 10 Limited	00/04/0000	1	***, ***, -**	0	U	^^^
	Project Walnut20260923	St Helier	GGY	IK VIII No.1 Limited	03/31/2022		49,687,500	0 57,799,217		
	,		JEY		09/28/2022		0	5/,/99,21/		
	ASF ORCA, L.P. Financing	NEW YORK	۱۷۱	ASF ORCA, L.P.	03/01/2022		39,840,000	0		
	HPS Mezzanine Partners 2019, L.P.	NEW YORK	NY	HPS Mezzanine Partners 2019, L.P.,	07/15/2022		14,985,366	4,022,634		
	ProjectWalnut20260923 2	St Helier	JEY	IK VIII No.1 Limited	09/22/2022		0	9,603,114		
2999999. Colla	ateral Loans - Unaffiliated		T	_			104,512,866	71,424,965	0	XXX
	Crimson - VALIC	Pembroke		AIG LIFE HOLDINGS Ltd	10/06/2020		0	5,248,644		
	Project Blanc	Charlotte	NC	AIG Credit Management, LLC	03/01/2022		0	20,000,000		
3099999. Colla	ateral Loans - Affiliated						0	25,248,644	0	XXX
00140E-AC-4	AIG CLO Ltd SER 2019-2ACL SUB Adj % Due 10/25/2032		CYM	AIG CLO Ltd SER 2019-2ACL SUB Adj % Due 10/25/2032	08/03/2021			6,692,393		
00140Q-AC-7	AIGIM 2018-1 SUB - CDO		CYM	AIGIM 2018-1 SUB - CD0	04/16/2021					
00140W-BE-9	AIGIM 2020-1 SUB - CD0		CYM	AIGIM 2020-1 SUB - CD0	06/08/2021					
00141Y-AQ-8	AIGIM 211 SBB - CDO		CYM	AIGIM 211 SBB - CDO	03/03/2021					
00142D-AL-4	AIGIM 2021-2 SUB - CD0		US	AIGIM 2021-2 SUB - CD0	07/20/2021					
00871Q-AC-2	AIGIM 2019-1 SUB - CDO		CYM	AIGIM 2019-1 SUB - CDO	08/03/2021			6,496,795		
	dual Tranches or Interests with Underlying Assets Having Characterist	tics of Other - Unaffiliated		<u> </u>			Λ	59,688,433	n	XXX
6099999. Tota		accor of other - originated					1.008.459.026	446.812.576	0	XXX
6199999. Tota							317.527.783	74.882.792	0	XXX
6299999 - Tota							*,*=.,*		0	XXX
o∠99999 - 10ta	als						1,325,986,809	521,695,368	0	XXX

			5	Showing Other Long-Term In	vested As	sets DISP	OSED, Tra	ansferred o	or Repaid	During the	Current	Year							
1	2	Location		5	6	7	8		Change	in Book/Adjus	sted Carryi	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other-		Change in	Foreign	Carrying					
							Value		Year's		Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or		Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-		Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	` on ´	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal		Disposal	Income
	The Spiral	NEW YORK		Principal Payments	. 01/29/2019		14.580.840	0	0		0	0			0	'n	'		0
	The Hanley	New York	NY	Paid-In Full	. 04/05/2019	. 05/12/2022	740,572	21,948	704		0	22,652		763,224	763,224	0		0	13,019
	The Main Las Olas MF/Office	FORT LAUDERDALE	FL	Paid-In Full	. 05/23/2019	. 01/06/2022	10,337,880	122,831	989		0	123,820		10,461,701	10,461,701	0		0	6,002
	1105 West Peachtree	Atlanta	GA	Principal Payments	. 09/03/2020		34, 130, 127	0	0		0	0		0	0	0		0	0
	2461 Broadway	NEW YORK	NY	Paid-In Full	. 01/21/2021	. 08/17/2022	853,779	593	2.449		0	3,042		1,040,483	1,040,483	0		0	35, 157
	Marriott Newport Beach	Newport Beach	CA	Principal Payments	. 01/26/2021	. 12/23/2022	14, 191, 630	0	0		0	0		5, 123, 908	5.123.908	0		0	0
	Four Seasons Resort Fort Lauderdale	FORT LAUDERDALE	FL	Paid-In Full	. 07/09/2021	. 03/18/2022	15,577,047	68,715	83.810		0	152,525		15,729,571	15,729,571	0		0	233,544
	Palomino Business Park	Norco	CA	Principal Payments	. 03/25/2022		0	0	0		0	0		0	0	0		0	0
	St. Regis Condos	Boston	MA	Principal Payments	. 03/25/2022	. 12/23/2022	0	0	0		0	0		12, 104, 355	12, 104, 355	0		0	0
1199999. No	n-Registered Private Funds - Mortgag	e Loans - Unaffiliated					90,411,875	214,087	87,952	0	0	302,039	0	45,223,242	45,223,242	0	0	0	287,722
	Alphadyne International Partners, LP		NY	Full Withdrawal	. 07/01/2021	. 05/27/2022	17,016,797	2,983,203	0	0		2,983,203		20,000,000	17,783,665		(2,216,335)	(2,216,335)	
1799999. Joi	nt Venture Interests - Fixed Income - N	NAIC Designation Not Ass	signed by the S	SVO - Unaffiliated			17,016,797	2,983,203	0	0	0	2,983,203	0	20,000,000	17,783,665	0	(2,216,335)	(2,216,335)	0
	Agent Capital Fund II, L.P	Waltham	MA	Partial Distribution	. 05/14/2021	. 10/17/2022	2,000,747		0	0		0		632,708	632,708		0	0	
	AIG DECO Fund I, LP	New York	NY	Full Distribution	. 07/22/2020	. 12/15/2022	710,860,909	0	0	0		0		683,383,910	683,383,910		0	0	(1,654,411)
	AIG DECO Fund II, LP	New York	NY	Partial Distribution	. 09/28/2021	. 11/22/2022	15,564,775	(27,705,740)	0	0		(27,705,740)		30,080,700	31,533,397		1,452,697	1,452,697	
	AIG Equity Alpha Fund, LLC	New York	NY	Full Withdrawal	. 11/30/2020	. 09/07/2022	43,717,791	(1,717,791)	0	0		(1,717,791)		42,000,000	44,089,252		2,089,252	2,089,252	
	Ampersand CF, L.P	Wellesley	MA	Partial Distribution	. 11/01/2020	. 03/01/2022	5,983,061		0	0		0		3,450,755	3,450,755		0	0	
	AP Tundra Holdings LLC	St. Louis	MO	Partial Distribution	. 12/29/2020	. 08/15/2022	308,825		0	0		0		8,975	8,975		0	0	
	BERTRAM GROWTH CAPITAL I	Woodside	CA	Partial Distribution	. 01/17/2007	09/09/2022	1,404,660		0	0		0		891,295	891,295		0	0	
	Blackstone Property Partners Abacus Co-	N. V.	NY	D 41 1 D1 4 11 41	00 (04 (0000	40 (07 (0000			•					1,062,241	4 000 044		0		
	Investment 2 L.P	New York	NY	Partial Distribution	. 08/04/2022	. 12/27/2022	0		0			0		1,062,241	1,062,241		0	0	
	oarry te Arternative opportunities rund, E.F.	Washington, DC	DC	Partial Distribution	. 12/14/2018	. 09/23/2022	24.366.484		0	0		0		603.798	603.798		0	0	
	Carlyle Credit Opportunities Fund, L.P	Washington, DC		Partial Distribution	. 05/01/2019	11/14/2022	3,935,720		٥	0				1,278,836	1.278.836		0	٥	
	Carlyle Europe Partners V, S.C.Sp.	Bitbourg	LUX	Partial Distribution	. 02/21/2019	. 11/23/2022	4, 195, 915		٥	0		0		1,669,792	1,669,792		0	0	
	Carlyle Global Financial Services Partners	51 (bodi 9	LOX	Tartrar brott batton	. 02/21/2010	11/20/2022	4, 100,010							1,000,702	1,000,702				
	III, L.P	Washington, DC	DC	Full Distribution	. 01/28/2019	. 03/31/2022	622,769	(158,816)	0	0		(158,816)		479,782	479,782		0	0	157,224
	Carlyle Global Partners II, L.P	Washington, DC	DC	Partial Distribution	. 01/25/2019	. 07/18/2022	668, 181		0	0		0		3,595	3,595		0	0	
	Centerline High Yield CMBS II (FKA Arcap																		
	High Yield CMBS II)	Wilmington	DE	Full Distribution	. 03/06/2007	06/30/2022						0		•••••	• • • • • • • • • • • • • • • • • • • •			0	63
	S.C.Sp	Bitbourg	LUX	Partial Distribution	. 12/21/2018	. 10/04/2022	1.705.498		0	0		0		61.003	61,003		0	0	
	Carlyle Partners VIII. L.P.	Washington, DC		Partial Distribution	. 06/19/2022	. 12/29/2022	n		n			n		3. 163	3. 163		n	n	
	, ,	Cambridge		Partial Distribution	. 10/02/2014	. 04/06/2022	11,360,391							604.398			n		
	Coatue Qualified Partners, LP	New York	NY	Full Withdrawal	. 09/28/2012	04/26/2022	22, 122,517	(22, 122, 517)				(22, 122, 517)		0	22,830,160		22,830,160	22.830.160	
	CRESTVIEW PARTNERS II, L.P.	New York	NY	Partial Distribution	. 11/06/2008	12/30/2022	8, 165, 012	,,,	0			0					0	0	
	EIV Capital Fund IV, LP	Houston	TX	Partial Distribution	. 01/01/2020	. 12/23/2022	5,746,313	L	0			0		(435,337)	(435,337)			0	
	GABRIEL CAPITAL LP	New York	NY	Full Withdrawal	. 12/31/1998	. 12/23/2022	1,961,258	(1,961,258)	0	0		(1,961,258)		0	663,285		663,285	663,285	
	GREEN EQUITY INVESTORS V LP	Los Angeles	CA	Partial Distribution	. 08/10/2007	. 11/17/2022	524,780		0	0		0		132,883	132,883		0	0	
	GS VINTAGE FUND IV	New York	NY	Partial Distribution	. 01/23/2007	. 12/15/2022	1,635,033		0	0		0		79, 102	79, 102		0	0	
	GS VINTAGE FUND V	Los Angeles	CA	Full Distribution	. 08/22/2008	. 02/01/2022	941,276	(189,324)	0	0		(189,324)		751,952	643,522		(108,430)	(108,430)	
	Hillhouse Fund V, L.P	Beijing	CHN	Partial Distribution	. 10/13/2020	. 06/30/2022	6,477,904		0	0		0		508,592	508,592		0	0	
	Jade Equity Investors, L.P	Los Angeles	CA	Partial Distribution	. 11/05/2019	. 10/28/2022	1,046,244		0	0		0		124,934	124,934		0	0	
	King Street Capital, L.P	New York	NY	Partial Withdrawal	. 04/01/2008	. 08/16/2022	5,094,600		0	0		0		0	1,886,822		1,886,822	1,886,822	
	MIDOCEAN PARTNERS III	New York	NY	Partial Distribution	. 12/21/2006	. 12/29/2022	3,388,032		0	0		0		8,515	8,515		0	0	
	NGP Natural Resources XII, L.P	Irving	TX	Partial Distribution	. 01/16/2019	. 12/22/2022	1,466,940		0	0		0		65,217	65,217		0	0	
	Platinum Equity Capital Partners V, L.P	Beverly Hills	CA	Partial Distribution	. 07/21/2019	05/13/2022	43,631,946		0	0		0		1,039,172	1,039,172		0	0	
	Pontifax (Cayman) VI L.P.	Herzliya Pituach		Partial Distribution	. 12/01/2020	10/27/2022	3,227,000		0	0		0		132,565	132,565		0	0	
I	Voloridae Fund IP	Juniter	FI	Full Withdrawal	08/01/2019	04/13/2022	24 484 068	(4 484 068)	0			(4 484 068)	l .	20 000 000	24 902 220	1	4 902 220	4.902.220	27 168

		5	Showing Other Long-Term In	vested As	sets DISP	OSED, Tr	ansferred	or Repaid	During the	<b>Current</b>	Year							
1	2 Location		5	6	7	8		Change	in Book/Adju	sted Carry	ing Value		15	16	17	18	19	20
	3	4					9	10	11	12	13	14						
						Book/			Current				Book/					
						Adjusted			Year's		Total	Total	Adjusted					
						Carrying		Current	Other-		Change in	Foreign	Carrying					
						Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			
						Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
				_		Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	1
				Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP			Name of Purchaser or	Originally		Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
	Whale Rock Flagship Fund LP Boston		Partial Withdrawal	. 07/01/2021	04/21/2022	17,915,681		0	0		0		19,601,686	12,878,806		(6,722,881)	(6,722,881)	
	PE HF Liquidated Funds	NY	Full Withdrawal								0						0	(601,291)
	ARIAS HOLDINGS LLC_J3	GA	Full Withdrawal	. 12/31/2010	12/18/2019		(17,443)				(17,443)						0	
	ARIAS HOLDINGS LLC_T1	GA	Full Withdrawal	. 12/31/2010	12/18/2019		(30,245)				(30,245)						0	
	AXA EARLY SECONDARY FUND III		Full Withdrawal	. 10/31/2005	08/15/2022		(958, 171)				(958, 171)	949,845					0	6,299
	Wingspan Partners, L.P New York	NY	Full Withdrawal	. 08/01/2013	10/03/2022	0	0	0	0		0		0	127,992		127,992	127 , 992	
1999999. Joir	nt Venture Interests - Common Stock - Unaffiliated	1			1	974,524,330	(59,345,373)	0	0	0	(59,345,373)	949,845	808,479,354	835,600,472	0	27, 121, 117	27, 121, 117	(2,064,948)
	Five Mile Capital Structured Income Fund LP   Stamford	CT	Partial Distribution	. 09/30/2003	06/28/2022	2,334,795		0	0		0		1,397,495	1,397,495		0	0	
2199999. Joir	nt Venture Interests - Real Estate - Unaffiliated					2,334,795	0	0	0	0	0	0	1,397,495	1,397,495	0	0	0	0
	2 North 6th JV LLC	NY	Full Distribution	. 04/01/2014	11/08/2022	989 , 120	926 , 346	0	0		926,346		1,915,467	2,391,467		476,000	476,000	736 , 133
	AIGGRE Europe Real Estate Fund II LR Feeder,	NV	D 41 1 D1 4 11 41	. 03/06/2019	44 (40 (0000	57 . 425 . 751							0.045.040	0.045.040				
	LLU	NY	Partial Distribution	. 03/06/2019	11/18/2022	57,425,751		٥٥					9,845,240 520,732	9,845,240				
	AIGGRE U.S. LT Apartments JV, LP	NY NY	Partial Distribution	. 12/30/2018	12/13/2022	., ., .		0						. , .		0		
	AIGGRE U.S. Real Estate Fund I, LP New York	NY	Partial Distribution Partial Distribution	. 12/30/2018	12/15/2022	(329,966)		٥٥					368,453	389,930		21,477	21,477	
		NY NY	Partial Distribution	. 02/01/2019	09/16/2022	23,009,222		٥٥					8,903,069	22.854.361		7,663,238	/ ,663 ,238	
		NY	Partial Distribution	. 02/01/2019	10/11/2022	65,633,096		٥٥					14,934,484	22,854,361				
	AIGGRE U.S. Real Estate Fund IV, LP New York  Branch Retail Partners II, LP New York	NY NY	Partial Distribution	. 08/31/2022	09/01/2022	00,033,090		٥٥					14,934,484					
	Broadstone Juniper LLC		Partial Distribution	. 02/03/2015		3.340.194		٥٥					350.000	350,000				
2200000 Join	nt Venture Interests - Real Estate - Affiliated	UA	Faitiai Distribution	. 02/03/2013	09/21/2022	268 . 119 . 372	926.346	٥٥			926.346	0	60,278,671	68,439,386		8,160,715	8.160.715	736.133
229999. 3011	AIG Commercial Real Estate Lending Holdings.	I		1		208, 119, 372	920,340	U	U	U	920,340	U	00,278,071	08,439,380	U	8, 100, 7 15	8, 100, / 15	730,133
	LLC	DE	Partial Distribution	. 12/01/2021	12/01/2022	155,588		0	0		0		280,078	280,078		0	0	[
	AIG Home Loan 3. LLC	DE	Partial Distribution	. 06/17/2014		247.337.576	(4.327.048)	0	0		(4.327.048)		369.510.528	369.510.528		0	0	10. 152.801
2399999. Join	nt Venture Interests - Mortgage Loans - Unaffiliated					247, 493, 164	(4.327.048)	0	0	0	(4.327.048)	0	369,790,606	369.790.606	0	0	0	10.152.801
	LEGG MASON MORTGAGE CAPITAL CORP CREDIT		LEGG MASON MORTGAGE CAPITAL CORP CREDIT			,		-						, ,	_		•	
52465#-BR-5	LEASE-BACK	DE	LEASE-BACK	. 05/16/2014	12/08/2022	3,788,451	(112,850)	755,325	0	0	642,475	0	3,475,606	3,475,606	0	0	0	41, 150
2599999. Join	nt Venture Interests - Other - Unaffiliated					3,788,451	(112,850)	755,325	0	0	642,475	0	3,475,606	3,475,606	0	0	0	41,150
	LSTREET I, LLC	NY	Full Distribution	. 09/09/2022	12/16/2022	0	0	0	0		0		303,498,235	281,686,110		(21,812,125)	(21,812,125)	
2699999. Join	nt Venture Interests - Other - Affiliated					0	0	0	0	0	0	0	303,498,235	281,686,110	0	(21,812,125)	(21,812,125)	0
		WI	AMBAC ASSURANCE CORP	. 02/12/2018	11/09/2022	3,409,993	0	0	0	0	0	0	3,409,993	4,722,840		1,312,847	1,312,847	0
2799999. Sur	rplus Debentures, etc - Unaffiliated					3,409,993	0	0	0	0	0	0	3,409,993	4,722,840	0	1,312,847	1,312,847	0
	Marina	ESP	Principal Payments	. 10/31/2018	12/14/2022	56, 153, 583	0	0		0	0	0	10,293,621	10,293,621	0		0	0
	Marina	ESP	Principal Payments	. 12/13/2018	12/14/2022	15,963,516	0	0		0	0	0	2,927,057	2,927,057	0		0	0
	Challenger	ESP	Principal Payments	. 12/11/2019	12/19/2022	28,231,822	0	0		0	0	0	3,904,864	3,904,864	0		0	0
	Vintage Adirondack Hldgs - 2 Yr (VALIC) NEW YORK	NY	Principal Payments	. 12/22/2020	12/22/2022	5,651,341	0	152,553		0	152,553		5,803,893	5,803,893	0		0	152,553
	Landmark Real Estate - 2 Yr (VALIC) SIMSBURY	CT	Principal Payments	. 12/22/2020	12/22/2022	2,092,466	0	66,861		0	66,861		2,159,326	2, 159, 326	0		0	66,861
	NCL Investments II, L.P 2 Yr (VALIC) SIMSBURY	CT	Principal Payments	. 12/22/2020	12/22/2022	82,381	0	2,632		0	2,632		85,013	85,013	0		0	2,632
	Project Arrow USD	GGY	Principal Payments	. 03/31/2022		0	0	0		0	0		0	0	0		0	0
	ProjectWalnut20260923 St Helier	JEY	Principal Payments	. 09/28/2022	11/30/2022	0	0	382,388		0	382,388	0	62, 128, 718	62,128,718		3,947,114	3,947,114	
	ASF ORCA, L.P. Financing	NY	Principal Payments	. 03/01/2022	12/27/2022	0	0	160,000		0	160,000		40,000,000	40,000,000	0		0	1,547,007
	HPS Mezzanine Partners 2019, L.P NEW YORK	NY	Principal Payments	. 07/15/2022	12/27/2022	0	0	192,000		0	192,000		19,200,000	19,200,000	0		0	783,989
	ProjectWalnut20260923 2 St Helier	JEY	Principal Payments	. 09/22/2022	11/30/2022	0	0	0	-	0	0	0	10,278,887	10,278,887		675,774	675,774	(1,208)
											0						0	
2999999. Col	llateral Loans - Unaffiliated			I		108, 175, 109	0	956,434	0	0	956,434	0	156,781,379	156,781,379		4,622,888	4,622,888	2,923,260
	Crimson - VALIC		Principal Payments	. 10/06/2020	07/29/2022	25, 482, 096	0	0		0	0		8,783,747	8,783,747			0	0
3099999. Col	Ilateral Loans - Affiliated	T		1		25,482,096	0	0	0	0	0	0	8,783,747	8,783,747	0	0	0	0
00140E-AC-4	AIG CLO Ltd SER 2019-2ACL SUB Adj % Due 10/25/2032	CYM	AIG CLO Ltd SER 2019-2ACL SUB Adj % Due 10/25/2032	. 08/03/2021	12/01/2022						^			344.866			^	
00 140E-AU-4	10/ 20/ 2002	UIM	10/ 43/ 4004	1. 00/03/2021	. 12/01/2022						u							

# **SCHEDULE BA - PART 3**

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

				showing outer Long Tollin in		COLO DIOI	00_0,	anoronoa	or repaid	Daning an	o Garroni	ou.							
1	2	Location		5	6	7	8		Change i	in Book/Adju	sted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other-		Change in	Foreign	Carrying					
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
					_		Encum-		ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally		Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on		(Loss) on	ment
Identification	•	City	State	Nature of Disposal	Acquired		Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
00140Q-AC-7			CYM	AIGIM 2018-1 SUB - CDO	. 04/16/2021	. 12/01/2022						0			1,156,061			0	
				AIGIM 2020-1 SUB - CD0	. 06/08/2021	. 11/01/2022						0			1,940,892			0	
00141Y-AQ-8				AIGIM 211 SBB - CDO	. 03/03/2021							0			2,070,949			0	
00142D-AL-4				AIGIM 2021-2 SUB - CDO	. 07/20/2021							0			3, 186, 012			0	
	AIGIM 2019-1 SUB - CD0		CYM	AIGIM 2019-1 SUB - CDO	. 08/03/2021	. 02/04/2022		0	118,942			118,942			6,508,704		(99,725)	(99,725)	694,778
	FDOMI I JS - CDO					. 12/31/2022			(1,695,453)			(1,695,453)						0	
	sidual Tranches or Interests with Und	erlying Assets Having Cha	aracteristics of	Other - Unaffiliated			0	0	(1,576,511)	0	0	(1,576,511)	0	0	15,207,484	0	(99,725)	(99,725)	694,778
	tal - Unaffiliated						1,447,154,514	(60,587,981)	223,200	0	0	(60,364,781)	949,845	1,408,557,675	1,449,982,789	0	30,740,792	30,740,792	12,034,763
6199999. Tot							293,601,468	926,346	0	0	0	926,346		372,560,653	358,909,243	0	(13,651,410)	(13,651,410)	736, 133
6299999 - To	otals						1,740,755,982	(59,661,635)	223,200	0	0	(59,438,435)	949,845	1,781,118,328	1,808,892,032	0	17,089,382	17,089,382	12,770,896

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

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

							211211111g 7 til 201		S Owned Dece	111001 0 1 01	Curront 10	ш							
. 1	2	Cod	les	6	7	F	Fair Value	10	11	Change	in Book/Adj	usted Carryin	ıg Value			Interest		Da	ates
		3 4	5	1		8	9			12	13	14	15	16	17 18	19	20	21	22
		"   "		NAIC			· ·								''   '				
				Desig-															
				nation,									<b>.</b>						
				NAIC									Total						
				Desig-									Foreign						
		F		nation								Current	Exchange						
		0		Modifier								Year's	Change						
		l l r		and		Rate					Current	Other-	l in o						
		Ce		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/			Admitted			Stated
		o i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	Amount	Amount		Contractual
CUSIP			Bond	strative	Actual	Fair	Fair	Par	Carrying		tization)	Impairment	Carrying	Rate	Rate When		Received		Maturity
	D									Increase/									
Identification	Description	e n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Paid	Accrued	During Year	Acquired	Date
912803-BD-4 U	UNITED STATES TREASURY			1.A	572,943	92.1530	737,224	800,000	759,220	0	21,761	0	0	0.000	2.813 N/A	0	0	10/17/2013	11/15/2024
912803-BE-2 U	UNITED STATES TREASURY			1.A	438,613	91.1249	564,974	620,000	581,041	0	17,468	0	0	0.000	3.076 N/A	0	0	10/17/2013	02/15/2025
912803-BM-4 U	UNITED STATES TREASURY			1.A	161,854,085	82.3972	312,985,635	379,850,000	303,042,342	0	13,725, 187	0	0	0.000	4.689 N/A	0	0	06/22/2009	11/15/2027
	UNITED STATES TREASURY		l	1.A	1,523,769	. 104.9297	1,217,184		1,265,474		(31.786)		n	6.000	2.930 FA		69,600	11/19/2013	02/15/2026
	UNITED STATES TREASURY	SD		1.A	700,400	. 105.8750	688 . 188	650,000	668.455	0	(2.674)	n	0	5.250	4.691 MN	4.431		02/03/2006	11/15/2028
	UNITED STATES TREASURY			1 A		. 105.8750	1.376.375	1,300,000	1.440.542		(21.387)			5.250	3.214 MN	8.861		11/19/2013	11/15/2028
				1.A				326,261	336,704	37,327	. , , ,		0	3.875					04/15/2029
	UNITED STATES TREASURY				·	. 112.2224				37,327	(1,801)	0					12,274	11/19/2013	
	UNITED STATES TREASURY	SD		1.A	177,867	. 109.5781	164,367	150,000	161,717	0	(1,186)	0	0	5.375	4.229 FA	3,045	8,063	06/16/2003	02/15/2031
	UNITED STATES TREASURY			1.A	76, 144	. 109.5781	65,747	60,000	68,717	0	(919)	0	0	5.375	3.319 FA	1,218	3,225	10/17/2013	02/15/2031
912810-FT-0 U	UNITED STATES TREASURY	SD		1.A	1,419,125	. 106.7500	1,708,000	1,600,000	1,484,664	0	5,973	0	0	4.500	5.268 FA	27 , 196	72,000	06/15/2007	02/15/2036
912810-FT-0 U	UNITED STATES TREASURY			1.A	126,431	. 106.7500	117,425	110,000	121, 166	0	(656)	0	0	4.500	3.527 FA	1,870	4,950	10/17/2013	02/15/2036
912828-R3-6 U	UNITED STATES TREASURY	SD		1.A		92.0469	101,252	110,000	109,340	0	188	0		1.625	1.809 MN	232	1,788	06/02/2016	05/15/2026
	UNITED STATES TREASURY	a	1	1.A	561,332	91.2155	729,724	800.000	748.579	0	23.030	0		0.000	3.149 N/A	0	0	10/17/2013	02/15/2025
	Subtotal - Bonds - U.S. Governments -	Issuer Ohlic	ations		169,425,885		320.822.232	387.536.261	310.787.962	37.327	13.733.198	0	0	XXX	XXX XXX	75.851	274.274	XXX	XXX
	GN 604556 - RMBS	Tooler Oblig	4	1.A	9,938		9,025	8,752	9,694	31,321			-	5.500		40		12/20/2013	
			4			. 103.1175				0	(23)	0	0		1.978 MON		502		08/15/2033
	GN 572554 - RMBS		4	1.A	9,443	. 103.3459	8,737	8,454	9,061	0	(45)	0	0	6.500	3.623 MON	46	561	12/20/2013	09/15/2031
	GN 579730 - RMBS		4	1.A	22,945	. 104.5910	23,527	22,494	22,748	0	(14)	0	0	6.500	6.119 MON	122	1,491	03/18/2005	08/15/2032
36202D-QZ-7 G	G2 003172 - RMBS		4	1.A	278	. 103.2449	287	278	277	0	0	0	0	6.000	6.190 MON	1	17	11/14/2001	12/20/2031
36202D-TE-1 G	G2 003249 - RMBS		4	1.A	26,236	. 103.5263	24,271	23,445	25,435	0	(188)	0	0	6.000	3.387 MON	117	1,461	11/19/2013	06/20/2032
36203M-BN-9 G	GN 352945 - RMBS		4	1.A	536	. 100.0564	579	579	574	0	8	0	0	7.000	10.076 MON	3	54	07/28/1994	04/15/2024
	GN 354734 - RMBS		4	1.A		. 100.0765	316	316	314		3			7.000	8.899 MON		31	10/20/1994	01/15/2024
	GN 372822 - RMBS	[]	4	1.A	11	. 100.0700	11	11	11	n	n	n	0	7.500	7.920 MON	n	1	11/15/2000	11/15/2023
	GN 462601 - RMBS		4	1.A	95	. 100.5265	ne		95		^			7.500	7.691 MON	1	7	11/19/1999	03/15/2028
	GN 483360 - RMBS		4	1.A				95	841				J						
			4			. 102.2984					2	0	0	7.000		5	62	07/20/2000	07/15/2029
	GN 482825 - RMBS		4	1.A	615	. 101.9656	647	635	625	0	2	0	0	6.000	7.023 MON	3	39	10/29/1998	11/15/2028
	GN 490279 - RMBS		4	1.A	110	. 101.6886	116	114	111	0	0	0	0	7.000	8.646 MON	1	8	07/20/2000	06/15/2029
36210P-T7-9 G	GN 498374 - RMBS		4	1.A	105	. 100.2878	110	110	108	0	0	0	0	7.000	8.310 MON	1	9	07/20/2000	02/15/2029
36210X-5R-4 G	GN 505856 - RMBS		4	1.A	755	. 103.1595	833	808	774	0	3	0	0	7.000	9.372 MON	5	58	07/20/2000	09/15/2029
	GN 505038 - RMBS		4	1.A	805	. 102.9572	864	839	820	0	2	0		7.000	8.429 MON	5	60	07/20/2000	06/15/2029
	GN 505072 - RMBS	[]	4	1.A	83	. 100.6251	87	86		n	1	n	n	7.000	9.380 MON	1	6	07/20/2000	07/15/2029
	GN 506465 - RMBS		4	1.A		. 102.7388	11.516	11,209	10.930	n	25	n	0	7.000	8.472 MON	er.		07/20/2000	04/15/2029
	GN 509385 - RMBS		4	1.A	779	. 102.7366	851	834	778		23			7.000	10.826 MON		60	07/20/2000	04/ 15/2029
			4			-				0	6	0	J			188			
	GN 510627 - RMBS		4	1.A	50,881	. 101.7018	45,772	45,006	52,595	0	1,391	0	0	5.000	1.231 MON	188	2,278	11/19/2013	02/15/2035
	GN 510732 - RMBS		4	1.A	416	. 103.7314	450	434	421	0	1	0	0	7.000	8.856 MON	3	31	07/20/2000	11/15/2029
	GN 510977 - RMBS		4	1.A	2, 145	. 100.0766	2,239	2,237	2,216	0	15	0	0	7.000	8.537 MON	13	178	07/20/2000	05/15/2029
36211G-4T-7 G	GN 513034 - RMBS		4	1.A	276	. 103.5688	298	288	280	0	1	0	0	7.000	8.506 MON	2	21	07/20/2000	08/15/2029
36211L-K9-2 G	GN 516120 - RMBS		4	1.A		. 103.3363	17,500	16,935	16,470	0	16	0	0	7.000	8.505 MON	99	1,213	07/20/2000	12/15/2029
	GN 780148 - RMBS	LI	4	1.A	19	. 100.3505	20	20	19	0	0	n	n	7.500	7.904 MON	0	2	10/10/2000	01/15/2025
	GN 780951 - RMBS		4	1.A			754	730	705	n	2	n	0	7.000	9.223 MON	1	53	07/20/2000	01/15/2029
	GN 699280 - RMBS		4	1.A	21,607	. 103.2072	22.819	21.148	21.501		(9)		^	6.500	6.108 MON		1,385	11/21/2008	01/15/2029
			4			-	, , ,		* * * * * * * * * * * * * * * * * * * *			0	J				·		
	GNR 2004-082 ZL - CM0/RMBS		4	1.A	1,373,259	. 100.9480				0	2,858	0	J	5.000	3.400 MON	5, 186	64,251	10/17/2013	10/20/2034
	GNR 2004-090 ZB - CMO/RMBS		4	1.A	1,493,797	. 101.0954	1,371,901	1,357,036	1,431,072	0	(952)	0	0	5.000	3.512 MON	5,654	70,162	10/17/2013	10/16/2034
	GNR 2012-105 Z - CMO/RMBS		4	1.A	4,811,342	95.5214	4,376,010	4,581,184	4,799,740	0	87,009	0	0	4.000	3.194 MON	15,271	195,666	06/19/2017	08/20/2042
38375L-MN-7 G	GNR 2007-061 MZ - CMO/RMBS		4	1.A		. 102.6728	265,728	258,811	283,027	0	433	0	0	5.500	3.220 MON	1, 186	14,732	11/19/2013	10/20/2037
						98.5156													

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

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

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	g Value			I	nterest		Da	ites
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
		-	1	_	NAIC			-													
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifie	.							Year's	Change							
			ľ		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	:		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative		Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e e	g n	Char	Symbo		Value	Value	Value	Value	(Decrease)	Accretion		Value	of	of	Paid	Accrued	During Year	A a surira d	Date
		е	- ''	Cital							(Decrease)		Recognized	value						Acquired	
38377N-P6-5	GNR 2010-164 KZ - CMO/RMBS			4	1.A	4,004,067	97.6863	., ,	3,980,367	3,984,653	0	(1,840)	0	0	4.250	4.225	-	14,097		10/17/2013	12/20/2040
38377Q-PN-1	GNR 2011-029 DZ - CMO/RMBS			4	1.A	1,762,868	98.4895	1,613,043	1,637,782	1,699,607	0	4,292	0	0	4.500	3.735	-	6,142	74,849	10/17/2013	02/16/2041
38377Q-X8-5	GNR 2011-045 LB - CMO/RMBS			4	1.A			1,834,678	1,860,575	1,939,363	0	5,811	0	0	4.500	3.721		6,977	85,779	11/19/2013	03/20/2041
38377T-WR-8	GNR 2011-017 JZ - CMO/RMBS			4	1.A			327,961	344,876	341,059	0	339	0	0	4.000	4. 131		1, 150		11/19/2013	02/20/2041
38377T-WV-9	GNR 2011-017 PZ - CMO/RMBS	· [		4	1.A			994,937	1,004,022	1,012,949	0	(1,132)	0	0	4.500		MON	3,765		10/17/2013	02/20/2041
38377U-JD-1	GNR 2011-040 ZK - CMO/RMBS	· <del> </del> · · · · ·	·   ······	4	1.A			829,502	846,531	895,051	0	4,352	0	0	4.500	3.375	-	3, 174		10/17/2013	03/16/2041
38377U-Q9-2	GNR 2011-048 ZB - CMO/RMBS			4	1.A	2,113,091		1,951,001	1,991,964	2,055,830	0	4,399	0	0	4.500	3.855		7,470	91,821	10/17/2013	04/20/2041
38377V-PX-8	GNR 2011-061 CZ - CMO/RMBS			4	1.A	1,561,176		1,432,110	1,462,070	1,523,688	0	4,786	0	0	4.500	3.684	-	5,483	67,495	10/17/2013	04/20/2041
38378J-NV-0	GNR 2013-037 LZ - CMO/RMBS			4	1.A			12,709,572	14,060,064	14,305,421	0	(18,419)	0	0	3.500	3.312	-	41,009	482,898	04/21/2016	03/20/2043
38379F-4K-2	GNR 2015-178 GB - CMO/RMBS			4	1.A			6,343,725	7,560,350	7,292,359	0	6,001	0	0	3.000	3.345		18,901	226,811	12/22/2015	12/20/2045
38379G-L8-8	GNR 2014-147 JB - CMO/RMBS			4	1.A	6,368,408		5,286,837	6,076,000	6,267,164	0	(5, 143)	0	0	3.000	2.663	-	15, 190	182,280	09/01/2016	10/20/2044
38379H-6K-6	GNR 2015-014 Z - CMO/RMBS			4	1.A			11,679,634	12,274,048	12,541,077	0	(2,983)	0	0	4.000	3.714		40,913	496,431	02/14/2017	12/20/2044
38379J-JQ-5	GNR 2015-020 LZ - CMO/RMBS			4	1.A		93.6510	6,563,231	7,008,181	7,008,137	0	933	0	0	3.500	3.500		20,441	251,285	05/09/2017	04/16/2044
38379M-6D-1	GNR 2015-132 BL - CMO/RMBS			4	1.A			9,018,271	10,972,934	11,271,898	0	(6,036)	0	0	3.000	2.789		27,432		06/17/2016	09/20/2045
38379M-W6-7	GNR 2015-134 LZ - CMO/RMBS			4	1.A			4,832,712	5,449,820	5,568,061	0	(11,579)	0	0	3.500	3.295	-	15,895	187 , 176	03/07/2016	09/20/2045
38379N-LB-6	GNR 2015-083 YB - CMO/RMBS			4	1.A			7,298,290	8,726,000	8,873,301	0	(1,035)	0	0	3.000	2.845	-	21,815	261,780	06/08/2016	06/20/2045
38379N-N8-1	GNR 2015-100 AZ - CMO/RMBS			4	1.A			9,964,634	10,503,201	10,783,540	0	34,742	0	0	4.000	3.551	-	35,011		05/01/2017	07/20/2045
38379T-AA-7	GNR 2015-179 BC - CMO/RMBS			4	1.A			16,687,010	19,641,871	20,233,775	0	(15,411)	0	0	3.000	2.718	-	49, 105	589,256	06/17/2016	12/20/2045
38379V-WT-7	GNR 2016-038 DZ - CMO/RMBS			4	1.A			6,431,143	8,569,055	8,297,514	0	11,731	0	0	3.000	3.209		21,423	252,943	04/08/2016	02/20/2046
38379V-YJ-7	GNR 2016-037 BL - CMO/RMBS			4	1.A	, , .	80.9110	6,548,530	8,093,496	8,320,991	0	(3,938)	0	0	3.000	2.793	-	20,234	242,805	06/17/2016	03/20/2046
38379Y-AK-4	GNR 2016-066 HB - CMO/RMBS			4	1.A			3,735,862	4,614,519	4,704,135	0	(1,209)	0	0	3.000		MON	11,536		06/16/2016	05/20/2046
38379Y-F8-6	GNR 2016-107 DY - CMO/RMBS			4	1.A			10,809,273	12,869,000	13, 150, 921	0	(4,647)	0	0	3.000	2.797	-	32,173	386,070	08/26/2016	08/20/2046
38380Y-WL-5	GNR 2018-120 TZ - CMO/RMBS			4	1.A			28,819,967	33,018,187	35,227,429	0	(81,503)	0	0	3.500	2.938	-	96,303		08/16/2019	08/20/2048
38381B-ZK-3	GNR 2019-001 KD - CMO/RMBS			4	1.A			12,227,869	13,442,000	13,110,337	0	5,091	0	0	3.500	3.804	-		470,470	02/12/2019	01/20/2049
911760-MV-5	VENDE 1999-2 1Z - CMO/RMBS			4	1.A			345,688	336,672	368,627	0	(1,358)	0	0	6.500		MON	1,824		10/17/2013	05/15/2029
911760-RB-4	VENDE 2001-3 Z - CMO/RMBS			4	1.A	703,845	. 105.2241	642,955	611,034	679,039	0	948	0	0	6.500	2.581	MON	3,310	41,196	11/19/2013	05/15/2031
	Subtotal - Bonds - U.S. Governments - R	kesia	entiai	Mortgag	е-васкес										1001	2001	1001			1004	2001
Securities						212,601,461	XXX	180,770,740	205,082,062	209,993,844	0	18,013	0	0	XXX	XXX	XXX	590,065	7,091,119	XXX	XXX
38376G-2H-2	GNR 2011-092 C - CMBS			4	1.A				8,095,434	8,008,934	0	(64,905)	0	0	3.726	4.058		25, 136		06/14/2011	04/16/2052
38376G-2J-8	GNR 2011-092 Z - CMBS			4	1.A					1,495,898	0	2,415	0	0	3.726	4.003		4,795	56,569	11/19/2013	07/16/2053
38376G-A4-2	GNR 2011-010 Z - CMBS			4	1.A			3,289,475	3,543,826	3,466,303	0	10,732	0	0	3.576		MON	10,561	126,464	11/19/2013	04/16/2053
38376G-D7-2	GNR 2011-027 D - CMBS			4	1.A		99.4994	150,851	151,610	149,759	0	(1,314)	0	0	3.526		MON	445	5,352	02/02/2011	07/16/2045
38376G-P9-5	GNR 2011-049 Z - CMBS			4	1.A	2,740,668		2,680,670	2,881,576	2,822,201	0	9,930	0	0	3.848	4.285	-	9,240	108,741	11/19/2013	07/16/2053
38376G-V4-9	GNR 2011-078 C - CMBS			4	1.A			12,267,088	12,610,279	12,326,791	0	(164,237)	0	0	3.796	4.639	-	39,894	477,602	04/13/2011	09/16/2051
38376G-V5-6	GNR 2011-078 Z - CMBS			4	1.A			2,808,120	3,055,853	2,971,638	0	5,627	0	0	3.796	4.065	-	9,667	113,398	11/19/2013	07/16/2053
38376G-YF-1	GNR 2010-155 C - CMBS	··· ···		4	1.A		94.5464	953,568	1,008,571	957,928	0	(22,688)	0	0	3.838		MON	3,226		04/18/2011	11/16/2050
38378B-B4-0	GNR 2012-100 Z - CMBS	·		4	1.A				12,428,066	11,922,902	0	48 , 343	0	0	2.732	2.985	-	28,293		09/06/2012	02/18/2053
38378B-J3-4	GNR 2012-111 Z - CMBS	·		4	1.A			9,824,316	11,466,961	11,438,308	0	(14,639)	0	0	3.321	3.435		31,732	380,528	09/07/2012	10/16/2053
38378B-WD-7	GNR 2012-078 Z - CMBS	<u> </u>	<u> </u>	<u> </u>	1.A		82.9089	8,945,516	10,789,574	10,741,576	0	12,759	0	0	2.859	2.916	MON	25,705	304,897	09/06/2012	12/16/2052
	Subtotal - Bonds - U.S. Governments - C	omm	nercia	ı Mortgaç	ge-		100/							_	1001	1004	1004			2004	1000
Backed Sec		_		T	1	65,064,498	XXX	59,145,929	67,576,093	66,302,238	0	(177,978)	0	0	XXX	XXX	XXX	188,695	2,250,810	XXX	XXX
	GSA ARLINGTON TX CTL PASS-THROUGH - CMO	<u> </u>	<u>. </u>	1,2	1.B	21,633,853	95.3400	20,625,715	21,633,853	21,633,895	0	(67,895)	0	0	4.090	4. 125	MON	22,121	991,619	08/22/2013	03/22/2029
	Subtotal - Bonds - U.S. Governments - C	Other	Loan-	-Backed	and																
Structured S	Securities					21,633,853	XXX	20,625,715	21,633,853	21,633,895	0	(67,895)	0	0	XXX	XXX	XXX	22, 121	991,619	XXX	XXX

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

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

NAIC Designation, NAIC Designation, NAIC Designation, NAIC Designation of Modifier representation of Modifier representation of the control o	/alue	of Paid  XXX XXX  503.765 JJ 004.818 A0 253.579 JJ	Admitted Amount en Due and d Accrued	10,607,821	21 21 Acquired	Stated Contractual Maturity Date
NAIC   Designation   NAIC	Total Foreign Exchange Change in Book/ Adjusted Carrying Value  0  0  0  0  0  0  0  0  0  0  0  0  0	Effective Rate of Paid  XXX XXX  503.765 JJ  104.818 A0  123.579 JJ	Admitted Amount en Due and d Accrued X 876,731	Amount Received During Year	Acquired	Stated Contractual Maturity
Designation, NAIC   Designation   NAIC   Designat	Foreign Exchange Change in Book/ Adjusted Carrying Value of	Rate of Paid  XXX XXX  503.765 JJ  254.818 A0  253.579 JJ	Amount Due and Accrued X 876,731	Received During Year 10,607,821		Contractual Maturity
Nation   N	Foreign Exchange Change in Book/ Adjusted Carrying Value of	Rate of Paid  XXX XXX  503.765 JJ  254.818 A0  253.579 JJ	Amount Due and Accrued X 876,731	Received During Year 10,607,821		Contractual Maturity
Nation   N	Foreign Exchange Change in Book/ Adjusted Carrying Value of	Rate of Paid  XXX XXX  503.765 JJ  254.818 A0  253.579 JJ	Amount Due and Accrued X 876,731	Received During Year 10,607,821		Contractual Maturity
NAIC   Designation   Rate   Book/   Unrealized   Year's   Current   Year's   Crost   Current   Year's   Crost   Current   Cu	Foreign Exchange Change in Book/ Adjusted Carrying Value of	Rate of Paid  XXX XXX  503.765 JJ  254.818 A0  253.579 JJ	Amount Due and Accrued X 876,731	Received During Year 10,607,821		Contractual Maturity
Part   Current	Foreign Exchange Change in Book/ Adjusted Carrying Value of	Rate of Paid  XXX XXX  503.765 JJ  254.818 A0  253.579 JJ	Amount Due and Accrued X 876,731	Received During Year 10,607,821		Contractual Maturity
F	Exchange   Change   in   Book/   Adjusted   Carrying   Rate   of	Rate of Paid  XXX XXX  503.765 JJ  254.818 A0  253.579 JJ	Amount Due and Accrued X 876,731	Received During Year 10,607,821		Contractual Maturity
CUSIP   Company   Compan	Change in Book/ Adjusted Carrying Value of	Rate of Paid  XXX XXX  503.765 JJ  254.818 A0  253.579 JJ	Amount Due and Accrued X 876,731	Received During Year 10,607,821		Contractual Maturity
CUSIP   Cost	in Book/ Adjusted Carrying Rate Value of	Rate of Paid  XXX XXX  503.765 JJ  004.818 A0  253.579 JJ	Amount Due and Accrued X 876,731	Received During Year 10,607,821		Contractual Maturity
CUSIP   CUSIP   Identification   Description   Book/ Adjusted Carrying Value of  0 XXX	Rate of Paid  XXX XXX  503.765 JJ  004.818 A0  253.579 JJ	Amount Due and Accrued X 876,731	Received During Year 10,607,821		Contractual Maturity	
CUSIP   Description   Descript	Adjusted Carrying Value of	Rate of Paid  XXX XXX  503.765 JJ  004.818 A0  253.579 JJ	Amount Due and Accrued X 876,731	Received During Year 10,607,821		Contractual Maturity
CUSIP   Description   Descri	Carrying Value of XXX	Rate of Paid  XXX XXX  503.765 JJ  004.818 A0  253.579 JJ	en Due and d Accrued X 876,731 40,375	Received During Year 10,607,821		Maturity
CUSIP   Description   Descri	Carrying Value of XXX	Rate of Paid  XXX XXX  503.765 JJ  004.818 A0  253.579 JJ	d Accrued X 876,731	Received During Year 10,607,821		Maturity
Identification   Description   e n Char Symbol   Cost Value Value Value Value Value   Value Value   Value Value   Va	Value of  0 XXX	of Paid  XXX XXX  503.765 JJ 004.818 A0 253.579 JJ	d Accrued X 876,731	During Year 10,607,821		,
0109999999 Total - U.S. Government Bonds 468,725,698 XXX 581,364,617 681,828,268 608,717,939 37,327 13,505,338 0 00080Q-AF-2 ABN AIMRO BANK NV C 2.B FE 2,130,640 97,0230 1,940,460 2,000,000 2,047,820 0 (17,327) 0 00084D-AL-4 ABN AIMRO BANK NV C 2.B FE 14,974,050 95,9020 14,385,300 15,000,000 14,991,953 0 2,876 0 00386S-AL-6 ABU DHABI NATIONAL ENERGY COMPANY PUSC C 1.D FE 30,054,375 99,7730 29,931,900 30,000,000 30,000,195 0 (6,419) 0 0038BII-AC-5 ABU DHABI NATIONAL ENERGY COMPANY PUSC C 1.D FE 5,955,072 99.7670 5,689,712 5,703,000 5,803,056 0 (26,396) 0 0038BII-AG-6 ABU DHABI NATIONAL ENERGY COMPANY PUSC 1.D FE 19,006,200 102,9430 19,559,170 19,000,000 19,007,714 0 1,746 0 00401M-AA-4 ABU DHABI CRUDE OIL PIPELINE LLC C. 1 1.C FE 10,000,000 93,5960 9,399,600 10,000,000 9,779,134 0 (11,369) 0 00401M-AB-2 ABU DHABI CRUDE OIL PIPELINE LLC C. 1 1.C FE 9,817,110 91,9360 8,733,920 9,500,000 9,779,134 0 (11,369) 0	0 XXX	XXX XXX 503.765 JJ 004.818 A0 253.579 JJ	X 876,731 40,375	10,607,821		Date
000800-AF-2 ABN AIRRO BANK NV		503.765 JJ 004.818 A0 253.579 JJ	40,375			XXX
00084D-AL-4   ABN AIRRO BANK NV   C.   2.B FE   14,974,050   .95,9020   .14,385,300   .15,000,000   .14,991,953   .0   .2,876   .0   .0   .0   .0   .0   .0   .0   .		004.818 A0 253.579 JJ				
00386S-AL-6	03.625 04.375 04.875	25 3.579 JJ	1/16 000		.11/02/2017	07/28/2025
00388W-AC-5       ABU DHABI NATIONAL ENERGY COMPANY PUSC       C       1.D FE       5,955,072      99.7670       5,689,712       5,703,000       5,803,056      0      (26,396)	04.375		·		04/11/2016	04/18/2026
00388W-AG-6 ABU DHABI NATIONAL ENERGY COMPANY PUSC 1.D FE 19,006,200 102.9430 19,559,170 19,000,000 19,007,714 0 1,746 0 0 1,746 0 0	04.875	75 0 000 10	510,521		.08/19/2015	01/12/2023
00388II-AG-6 ABU DHABI NATIONAL ENERGY COMPANY PUSC 1.D FE 19,006,200 102.9430 19,559,170 19,000,000 19,007,714		75 3.828 JD	6,238	249,506	.11/22/2016	06/22/2026
00401M-AA-4 ABU DHABI CRUDE OIL PIPELINE LLC		754.868 A0	174,958		.04/17/2018	04/23/2030
00401M-AB-2 ABU DHABI CRUDE OIL PIPELINE LLC			183.514		.10/26/2017	11/02/2029
	04.600		219,714		.06/10/2019	11/02/2047
	08.700		29,001	·	07/03/2019	03/01/2049
040114-HS-2 ARGENT INA, REPUBLIC OF (GOVERNMENT)	00.500		29,001		01/03/2019	03/01/2049
040114-HT-0 ARGENT INA, REPUBLIC OF (GOVERNMENT)	01.500		46,544		1/04/2018	07/09/2035
040114-HX-1 ARGENT INA , REPUBLIC OF (GOVERNMENT)	1.000		1,918	·	09/04/2020	07/09/2029
05674R-AD-6 BAHRAIN, KINGDOM OF (GOVERNMENT)	06.000		17,000		.09/10/2014	09/19/2044
05674R-AG-9   BAHRAIN, KINGDOM OF (GOVERNMENT)	7.000		11,521		10/23/2018	10/12/2028
05959L-AG-8   BANCO DO BRASIL SA (CAYMAN ISLANDS BRANC	04.875	75 4.835 A0	4,875	24,375	.04/12/2018	04/19/2023
059626-AC-5 BANCO NACIONAL DE PANAMA	02.500		1,944		.11/20/2020	08/11/2030
061202-AA-5 BANK 0F CHINA LTD C 2.A FE	05.000		***		.07/31/2019	11/13/2024
085209-AF-1 BERMUDA GOVERNMENT OF (GOVERNMENT)	04.750				.11/16/2018	02/15/2029
005209-Ai-7   BERMUDA GOVERNMENT   C   1,2   1,F FE   5,580,165   70,9920   3,904,560   5,500,000   5,576,347   0   (1,681)   0	03.375		67,547		09/17/2020	08/20/2050
	76,086 10.250		54,337		11/07/2013	
						01/10/2028
165756-BY-5 BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNME C	05.625		117,813		02/08/2018	02/21/2047
105756-CA-6   BRAZIL, FEDERATIVE REPUBLIC OF (GOVERNME	4.500		3,875		11/04/2019	05/30/2029
168863-DL-9 CHILE, GOVERNMENT OF	03.500		45,500		.06/17/2019	01/25/2050
168863-DS-4 CHILE, GOVERNMENT OF	03.100	00 3.139 MN	4,650		.07/22/2021	05/07/2041
168863-DU-9 CHILE, GOVERNMENT OF	03.250	50 3.420 MS	54,167	195,000	.09/14/2021	09/21/2071
168863-DY-1 CHILE, GOVERNMENT OF	04.340		13,743		.03/02/2022	03/07/2042
168920-AC-2 CHINA SULTHERN POWER GRID INTERNATIONAL 1 .1.E FE2.677.94194.9640	03.500		13.913		.04/27/2017	05/08/2027
195325-BM-6 COLOMBIA, REPUBLIC OF (GOVERNMENT) C 1 3.A FE 561,00079.7100 338,768 425,000 529,943 0 (3,815) 0	06.125		11,786		05/14/2013	01/18/2041
195325-CU-7 COLOMBIA, REPUBLIC OF (GOVERNMENT)	05.000		22,844		05/21/2019	06/15/2045
195325-CX-1 COLONIB1A, REPUBLIC OF (GOVERNMENT) C. 1,2 3.A FE 10,337,20008.3850 7,030,332 10,280,000 10,333,312 0 (3,035) (3,035) 195325-CX-1 COLONIB1A, REPUBLIC OF (GOVERNMENT) C. 1,2 3.A FE 3,719,03494.0200 3,404,464 3,621,000 3,655,437 0 (11,256) 0	03.000		22,844		05/21/2019	01/28/2026
195325-DL-6 COLONBIA, REPUBLIC OF (GOVERNMENT)	03.875			·	08/02/2017	04/25/2027
195325-DP-7 COLOMBIA, REPUBLIC OF (GOVERNMENT)	4.500		43,341		01/23/2019	03/15/2029
195325-DQ-5 COLOMBIA, REPUBLIC OF (GOVERNMENT)	05.200		55,813		05/29/2019	05/15/2049
195325-DX-0 COLOMBIA, REPUBLIC OF (GOVERNMENT)	03.875		219,583		.01/12/2021	02/15/2061
200447-AC-4 COMISION FEDERAL DE ELECTRICIDAD	05.750	505.010 FA	8,009	21,045	.03/24/2021	02/14/2042
200447-AE-0 COMISION FEDERAL DE ELECTRICIDAD	06. 125	256.186 JD	3,063	73,500	.06/09/2015	06/16/2045
219878-BA-5 CORPORACION NACIONAL DEL COBRE DE CHILE	03.700		457,824	·	.10/19/2021	01/30/2050
219878-BB-3 CORPORACION NACIONAL DEL COBRE DE CHILE	03. 150		11,690		05/27/2021	01/14/2030
219870-184-0 CORPORACION FINANCIERA DE DESARROLLO SA	05.250		363.125		.07/13/2017	07/15/2029
	05.250		68.611			
						12/21/2023
24820R-AG-3 EQUINDR ASA	06.500		23,833		10/17/2013	12/01/2028
25714P-DT-2 DOMINICAN REPUBLIC OF (GOVERNMENT)	05.950		92,820		05/08/2018	01/25/2027
25714P-EF-1 DOMINICAN REPUBLIC OF (GOVERNMENT)	04.875	754.874 MS			.09/17/2020	09/23/2032
268317-AC-8   ELECTRICITE DE FRANCE SA	06.950	50 5.339 JJ	30,073	69,848	.12/20/2013	01/26/2039
279158-AK-5 ECOPETROL SA	4. 125	25 4.270 JJ	216.325	471.983	.11/07/2014	01/16/2025

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			lı lı	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e .		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	Ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	l n	Char	Symbol		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
279158-AL-3	ECOPETROL SA	·	C	1 0	3.A FE		94.3250	2,536,399	2,689,000	2,765,622	(Decircuse)	(21,732)		value	5.375	4.412		2,007	144,534	07/31/2019	06/26/2026
29135L-AF-7	EMIRATE OF ABU DHABI		· · · · · · ·	1,2	1.0 FE	11,209,375			11,500,000	11,227,871		(21,732)	0		3. 125		MS		359,375	02/25/2021	09/30/2049
	EMIRATE OF ABU DHABI					2,510,000				2.509.746						2.980	MO				
29135L-AR-1 29245J-AJ-1	EMPRESA NACIONAL DEL PETROLEO		L	1.2	1.C FE				2,500,000 2,700,000	2,509,746		(203)			3.000	3.949	MO		75,000	09/21/2021	09/15/2051
29245J-AK-8	EMPRESA NACIONAL DEL PETROLEO		· · · · · · · · · · · · · · · · · · ·	1,2	2.0 FE	5,510,000			5,000,000			(11,800)			4.500		MS			08/02/2016	08/05/2026
29245J-AK-8	EMPRESA NACIONAL DEL PETROLEO		,	1.2	2.0 FE				2,700,000						5.250	5.054	MN		141,750	11/20/2020	11/06/2029
29245J-AL-6 29246Q-AB-1	EMPRESA NACTONAL DEL PETROLEO		· · · · · · · · · · · · · · · · · · ·	1,2	1.G FE	13,567,590			12,700,000			(3,754)			5.250	5.054	MIN			02/05/2020	01/25/2029
29246Q-AE-5	EMPRESA DE TRANSPORTE DE PASAJEROS METRO		· · · · · · · · · · · · · · · · · · ·	1,2	1.G FE	16,625,230			12,460,000	13,492,254		(32,220)			4.700	4.419			705,000	05/19/2021	01/25/2047
29246Q-AF-2	EMPRESA DE TRANSPORTE DE PASAJEROS METRO		·   U	1,2	1.G FE	6,509,000			6,500,000			(32,220)			3.693	3.686	MIN		240,045	09/21/2021	09/13/2061
292487-AA-3	EMPRESA DE LOS FERROCARRILES DEL ESTADO		· · · · · · · ·	1.2	1.G FE	14,287,988		9,217,676	14,766,000	14,305,168		9,813			3.068	3.235	INO		453,021	03/24/2021	08/18/2050
292487-AB-1	EMPRESA DE LOS FERROCARRILES DEL ESTADO		· · · · · · · ·	1,2	1.G FE	5,799,600			5,800,000	5.799.624		9,613			3.830	3.830	MC			09/27/2021	09/14/2061
30216H-AD-1	EXPORT-IMPORT BANK OF CHINA		Č	1,2	1.6 FE	5,739,000		4,909,650	5,000,000	5,799,024		(1,311)			3.625	3.588	11			07/25/2014	07/31/2024
30216J-AA-3	EXPORT IMPORT BANK OF INDIA		· · · · · · · · · · · · · · · · · · ·		2.0 FE	6,177,092		5.712.040	6.100.000	6. 131.213	0	(7,911)	0	n	3.375	3.223				09/26/2016	08/05/2026
30216J-AC-9	EXPORT IMPORT BANK OF INDIA		C		2.0 FE	4,990,950		4,636,950	5,000,000	4,995,127	0			n	3.875	3.896				01/25/2018	02/01/2028
31424E-AB-8	UNITED ARAB EMIRATES (GOVERNMENT)		C		1.D FE	8,982,000			9,000,000	8,982,299	0			0	3.250		AO	58,500		10/15/2021	10/19/2061
344593-AF-5	FONDO MIVIVIENDA SA		C	1.2	2.B FE			944,320	1,000,000	997.003	0	483	0	0	4.625	4.703		10.149		04/07/2022	04/12/2027
401494-AV-1	GUATEMALA, REPUBLIC OF (GOVERNMENT)		C	1.2	3.0 FE		96.2180	962.180	1,000,000	989.070	0	580	0	0	5.250	5 449	FA		0	08/03/2022	08/10/2029
445545-AF-3	HUNGARY (GOVERNMENT)		C		2.B FE			577,642	530.000	713, 193	0	(6. 186)	0	0	7.625	4.767	MS			05/17/2016	03/29/2041
445545-AJ-5	HUNGARY (GOVERNMENT)		C		2.B FE			1,391,974	1,390,000	1,387,990	0	2,359	0	0	5.750	5.920	MN	8.659	79,925	11/18/2013	11/22/2023
445545-AL-0	HUNGARY (GOVERNMENT)	l			2.B FE	1,488,375		1.348.704	1,350,000	1.375.868	0	(20,205)	0	0	5.375	3.764	MS	19.350	72,563	11/16/2016	03/25/2024
445545-AN-6	HUNGARY (GOVERNMENT)		. C		2.B FE		60.3140	1,507,850	2,500,000	2,399,469	0	2,074	0	0	3. 125	3.344	MS	21,701	78, 125	09/14/2021	09/21/2051
448814-DB-6	HYDRO-QUEBEC		. C		1.D FE	3,653,400	. 120.3490	3,008,725	2,500,000	3,069,882	0	(74,410)	0	0	8.625	4.514	JD	9,583	215,625	08/13/2013	06/15/2029
448814-DC-4	HYDRO-QUEBEC		. C		1.D FE	4,483,867	. 122.1400	3,807,104	3,117,000	3,825,120	0	(84,904)	0	0	8.500	4.624	JD	22,079	264,945	09/06/2013	12/01/2029
448814-DF-7	HYDRO-QUEBEC		. C		1.D FE		. 129.3140	4,357,882	3,370,000	4,342,026	0	(109,737)	0	0	9.375	4.660	AO	66,698	315,938	08/15/2013	04/15/2030
448814-DL-4	HYDRO-QUEBEC		. C		1.D FE		. 131.7380	3,605,669	2,737,000	3,552,405	0	(82,944)	0	0	9.500	4.893	MN	33,224	260,015	09/06/2013	11/15/2030
448814-EJ-8	HYDRO-QUEBEC		. C		1.D FE	11,531,469	. 104.4870	9,299,343	8,900,000	9,417,594	0	(323,693)	0	0	8.050	4.054	JJ	346,284	716,450	07/17/2018	07/07/2024
455780-BJ-4	INDONESIA, REPUBLIC OF (GOVERNMENT)		. C		2.B FE		98.2270	3,318,108	3,378,000	3,462,873	0	(2,614)	0	0	5.250	5.037	JJ	80,791	177,345	06/02/2016	01/17/2042
455780-BM-7	INDONESIA, REPUBLIC OF (GOVERNMENT)		. C		2.B FE	2,215,071		2,070,002	2,260,000	2,223,687	0	1,123	0	0	4.625	4.749		22,066	104,525	04/08/2013	04/15/2043
455780-BU-9	INDONESIA, REPUBLIC OF (GOVERNMENT)		. C		2.B FE	2,746,163		2,500,639	2,580,000	2,727,451	0	(3,587)	0	0	5. 125	4.705		60,970	132,225	04/26/2017	01/15/2045
455780-BV-7	INDONESIA, REPUBLIC OF (GOVERNMENT)		. C		2.B FE	3,231,988		3,248,894	3,245,000	3,240,700	0	1,542	0	0	4.750	4.798		74,072	154, 138	12/01/2015	01/08/2026
455780-BX-3	INDONESIA, REPUBLIC OF (GOVERNMENT)		. C		2.B FE		98.7750	2,666,925	2,700,000	2,695,246	0	1,249	0	0	4.350		JJ	56,441	117,450	12/01/2016	01/08/2027
455780-CA-2	INDONESIA, REPUBLIC OF (GOVERNMENT)		. C		2.B FE	9,975,340		9,651,800	10,000,000	9,988,046	0	2,825	0	0	3.850	3.879		174,319	385,000	07/13/2017	07/18/2027
455780-CE-4	INDONESIA, REPUBLIC OF (GOVERNMENT)		. C		2.B FE	4,958,300		4,309,400	5,000,000	4,962,935	0	1,373	0	0	4.350		JJ	102,708	217,500	12/04/2017	01/11/2048
455780-CF-1	INDONESIA, REPUBLIC OF (GOVERNMENT)		. C		2.B FE			3,931,080	4,000,000	3,994,722	0	1,334	0	0	4.100		AO	30,522	164,000	04/17/2018	04/24/2028
455780-CN-4	INDONESIA, REPUBLIC OF (GOVERNMENT)		. C		2.B FE				2,000,000	1,983,176	0	360	0	0	3.700		AO	12,539	74,000	10/23/2019	10/30/2049
455780-CR-5	INDONESIA, REPUBLIC OF (GOVERNMENT)		. C		2.B FE			3,717,800	5,000,000	4,956,795	0	1,048	0	0	3.500	3.550		66,597	175,000	01/07/2020	02/14/2050
455780-CX-2	INDONESIA, REPUBLIC OF (GOVERNMENT)		C	L	2.B FE			3, 187, 488	4,800,000	4,743,577	0	476	0	0	3.350		MS	48,687	160,800	01/05/2021	03/12/2071
455780-DG-8	INDONESIA, REPUBLIC OF (GOVERNMENT)		. C	2	2.B FE			5, 126, 850	7,500,000	7,371,112	0	3,326	0	0	3.200	0.045		65,333	240,000	09/13/2021	09/23/2061
455780-DJ-2	INDONESIA, REPUBLIC OF (GOVERNMENT)		C	2	2.B FE	1,991,660		1,818,020	2,000,000	1,992,218	0	558	0	0	3.550	3.599	MS	17,947	35,500	03/22/2022	03/31/2032
45580K-AK-4	INDUSTRIAL AND COMMERCIAL BANK OF CHINA			]1	1.F FE	3,003,600			3,000,000	3,001,951	0	(330)		0	3.538	3.523	MN	15,626	106,140	11/14/2017	11/08/2027
455881-AD-4	INDUSTRIAL AND COMMERCIAL BANK OF CHINA		. [ Ü		2.B FE	1,289,779		1,210,460	1,227,000	1,247,925	0	(7,224)	0	0	4.875	4. 197		16,616	29,908	08/15/2016	09/21/2025
465077-AL-9	ISRAEL ELECTRIC COMP LID		. I D	ļ:	2.A FE	6,901,780		6,488,611	7,000,000	6,942,239	0	9,267	0	0	4.250	4.417		113,215	297,500	02/12/2018	08/14/2028
46507M-AE-2					2.A FE		. 100.4850		5,000,000	5,062,881	0	(129,798)			-						06/21/2023
465138-7N-9 46513J-XN-6	ISRAEL, STATE OF (GOVERNMENT)		ر		1.E FE				5,000,000		0	(13,382)	0		4.500	3.892			225,000	05/20/2019	01/30/2043
400 IJJ-KIV-6	I I ONMEL, STATE UF (GUVENNMENT)	J	·   U		j., i.e ft		/0.56/0	J 11, / 14, /51	15,300,000	14,966,1/6	10	J 8,438	10	JU	3.3/5	3.500	JJ	238, 106	516,3/5	01/10/2020	01/10/2050

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			li	nterest		Da	tes
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					NAIC									Total							
			_		Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
		_	r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
46513Y-JH-2	ISRAEL, STATE OF (GOVERNMENT)	.	. C		1.E FE		94.8240	1,517,184	1,600,000	1,593,854	0	1,151	0	0	3.250	3.333	JJ	23,689	52,000	01/10/2018	01/17/2028
486661-AE-1	KAZAKHSTAN, REPUBLIC OF (GOVERNMENT)	.	. C		2.B FE	3,213,000	. 100.4210	3,414,314	3,400,000	3,360,031	0	21,227	0	0	3.875	4.570	A0	28,180	131,750	12/04/2014	10/14/2024
486661-AF-8	KAZAKHSTAN, REPUBLIC OF (GOVERNMENT)	.	. C		2.B FE	2,272,300	89.7290	2,063,767	2,300,000	2,276,626	0	633	0	0	4.875	4.950	A0	23,982	112, 125	03/17/2020	10/14/2044
486661-AG-6	KAZAKHSTAN, REPUBLIC OF (GOVERNMENT)	.	. C		2.B FE	3,962,990	. 103.4880		3,792,000	3,847,340	0	(20,093)	0	0	5. 125	4.508	JJ	86,373	194,340	11/22/2016	07/21/2025
48667Q-AN-5	NK KAZMUNAYGAZ AO	.	. C		2.C FE		92.0630	2,946,016	3,200,000	3, 184, 341	0	3,352	0	0	4.750	4.878	AO	30,400	152,000	04/20/2017	04/19/2027
48667Q-AQ-8	NK KAZMUNAYGAZ AO	.	. C		2.0 FE	7,000,000		6,272,840	7,000,000	7,000,000	0	0	0	0	5.375	5.374	AO	70,024	376,250	04/17/2018	04/24/2030
50064Y-AM-5	KOREA HYDRO & NUCLEAR POWER CO LTD	.L	. c		1.0 FE	9,915,100		9,149,300	10,000,000	9.958.369	0	8.840	0	0	3. 125	3.224	JJ	135,417	312,500	07/18/2017	07/25/2027
50065W-AG-1	KOREA NATIONAL OIL CORP	. L	. C		1.C FE	587,347		576,043	594,000	592,853	0	747	0	0	3.250	3.381	JJ	9, 170	19,305	07/02/2014	07/10/2024
50066A-AG-8	KOREAGASCORP		. C		1.0 FE	7,752,030		7.691.580	7,800,000	7.794.003	0	5.661	0	0	3.875	3.945		116.702	302,250	02/06/2014	02/12/2024
50066P-AG-5	KOREA NATIONAL OIL CORP		С		1.C FE	1,596,640			1,600,000	1,598,476	0		0	0	3.375	3.399		14, 100	54,000	03/20/2017	03/27/2027
501499-AB-3	KUWAIT. STATE OF (GOVERNMENT)	· [ · · · · ·	C		1.E FE	1,584,416		1.554.960	1.600.000	1.592.781	0	1.559	0	0	3.500	3.616		15.711	56,000	03/13/2017	03/20/2027
60367Q-AD-5	CHINA. PEOPLE'S REPUBLIC OF (GOVERNMENT)	· [ · · · · ·	C		1.E FE			4,700,990	7,000,000	6,851,819	0	3,516	0	n	2.500	2.605		31,597	175,000	10/19/2021	10/26/2051
656531-AC-4	EQUINOR ASA	· [ · · · · ·	C		1.D FE		. 101.2110	404.844		406.898	0	(14.809)	0	0	7.750	3.872		1.378	31,000	10/17/2013	06/15/2023
656531-AD-2	EQUINOR ASA	·   · · · · ·	C	1	1.D FE			17,698,341	16,801,000	18,282,495	0	(478,660)		0	7. 150	3.873			1,201,272	07/17/2018	11/15/2025
656531-AG-5	FOLINOR ASA	·   · · · · ·	C	1	1.D FE	3,525,670		3,000,088	2,800,000	3,108,726	0	(53,646)		0	6.800	4.340			190,400	10/17/2013	01/15/2028
67091T-AA-3	nop sa		C	'	3.A FE	199,890		197,741	198,000	198,319	0	(213)		n	5.625	5.490		2.042	11, 138	05/28/2014	04/25/2024
67091T-AB-1	nnp ex		C		3.A FE	8,209,396		6,422,394	6,789,000	8,098,899	0	(32,704)		0	6.875	5.338	۸۸			10/28/2019	04/25/2044
67091T-AC-9	00F SA		· · · · · · · ·		3.A FE			7,873,422	8,071,000	8.014.042		18.982			4.500	4.769	۸۸			11/13/2015	10/22/2025
682051-AC-1	OMAN. SULTANATE OF (GOVERNMENT)				3.8 FE			3,540,683	3,665,000	3,661,874		1.096			4.750	4.776	no	7,737		01/27/2017	06/15/2026
682051-AU-0	OMAN. SULTANATE OF (GOVERNMENT)	·   · · · · ·			3.0 FE	1,596,848									5.625	5.648	JD	41.007	90,008	01/2//2017	01/17/2028
69367P-AA-4	PERUSAHAAN GAS NEGARA TBK PT	·			2.0 FE	8,913,330			9,000,000						5. 125	5.238		57.656		05/12/2014	05/16/2024
69369E-AD-1	PERTAMINA (PERSERO) PT	·			2.B FE	4.269.023		4.384.451	4.621.000	4.314.939		8.765			6.000	6.612			277,260	11/15/2016	05/03/2042
69369E-AE-9	PERTAMINA (PERSERO) PT	.			2.B FE		99.0060					5.524			4.300	5.014	MIN	3.918		03/08/2016	05/20/2023
69369E-AF-6	PERTAMINA (PERSERO) PT	·   · · · · ·			2.B FE	1,859,185		1.813.784	1,981,000	1.874.808		2.753			5.625	6.086	MM		111,431	01/27/2017	05/20/2043
69370N-AB-2	PELABUHAN INDONESIA PERSERO PT	·   · · · · ·			2.0 FE			4.765.444	4.939.000	4.922.578		6.799			4.250		MN			04/11/2017	05/05/2025
		.			2.6 FE		99.8050					0,799			-	6.449		2.133	·	05/22/2014	
69370P-AA-9 69370R-AA-5	PERTAMINA (PERSERO) PT	·			2.B FE		99.8050	348,319	349,000	351.817		(17)			6.450 6.450	6.380	MIN	1.938	24,768	11/18/2016	05/30/2044
	(2.02.0)	·   · · · · ·	.   D		2.B FE				· ·			(17)				-	MIN	,			
698299-AD-6 698299-AK-0	PANAMA, REPUBLIC OF (GOVERNMENT)	·   · · · · ·			2.B FE	1,672,045			1,220,000		0	(34,440)		0	8.875	5.143	MS	27,370	108,275	02/11/2014	09/30/2027
	, , , , , , , , , , , , , , , , , , , ,	·	. [		2.B FE		. 118.9540	1,307,304	1,099,000	1,428,857	0	(45,844)			9.3/5		JJ				04/01/2029
698299-AS-3	PANAMA, REPUBLIC OF (GOVERNMENT)	·								.,						-	AO	,		12/31/2014	01/16/2023
698299-AT-1	PANAMA, REPUBLIC OF (GOVERNMENT)	·			2.B FE	1,326,313			950,000	1,209,257	0	(16,707)	0	0	8. 125			13,508		12/31/2014	04/28/2034
698299-AV-6	PANAMA, REPUBLIC OF (GOVERNMENT)	·			2.B FE		. 105.7250		260,000	., .		(5,867)			7. 125	4.451		7,822		08/17/2011	01/29/2026
698299-AW-4	PANAMA, REPUBLIC OF (GOVERNMENT)	·			2.B FE	4,231,428			3,372,000	3,946,091	0	(34,781)	0	0	6.700		JJ	97,273		03/28/2014	01/26/2036
698299-BE-3	PANAMA, REPUBLIC OF (GOVERNMENT)	·	. C	1,2	2.B FE	712,428		689,585	713,000	712,772	0	50	0	0	3.750	3.758		7,798		11/05/2015	03/16/2025
698299-BF-0	PANAMA, REPUBLIC OF (GOVERNMENT)	·	. C	1,2	2.B FE	1,298,284		1,205,310	1,276,000	1,287,524	0	(2,061)	0	0	3.875	3.674		14,284	49,445	02/13/2018	03/17/2028
698299-BG-8	PANAMA, REPUBLIC OF (GOVERNMENT)	·	. C	1	2.B FE	3,688,533			3,305,000	3,671,837	0	(9,605)		0	4.500	3.777		19,004	148,725	03/24/2021	05/15/2047
698299-BH-6	PANAMA, REPUBLIC OF (GOVERNMENT)	·	. C	1,2	2.B FE	10,311,785		7,746,028	10,250,000	10,308,634	0	(859)		0	4.500	4.463		96,094	461,250	02/27/2019	04/16/2050
698299-BL-7	PANAMA, REPUBLIC OF (GOVERNMENT)	·	. [ C	1	2.B FE	15,647,450			13,000,000	15,558,451	0	(38,546)		0	3.870		JJ	220,805	503,100	09/22/2020	07/23/2060
698299-BM-5	PANAMA, REPUBLIC OF (GOVERNMENT)	·	. C	1	2.B FE	7,206,750		4,775,810	6,500,000	7, 190, 658	0	(10,448)	0	0	4.500		A0	73, 125	292,500	06/15/2021	04/01/2056
698299-BN-3	PANAMA, REPUBLIC OF (GOVERNMENT)	·	. C	1,2	2.B FE	1,451,250		1,112,640	1,500,000		0	3,809	0	0	2.252	2.583	MS	8,633		05/11/2021	09/29/2032
699149-AD-2	PARAGUAY, REPUBLIC OF (GOVERNMENT)	··· ···	. C		3.A FE	947,400		910,468	925,000	935,867	0	(2,274)	0	0	4.700	4.392		11,352	43,475	05/18/2017	03/27/2027
706451-BG-5	PETROLEOS MEXICANOS	·	·	1	3.C FE		72.7730	367,504	505,000	535,646	0	(1,567)	0	0	6.625	5.929	JD	1,487		10/05/2011	06/15/2035
715638-AP-7	PERU, REPUBLIC OF (GOVERNMENT)	·	. C		2.B FE			4,860,428	3,979,000	5,382,800	0	(97,555)	0	0	8.750	4.589	MN		348 , 163	03/16/2016	11/21/2033
715638-AS-1	PERU, REPUBLIC OF (GOVERNMENT)	.	. C		2.B FE	9,627,776		7,985,398	7,619,000		0	(185,817)	0	0	7.350	4.508		248,887	559,997	11/22/2016	07/21/2025
715638-AU-6	PERU, REPUBLIC OF (GOVERNMENT)		. C		2.B FE	3,039,871	. 105.7510	2,681,845	2,536,000	2,897,750	0	(18,933)	0	0	6.550	5.052	MS	49,371	166, 108	02/09/2016	03/14/2037

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			lı lı	nterest		Da	ates
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
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					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to	,		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	Ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	l y	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
715638-BU-5	PERU, REPUBLIC OF (GOVERNMENT)	-		Cital	2.B FE	7,627,094			7,266,000	7,434,949	(Decrease)	(33,375)		value	4. 125	3.571	r aiu		299,723	02/21/2017	-
715638-DQ-2	PERU, REPUBLIC OF (GOVERNMENT)			1.2	2.B FE		58.7060					(33,375)			4. 125	2.828	FA		5,560	11/23/2020	12/01/2060
				1,2				· ·									JD		· ·		
715638-DR-0	PERU, REPUBLIC OF (GOVERNMENT)			1,2	2.B FE		58.5680	117, 136	200,000	197, 193		6 5.406			3.230		JJ	2,746	6,460	11/23/2020	07/28/2121
715638-DT-6	PERU, REPUBLIC OF (GOVERNMENT)			1,2	2.B FE			5,974,244	8,366,000							3.735	MS	91,573		03/24/2021	03/10/2051
71567P-AK-6	PERUSAHAAN PENERBIT SURAT BERHARGA SYARI PERUSAHAAN PENERBIT SURAT BERHARGA SYARI				2.B FE	3,001,150		2,963,280	3,000,000			,			4.400	4.394	M9	2.611		03/08/2018	03/01/2028
71567P-AV-2 71568P-AB-5	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT					1,699,122	98.8410		,	1.747.807						6.824	JD				06/06/2032
					2.B FE			1,783,819	2,105,000						5.250		AU		110,513	01/14/2016	10/24/2042
71654Q-CC-4	PETROLEOS MEXICANOS		· [ C	1	3.C FE			2,560,120	4,000,000	4, 158, 897	0	(2,568)			6.750	6 . 427		75,000	270,000	10/20/2017	09/21/2047
716564-AB-5	PETROLEOS DEL PERU PETROPERU SA				3.B FE	3,716,612			3,266,000	3,700,033		(9, 100)			5.625		JD	,	188,612	03/24/2021	06/19/2047
71656M-AE-9	PETROLEOS MEXICANOS		. D	1	3.C FE		71.8110	143,622	200,000	215,523	0	(813)	0		6.625		JD	589		02/24/2015	06/15/2035
716743-AJ-8	PETRONAS CAPITAL LTD		.   C		1.G FE	3,811,526			3,635,000	3,684,728	0	(21,601)	0	0	3.500	2.855	MS		127,225	09/26/2016	03/18/2025
716743-AL-3	PETRONAS CAPITAL LTD				1.G FE		89.1560	179,204	201,000	190,842	0	252	0		4.500	4.875		2,588	9,045	10/06/2015	03/18/2045
718286-AY-3	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		.   C		2.B FE	1,735,278		1,739,535	1,367,000		0	(21,266)			9.500	6.876		53,750	129,865	05/05/2014	02/02/2030
718286-BB-2	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT				2.B FE				11,832,000	15,358,917		(380,638)			7.750	3.434	JJ		916,980	11/22/2016	01/14/2031
718286-BD-8 718286-BG-1	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT PHILIPPINES, REPUBLIC OF THE (GOVERNMENT				2.B FE							(13,789)			6.375	3.865			51,000 89,186	01/21/2016	01/15/2032
718286-BZ-9	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT				2.B FE					6,765,413		(24, 168)			3.950		.I.I			11/01/2016	01/20/2040
718286-CA-3	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT				2.B FE				4,021,000						3.950	3.744	••			01/24/2017	03/01/2041
718286-CB-1	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT				2.B FE			3,653,010	4,500,000	4,500,000		0			3.700	3.744				01/24/2017	02/02/2042
718286-CL-9	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		· · · · · · · · ·		2.B FE			4.034.460	6,000,000			0			2.650	2.650		9.275	159,000	12/02/2020	12/10/2045
731011-AU-6	POLAND, REPUBLIC OF (GOVERNMENT)		С		1.G FE			12,686,280	13,231,000	13,402,797	0	(49,857)	0	0	3.250		AO		430,008	02/17/2017	04/06/2026
73933B-AB-0	POWER SECTOR ASSETS AND LIABILITIES MANA		C		2.B FE		. 103.2180	516.090	500.000	537.690	0	(18.731)	0	0	7.390	3.298	.ID	2.977		10/21/2015	12/02/2024
74727P-AE-1	QATAR. STATE OF (GOVERNMENT)		C		1.D FE	7,433,664	. 133.7760	6,421,248	4,800,000	6,243,593	0	(156,803)	0	0	9.750	4.887	.ID		468,000	11/19/2013	06/15/2030
74727P-AY-7	QATAR. STATE OF (GOVERNMENT)		. С	1	1.D FE			19,332,198	19,250,000	19.974.662	0	(12,126)	0	0	5. 103	4.842	AO		982,328	12/18/2018	04/23/2048
74727P-BA-8	QATAR, STATE OF (GOVERNMENT)		C	1	1.D FE		98.3400	196.680		199.534	0	67	0	0	4.000		MS	2.378	8,000	03/06/2019	03/14/2029
74727P-BB-6	QATAR, STATE OF (GOVERNMENT)		. C	1	1.D FE	18,000,000		17,491,320		18,000,000	0	0	0	0	4.817		MS	257,710	867,060	03/06/2019	03/14/2049
74727P-BE-0	QATAR. STATE OF (GOVERNMENT)		. c	1	1.D FE			9.597.945	10,500,000	11.347.810	0	(18,409)	0	0	4.400	3.904	AO	96,250	462,000	02/25/2021	04/16/2050
748148-PB-3	QUEBEC. PROVINCE OF		. c		1.D FE	444.611	. 101.2790	344.349	340.000	346.846	0	(12.386)	0	0	7.500	3.684	JJ	11.758	25,500	11/19/2013	07/15/2023
748148-QR-7	QUEBEC, PROVINCE OF	.	. C		1.D FE	19,485,831		17,351,694	14,783,000	17, 132, 162	0	(294, 306)	0	0	7.500		MS		1, 108,725	08/02/2013	09/15/2029
74947L-AA-2	REC LIMITED		. C		2.C FE	2,287,051	99.5180	2,288,914	2,300,000	2,297,667	0	2,859	0	0	5.250	5.366	MN	16, 100	120,750	10/31/2018	11/13/2023
760942-BA-9	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN		. C		2.B FE	7,573,783	98.2470	7,470,854	7,604,155	7,577,865	0	1,650	0	0	5. 100	5. 121	JD	14,004	387,812	09/09/2016	06/18/2050
760942-BD-3	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN		. C		2.B FE	19,248,226	95.8570	15,557,253	16,229,647	19, 132, 178	0	(42,654)	0	0	4.975	3.982	A0	159,242		03/30/2021	04/20/2055
77586R-AJ-9	ROMANIA (GOVERNMENT)		. C		2.C FE	25,011,103	66.3780	16,030,287	24, 150, 000	24,978,289	0	(15,937)	0	0	4.000	3.799	FA	367,617	966,000	05/06/2021	02/14/2051
77586T-AE-6	ROMANIA (GOVERNMENT)		. D		2.C FE		91.8150	1,147,688	1,250,000	1,446,283	0	(5, 153)	0	0	6. 125	4.919	JJ	33,815	76,563	02/01/2016	01/22/2044
780097-BA-8	NATWEST GROUP PLC		. C		1.G FE		97.7780	17, 111, 150	17,500,000	17,490,208	0	3,268	0	0	4.800	4.818	A0	200,667	840,000	03/30/2016	04/05/2026
80413T-AB-5	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		. C		1.F FE	2,368,296	95.5120	2,292,288	2,400,000	2,386,725	0	3,276	0	0	3.250	3.406	A0	14,083	78,000	10/19/2016	10/26/2026
80413T-AC-3	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)		. C		1.F FE	22,348,875	88.5480	17,355,408	19,600,000	22,228,502	0	(68,279)	0	0	4.500	3.650	A0	159,250	882,000	06/16/2021	10/26/2046
80413T-AF-6	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	.	. C		1.F FE	11,557,500		8,932,200	10,000,000	11,499,271	0	(36,416)	0	0	4.625	3.695	A0	111,771	462,500	05/20/2021	10/04/2047
80413T-AK-5	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	. <b> </b>	. C		1.F FE	1,387,092		1,382,430	1,400,000	1,391,388	0	1,210	0	0	4.375		A0	12,760	61,250	01/09/2019	04/16/2029
80413T-AR-0	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	.	. C		1.F FE	10,985,000			11,000,000	10,986,190	0	558	0	0	3.750	3.757		169,583	412,500	05/06/2021	01/21/2055
80413T-AV-1	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	·	. C		1.F FE	3, 175, 800		2,716,582	3,350,000	3,196,810	0	13,041	0	0	2.250	2.773		31, 197	75,375	05/13/2021	02/02/2033
80413T-AW-9	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	.	. C		1.F FE	17,887,788		12,789,205	17,875,000	17,888,001	0	63	0	0	3.450	3.446	FA	255,240	616,688	01/27/2021	02/02/2061
817477-AF-9	SERBIA, REPUBLIC OF (GOVERNMENT)	·	. C		3.A FE	1,323,068		972,473	1,350,000	1,328,200	0	2,504	0	0	2. 125	2.350	<b>J</b> D	2,391	28,688	11/23/2020	12/01/2030
82938B-AC-4	SINOPEC GROUP OVERSEAS DEVELOPMENT 2015		. C	1	1.E FE	3,696,725			3,600,000	3,628,610	0	(11,699)		0	3.250	2.893	A0	20,475	117,000	09/26/2016	04/28/2025
82938N-AC-8	SINOPEC GROUP OVERSEAS DEVELOPMENT (2017	.	. C	11	1.E FE	14,902,950	95.7060	14,355,900	15,000,000	14,955,281	0	10,502	0	0	3.625	3.701	AO	119,323	543,750	04/05/2017	04/12/2027

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	des	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			lı lı	nterest		Da	tes
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		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
		е	- 11	Cilai							(Decrease)		Recognized	value							1
82939G-AC-2	SINOPEC GROUP OVERSEAS DEVELOPMENT (2018		G	1	1.E FE	2,974,920			3,000,000	2,984,434	0	2,381	0		4.250		MS		127,500	09/05/2018	09/12/2028
836205-AP-9	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)		G		3.C FE	1,838,334	85.1320		1,440,000	1,750,111	0	(10,841)	0	0	6.250		MS	28,250	90,000	04/25/2013	03/08/2041
836205-AR-5	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)		C		3.C FE	2,316,445		2,020,946	2,018,000	2, 117, 480	0	(34,214)	0	0	5.875	3.934		34,579	118,558	07/19/2016	09/16/2025
836205-AU-8	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)		G		3.C FE	6,219,000		5,543,119	6,219,000	6,219,000	0	0	0		4.300	4.299	AU	58,683	267,417	09/30/2016	10/12/2028
836205-AW-4	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)		G		3.C FE	2,026,500			2,000,000	2,014,572	0	(2,645)		0	4.850	4.675	MS	73,828	48,500	01/31/2018	09/27/2027
836205-AY-0	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)		G		3.C FE	3,455,888	93.0470	3,163,598	3,400,000	3,439,308	0	(3,849)	0		5.875		JD	4,994	199,750	05/30/2018	06/22/2030
836205-BB-9	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)		G		3.C FE	1,483,125		1,101,255	1,500,000	1,483,892	0	280	0	0	5.750	5.830	MS	21,802		03/04/2020	09/30/2049
836205-BE-3	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)		G		3.C FE	4,000,000		3,442,000	4,000,000	4,000,000	0	0	0		7.300	7.299	AU	57,589	146,000	04/11/2022	04/20/2052
857004-AC-9	STATE GRID OVERSEAS INVESTMENT (2014) LT		G	1	1.E FE	915,907	98.8430	915,286	926,000	924,424	0		0	0	4. 125	4.256	MN	5,730		04/28/2014	05/07/2024
857006-AC-4	STATE GRID OVERSEAS INVESTMENT BY LTD		G	1	1.E FE	2,568,496		2,447,507	2,593,000	2,584,029	0	2,564	0		2.875	2.983	MN	8,904	74,549	05/11/2016	05/18/2026
857006-AG-5	STATE GRID OVERSEAS INVESTMENT BVI LTD		G	1	1.E FE	6,746,018		6,443,483	6,750,000	6,748,362	0	369	0	0	3.500	3.506	MN			04/26/2017	05/04/2027
857006-AK-6	STATE GRID OVERSEAS INVESTMENT BY LTD		0		1.E FE	2,683,125			2,700,000	2,685,180					4.000	4.036	.I.I		108,000	04/27/2017	05/04/2047
857524-AC-6	POLAND, REPUBLIC OF (GOVERNMENT)		0		1.6 FE	3,761,440		.,	., ,	., ., .		. , ,			4.000	5.461	••		145,080		01/22/2024
900123-BJ-8 91086Q-AS-7	TURKEY, REPUBLIC OF (GOVERNMENT)		٥		4.0 FE			673,004	930,000			(1,771)			6.000 6.750	5. 169	JJ		55,800	10/30/2015	01/14/2041
91087B-AB-6	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1	2.B FE				2,098,200	2,387,224		(17,493)			4.350		MS			08/17/2013	09/27/2034
91087B-AK-6	MEXICO (UNITED MEXICAN STATES) (GOVERNME		٥	1 2	2.B FE			1,344,279				(18.829)			4.750	3 286	۸۸			05/11/2010	04/27/2032
91087B-AL-4	MEXICO (UNITED MEXICAN STATES) (GOVERNME		٥	1.2	2.B FE	2,871,250		2.034.175	2.500.000	2.862.721		(6.773)		n	5.000	4. 119	ΔΩ			09/21/2021	04/27/2051
91087B-AM-2	MEXICO (UNITED MEXICAN STATES) (GOVERNME		٥	1 2	2.B FE	200,000		161, 152			0	0	0	0	2.659	2.659	MN	547	5,318	11/17/2020	05/24/2031
91087B-AN-0	MEXICO (UNITED MEXICAN STATES) (GOVERNME		С.	1.2	2.B FE			1.397.506	2.200,000	2.012.507	0	2.009	0	0	3.771	4.220	MN	8.527		03/24/2021	05/24/2061
91087B-AP-5	MEXICO (UNITED MEXICAN STATES) (GOVERNME		D	1.2	2.B FE	10,000,000		6,248,100		10.000.000	0	0	0	0	3.750		AO	75.000	375,000	01/04/2021	04/19/2071
91822Q-2A-4	UZBEKISTAN. REPUBLIC OF (GOVERNMENT)		С	1.,	3.C FE	4.931.000		4.633.700	5.000.000	4.953.477	0	6.465	0	0	5.375	5.555	FA	97.795		03/04/2019	02/20/2029
G01088-AJ-5	ADCB FINANCE (CAYMAN) LTD		D		1.G FE	5,079,360	99.6800	4,934,160	4,950,000	4,953,483	0	(19,373)	0	0	4.500	4.087	MS	71.156	222,750	01/18/2017	03/06/2023
M60170-AV-5	ISRAEL ELECTRIC CORP LTD		D	1	2.A FE	3,477,353	98.9040	3,270,755	3.307.000	3,355,769	0	(24,601)	0	0	5.000	4. 166	MN	22,506	165,350	12/13/2017	11/12/2024
M63633-BU-0	BAHRAIN, KINGDOM OF (GOVERNMENT)		D		4.A FE	3,491,250	77.9600	2,728,600	3,500,000	3,493,115	0	209	0	0	6.000	6.016	MS	59,500	210,000	12/04/2014	09/19/2044
M8520R-JK-7	TURKEY, REPUBLIC OF (GOVERNMENT)		В		4.B FE	1,549,411	. 101.0840	162,088	160,350	163, 133	0	(18,219)	0	(51,590)	10.400	8.866	A0	4,673	84, 172	07/11/2014	03/20/2024
M87068-AT-5	ISRAEL, STATE OF (GOVERNMENT)		D		1.E FE	1,319,063	78.3160	881,055	1,125,000	1,313,254	0	(2,644)	0	0	3.800	3.047	MN	5,700	42,750	10/06/2020	05/13/2060
N5S29Q-GV-9	MDGH GMTN (RSC) LTD		D		1.0 FE	4,962,500	95.5860	4,779,300	5,000,000	4,978,247	0	3,140	0	0	3.750	3.828	AO	37,500	187,500	07/13/2017	04/19/2029
P3143N-AH-7	CORPORACION NACIONAL DEL COBRE DE CHILE		D		1.G FE	1,257,306	. 104.6360	1,204,360	1,151,000	1,230,294	0	(3,772)	0	0	6. 150	5.434	AO	13, 174	70,787	03/10/2014	10/24/2036
P3143N-AQ-7	CORPORACION NACIONAL DEL COBRE DE CHILE		D		1.G FE	244, 152	82.5080	250,824	304,000	252,766	0	1,427	0	0	4.250	5.690	JJ	5,886	12,920	10/08/2015	07/17/2042
P75744-AB-1	PARAGUAY, REPUBLIC OF (GOVERNMENT)		D		3.A FE	2,055,300	96.0880	1,787,237	1,860,000	2,028,722	0	(3,942)	0	0	6 . 100	5.384	FA	44, 123	113,460	02/05/2015	08/11/2044
P87324-BH-4	PERU, REPUBLIC OF (GOVERNMENT)		В		2.A FE		94.4190	1,733,429	1,835,890	1,909,248	0	(8,368)	0	87,550	6.950	6.340	FA	49,235	126,593	05/22/2014	08/12/2031
P9767G-B3-4	MEXICO (UNITED MEXICAN STATES) (GOVERNME		В		2.B FE	2,763,393	. 100.2030	1,335,987	1,333,280	1,438,700	0	(75,931)	0	99,079	10.000	5.750	JD	8,889	132,207	10/02/2013	12/05/2024
X8T024-HN-8	POLAND, REPUBLIC OF (GOVERNMENT)		В		1.F FE	6,035,496	98.0970	4,345,707	4,430,010	4,467,735	0	(54,678)	0	(370,410)	4.000	2.977	OCT	33,004	167,787	09/26/2016	10/25/2023
Y20721-AE-9	INDONESIA, REPUBLIC OF (GOVERNMENT)		D		2.B FE		. 126.7450		2,000,000	1,953,968	0	1,399	0	0	8.500	8.764	AO	37,306	170,000	07/30/2009	10/12/2035
Y20721-AJ-8	INDONESIA, REPUBLIC OF (GOVERNMENT)		D		2.B FE	2,511,496			2,274,000	2,462,492	0	(9,065)		0	6.625	5.732	FA	56,076	150,653	11/04/2016	02/17/2037
Y20721-BB-4	INDONESIA, REPUBLIC OF (GOVERNMENT)	·	D		2.B FE	2,636,198		2,416,384	2,460,000	2,599,296	0	(4,253)		0	5.250		JJ	58,835	129, 150	07/13/2012	01/17/2042
Y20721-BG-3	INDONESIA, REPUBLIC OF (GOVERNMENT)	·	D		2.B FE	1,114,590		1,085,966	1,099,000	1, 103, 624	0	(2,098)		0	4. 125		JJ	20,904	45,334	02/08/2017	01/15/2025
Y20721-BK-4	INDONESIA, REPUBLIC OF (GOVERNMENT)		D		2.B FE			178,447	159,000	209,336	0	(1,418)	0	0	6.750	-	JJ	4,949	10,733	10/07/2016	01/15/2044
Y20721-BM-0	INDONESIA, REPUBLIC OF (GOVERNMENT)		D		2.B FE		96.9240	116,309	120,000	120, 154	0	4	0	0	5. 125	5.115		2,836	6, 150	10/07/2016	01/15/2045
Y20721-BN-8	INDONESIA, REPUBLIC OF (GOVERNMENT)	··· ···	D		2.B FE	3,581,508		3,277,929	3,274,000	3,385,836	0	(34,428)		0	4.750	3.546		74,734	155,515	10/14/2016	01/08/2026
Y23874-GR-8	EXPORT IMPORT BANK OF INDIA	···	D		2.C FE	7,181,328		6,872,731	6,875,000	6,876,772	0	(49,719)	0	0	4.000	3.243	JJ	127,569	275,000	09/26/2016	01/14/2023
Y6421X-BM-9	NTPC LTD	···	D		2.0 FE	396,826		374,273	384,000	386,900	0	(1,421)		0	4.375	3.958	MN	1,633	16,800	01/26/2015	11/26/2024
Y6972H-LP-9	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	··· ···	C		2.B FE		85.3040	767,736			0	0		0	4.200		MS	9,660		03/21/2022	03/29/2047
Y7083V-AD-1	POWER SECTOR ASSETS AND LIABILITIES MANA		D		2.B FE		. 103.2180		1,400,000		J0	(44,661)	J0	J0	7.390	3.856	JD	8,334	103,460	09/03/2015	12/02/2024

## **SCHEDULE D - PART 1**

								Showing All Lor	ig-reilli bonb	5 Owned Dece		Cullett 16	aı								
1	2		Coc	des	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			1	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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					Desig-																
					nation.																
					NAIC									Total							
			_		Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
Y7136Y-AA-8	PERUSAHAAN GAS NEGARA TBK PT		D.		2.0 FE .	652,799		615,715			0	(4,548)	0	0	5. 125	4.316		3.978		11/15/2016	05/16/2024
Y7138A-AD-2	PERTAMINA (PERSERO) PT		. D		2.B FE .			547,463	577,000	619, 169		(4, 546)			6.000	5.387	MIN	5.578		09/07/2012	05/03/2042
																	MIN				
Y7138A-AF-7	PERTAMINA (PERSERO) PT		. I D		2.B FE .			276,508	302,000	281,937	0	511	0	0	5.625	6.204	MIV	1,935	16,988	11/16/2016	05/20/2043
Y7276L-DD-7	KAZAKHSTAN, REPUBLIC OF (GOVERNMENT)	··· ···	. [ V	Oblin 11	2.B FE .	4,883,500		4,845,366	5,400,000	4,952,319	0		0	0	4.875	5.534	AU	56,306	263,250	06/08/2016	10/14/2044
	Subtotal - Bonds - All Other Governments	s - IS	ssuer (	Obligatio	ns	1,159,696,439		975,093,029	1,098,837,429	1,130,887,373	0	(3,382,668)	0	(159,286)	XXX	XXX	XXX	14,502,171	50,100,802	XXX	XXX
	Total - All Other Government Bonds			,		1,159,696,439		975,093,029	1,098,837,429	1,130,887,373	0	(3,382,668)	0	(159,286)	XXX	XXX	XXX	14,502,171	50,100,802	XXX	XXX
13063A-5E-0	CALIFORNIA ST		.	1	1.0 FE .	19,360,502		16,639,696	13,715,000	17,886,604	0	(286,817)	0	0	7.500	4.097	A0	257 , 156	1,028,625	05/10/2017	04/01/2034
13063A-5G-5	CALIFORNIA ST		.	1	1.C FE .		. 126.3321	15,469,366	12,245,000	17,209,792	0	(211,341)	0	0	7.550	4. 105	A0	231,124	924,498	02/25/2019	04/01/2039
13063A-7D-0	CALIFORNIA ST	ļ	.	1	1.C FE .	31,734,668	. 121.3433	27,065,623	22,305,000	30,073,630	0	(309,612)	0	0	7.300	4.350	A0	407,066		05/05/2017	10/01/2039
13063B-BU-5	CALIFORNIA ST		.	. 1	1.0 FE .	31,062,580		26.021.882	21,345,000	29.090.488	0	(400.968)	0	0	7.350	3.969	MN	261.476	1,568,858	10/31/2017	11/01/2039
13063B-FR-8	CALIFORNIA ST			1	1.0 FE .	56, 197, 359	. 125.8848	47,332,685	37,600,000	53,228,063	0	(610,748)	0	0	7.625	4.201	MS	955,667	2,867,000	03/21/2019	03/01/2040
13063B-JC-7	CALIFORNIA ST		.	1	1.0 FE .				12.090.000	17.622.430	0	(209.911)	0	0	7.600		MN		918,840	03/23/2020	11/01/2040
13063B-KD-3	CALIFORNIA ST		.	1	1.0 FE .	17,637,872		14,652,290	13.580.000	14.958.007	0	(326,416)			6.875	3.990				11/19/2013	11/01/2026
20772J-AA-0	CONNECTICUT ST			'	1.0 FE .				8,440,000	9, 138, 547		(320,410)			5.295		AO	111,725		05/29/2013	10/01/2029
																	-				
452151-LF-8	ILLINOIS ST				2.A FE .			25,236,625	26,390,000	28,377,654	0	(147,965)	0	0	5.100	4.200				02/12/2020	06/01/2033
57582P-UE-8	MASSACHUSETTS ST		.	1	1.B FE .	4,649,994		4,323,052	4,200,000	4,555,591	0	(13,294)	0	0	5.456	l l	JJ	114,576	229, 152	07/18/2019	12/01/2039
57582P-UT-5	MASSACHUSETTS ST		.	1	1.B FE .	15,936,838		15,297,154	15,300,000	15,612,451	0	(41,002)	0	0	4.910	4.534		125,205	751,230	08/19/2013	05/01/2029
57582R-JN-7	MASSACHUSETTS ST		.	1	1.B FE .	1,347,396		1,162,729	1,515,000	1,363,084	0	3,962	0	0	3.277	3.936	-	4, 137	49,647	09/27/2018	06/01/2046
57582R-YN-0	MASSACHUSETTS ST		.	1	1.B FE .	2,388,157	77.3823	1,848,011	2,388,157	2,388,157	0	0	0	0	2.663	2.663	MS	21, 199	63,597	08/27/2019	09/01/2039
57582R-YP-5	MASSACHUSETTS ST		.	. 1	1.B FE .	4,000,000	70.7541	2,830,164	4,000,000	4,000,000	0	0	0	0	2.813	2.813	MS	37,507	112,520	08/27/2019	09/01/2043
605580-5Q-8	MISSISSIPPI ST		.	1	1.0 FE .	22,948,497	. 102.8981	21,016,937	20,425,000	21,715,685	0	(217, 123)	0	0	5.539	4.444	A0		1, 154, 549	11/19/2013	10/01/2029
68607L-XP-7	OREGON		.	. 1	1.B FE .		. 100.4239	400.828	399.136	402 .129	0	(13,358)	0	0	5.762	3.919	JD	1.917	22,998	02/09/2012	06/01/2023
68608K-A3-2	OREGON			1	1.B FE .	2,305,039			2,098,000	2,257,729	0		0	0	5.382	4 715	FA	47.048	112,914	11/19/2013	08/01/2039
93974C-PM-6	WASHINGTON ST		.	1	1.B FE .			1.863.691	1,800,000	1,921,467	0	(4,573)	0	0	5.481		FA	41,108		10/17/2013	08/01/2039
93974C-RD-4	WASHINGTON ST	l	1	1	1.B FE .	21,774,760		19,140,885	19,000,000	20,836,082	n	(177, 153)		0	5.040		FA		957,600	03/23/2017	08/01/2031
93974C-RF-9	WASHINGTON ST			ļ	1.B FE .			1.840.181	1.800.000	1.856.062	^	(1/7, 155)			5.090	4.713			937,600	10/17/2013	08/01/2031
****			- I D	.   1			. 102.2323	1,840,181	1,800,000	1,830,002	0	(3,917)	0		5.090	4.713	FA	38, 1/3	91,020	10/ 1//2013	08/01/2033
	Subtotal - Bonds - U.S. States, Territories	s and	u 2089	Sessions	- issuer	044 055 515	VVV	000 407	040 005	004 405	_	/0.005	_	_	VVV	VVV	VVV	. 757	45.000.000	VVV	VVV
Obligations	T. I. II. O. O. I. T. VI. I. T. T. VI. I. VI. I. VI. VI. VI. VI. VI. VI.					311,055,716		268,407,834	240,635,293	294, 493, 651	0	(3,065,265)	0	0	XXX	XXX	XXX	3,757,822	15,306,983	XXX	XXX
	Total - U.S. States, Territories and Posse	SSIO	ns Bo	nds		311,055,716		268,407,834	240,635,293	294,493,651	0	(3,065,265)	0	0	XXX	XXX	XXX	3,757,822	15,306,983	XXX	XXX
05914F-MN-7	BALTIMORE CNTY MD		.	1	1.A FE .	7,651,999		6,541,059	7,725,000	7,662,610	0	2,619	0	0	3.739		FA	120,349	288,838	02/05/2018	08/01/2042
100853-D9-8	BOSTON MASS		.	1	1.A FE .	250,000	69.2595	173, 149	250,000	250,000	0	0	0	0	2. 191	2. 191	MN	913	5,478	12/10/2020	11/01/2040
167486-M8-9	CHICAGO ILL		.	1	1.A	1,221,341	. 100.0000	1,085,000	1,085,000	1,085,000	0	(108,278)	0	0	7.045	(6.807)	JJ			08/27/2019	01/01/2029
167486-M9-7	CHICAGO ILL		.	1	2.B FE .	7,762,617	. 101.4507	7,553,005	7,445,000	7,656,549	0	(21,801)	0	0	7.045	6.459	JJ	262,250	471,622	08/27/2019	01/01/2029
167560-PL-9	CHICAGO ILL MET WTR RECLAMATION DIST GTR	l	.	1	1.B FE .	987,307		964,676	920,000	972,075	0	(1,985)	0	0	5.720	5. 193	JD	4,385	52,624	10/17/2013	12/01/2038
54438C-NZ-1	LOS ANGELES CALIF CMNTY COLLEGE DIST	l :	.1	l <sub>1</sub>	1.B FE .			19,970,172	17, 120,000	23, 154, 228		(199,607)	0	l	6.600		FA	470,800		02/13/2019	08/01/2042
54438C-PA-4	LOS ANGELES CALIF CHINTY COLLEGE DIST	l	.1	.l <sub>1</sub>	1.B FE .	32,716,867		31.226.151	25.030.000	31.941.013	n	(125,486)	n	n	6.750	4.876		703.969	1,689,525	09/04/2018	08/01/2049
54438C-PC-0	LOS ANGELES CALIF CHINTY COLLEGE DIST	l	1	1	1.B FE .			6,907,280	6,100,000		n	(110,615)		0	6.680		FA			08/25/2017	08/01/2036
	LOS ANGELES CALIF UNI SCH DIST			ļ	1.E FE .	5,871,613		5,443,933	5,100,000	5,659,870	^	(110,615)			5.750	4.789				11/19/2013	
544646-XZ-0			1	1							0		0	0			JJ				07/01/2034
544646-ZR-6	LOS ANGELES CALIF UNI SCH DIST		· [	1	1.E FE .		. 111.7449	13,794,908	12,345,000	14,279,595	0	(131,966)	0		6.758	4.697	JJ	417, 138		08/15/2013	07/01/2034
592112-DR-4	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			1	1.0 FE .	3,033,072		2,932,877	2,800,000	2,958,537	0	(9,712)	0	0	5.707	5.052		79,898	159,796	10/17/2013	07/01/2034
602245-UM-2	MILWAUKEE CNTY WIS	· · · · · ·	-	.  1	1.0 FE .	8,142,732		6,817,711	6,368,425	7,295,836	0	(140,814)	0	0	6.840	4.047		36,300	446,661	12/31/2015	12/01/2028
64966H-YM-6	NEW YORK N Y		.	1	1.0 FE .			30,460,112	29,025,000	31,624,551	0	(135,925)	0	0	5.968		MS	577,404	1,732,212	12/31/2013	03/01/2036
64966H-YU-8	NEW YORK N Y		.	1	1.C FE .	17,634,774		17,455,190	17,440,000	17,449,883	0	(23,215)	0	0	5.108	4.958	JD	74,236		11/19/2013	06/01/2023
64966H-YV-6	NEW YORK N Y		.	1	1.C FE .	7,300,434	. 106.0934	6,370,909	6,005,000	7, 138, 249	0	(42, 182)	0	0	5.846	4.294	JD	29,254	351,052	01/30/2019	06/01/2040
718814-ZZ-2	PHOENIX ARIZ	l	. [	. 1	1.B FE .	4,803,818	. 100.5567	4.776.443	4,750,000	4.787.607	l0	(3.958)	0	l0	5.269	5. 177	JJ	125 . 139	256.864	12/20/2013	07/01/2034

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

								Showing All Lor	a-Term BOND	S Owned Dece	mber 31 of (	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carrvin	g Value			- II	nterest		Da	ates
·	_	3	4	5	1	•	8	9			12	13	14	15	16	17	18	19	20	21	22
		•			NAIC		ŭ	ŭ						.0	. •						
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	:		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Amount Received		Maturity
Identification	Description	e e	g	Char		Cost	Value	Value	Value	Value		Accretion	Recognized	Value	of	of	Paid	Accrued		A a au tira d	, , ,
		е	п	Char	Symbol						(Decrease)			value			Paid		During Year	Acquired	Date
882722-KF-7	TEXAS ST			1	1.A FE	2,074,202	105.4996	1,930,643		2,016,459	0	(7,525)	0	0	5.517	4.618	AO	25,240	100,961	11/19/2013	04/01/2039
882722-VN-8	TEXAS ST	<u> </u>		1	1.A FE	286,240	96.9208	242,302	250,000	278,656	0	(1,502)	0	0	4.681	3.645	AO	2,926	11,703	07/11/2017	04/01/2040
		sions	- Issu	er Obliga	ations	180, 182, 944		164,645,519	151,708,425	174,290,286	0	(1,089,668)	0	0	XXX	XXX	XXX	3,288,279	9,206,433	XXX	XXX
0709999999	Total - U.S. Political Subdivisions Bonds				,	180, 182, 944	XXX	164,645,519	151,708,425	174,290,286	0	(1,089,668)	0	0	XXX	XXX	XXX	3,288,279	9,206,433	XXX	XXX
02765U-EJ-9	AMERICAN MUN PWR OHIO INC REV	·		1	1.F FE	31,348,647	120.4649	26,134,860	21,695,000	29,918,945	0	(281,807)	0	0	7.834	4.703		642,066	1,699,586	04/27/2017	02/15/2041
02765U-EK-6	AMERICAN MUN PWR OHIO INC REV	·		1	1.F FE	1,592,730		1,283,087	1,000,000	1,553,454	0	(11,056)	0	0	8.084	4.328		30,540	80,840	12/26/2018	02/15/2050
047681-QU-8	ATLANTA & FULTON CNTY GA REC AUTH REV	ļ		1	1.B FE	18,050,526		14,922,326	15,795,000	17,855,329	0	(44,911)	0	0	5.100		JD	67, 129	805,545	05/08/2018	12/01/2047
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1	1.C FE	9,901,179		8,986,084	7,805,000	9,766,999	0	(38,030)	0	0	6.263	4.600	AO	122,207	488,827	03/23/2020	04/01/2049
072024-NV-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1	1.D FE	27,079,806	122.8840	22,979,308	18,700,000	26,546,968	0	(164,469)	0	0	7.043	4.221	AO	329,260	1,317,041	04/14/2020	04/01/2050
13077C-TL-8	CALIFORNIA ST UNIV REV			1	1.D FE	4,798,305	110.4666	4,054,124	3,670,000	4,674,149	0	(33,695)	0	0	6.484	4.342	MN	39,660	237,963	01/31/2019	11/01/2041
13077C-XH-2	CALIFORNIA ST UNIV REV			1	1.D FE	3,753,239	91.7632		3,745,000	3,751,079	0	(174)	0	0	4. 165	4 . 149	MN	25,997	155,979	04/16/2013	11/01/2036
13077D-BY-7	CALIFORNIA ST UNIV REV			1,2	1.D FE	3,819,525	82.8012	3,105,045	3,750,000	3,813,964	0	(1,614)	0	0	3.899	3.775	MN	24,369	146,213	04/08/2019	11/01/2047
13077D-KU-5	CALIFORNIA ST UNIV REV			1,2	1.D FE	15,379,591	68.2807	9,863,147	14,445,000	15,328,726	0	(22,093)	0	0	2.975	2.627	MN	71,623	429,739	07/30/2020	11/01/2051
13077D-RW-4	CALIFORNIA ST UNIV REV			1	1.D FE	2,435,000	64.1857		2,435,000	2,435,000	0	0	0	0	2.719	2.719	MN	11,035	66,208	07/09/2021	11/01/2052
160853-VC-8	CHARLOTTE-MECKLENBURG HOSP AUTH N C HEAL			1,2	1.D FE	4,473,384	68.9603	3,041,149	4,410,000	4,471,250	0	(1,411)	0	0	3.204	3. 127	JJ	65, 153	160 , 136	06/09/2021	01/15/2051
167593-AN-2	CHICAGO ILL O HARE INTL ARPT REV			1	1.E FE	12,723,622	111.4184	11, 125, 127	9,985,000	12,382,276	0	(92,703)	0	0	6.395	4.378	JJ	319,270	638,541	01/31/2019	01/01/2040
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T			1	1.C FE		110.4947	33,833,477	30,620,000	37,247,020	0	(404,093)	0	0	6.899	5.049	JD	176,039	2, 171, 115	04/27/2017	12/01/2040
167725-AF-7	CHICAGO ILL TRAN AUTH SALES & TRANSFER T	.		1	1.C FE	27,790,994	110.6059	24,728,861	22,357,633	26,533,624	0	(259,389)	0	0	6.899	5.297	JD	128,538	1,586,770	05/04/2017	12/01/2040
167727-SW-7	CHICAGO ILL WASTEWATER TRANSMISSION REV			1	1.F FE	12,568,400	108.9781	10,897,810	10,000,000	12,109,105	0	(90,118)	0	0	6.900	4.633	JJ	345,000	690,000	05/18/2016	01/01/2040
20281P-KP-6	COMMONWEALTH FING AUTH PA REV			1	1.E FE	880,000	92.0757	810,266	880,000	880,000	0	0	0	0	3.531	3.530	JD	2,589	31,073	01/11/2018	06/01/2028
20281P-KQ-4	COMMONWEALTH FING AUTH PA REV			1	1.E FE		91.1391	1,868,352	2,050,000	2,050,000	0	0	0	0	3.631	3.630	JD	6,203	74,436	01/11/2018	06/01/2029
20281P-KR-2	COMMONWEALTH FING AUTH PA REV			1	1.E FE		90.2382	1,001,644	1,110,000	1,110,000	0	0	0	0	3.731	3.730	JD	3,451	41,414	01/11/2018	06/01/2030
20281P-KW-1	COMMONWEALTH FING AUTH PA REV			1	1.E FE	27,755,386	81.7091	22, 159, 508	27, 120, 000	27,702,123	0	(23,723)	0	0	3.807	3.639	JD	86,038	1,032,458	09/17/2020	06/01/2041
20281P-NE-8	COMMONWEALTH FING AUTH PA REV			1	1.E FE	2,724,113	69.9215	1,824,951	2,610,000	2,718,477	0	(4, 176)	0	0	2.991	2.713	JD	6,505	78,065	08/19/2021	06/01/2042
20775C-Y6-5	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN	SD			1.A FE	45,000	85.4666	38,460	45,000	45,000	0	0	0	0	3.200	3.200	MN	184	2, 138	07/17/2019	05/15/2031
20775C-Y6-5	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN				1.A FE	1,455,000	85.4666			1,455,000	0	0	0	0	3.200	3.200	MN	5,949	45,862	07/17/2019	05/15/2031
231266-FD-4	CURATORS UNIV MO SYS FACS REV			1	1.B FE	2,284,526	106.6619		2,015,000	2,225,908	0	(16,635)	0	0	5.960	5.031	MN	20,016	122,524	10/17/2013	11/01/2039
231266-GC-5	CURATORS UNIV MO SYS FACS REV			1	1.B FE	25, 157, 895	106.9796	20,010,534	18,705,000	24, 163, 254	0	(198,140)	0	0	5.792	3.638	MN	180,566		07/20/2017	11/01/2041
235036-4W-7	DALLAS FORT WORTH TEX INTL ARPT REV	L		1	1.E FE	13,200,000	80.0125	10,561,650	13,200,000	13,200,000	0	0	0	0	2.994	2.994	MN	65,868	395,208	08/08/2019	11/01/2038
235036-4X-5	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	4,800,000	74.4496	3,573,581	4,800,000	4,800,000	0	0	0	0	3. 144	3. 144	MN	25, 152	150,912	08/08/2019	11/01/2045
235036-7A-2	DALLAS FORT WORTH TEX INTL ARPT REV	ļ		1	1.E FE	3,450,000	69.9707	2,413,989	3,450,000	3,450,000	0	0	0	0	2.919	2.919	MN	16,784	100,706	07/31/2020	11/01/2050
235241-LX-2	DALLAS TEX AREA RAPID TRAN SALES TAX REV			1	1.B FE	604,460		493,665	505,000	589,457	0	(3,020)	0	0	4.922		JD	2,071	24,856	08/22/2017	12/01/2041
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX REV			1	1.B FE	1.557.444		1.451.633	1.400.000	1.507.485	0	(6.480)	0	0	5.591	4.740	JD	6.523		10/17/2013	12/01/2034
254845-GQ-7	DISTRICT COLUMBIA WTR & SWR AUTH PUB UTI	. l		1	1.C FE	2,140,340	103.1443	2.062.886	2.000.000	2,118,838	0	(2.908)	0	0	5.522	5.068	AO	27.610	110.440	12/20/2013	10/01/2044
280792-AA-0	EDINBURG TEX INDL DEV CORP LEASE REV	. I		7	2.B FE	560,490		580,507	550,715	550,715	0	0	0	0	8 . 180	8.176	MN	7,508	48,686	12/20/2013	11/01/2028
3133XG-AY-0	FEDERAL HOME LOAN BANKS				1.A	1,272,183			1.080.000	1,216,025	0	(7.237)	0	0	5.500	4.266	JJ	27.390	59,400	11/19/2013	07/15/2036
3134A4-NU-4	FEDERAL HOME LOAN MORTGAGE CORP	@			1.A	1,397,672		2,017,563	3,125,000	2,097,605	0	90,499	0	0	0.000	4.459		0	0	10/17/2013	01/15/2032
353187-EV-5	FRANKLIN CNTY OHIO HOSP REV			1.2	1.C FE	4,050,000		2,418,846	4,050,000	4,050,000		0		n	2.877		MN	19.420	116,519	10/15/2020	11/01/2050
38611T-AV-9	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R	.l		1	1.0 FE			34.291.724		36.977.473	0	(104.344)	0	0	5. 184	4.447	AO		1,752,451	07/23/2019	10/01/2042
392274-2G-0	GREATER ORLANDO AVIATION AUTH ORLANDO FL	Ĺ		2	1.D FE	4,235,755		3.847.386	3,780,000	4.118.091	0	(43.701)	0		5.000		AO	47.250		03/17/2020	10/01/2049
451174-AX-4	IDAHO ENERGY RES AUTH TRANSMISSION FACS	L		1	1.0 FE	625,000		430,077	625,000	625,000		0		n	2.861		MS	5.960	17,881	06/16/2021	09/01/2046
45204F-ED-3	ILLINOIS FIN AUTH REV	[		1	1.F FE	3.050.000		2.182.702	3.050.000	3.050.000	n		n	n	3.510	3.510		13.679		09/18/2020	05/15/2041
452227-GD-7	ILLINOIS ST SALES TAX REV	I	l	1	1.G FE	934,658	98.8324	938,908	950,000	949,231	n	1.713	n	n	2.600		JD	1.098	24,700	05/17/2013	06/15/2023
452227 db 7	ILLINOIS ST SALES TAX REV	[		1	1.G FE	55,212,490		47,719,731	52,585,000	54,353,638		(148,081)	0		4.620	4.318	JD	107,975	2,429,427	02/14/2019	06/15/2038
452252-FK-0	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R			1	1.D FE	3.281.910		3.126.804	3.000.000		0	(11.389)	0	0	5.851	5. 115	JD	14.628		10/17/2013	12/01/2034

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	g Value			lı lı	nterest		Da	tes
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
455057-SV-2	INDIANA ST FIN AUTH REV	-	-''-	1	1.B FE		. 110.4607	19,452,129	17,610,000	23,476,405	(Decircuse)	(259,755)		value	6.596	3.806	EA EA		1, 161,556	02/02/2018	02/01/2039
45506E-CL-5	INDIANA ST FIN AUTH REV			1	1.6 FE		72.3696	586, 194	810,000	825,266		(259,755)			3.051	2.933	ΓA			10/22/2016	01/01/2051
	INDIANA SI FIN AOTH NEV			1	1.A FE		64.0715		7.000.000	7.000.000		0				3.067	JU				
455168-GH-1 47770V-BQ-2	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ			1,4	1.A FE					4.600.000		0			3.067		JU		214,690	01/23/2020	06/01/2060
485429-Z7-2	KANSAS ST DEV FIN AUTH REV			1	1.D FE			3,557,047		4,845,751		(27.160)			4.927	3.420	۸۸	65, 159		10/08/2020	04/15/2045
48542R-SV-7	KANSAS ST DEV FIN AUTH REV			1	1.E FE				2.885.000			(27, 160)			2.774	2.774	MN			08/18/2021	05/01/2051
49126K-LM-1	KANSAS SI DEV FIN AUTH HEV			1	1.D FE		91.0791		2,885,000			(4,237)			5.079	3.860	mrv			12/11/2019	08/15/2048
544435-Q5-2	LOS ANGELES CALIF DEPT ARPTS ARPT REV			1	1.D FE			2,212,973	1,875,000			(4,237)			7.053		MN			01/29/2019	
544445-BD-0	LOS ANGELES CALIF DEPT ARPTS ARPT REV			1	1.0 FE		85.8174		19,105,000						3.887		MN		742,611	04/04/2017	05/15/2040
544495-UG-7	LOS ANGELES CALIF DEPT MAPTS ANPT NEV			1	1.0 FE		. 106.3608	13,630,137	12,815,000	15,802,838		(127,605)			5.716		JJ		732,505	02/05/2018	07/01/2039
57421C-AV-6	MARYLAND ST HEALTH & HIGHER EDL FACS AUT			1 2	1.F FE		70.5949	6,042,923		8,757,141		(127,603)			3.716	2.879	11			11/10/2020	07/01/2039
57421C-AW-4	MARYLAND ST HEALTH & HIGHER EDL FACS AUT			1,4	1.F FE	11,380,000		7,562,056	11,380,000	11,380,000		0			3. 197	3. 197	11			07/16/2020	07/01/2050
574300-HZ-5	MARYLAND ST TRANSN AUTH TRANSN FACS PROJ			1	1.0 FE				8,075,000	10.494.133		(77.860)	0	n	5.888		JJ	237.728		09/04/2019	07/01/2030
574300-JP-5	MARYLAND ST TRANSN AUTH TRANSN FACS PROJ			1	1.0 FE	2,868,632			2,600,000	2,746,819	0	(15,799)	0	0	5.604	4.702		72,852	145,704	10/17/2013	07/01/2030
576000-KV-4	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1	1.B FE		. 104.8755	13,948,442	13,300,000	15,040,212	0	(103,283)		0	5.715	4.344	FA	287,147	760,095	08/05/2019	08/15/2039
576000-LA-9	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1	1.0 FE	9, 169, 340		9,180,246	9,250,000	9,214,233	0	6.119	0	0	4.885		JJ		451,863	12/31/2013	07/15/2028
592190-PG-1	METROPOLITAN NASHVILLE ARPT AUTH TENN AR			2	1.F FE	2,809,875			2,500,000	2,737,036	0	(26,965)	0	0	5.000	3.549	.1.1	62.500	125,000	03/17/2020	07/01/2049
59259N-ZH-9	METROPOLITAN TRANSN AUTH N Y DEDICATED T			1	1.0 FE			13,463,927	10,995,000	14,795,959	0	(149, 192)	0	0	7.336	4 . 405	MN			02/08/2019	11/15/2039
59259N-ZN-6	METROPOLITAN TRANSN AUTH N Y DEDICATED T			1	1.0 FE	21,944,813		19,050,850	17,610,000	21,259,743	0	(132,232)		0	6.089	4.396	MN	137,013	1,072,273	05/08/2018	11/15/2040
59259N-ZV-8	METROPOLITAN TRANSN AUTH N Y DEDICATED T	L	l	1	1.C FE	3,452,940		3,031,059	3.000.000	3.090.449	0	(45,739)		0	5.455	3.769	MN	20.911	163,650	10/23/2013	11/15/2024
59259Y-BY-4	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	7,562,940	. 105.5004	6,752,026	6,400,000	7,316,730	0	(31,398)	0	0	6.668	5.367	MN	54,529		08/02/2013	11/15/2039
59259Y-BZ-1	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	2,905,729	. 105.0758	2,406,236	2,290,000	2,799,773	0	(19,518)	0	0	6.648	4.712	MN	19,453	152,239	02/11/2019	11/15/2039
59259Y-DC-0	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	25,577,472	. 104.3714	20,566,384	19,705,000	24,700,102	0	(176,470)	0	0	6.687	4.590	MN	168,369	1,317,673	02/01/2019	11/15/2040
59259Y-GF-0	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE		. 108 . 1026	14,712,764	13,610,000	17,599,688	0	(143,272)	0	0	6.814	4.423	MN	118,499	927,385	05/23/2018	11/15/2040
59261A-G7-6	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	5,966,566		5, 143, 395	5,770,000	5,960,113	0	(4,001)	0	0	5. 175	4.939	MN	38 , 154	298,598	05/14/2021	11/15/2049
592643-AA-8	METROPOLITAN WASH D C ARPTS AUTH DULLES			1	2.A FE		. 122.8913	6,144,565	5,000,000	5,979,639	0	(18,325)	0	0	7.462	5.915	A0	93,275	373, 100	06/18/2013	10/01/2046
59447T-XW-8	MICHIGAN FIN AUTH REV			1	1.D FE	1, 167, 067	83.0161	913, 177	1,100,000	1, 156, 049	0	(3,947)	0	0	3.084		JD	2,827	33,924	02/21/2020	12/01/2034
59447T-XX-6	MICHIGAN FIN AUTH REV			1	1.D FE	14,237,820		11, 137, 196	14,000,000	14,214,049	0	(8,215)	0	0	3.384	3.270		39,480	473,760	01/15/2020	12/01/2040
60416S-5D-8	MINNESOTA ST HSG FIN AGY			2	1.B FE			1,087,003	1,220,000	1,220,000	0	0	0	0	3.237		JJ	19,746	41,334	01/24/2020	01/01/2040
60416S-5E-6	MINNESOTA ST HSG FIN AGY			2	1.B FE		89.7659	1,032,308	1,150,000	1,150,000	0	0	0	0	3.337		JJ	19, 188	39,949	01/24/2020	01/01/2044
60416S-G5-3	MINNESOTA ST HSG FIN AGY			2	1.B FE	285,000	99.3790	283,230	285,000	285,000	0	2,247	0	0	4.730		JJ	8,869	13,868	11/15/2018	01/01/2049
605279-CS-5	MISSISSIPPI BUSINESS FIN CORP MISS REV			1,7	2.A FE	40,000,000		40,617,760	40,000,000	40,000,000	0	0	0	0	7.810	7.798	MN	520,667		05/06/1999	05/01/2024
60636A-JD-6	MISSOURI ST HEALTH & EDL FACS AUTH EDL F			1,7	1.B FE	6,960,920		6,011,866	7,000,000	6,965,168	0	1,118	0	0	4.072		AO	60 , 175	285,040	11/01/2018	10/15/2044
60636A-MQ-3	MISSOURI ST HEALTH & EDL FACS AUTH EDL F			1,7	1.B FE	139,859		119,607	150,000	140,817	0	244	0	0	3.651	4.063	JJ	2,525	5,477	10/01/2018	01/15/2046
60636A-MR-1	MISSOURI ST HEALTH & EDL FACS AUTH EDL F			1,7	1.B FE	4,367,797			4,310,000	4,354,692	0	(2,564)	0	0	3.471		JJ	68,982	149,600	08/22/2017	01/15/2036
60636A-PP-2	MISSOURI ST HEALTH & EDL FACS AUTH EDL F			1,2	1.B FE	771,876		634,527	840,000	775,280	0	865	0	0	3.652	4.069	FA	11,589	30,677	10/03/2018	08/15/2057
626207-YF-5	MUNICIPAL ELEC AUTH GA			1	1.G FE	3,872,848			2,644,000	3,838,993	0	(29,701)	0	0	6.637		A0	43,871	176,499	10/22/2020	04/01/2057
626207-YM-0	MUNICIPAL ELEC AUTH GA			[]	1.F FE	.,,	. 106.3295	3,054,847	2,873,000	3,218,522	0	(7,046)	0	0	6.655		A0			03/31/2017	04/01/2057
646136-XS-5	NEW JERSEY ST TRANSN TR FD AUTH	··· ···		Ľ	1.G FE	5,584,950	. 100.6629	5,033,145	5,000,000	5,325,989	0	(46,480)	0	0	5.754		JD	12,787	287,700	10/11/2016	12/15/2028
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV	··· ···		[	1.E FE	21,899,998			15,275,000	21,019,407	0	(210,814)	0	0	7. 102	4.121	JJ	542,415	1,084,831	01/30/2019	01/01/2041
64971M-4P-4	NEW YORK N Y CITY TRANSTITIONAL FIN AUTH	··· ···		[	1.A FE 1.A FE	7,594,082			6,150,000	7,379,911 12,120,373	0	(62,228)	0	0	5.508	3.719				05/22/2019	08/01/2037
64971M-4Q-2 64971M-5L-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH NEW YORK N Y CITY TRANSITIONAL FIN AUTH				1.A FE		99.8249	11,534,767	11,555,000	12, 120, 3/3	0	(110,528)	0	0	5.008	3.829	ra		5/8,6/4	07/25/2013	08/01/2027
	NEW YORK N Y CITY TRANSITIONAL FIN AUTH  NEW YORK N Y CITY TRANSITIONAL FIN AUTH	··· ···		1	1.A FE				10,000,000			(90, 194)			5.5/2	3.650	MNI			05/29/2013	05/01/2027
	NEW YORK N Y CITY TRANSITIONAL FIN AUTH  NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1 2	I.A FE				23,705,000			(17,188)			3.900	4.266				05/29/2013	11/01/2026
043/ IQ-/L-1	INCH TOTAL IN TOTAL TANNOTH TOWAL FIN MOTA			11,4	I.A FE	22,040,220		122,700,919			U		JU	U	3.300	4.200	mrv	1		01/01/2014	11/01/2020

## **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7		Fair Value	10	11		e in Book/Adj		g Value			I	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
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					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
011010		0	ı		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP	5	d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1	1.B FE	2,312,07		2,116,686	1,925,000	2,249,593	0	(10,148)	0	0	6.011	4.671	JD	5, 143	115,712	06/19/2019	06/15/2042
64972F-T3-0	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1	1.B FE	4,701,99		4, 191, 381	3,905,000	4,614,924	0	(22,291)	0	0	5.724	4.331	JD	9,934		02/04/2019	06/15/2042
64972F-T6-3 64972F-Y3-4	NEW YORK N Y CITY MUN WTR FIN AUTH WTR & NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1	1.B FE					9,652,085	0	(38,065)	0	0	5.440	4.308	JD			11/27/2018	06/15/2043
64989K-LJ-3	NEW YORK ST PWR AUTH EXTENDIBLE IAM COM			1	1.0 FE	4,966,38		3.746.641	4.961.000	4,965,848		(86,705)			2.818	2.810	JD		139,801	05/01/2020	11/15/2039
649902-2E-2	NEW YORK STATE DORMITORY AUTHORITY			1	1.6 FE					541.719		(195)	^	0	5.289	4.271	MS			02/12/2019	03/15/2039
649902-2F-9	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE		3 . 100.2703	5.518.103	5.465.000		n	(4,951)	n	0 n	5.389	4.271	MS			02/12/2019	03/15/2040
649902-H3-0	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE		099.9005	604,398		612,290	0	(11,567)	0	0	4.723	3.688	MC	8,414		07/23/2013	03/15/2024
649902-88-7	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE		0 . 100.0500	4.002.000	4.000.000	4,012,805	0	(62.577)	0	0	4.900		MS	57.711	196,000	01/06/2012	03/15/2023
649902-T2-9	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE			15,205,155	15,000,000	16,597,685	0	(189,556)	0	0	5.500	3.796		242,917	825,000	02/14/2013	03/15/2030
649902-T3-7	NEW YORK STATE DORMITORY AUTHORITY	`		1	1.B FE		0 . 102.7276	513.638	500.000	541.484	0	(1.509)	0	0	5.600	4.882	MS	8.244	28,000	10/17/2013	03/15/2040
649907-XX-5	NEW YORK STATE DORMITORY AUTHORITY			1	1.A FE		298.2036	5,975,689	6,085,000	6, 128, 489	0	(21.043)	0	0	3.892	3.502	JD	19,736	236,828	02/26/2014	12/01/2024
649907-YA-4	NEW YORK STATE DORMITORY AUTHORITY			1	1.A FE		096.0247	9,525,650	9,920,000	9,937,503	0	(1, 182)	0	0	4.802	4.782	JD		476,358	01/07/2014	12/01/2034
649907-YB-2	NEW YORK STATE DORMITORY AUTHORITY			1	1.A FE	7,000,00	096.9983	6,789,881	7,000,000	7,000,000	0	0	0	0	4.292	4.292	JD	25,037	300,440	12/05/2013	12/01/2027
64990F-MV-3	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	11,995,70	0 . 101.1339	10,113,390	10,000,000	11,626,799	0	(69,556)	0	0	5.427	4.048	MS	159,795	542,700	03/03/2017	03/15/2039
64990G-GJ-5	NEW YORK STATE DORMITORY AUTHORITY			1	2.C FE	8,755,00	089.5218	7,837,634	8,755,000	8,755,000	0	0	0	0	5.096	5.095	FA	185,898	446 , 155	07/27/2018	08/01/2034
64990G-Y7-1	NEW YORK STATE DORMITORY AUTHORITY			1	1.E FE		074.2854	1,114,281	1,500,000	1,500,000	0	0	0	0	2.985	2.985	JJ	22,388	44,775	07/15/2020	07/01/2040
650035-TD-0	NEW YORK ST URBAN DEV CORP REV			1	1.B FE		1 . 102.8012	519, 146	505,000	545,438	0	(1,581)	0	0	5.770	5.041	MS	8,580	29, 139	12/20/2013	03/15/2039
650035-VB-1	NEW YORK ST URBAN DEV CORP REV			1	1.B FE		2 . 102.7122	1,232,546	1,200,000	1,310,142	0	(3,932)	0	0	5.838		MS	20,628	70,056	10/17/2013	03/15/2040
677561-JU-7	OHIO ST HOSP FAC REV			1,7	1.C FE		481.9514	18,996,335	23, 180, 000	23,380,161	0	(6,416)	0	0	3.700	3.638	JJ	428,830	857,660	01/17/2020	01/01/2043
677632-G8-8	OHIO ST UNIV GEN RCPTS	.		1	1.0 FE		483.4913	125,237	150,000	143,873	0	157	0	0	3.798	4.067	<b>J</b> D	475	5,697	09/28/2018	12/01/2046
677632-MV-0	OHIO ST UNIV GEN RCPTS	.		1	1.C FE		2 . 101.1113	9,711,740	9,605,000	11,170,774	0	(63,052)	0	0	4.910	3.638	<b>J</b> D		471,606	10/12/2017	06/01/2040
677632-PA-3	OHIO ST UNIV GEN RCPTS	.		1	1.0 FE			187,389	223,000	195,924	0	29	0	0	4.800	5.470	JD	892	10,704	12/20/2013	06/01/2111
67766W-QG-0 68304F-AN-6	OHIO ST WTR DEV AUTH WTR POLLUTN CTL RE			1	1.A FE		5 . 100.2115		9,500,000	10,380,375	0	(55,774)	0	0	4.879	3.899				02/21/2013	12/01/2034
1 1	ONTARIO CALIF PENSION OBLIG			1	1.D FE			1,242,705			0	0		0	3.779	3.779				05/13/2020	06/01/2038
68304F-AP-1 684273-HC-2	ONTARIO CALIF PENSION OBLIG			1	1.0 FE		076.9150 9 . 113.4551			1.922.935	0	(9.710)		0	6.908	3.829			95,725	05/13/2020	06/01/2045
68607D-NL-5	OREGON OF DEPT TRANSM HWY HEED TAY DEV	.		1	1.B FE							(9,710)		۰۰۰۰	5.834	4.617			203,023	11/19/2013	11/15/2034
70917S-5E-9	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			1.2	1.B FE		075.5668		4.400.000	4.400.000	n	(23,600)	n	n	2.942	2.942				08/07/2019	08/15/2039
709235-T8-8	PENNSYLVANIA ST UNIV			1	1.0 FE		268.3659	8.990.116	13.150.000		0	117		n	2.840	2.842				05/19/2020	09/01/2050
73358W-CX-0	PORT AUTH N Y & N J				1.D FE		0 . 105. 1399	431.074	410.000	544.438	0	(5.495)		0	5.647	3.216		3.859		01/17/2020	11/01/2040
73474T-AP-5	PORT MORROW ORE TRANSMISSION FACS REV			1,7	1.0 FE	. , .	078.2819	3,651,851	4,665,000	4,289,756	0	20,877	0	0	2.987	3.744				03/07/2017	09/01/2036
73474T-AT-7	PORT MORROW ORE TRANSMISSION FACS REV			1	1.0 FE		769.8917	5,682,195	8,130,000		0	(2,493)	0	0	2.543	2.494		68,915	206,746	10/22/2020	09/01/2040
73474T-AU-4	PORT MORROW ORE TRANSMISSION FACS REV	.		1	1.C FE		064.8269		3,960,000	3,960,000	0	0	0	0	2.533	2.533		33,436	100,307	12/10/2020	09/01/2043
743756-AE-8	PROVIDENCE ST JOSEPH HEALTH			1	1.E FE		678.6720	3,933,600	5,000,000	5,838,369	0	(23,096)	0	0	3.930	2.961	A0	49, 125	196,500	09/14/2021	10/01/2048
74442P-DK-8	PUBLIC FIN AUTH WIS REV			1	2.C FE		381.0450	8,120,709	10,020,000	10,099,837	0	(3, 161)	0	0	5.739	5.658	A0	143,762	575,048	04/25/2019	10/01/2037
76116E-HA-1	RESOLUTION FUNDING CORP	0.			1.A		096.0860	3,463,900	3,605,000	3,517,700	0	107,979	0	0	0.000	3.142	N/A	0	0	10/17/2013	10/15/2023
76116F-AB-3	RESOLUTION FUNDING CORP	@.			1.A	477,81		659,385	900,000	666,617	0	23,686	0	0	0.000	4.974		0	0	10/17/2013	01/15/2030
783186-TP-4	RUTGERS ST UNIV N J	.		1,2	1.E FE	1,502,22		992,316	1,500,000	1,502,298	0	53	0	0	3.915	3.909	MN	9,788	58,725	11/20/2019	05/01/2119
783186-UJ-6	RUTGERS ST UNIV N J	.		1	1.E FE	2,031,18		1,522,222	2,000,000	2,028,188	0	(1,010)	0	0	3.270	3.161	MN	10,900	65,400	10/31/2019	05/01/2043
79467B-AR-6	SALES TAX SECURITIZATION CORP ILL			1	1.C FE		278.9319	32,200,269	40,795,000	39,581,766	0	60,319	0	0	3.587	3.847	JJ	731,658	1,463,317	02/14/2018	01/01/2043
79467B-BA-2	SALES TAX SECURITIZATION CORP ILL			1	1.C FE		288.1230	12,865,958	14,600,000	14,301,199	0	37,479	0	0	3.330	3.664	JJ	243,090		01/31/2018	01/01/2030
79574C-ER-0	SALT RIV PROJ AGRIC IMPT & PWR DIST ARIZ			1	1.B FE		059.1315	6,844,471	11,575,000	11,571,846	0	92	0	0	2.570	2.571		148,739	297,478	10/16/2020	01/01/2050
79575D-E6-3	SALT RIV PROJ ARIZ AGRIC IMPT & PWR DIST			1	1.B FE			955,837	980,000		0	(6,810)	0	0	4.839	3.500		23,711		08/23/2017	01/01/2041
796253-Y3-0	SAN ANTONIO TEX ELEC & GAS REV			1	1.D FE	7,717,41	5 . 105.1462	6,413,918	6, 100, 000	7,485,552	0	(50,696)	0	0	5.808	4.027	⊦A	147,620	354,288	02/05/2018	02/01/2041

## **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carryin	g Value				nterest		Da	tes
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					NAIC																
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			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
796253-Z2-1	SAN ANTONIO TEX ELEC & GAS REV			1	1.D FE	7,898,432	91.1950	6,607,078	7,245,000	7,820,219	0	(20,083)	0	0	4.427	3.834	Α	133,640	320,736	09/05/2019	02/01/2042
797400-FN-3	SAN DIEGO CNTY CALIF REGL TRANSN COMMN S			1	1.0 FE	11,989,700	. 106.3434	10,634,340	10,000,000	11,887,459	0	(38,618)	0	0	5.911	4.635	٠ ٥٨	147,775	591,100	03/20/2020	04/01/2048
79765R-SV-2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	504,707	. 106.0801	477,360	450,000	493,770	0	(1,439)	0	0	6.000	5. 159	/N	4,500	27,000	10/17/2013	11/01/2040
79768H-AL-2	SAN FRANCISCO (CITY & COUNTY) PUBLIC UTI			1	1.0 FE	1,767,431	. 105.6907	1,743,897	1,650,000	1,744,326	0	(3, 101)	0	0	5.820	5.318	٠ ٥٨	24,008	96,030	10/17/2013	10/01/2040
80168N-EP-0	SANTA CLARA VY CALIF TRANSN AUTH SALES T			1	1.C FE		. 103.0085	34,549,051	33,540,000	36,238,326	0	(370,422)	0	0	5.876	4 . 103	٠ ٥٨	492,703	1,970,810	02/05/2018	04/01/2032
837151-AA-7	SOUTH CAROLINA ST PUB SVC AUTH REV			1	1.G FE	672,419	. 105.2041	654,370	622,000	667,702	0	(597)	0	0	6.454	5.906	JJ	20,072	40,144	12/20/2013	01/01/2050
873519-ML-3	TACOMA WASH ELEC SYS REV	.		1	1.D FE	558,830		535, 174	500,000	540,695	0	(2,374)	0	0	5.966	5.053	JJ	14,915	29,830	10/17/2013	01/01/2035
880591-EH-1	TENNESSEE VALLEY AUTHORITY				1.A	434,999	. 103.8420	415,368	400,000	427,016	0	(1,042)	0	0	5.250	4.663	/S	6, 183	21,000	10/17/2013	09/15/2039
88213A-DZ-5	BOARD OF REGENTS TEXAS A & M UNIVERSITY			2	1.A FE	6,000,000	88.1856	5,291,136	6,000,000	6,000,000	0	0	0	0	3.993	3.993	/N	30,613	239,580	03/22/2016	05/15/2037
88213A-GH-2	BOARD OF REGENTS TEXAS A & M UNIVERSITY			1,2	1.A FE		83.9090	6,293,175	7,500,000	7,500,000	0	0	0	0	3.429	3.429	MN	32,861	257, 175	06/29/2016	05/15/2036
882667-AZ-1	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN			1,7	2.B FE	2,511,000	74.6913	1,875,499	2,511,000	2,511,000	0	0	0	0	3.922	3.922	JD	49,514	49,241	12/11/2019	12/31/2049
88283L-HU-3	TEXAS TRANSN COMMN ST HWY FD REV			1	1.A FE	654,432	. 102.0730	612,438	600,000	628,962	0	(3,316)	0	0	5. 178	4.392	٠ ٥٨	7,767	31,068	11/19/2013	04/01/2030
88283N-BA-9	TEXAS TRANSN COMMN ST HWY 249 SYS TOLL R			1,2	2.C FE	1,455,000	88.1689	1,282,858	1,455,000	1,455,000	0	0	0	0	4.550	4.549 I	Α	27,584	66,203	02/15/2019	08/01/2030
88283N-BB-7	TEXAS TRANSN COMMN ST HWY 249 SYS TOLL R			1,2	2.C FE	2,650,000	87.3828	2,315,644	2,650,000	2,650,000	0	0	0	0	4.600	4.599 I	Α	50,792	121,900	02/15/2019	08/01/2031
88283N-BC-5	TEXAS TRANSN COMMN ST HWY 249 SYS TOLL R			1,2	2.C FE	1,000,000	86.7302	867,302	1,000,000	1,000,000	0	0	0	0	4.650	4.649 I	Α	19,375		02/15/2019	08/01/2032
89602N-VM-3	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			1	1.D FE	9,595,929	. 102.8469	8,094,051	7,870,000	9,348,570	0	(54,682)	0	0	5.550	4.061	/N	55,811	436,785	01/31/2019	11/15/2040
91087B-AS-9	MEXICO (UNITED MEXICAN STATES) (GOVERNME		. C	1,2	2.B FE	24,204,258	73.5550	17,873,865	24,300,000	24, 205, 858	0	1,600	0	0	4.400	4.424	Α	412,830	623,700	01/05/2022	02/12/2052
91335V-KQ-8	UNIV PITTSBURGH OF THE COMWLTH SYS OF HI			1,2	1.B FE	17,083,394	62.2579	10,633,649	17,080,000	17,083,291	0	20	0	0	3.555	3.554	MS	178,785	607, 194	11/21/2019	09/15/2119
913366-DF-4	UNIV CALIF REGTS MED CTR POOLED REV			1	1.D FE	14,040,500	. 113.7094	11,370,940	10,000,000	13,385,667	0	(136,606)	0	0	6.583	3.864	MN	84,116	658,300	08/22/2017	05/15/2049
913366-EP-1	UNIV CALIF REGTS MED CTR POOLED REV			1	1.D FE	15, 131, 541	. 113.8100	13,059,698	11,475,000	14,795,564	0	(67,205)	0	0	6.548	4.603	/N	96,010	751,383	01/31/2019	05/15/2048
91412F-7Y-7	UNIVERSITY CALIF REVS			1	1.C FE	3,302,600	. 105.6838	2,642,095	2,500,000	3,224,205	0	(23,299)	0	0	5.770	3.728	/N	18,432	144,250	06/24/2019	05/15/2043
91412G-E9-2	UNIVERSITY CALIF REVS			1	1.C FE	2,994,327	82.6665	2,500,662	3,025,000	3,000,116	0	1,205	0	0	3.552	3.619	/N	13,729	107,448	08/17/2017	05/15/2039
91412G-TG-0	UNIVERSITY CALIF REVS			1	1.C FE	8,559,925	98.1673		8,500,000		0	(3,524)	0	0	4.601	4.526	/N	49,972	391,085	11/15/2013	05/15/2031
91412G-VB-8	UNIVERSITY CALIF REVS			1	1.C FE	3,670,000	98.1446	3,601,907	3,670,000	3,670,000	0	0	0	0	3.638	3.636	/N	17,060	133,515	04/04/2014	05/15/2024
91412G-VC-6	UNIVERSITY CALIF REVS			1,2	1.C FE	5,213,600	92.9688	4,648,440	5,000,000	5,046,274	0	(31,619)	0	0	4.765		MN	30,443	238,250	03/20/2017	05/15/2044
91412G-XE-0	UNIVERSITY CALIF REVS			1	1.C FE	15,717,983	88.5679	13,387,038	15,115,000	15,659,399	0	(14, 107)	0	0	3.931	3.692	MN	75,922	594, 171	08/05/2019	05/15/2045
914437-VJ-4	UNIVERSITY MASS BLDG AUTH REV	.		1	1.C FE	2,823,138		2,029,773	2,810,000	2,822,227	0	(429)	0	0	3.013	2.982	MN	14,111	84,665	10/08/2020	11/01/2043
914440-LF-7	UNIVERSITY MASS BLDG AUTH PROJ REV			1	1.C FE		. 100.0061	7,025,429	7,025,000	7,219,209	0	(27,637)	0	0	4.950	4.407	MN	57,956	347,738	12/03/2013	11/01/2028
914440-LJ-9	UNIVERSITY MASS BLDG AUTH PROJ REV			1	1.C FE	1,400,796		1,111,272	1,090,000	1,361,495	0	(10,783)	0	0	5.450		MN	9,901	59,405	08/09/2019	11/01/2040
914455-UG-3	UNIVERSITY MICH UNIV REVS	.		1,2	1.A FE		65.1289	651,289	1,000,000	1,089,431	0	(2,458)	0	0	2.562	2.122	٠ 0ا	6,405	25,620	07/31/2020	04/01/2050
914639-KY-4	UNIVERSITY NEB FACS CORP REV	.		1	1.C FE		70.4423	2,299,941	3,265,000	3,705,583	0	(12,618)	0	0	3.037		٠ ٥١	24,790	99, 158	10/16/2020	10/01/2049
914713-Q6-2	UNIVERSITY N C CHAPEL HILL REV			1	1.A FE		79.7686	16,751,406	21,000,000	21,000,000	0	0	0	0	3.326	3.326	JD	58,205	698,460	09/15/2017	12/01/2038
915115-3X-5	UNIVERSITY TEX PERM UNIV FD			1	1.A FE		. 101.8282	14,218,272	13,963,000	16,473,185	0	(107,171)	0	0	5.262		JJ	367,367	734,733	07/11/2017	07/01/2039
915115-7F-0	UNIVERSITY TEX PERM UNIV FD			1	1.A FE		84.6243	1,066,266	1,260,000	1,200,114	0	1,663	0	0	3.780	4.106	JJ	23,814	47,628	10/29/2018	07/01/2045
915115-8F-9	UNIVERSITY TEX PERM UNIV FD			1,2	1.A FE		78.4632	188,312	240,000	217,072	0	555	0	0	3.376	3.991	JJ	4,051	8, 102	09/19/2018	07/01/2047
915137-5G-4	UNIVERSITY TEX UNIV REVS	.		1	1.A FE	606,686		502,740	501,000	533,660	0	(16,652)	0	0	4.837	2.925 I	A	9, 155	26,495	02/28/2013	08/15/2026
91514A-DE-2	UNIVERSITY TEX UNIV REVS	.		1	1.A FE		84.4332	679,687	805,000	768,651	0	911	0	0	3.852	4. 154 l	Α	11,714	31,009	10/30/2018	08/15/2046
91514A-GU-3	UNIVERSITY TEX UNIV REVS	.		1,2	1.A FE	15,905,062		13,724,432	17,725,000	16,062,676	0	39,769	0	0	3.354	3.953 I	A	224,588	594,497	12/04/2018	08/15/2047
915217-WX-7	UNIVERSITY VA UNIV REVS			1,2	1.A FE	2,969,626		1,829,975	2,480,000	2,967,709	0	(632)	0	0	4. 179	3.469		34,546	103,639	10/30/2019	09/01/2117
915217-XF-5	UNIVERSITY VA UNIV REVS			1,2	1.A FE	26,816,053		16,091,534	26,910,000	26,820,805	0	2,220	0	0	2.256	2.272		202,363	607,090	10/30/2020	09/01/2050
91523N-GW-0	UNIVERSITY WASH UNIV REVS IAM COML PAPER			1	1.B FE		95.5319	1,089,064	1,140,000	1, 115, 123	0	872	0	0	4.997		٠ ا	14,241	56,966	10/17/2013	10/01/2040
916277-LA-2	UPPER OCCOQUAN SEW AUTH VA REGL SEW REV	.		1	1.A FE		. 105.4987	1,514,961	1,436,000	1,583,684	0	(3,820)	0	0	6.000	5.180	JJ	43,080	86 , 160	10/17/2013	07/01/2043
927793-TC-3	VIRGINIA COMWLTH TRANSN BRD TRANSN REV	.		1	1.B FE			15,863,495	15,705,000	17,613,397	0	(114,366)	0	0	5.350	4.089		107,361	840,218	02/05/2018	05/15/2035
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M				1.B FE		88.4883	5,860,772	6,623,217	6,677,444	0	(1,810)	0	0	3.250	3. 179		35,876	197,989	03/11/2013	08/25/2042
928172-7B-5	VIRGINIA ST PUB BLDG AUTH PUB FACS REV	.		1	1.B FE	1,339,256	78.0931	937 , 117	1,200,000	1,325,567	0	(5,623)	0	0	3.273	2.529 I	Α	16,365	39,276	07/30/2020	08/01/2040

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11			usted Carryin	g Value			li	nterest		Da	tes
,	_	3		5	1		8	9	1		12	13	14	15	16	17	18	19	20	21	22
		-	1		NAIC		-	-													
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					NAIC									Total							
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			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	Ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n y	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
93730P-AC-0	WASHINGTON BIOMEDICAL RESH FACS 3 WASH L	۲	+"	1 7	1.B FE	_	. 111.7045		1,000,000	1,160,417	(Decrease)	(4,571)	rtecognized	value	6.516	5. 197				12/20/2013	
95648X-AN-5	WEST VA ECONOMIC DEV AUTH EXCESS LOTTER			1,7	1.B FE		. 100.3799					(4,5/1)	0		6.070	1	.l.l			12/20/2013	07/01/2042
977100-DR-4	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			4	1.0 FE		78.6220			17,211,877		(33,721)			3.294	3. 139	••	94.703			
	. Subtotal - Bonds - U.S. Special Revenue	 	CHOR	Obligation		1,487,884,040	XXX	1,246,231,502	1,334,373,565	1.461.855.876		(5,435,304)	0		XXX	XXX	XXX	15.597.341	64.925.114	01/11/2018 XXX	05/01/2037 XXX
31283G-K7-1	. Subtotal - Borids - 0.5. Special Revenue FH 600318 - RMBS	Jo - 18	Souti	obligatio Ta	1.A		. 100.2846	1,246,231,502	1,334,373,565	1,461,855,876	0	(5,435,304)	0	0	7.500		MON	3	64,925,114	12/09/2003	02/01/2025
31283G-K7-1 31283H-3H-6	FH G01700 - RMBS			4	1.A		. 100.2846			538		(4)			6.500		MON		1,979	12/09/2003	02/01/2025
31283H-AW-5	FH G00921 - RMBS		1	4	1.A	45		·	43	29,792	^	0			7.500	6.519		101	1,9/9	12/09/2003	04/01/2028
31283H-F5-9	FH G01088 - RMBS			4	1.A		. 105.8313	55.496	52.438	53.613	0	(126)			7.500	6.496	-		4,224	12/09/2003	12/01/2029
31283H-GF-6	FH G01098 - RMBS			4	1.A	313	. 103.4109		311	311	0	0	0	0	8.000	8 . 036	-	2	25	10/31/2000	01/01/2030
31283H-JL-0	FH G01167 - RMBS			4	1.A		. 106.2318	8,091	7,616	7.781	0	(18)	0	0	7.500		MON	48		12/09/2003	01/01/2031
31283H-JN-6	FH G01169 - RMBS			4	1.A	1.955		2.054	2.015	1.980	0	6	0	0	5.500	6 . 466		9	117	10/23/2001	01/01/2030
31283H-N4-3	FH G01311 - RMBS			4	1.A		. 105.2519	34.546	32.822	33.500	0	(21)	0	0	7.000	6 . 152		191	2.370	11/07/2001	09/01/2031
31283H-NA-9	FH G01285 - RMBS			4	1.A		. 105.3630	425	403	413	0	(1)	0	0	7.500	6.477	MON	3		12/09/2003	12/01/2030
31283H-QR-9	FH G01364 - RMBS	Ì		4	1.A		107.8953	9,383	8.696	8.941	0	(19)	0	0	7.500		MON	54		12/09/2003	12/01/2031
31283H-RK-3	FH G01390 - RMBS			4	1.A	2,467	. 104.4944		2,473	2,465	0	1	0	0	6.000	6.228	MON	12	154	12/09/2002	03/01/2032
31283H-S7-1	FH G01442 - RMBS		.	4	1.A	640	. 104.9770	668	636	637	0	0	0	0	6.500	6.525	MON	3	43	02/10/2004	08/01/2032
31283H-SN-6	FH G01425 - RMBS			4	1.A	1,589	. 108.2916		1,524	1,562	0	(2)	0	0	7.500	6.606	MON	10	116	12/09/2003	05/01/2032
31283H-X4-2	FH G01599 - RMBS			4	1.A	3,829	. 106.4349	3,909	3,673	3,757	0	(7)	0	0	7.500	6.690	MON	23	282	12/09/2003	11/01/2032
31283H-YH-2	FH G01612 - RMBS			4	1.A	4,580	. 105.2035	4,622	4,394	4,543	0	(15)	0	0	7.500	6.057	MON	27	339	12/09/2003	11/01/2032
31283H-YV-1	FH G01624 - RMBS			4	1.A		. 106.6669	44,401	41,626	41,800	0	(4)	0	0	6.500	6.372	MON	225	2,760	10/12/2004	11/01/2033
31287L-U9-1	FH C61508 - RMBS			4	1.A		. 108.3164	11,829	10,921	11, 165	0	(19)	0	0	7.500	6.789	MON	68	831	12/09/2003	12/01/2031
31287M-A4-2	FH C61827 - RMBS			4	1.A		. 103.7782		887	885	0	0	0	0	6.000	6.221		4	54	11/08/2001	12/01/2031
31287N-3V-8	FH C63512 - RMBS	.		4	1.A	, .	. 105.0954	12,912	12,286	12,570	0	(22)	0	0	7.500	6.647	-	77	935	12/09/2003	02/01/2032
31287N-CG-1	FH C62771 - RMBS			4	1.A	786			754	771	0	(1)	0	0	7.500	6.747		5	58	12/09/2003	01/01/2032
31287R-2B-4	FH C66170 - RMBS			4	1.A		. 106.3079	9,316	8,763	8,959	0	(14)	0	0	7.500	6.647	-	55	666	12/09/2003	04/01/2032
31287R-D8-9	FH C65527 - RMBS			4	1.A		. 104.9770	16,835	16,037	16,052	0	0	0	0	6.500		MON	87	1,058	10/12/2004	04/01/2032
31287S-N2-9	FH C66709 - RMBS	· · · · · ·	·   ······	4	1.A		. 107.2477	33,571	31,302	32,257	0	(64)	0	0	7.500	6.382	-	196	2,382	12/09/2003	05/01/2032
31288C-YG-0	FH C74311 - RMBS	·	·   ······	4	1.A		. 103.7420		16,902	17,269	0	(31)	0	J0	7.500	6.780		106	1,292	12/09/2003	02/01/2032
31288D-E2-1 31288D-KG-3	FH C74653 - RMBS	·   · · · · ·	1	4	1.A		. 104.4944	20,810	19,915	19,723	0	0	0	0	6.000	6.403 6.229		100	1,330	12/09/2002	12/01/2032
31288D-KG-3 3128KN-DH-3	FH 674795 - HMBS			4	1.A		. 104.4944		950				0		5.000	6 . 890		3	31 48		12/01/2032
3128L6-QZ-5	FH A73172 - RMBS			4	1.A			25, 121	24,860	25.018		(14)			5.000	4.853			1,255	05/09/2007	04/01/2037
3128M5-KH-2	FH 603596 - RMBS			4	1.A		. 101.0514	1,070,326		1,018,453		2.031			6.500	6.051	-	5.413		11/19/2007	07/01/2037
3128M7-ZC-3	FH G05839 - RMBS			4	1.A			25.914	24.679	27.540		379			6.000		MON		1,529	12/20/2013	11/01/2039
3128M8-HU-1	FH G06243 - RMBS			4	1.A	2,286,413			2,240,895	2.291.593		9.899			4.500		MON	8.403		03/02/2011	02/01/2041
3128MJ-A5-9	FH G08027 - RMBS			4	1.A	1,798		1.898	1.857		0	2	0	0	5.500	1	MON	0,400		02/08/2005	12/01/2034
3128MJ-AR-1	FH G08015 - RMBS			4	1.A	4.875		5. 146	5,035	4.902	0	5	0	0	5.500	6.484	-	23	287	10/12/2004	10/01/2034
3128MJ-DS-6	FH G08112 - RMBS		1	4	1.A	, .	. 104.7098	44,726	42,714	42.316	n	9	n	n	6.000	6.364		214	2,678	01/06/2006	02/01/2036
3128MJ-PY-0	FH G08438 - RMBS	II		4	1.A		99.0776	2,719,681	2,745,001	2.749.280	0	2.931	0		4.500		MON		127,075	02/09/2011	03/01/2041
312915-5A-5	FHR 1522 HZ - CMO/RMBS	.		4	1.A				15,945	15,905	0	0	0	0	6.500	6.566			1,609	01/16/2002	05/15/2023
312915-U5-8	FHR 1503 PZ - CMO/RMBS	.	. [	4	1.A	3,050		2,688	2,689	2,710	0	(95)	0	0	7.000		MON	16		11/19/2013	05/15/2023
312916-ZY-8	FHR 1562 Z - CMO/RMBS		. [	4	1.A		100.0789	5,099	5,095	5, 157	0	(150)	0	0	7.000	1.442	MON	30	530	11/19/2013	07/15/2023
31292G-5R-3	FH C00856 - RMBS		.	4	1.A		. 105.6380	8,866	8,393	8,563	0	(22)	0	0	7.500	6.622	MON	52	656	12/09/2003	08/01/2029
31292G-6L-5	FH C00875 - RMBS	.	.	4	1.A	4,359	. 105.4811	4,410	4, 181	4,269	0	(12)	0	0	7.500	6.514	MON	26	344	12/09/2003	10/01/2029
31292G-7H-3	FH C00896 - RMBS		.	4	1.A	3,274	. 105.5770	3.316		3.202	0	(8)	0	l	7.500	6.533	MON	20	243	12/09/2003	12/01/2029

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			I	nterest		Da	ites
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	ė		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	
		е	п	Char							(Decrease)			value						Acquired	Date
31292G-RM-0	FH C00492 - RMBS	·		4	1.A	4,906		4,838	4,706	4,773	0	(17)		0	7.500	6.522		29	370	12/09/2003	01/01/2027
31292G-YS-9	FH C00721 - RMBS			4	1.A	181	. 101.3554	189	187	184	0	1	0	0	5.500		MON	1	11	10/22/2001	01/01/2029
31292H-2E-3	FH C01673 - RMBS			4	1.A	2, 191	. 100.4389	2,335	2,325	2,221	0	5	0	0	5.000	6.584		10	121	11/10/2003	11/01/2033
31292H-3K-8	FH C01702 - RMBS			4	1.A	26,975		28,618	26,829	26,889	0	(4)		0	6.500	6.511		145	1,767	10/12/2004	10/01/2033
	FH C00910 - RMBS			4	1.A	3,262			3, 110		0	(10)		0	7.500		MON	19	246	12/09/2003	01/01/2030
31292H-AW-4	FH C00921 - RMBS	.		4	1.A	4, 166		4,241	4,011	4,087	0	(9)		0	7.500		MON	25	313	12/09/2003	02/01/2030
31292H-CG-7	FH C00971 - RMBS	.		4	1.A	197	. 100.3924	190	189	195	0	(1)		0	7.500	6.168		1	15	12/09/2003	04/01/2030
31292H-CV-4	FH C00984 - RMBS	.		4	1.A	141	. 107 . 4080	150	140	140	0	0		0	8.000	7.883		1	12	11/01/2000	05/01/2030
31292H-D5-0	FH C01024 - RMBS	.		4	1.A		. 105.4505	1,177	1, 116	1,140	0	(3)		0	7.500	6.570		7	86	12/09/2003	07/01/2030
	FH C01086 - RMBS	.		4	1.A		. 106.8194	5,627	5,268	5,388	0	(13)		0	7.500	6.525		33	405	12/09/2003	11/01/2030
31292H-FU-3	FH C01079 - RMBS			4	1.A	8,807	. 106.5048	8,998	8,448	8,647	0	(19)		0	7.500	6.502		53	671	12/09/2003	10/01/2030
	FH C01096 - RMBS			4	1.A	4,771	. 107.6864	5,035	4,676	4,715	0	(5)		0	8.000	7.707		31	383	11/01/2000	11/01/2030
	FH C01116 - RMBS	.		4	1.A		. 107.0298	1,399	1,307	1,339	0	(3)		0	7.500	6.535		8	103	12/09/2003	01/01/2031
31292H-LB-8	FH C01222 - RMBS	.		4	1.A	2,424	. 106.2427	2,486	2,340	2,384	0	(5)	0	0	7.000	6.320	MON	14	169	11/07/2001	09/01/2031
31292H-LW-2	FH C01241 - RMBS			4	1.A		. 106.9082	2, 179	2,038	2,083	0	(3)	0	0	7.500	6.742	MON	13	155	12/09/2003	08/01/2031
31292H-MA-9	FH C01253 - RMBS	.		4	1.A	19, 171	. 106.7204	19,624	18,388	18,791	0	(32)		0	7.500	6.722	MON	115	1,406	12/09/2003	09/01/2031
31292H-NG-5	FH C01291 - RMBS	.		4	1.A		. 106.6657	87,236	81,784	83,696	0	(15)	0	0	7.000	6.238	MON	477	5,837	11/07/2001	12/01/2031
31292H-RM-8	FH C01392 - RMBS	.		4	1.A	15, 174	. 107.5521	15,654	14,555	14,905	0	(36)	0	0	7.500	6.615	MON	91	1,115	12/09/2003	07/01/2032
31292H-TV-6	FH C01464 - RMBS	.		4	1.A	19,968	. 107.7163	20,631	19, 153	19,584	0	(35)	0	0	7.500	6.846	MON	120	1,453	12/09/2003	11/01/2032
31292J-BH-2	FH C01840 - RMBS			4	1.A	1,731	. 102.1947	1,827	1,788	1,741	0	2	0	0	5.500	6 . 462	MON	8	102	06/10/2004	05/01/2034
31292K-5M-5	FH C03552 - RMBS	.		4	1.A	2,248,571	99.1083	2,121,929	2,141,021	2,264,276	0	25,338	0	0	4.500	3.459	MON	8,029	97,232	08/20/2010	08/01/2040
312939-U4-1	FH A91503 - RMBS			4	1.A	355,006	. 101.2332	343,960	339,770	358,346	0	5, 164	0	0	5.000	4.002	MON	1,416	17,365	02/22/2011	03/01/2040
31293K-QS-8	FH C22265 - RMBS	.		4	1.A	161	. 101.3554	168	166	164	0	1	0	0	5.500	6.599	MON	1	10	10/22/2001	02/01/2029
31293Y-GV-2	FH C32912 - RMBS	.		4	1.A	8,665	. 104.5416	8,689	8,311	8,473	0	(19)	0	0	7.500	6.725	MON	52	636	12/09/2003	11/01/2029
31293Y-L6-1	FH C33049 - RMBS	.		4	1.A	5,558	. 103.3338	5,509	5,331	5,447	0	(9)	0	0	7.500	6.612	MON	33	408	12/09/2003	12/01/2029
312942-06-0	FH A93693 - RMBS	.		4	1.A	203,388	. 101.2332	186,950	184,673	209,740	0	6,663	0	0	5.000	2.654	MON	769	10,143	10/01/2015	09/01/2040
312943-7G-2	FH A95395 - RMBS	.		4	1.A	1,559,885	99.1083	1,522,191	1,535,886	1,566,001	0	9,663	0	0	4.500	4. 150	MON	5,760	71,083	03/04/2011	12/01/2040
312945-4N-5	FH A97129 - RMBS	.		4	1.A	4, 129, 322	99.0776	4,010,705	4,048,045	4, 127, 295	0	12,466	0	0	4.500	4. 144	MON	15, 180	187,342	03/24/2011	03/01/2041
312945-6G-8	FH A97171 - RMBS	.		4	1.A	4,314,909	99.0776	4,190,640	4,229,655	4,323,463	0	20,445	0	0	4.500	4. 101	MON	15,861	194,435	02/28/2011	03/01/2041
312945-PQ-5	FH A96731 - RMBS	.		4	1.A	3,517,859	99.1083	3,418,127	3,448,881	3,521,536	0	14,975	0	0	4.500	4. 115	MON	12,933	161,948	02/28/2011	02/01/2041
312945-TB-4	FH A96846 - RNBS	.L		4	1.A	2,355,486	99.1083	2.291.868	2.312.489	2.364.612	0	16.307	0	0	4.500	4.098	MON	8.672	104.813	03/22/2011	02/01/2041
312945-XR-4	FH A96988 - RMBS	.		4	1.A	1,729,463	99.1083	1,682,237	1,697,372	1,726,413	0	6,934	0	0	4.500	4. 188	MON	6,365	79,916	02/25/2011	02/01/2041
312946-AB-2	FH A97202 - RMBS	.		4	1.A		99.0776	1,826,313	1,843,316	1,883,064	0	12,022	0	0	4.500	4. 112	MON	6.912	90,207	03/21/2011	03/01/2041
312946-CA-2	FH A97265 - RMBS	`L		4	1.A	3.318.313			3,272,540	3.322.952	0	16.969	0	0	4.500	4.228	MON	12.272	151,658	03/04/2011	02/01/2041
312946-DG-8	FH A97303 - RMBS			4	1.A	1,001,216	99.0776	974, 172	983,241	1,018,792	0	10.854	0	0	4.500	3.861	MON	3.687	44,676	03/22/2011	03/01/2041
312946-LN-4	FH A97533 - BMBS	`L		4	1.A	1,504,260		1.463.627	1.477.254	1.508.498	0	9. 113	0	0	4.500	4. 119		5.540	67,210	03/22/2011	03/01/2041
312946-PD-2	FH A97620 - RMBS	I		4	1.A	4,444,384		4,381,230	4,422,019	4,451,518	0	11.488	0	0	4.500		MON		204,276	02/17/2011	03/01/2041
312946-PV-2	FH A97636 - RMBS	. [	l	4	1.A	1.983.485		1.936.744	1,954,775	1.987.292	n	6.433	n	n	4.500	4. 186		7.330	94,725	03/09/2011	03/01/2041
	FH A97637 - RMBS		l	4	1.A	2,474,178			2,428,641	2,470,215	n		n	n	4.500		MON	9.107	117,930	03/22/2011	03/01/2041
312946-XW-1	FH A97893 - RMBS	1		4	1.A	1.553.017		1.500.705	1.514.677	1.556.030	0		0	n	4.500	4.010		5.680		03/21/2011	04/01/2041
312946-Z2-5	FH A97961 - RMBS	1		4	1.A	8,723,462				8.723.802	0	28.591	0	n	4.500		MON			03/23/2011	04/01/2041
312940-22-3	FH C37118 - RMBS	1		4	1 A	19		20		19	n	20,391	0	n	7.500	7.293		02,072	1	01/08/2001	03/01/2030
31294F-QB-5	FH C38550 - RMBS	1		,	1.A	55	. 102.7669	54	53	54	n	0			7.500	7.293		n		12/31/2001	05/01/2030
	FH A15338 - RMBS	· ···		,	1.A		. 102.1009	9,879	9.677					^	5.500	6 . 434		44	540	12/31/2001	11/01/2033
	FH A14649 - RMBS	· ···		4	1 A		. 102.0882			9,448					5.000	6.717		44		12/09/2003	10/01/2033
J 1290F-EW-0			1	17	1 I.A	1	1. 100.4389	1/09		1	ıU	1	1	IU	1	0./1/	INVIV	1	1	12/ 03/ 2003	10/01/2000

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Ad	justed Carryin	g Value			I	nterest		Da	tes
		3		5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			ľ		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	-		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
		е	- 11	Ullai							(Decrease)			value							
31296W-6H-5	FH A20872 - RMBS		·   ······	4	1.A		. 107.0406		96,296	96,594	0	(23)		0	6.500	6.418		522	6,340	10/12/2004	04/01/2034
31296X-6N-0	FH A21777 - RMBS			4	1.A		. 100.5303		1,579	1,517	0	5		0	5.000	6.593		/	80	07/12/2005	05/01/2034
31296X-7D-1	FH A21792 - RMBS			4	1.A		. 100.5303	17,200	17,109	16,473	0	62		0	5.000	6.432	-	71	873	07/12/2005	05/01/2034
31296X-7H-2	FH A21796 - RMBS			4	1.A			5,357	5,329	5,016	0	24	0	0	5.000	7.283		22	274	07/12/2005	05/01/2034
31296X-UK-9	FH A21486 - RMBS			4	1.A		. 100.5303	20,070	19,964	19, 118	0	39	0	0	5.000	6.393	-	83	1,012	07/12/2005	05/01/2034
31296X-WD-3	FH A21544 - RMBS			4	1.A			2,710	2,696	2,578	0	5	0	0	5.000	6.484		11	136	07/12/2005	05/01/2034
31296X-XB-6	FH A21574 - RMBS			4	1.A		. 100.5303	2,585	2,571	2,455	0	6	0	0	5.000	6.417		11	130	07/12/2005	05/01/2034
31296X-ZK-4	FH A21646 - RMBS			4	1.A		. 100.5303		18,147	17,335	0	37	0	0	5.000	6.623		76	923	07/12/2005	05/01/2034
31296X-ZP-3	FH A21650 - RMBS			4	1.A			91,352	90,870	85,515	0	158	0	0	5.000		MON	379	4,630	07/12/2005	05/01/2034
31296Y-BP-7	FH A21846 - RMBS			4	1.A	33,833		36,134	35,943	34,418	0	79	0	0	5.000	6.312		150	1,821	07/12/2005	05/01/2034
31296Y-D8-3	FH A21927 - RMBS		·	4	1.A		. 100.5303	7,620	7,580	7,215	0	18	0	0	5.000	6.636		32	384	07/12/2005	05/01/2034
31296Y-FB-4	FH A21962 - RMBS		·	4	1.A		. 100.5303	3, 186	3, 169	2,839	0	19	0	0	5.000		MON	13	161	07/12/2005	05/01/2034
31296Y-KB-8	FH A22090 - RMBS		·	4	1.A		. 100.5303	39,866	39,656	37,900	0	104	0	0	5.000	6.526		165	2,019	07/12/2005	05/01/2034
31296Y-NS-8	FH A22201 - RMBS		·	4	1.A		. 100.5303		15,420	14,682	0	33		0	5.000	6.706	-	64	783	07/12/2005	05/01/2034
31296Y-P9-8	FH A22248 - RMBS		·	4	1.A		. 100.5303		6,253	5,983	0	14		0	5.000	6.656		26	317	07/12/2005	05/01/2034
31296Y-Q2-2	FH A22273 - RMBS		·	4	1.A			32,268	32,098	30,603	0	102	0	0	5.000	6.716		134	1,630	07/12/2005	05/01/2034
31296Y-SM-6	FH A22324 - RMBS			4	1.A		. 100.5303	1,095	1,090	1,039	0	2	0	0	5.000	6.548		5	57	07/12/2005	05/01/2034
31296Y-TX-1	FH A22366 - RMBS			4	1.A	· ·	. 100.5303	17,390	17,298	16,490	0	41		0	5.000	6.792		72	881	07/12/2005	05/01/2034
31296Y-UK-7	FH A22386 - RMBS		·   ······	4	1.A		. 100.5303		2,776	2,658	0	6		0	5.000	6.489		12	141	07/12/2005	06/01/2034
31296Y-UL-5	FH A22387 - RMBS		·   ······	4	1.A			60, 181	59,863	56,957	0	155	0	0	5.000	6.656	-	249	3,031	07/12/2005	05/01/2034
31296Y-UU-5 31296Y-VE-0	FH A22395 - RMBS			4	1.A	5.807	. 100.5303		24,063		0	81	0		5.000	6.717	-		1,226	07/12/2005	05/01/2034
31296Y-VE-U	FH A23509 - RMBS			4	1.A		. 100.5303	6,202		5,888		13			5.000	6. 143			4,837	07/12/2005	05/01/2034
31297A-35-1	FH A23562 - RMBS			4	1.A							12			5.000	7 .216				07/12/2005	06/01/2034
31297A-5X-8	FH A23003 - RMBS			4	1.A		. 100.5303								5.000	6.823		9	29	07/12/2005	06/01/2034
31297A-NP-5	FH A23098 - RMBS			4	1.A		. 100.5303		13,679	13.012		29			5.000	6.740		57		07/12/2005	05/01/2034
31297A-NV-2	FH A23104 - RMBS			4	1.A		. 100.5303	27.165		25,831		29			5.000		MON		1,367	07/12/2005	05/01/2034
31297A-NV-2 31297A-P2-4	FH A23144 - RMBS		1	4	1.A		. 100.5303	27, 165	27,022	25,831		55			5.000	6.675		97	1,367	07/12/2005	05/01/2034
31297A-PE-5	FH A23122 - RMBS		1	4	1.A		. 100.5303		4.772						5.000	6.682				07/12/2005	05/01/2034
31297A-PF-5	FH A23189 - RMBS		1	,	1.A		. 100.5303					57		۰	5.000	6.494		108	1,311	07/12/2005	06/01/2034
31297A-N9-6	FH A23244 - RMBS			4	1.A		. 100.5303		20.867	19.693					5.000		MON	87	1.064	07/12/2005	06/01/2034
31297A-X9-0	FH A23404 - RMBS			4	1.A		. 100.3303	7,703	7,538	7.342		7			5.500	6.505		35		06/10/2004	06/01/2034
31297A-YK-4	FH A23414 - RMBS			4	1.A		. 100.5303	170,119	169,222	161.707	0	(602)		0	5.000		MON		8,656	07/12/2005	06/01/2034
31297B-AD-4	FH A23604 - RMBS		1	4	1.A		. 100.5303	5.560	5.530	5.279					5.000	6.559		23		07/12/2005	06/01/2034
31297B-AN-2	FH A23613 - RMBS			4	1.A	73,230			77,796	74.430	0	58		0	5.000		MON		4,480	07/12/2005	06/01/2034
31297B-CQ-3	FH A23679 - RMBS		1	4	1.A		. 100.5303		9.645	9.207	0	20		0	5.000	6.574		40		07/12/2005	06/01/2034
31297B-CR-1	FH A23680 - RMBS		1	4	1.A		. 100.5303	17,655	17,562	16.731	0	43		0	5.000		MON	73	929	07/12/2005	06/01/2034
31297B-FU-1	FH A23779 - BMBS	[	1	4	1.A	1.980		2.114	2.103	2.006		5			5.000	6.673		9	110	07/12/2005	06/01/2034
31297B-FZ-0	FH A23784 - RMBS			4	1.A	41,888	. 100.5303	44,736	44,501	42,598	0	(5)	0	0	5.000	6.725	-		2,253	07/12/2005	06/01/2034
31297B-G4-8	FH A23819 - RMBS			4	1.A		. 100.5303	41.781	41.561	40.048	0	187		0	5.000	7.037		173	2.188	07/12/2005	06/01/2034
31297B-GL-0	FH A23803 - RMBS			4	1.A			10,686	10,629	10,143	0	21		0	5.000		MON	44	540	07/12/2005	06/01/2034
31297B-GU-0	FH A23811 - RMBS		. [	4	1.A		. 100.5303	5,557	5,527	5,279	0	8	0	0	5.000	6.583		23	280	07/12/2005	06/01/2034
31297B-MM-1	FH A23964 - RMBS		.	4	1.A		. 100.5303	262,825	261,438	251,215	0	(151)	0	0	5.000	6 . 139	MON	1,089	13,264	07/12/2005	06/01/2034
31297B-WR-9	FH A24256 - RMBS		.	4	1.A		. 100.5303		172,922	165,519	0	(138)		0	5.000	6.291	MON	721	8,796	07/12/2005	07/01/2034
	FH A24548 - RMBS		.1	4	1.A		. 100.5303		132 . 194	124,772	0	(770)		0	5.000	6.585		551	6.681	07/12/2005	07/01/2034

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			l	nterest		Da	tes
		3		5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e .		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	_		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
31297C-BS-8	FH A24549 - RMBS	-	+ ''-	4	1.A		. 100.5303		36,256	34,711	(Decirease)	115		Value	5.000	6.764		151	1,862	07/12/2005	07/01/2034
312970-03-6	FH A24594 - RMBS			4	1.A		. 100.5303		216,218	205,410		(533)			5.000		MON			07/12/2005	07/01/2034
	FH A24583 - RMBS			4	1.A		. 100.5303	151.732		145, 175		(214)				6. 104					
31297C-CU-2 31297C-XJ-4	FH A25181 - RMBS		1	4	1.A		. 100.5303	31,732	150,932	145, 175		0			5.000		MON		7,702	07/12/2005	07/01/2034
31297C-XJ-4 31297C-Y4-6	FH A25231 - RMBS			4	1.A		. 107.0406		29,264			44			5.000	6.224		463		07/12/2004	08/01/2034
31297E-H4-1	FH A26551 - RMBS			4	1.A		. 100.5303	111,737				44			5.500	6.536		403		10//12/2005	09/01/2034
31297E-H4-1 31297E-SH-0	FH A26820 - RMBS			4	1.A		. 102. 1947					(6)			6.500	6.535	-	173		10/12/2004	08/01/2034
31297F-S5-3	FH A27740 - RMBS			4	1.A	3,811	. 107.0406					(6)			5.500	6.341	-	18		10/12/2004	
31297F-55-3	FH A33013 - RMBS			4	1.A		. 102. 1947	31.078	3,937			78			5.000		MON	129	1,581	08/09/2005	11/01/2034
31297Y-UU-4	FH C41495 - RMBS			4	1.A		. 105.0941	5,396	5, 135			(11)			7.500	6.544		20		12/09/2003	08/01/2030
31297Y-UV-2	FH C41496 - RMBS			4	1.A		. 105.0941				٥	(11)			7.500	6.519		2		12/09/2003	09/01/2030
31298C-A7-4	FH C43630 - RMBS			4	1.A	,	. 103.7343	647	625	628		(1)			7.500	7.352	-		49	01/08/2001	08/01/2030
31298D-5A-1	FH C45341 - RMBS			4	1 A		. 103.4330	2.519	2.436	2.490		(5)			7.500		MON	15		12/09/2003	12/01/2030
31298D-W2-9	FH C45165 - RMBS			4	1.A		. 105.7144	33,323	31.522	31.459	0	9	0		8.000	8.239		210	2,572	05/01/2003	11/01/2030
31298E-H5-7	FH C45652 - RMBS			4	1.A		. 104.0348		1,131	1.143	0	(1)	0	0	8.000	7.722	-	ρ	92	11/21/2000	12/01/2030
31298E-KB-0	FH C45690 - RMBS			4	1.A		. 103.0173		2,726	2.777	0	(7)	0	0	7.500	6.682		17	210	12/09/2003	12/01/2030
31298E-LF-0	FH C45726 - RMBS			4	1 A		. 103.9356	565	543	555	0	(1)	0	0	7.500		MON	3	42	12/09/2003	12/01/2030
31298M-S8-1	FH C51443 - RMBS			4	1.A		. 102.2188	225	220	224	0	(1)	0	0	7.500	6.749		1	17	12/09/2003	05/01/2031
31298P-NR-7	FH C53100 - RMBS			4	1.A		. 107.3181	9,764	9,099	9.283	0	(18)		0	7.500		MON	57	694	12/09/2003	06/01/2031
31298S-ZD-9	FH C56140 - RMBS			4	1.A	6.315		6.489	6.057	6.206	0	(14)		0	7.500	6.655				12/09/2003	08/01/2031
31298T-4J-8	FH C57125 - RMBS			4	1.A		. 101.5643	652	642	655	0	(1)	0	0	7.500	6.769	-	4	49	12/09/2003	05/01/2031
31298T-VP-4	FH C56922 - RMBS			4	1.A		. 103.6820	5.321	5.132	5.256	0	(8)	0	0	7.500		MON	32		12/09/2003	08/01/2031
31298Y-AU-5	FH C60019 - RMBS			4	1.A		. 106.7963	4,065	3,807	3.913	0	(10)	0	0	7.500	6.387	MON	24	291	12/09/2003	11/01/2031
3132GU-GJ-7	FH 008901 - RMBS		.	4	1.A	157.039	93.8639	141,056	150,277	158.801	0	1.924	0	0	3.500	2.528	MON	438	5,546	10/01/2015	06/01/2042
3132H7-D6-8	FH U99124 - RMBS		.	4	1.A	2,261,870	93.6508	2,025,528	2,162,852	2,292,668	0	28,456	0	0	3.500	2.525	MON	6,308	77,887	03/09/2016	03/01/2045
31335A-EK-0	FH G60138 - RMBS			4	1.A	7,854,594	94.0267	6,996,773	7,441,260	7,919,656	0	82, 119	0	0	3.500	2.496	MON	21,704	266,761	04/21/2016	08/01/2045
313399-UM-7	FHR 2345 Z - CMO/RMBS	.		4	1.A	38,324	. 103.6186	34,905	33,686	36,807	0	(233)	0	0	6.500	2.914	MON	182	2,243	11/19/2013	08/15/2031
31339G-BY-6	FHR 2369C Z - CMO/RMBS			4	1.A	157, 276	. 104.2507	166,776	159,976	157,887	0	(96)	0	0	6.500	6.974	MON	867	10,684	09/27/2001	10/15/2031
31339M-RW-0	FHR 2401C ZE - CMO/RMBS			4	1.A	80,558	. 103.6638	73,709	71,104	77,645	0	37	0	0	6.500	2.983	MON	385	4,750	10/17/2013	01/15/2032
3133T1-DN-9	FHR 1589 E - CMO/RMBS			4	1.A	12,305	99.7537	13, 110	13,143	13,079	0	54	0	0	6.250	7.271	MON	68	1,214	08/24/1995	09/15/2023
3133T6-J9-3	FHR 1840 D - CMO/RMBS			4	1.A	23,797	. 101.0010	24, 188	23,948	23,858	0	10	0	0	6.500	6.694	MON	130	1,650	12/20/2013	04/15/2026
3133T6-WF-4	FHR 1836 J - CMO/RMBS	.		4	1.A	21,669	. 101. 1873	19,511	19,282	20,284	0	(285)	0	0	6.500	2.209	MON	104	1,339	11/19/2013	04/15/2026
3133T6-Z3-8	FHR 1839 D - CMO/RMBS			4	1.A	11,636	. 100.6639	11,798	11,720	11,669	0	5	0	0	6.500	6.727	MON	63	801	12/20/2013	05/15/2026
3133T7-5U-9	FHR 1857A E - CMO/RMBS			4	1.A		99.9448	2,973	2,975	2,972	0	(6)		0	6.500	6.100	MON	16	281	12/20/2013	11/15/2023
3133T9-EY-7	FHR 1933 PJ - CMO/RMBS	.		4	1.A	44, 111	. 102.9823	39,444	38,302	40,783	0	(386)		0	7.500		MON	239	3,039	11/19/2013	02/15/2027
3133TE-MJ-0	FHR 2064A ZA - CMO/RMBS			4	1.A	, ,	. 102.5572	15,390	15,006	16,080	0	(92)		0	6.500	2.830	-	81	1,061	11/19/2013	05/15/2028
3133TJ-UD-3	FHR 2138 Z - CMO/RMBS	.		4	1.A	36,270		33,240	32,280	34,803	0	(85)	0	0	6.500		MON	175	2, 181	11/19/2013	03/15/2029
3133TQ-CA-3	FSPC T-030 A5 - RMBS		.	4	1.A	306,528	-	294,866	306,623	301,017	0	478	0	0	5.107	5.408		1,305	16,763	10/25/2000	12/25/2030
3133TR-7A-7	FSPC T-031 A5 - RMBS		·   ······	4	1.A		94.9799	548,230	577,207	637,866	0	23,991	0	0	5.085	4.343		2,446	30,689	12/20/2013	05/25/2031
3133TR-GH-2	FHR 2287 Z - CMO/RMBS	.	·   ······	4	1.A		. 101.5016	412,590	406,486	399,003	0	274	0	0	6.250	7.117		2,117	26,289	02/15/2001	02/15/2031
3133TS-DK-6	FHR 2311 Z - CMO/RMBS	.	·   ······	4	1.A				332, 111	320,347	0	87	0	0	6.000		MON	1,661	20,870	05/18/2001	04/15/2031
3133TS-FW-8	FHR 2309 CZ - CMO/RMBS	.	·   ······	4	1.A	· ·	. 101.3243	485,453	479, 108	463,536	0	332	0	0	6.000	7.382		2,396	29,804	11/16/2001	04/15/2031
31358R-6U-2	FNR 1993-G01 K - CMO/RMBS	.	·   ······	4	1.A	3	. 100.0000	3	3	3	0	0		0	6.675	(0.423)	-	0	2	11/19/2013	01/25/2023
31358T-4G-1	FNR 1993-21 K - CMO/RMBS	·	·   ······	4	1.A	104		91	92	92	0	(9)		0	7.000	1.557		1	35	11/19/2013	03/25/2023
31358T-PN-3	FNR 1993-G5 Z - CMO/RMBS	. L	.	4	1.A	J75	. 100.0000	65	65	66	10	(9)	10	l0	6.500	0.944	I MON	10	34	11/19/2013	02/25/2023

## **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			lı lı	nterest		Da	tes
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
31358T-QT-9	FNR 9319 N - CMO/RMBS	-		4	1.A	_	99.5168	117	118	118		(6)		value	5.000		MON	71001404	30	11/19/2013	02/25/2023
31358T-UV-9	FNR G939 L - CMO/RMBS			4	1.A		99.7096	542	544	548		(32)			7.500		MON			11/19/2013	03/25/2023
31358U-C9-5	FNR 9358 H - CMO/RMBS			4	1.A		99.5869	3.900	3.916	3.890		26			5.500		MON	40	471	04/16/1993	04/25/2023
31359A-UG-2	FNR 9396 PZ - CMO/RMBS			4	1.A		99.7535					(38)			7.000	1.105	-	18		11/19/2013	06/25/2023
31359E-MU-2	FNR 93198 L - CMO/RMBS	.		4	1.A		99.7535					(38)			6.250		MON	9		11/19/2013	10/25/2023
31359E-NU-2	FNR G9334 PZ - CMO/RMBS	.		4	1.A		99.8074					(48)			6.750	0.212		14		11/19/2013	10/25/2023
31359F-TF-5	FNR 93223 PZ - CMO/RMBS			4	1.A		99.7657		4.258	4.326		(86)			6.500		MON	17		10/17/2013	12/25/2023
31359F-TM-0	FNR 93223 ZA - CMO/RMBS			4	1.A	,	. 100.1294			15.001		(289)			6.500	1.460		80	1,244		
31359G-3R-5	FNR 1994-G3 Z - CMO/RMBS			4	1.A		99.9643		8.961			(289)			7.000		MON	80		11/19/2013	12/25/2023
31359G-VY-9	FNR 9429 Z - CMO/RMBS			4	1.A	, ,	. 100. 1219			19,673		(397)			6.500	0.594		104	1,522	11/19/2013	02/25/2024
31359N-RN-3	FNR 9714 OJ - CMO/RMBS			4	1.A		. 100. 1219	53,226	51.518	54.743		(543)			7.500	3. 195			4,062	11/19/2013	03/18/2027
31359N-W4-9	FNR 1997-17 PH - CMO/RMBS			4	1.A		. 103.5102			16.651		(223)			7.250	2.160		93	1, 195	11/19/2013	04/18/2027
31359P-PR-1	FNR 9736 Z - CMO/RMBS			4	1 A		. 101. 1694	42.367	41.877	43.997		(1.959)		n	6.500	2.332	-	460		11/19/2013	06/18/2027
31359P-QC-3	FNR 9741 J - CMO/RMBS			4	1.A		. 103.2564	15,743	15,246	16,373	0	(174)		n	7.500	2.910		95	1,291	11/19/2013	06/18/2027
31359S-WM-8	FNR 0117A ZJ - CMO/RMBS			4	1.A			339,296	336, 193	326,422	0	453		0	6.000	7.250	-	1.681	21,157	04/10/2001	05/25/2031
31359U-LQ-6	FNR 1998-46 GZ - CMO/RMBS			4	1.A			125, 189	121,986	130.981	0	(612)		0	6.500	2.657		661	8,300	11/19/2013	08/18/2028
31368H-K2-8	FN 190313 - RMBS			4	1 A		. 104.4646	48	46	46	0	0	0	0	6.500	6.500		0	3	12/09/2002	07/01/2031
3136A3-TD-3	FNR 2012-11 DZ - CMO/RMBS			4	1.A	2.415.324				2.403.212	0	16 . 433	0	0	4.000	3.376			93,374	06/29/2017	02/25/2042
3136A4-NH-8	FNR 2012-19 ZA - CMO/RMBS			4	1.A			11,686,613	12,489,818	12,420,292	0	(12.308)	0	0	3.500		MON			03/09/2017	03/25/2042
3136A5-A3-0	FNR 2012-54 GZ - CMO/RMBS			4	1.A	3,841,593		3.669.560	3,716,865	3.794.242	0	(2,658)		0	4.500	4.283				11/13/2018	05/25/2042
3136A5-EA-0	FNR 2012-36 CZ - CMO/RMBS			4	1.A			1,896,765	2,011,438	2,055,739	0	9,362	0	0	4.000	3.627	MON	6,705	82,290	02/16/2017	04/25/2042
3136A8-5D-8	FNR 2012-107 AZ - CMO/RMBS			4	1.A		89.8685	9,311,706	10,361,481	11,094,793	0	(62,305)	0	0	3.500	2.703	MON	30,221	355,869	08/16/2019	10/25/2042
3136AB-CA-9	FNR 2012-147 AI - CMO/RMBS			4	1.A	229,060	3.0274	85,349	0	90,679	0	(89,746)	0	0	3.000	21.514	MON	7,048	106,760	10/29/2018	10/25/2027
3136AE-T9-8	FNR 2013-60 CI - CMO/RMBS			4	1.A	233,239	2.5422	77,249	0	75, 102	0	(137,090)	0	0	3.000	21.650	MON	7,597	132,215	11/08/2018	06/25/2031
3136AF-SS-4	FNR 2013-73 VZ - CMO/RMBS			4	1.A	16,788,116	93.1485	15,990,472	17, 166, 638	16,999,751	0	(25,057)	0	0	3.500	3.653	MON	50,069	616,886	03/10/2017	07/25/2043
3136AK-RE-5	FNR 2014-48 ZA - CMO/RMBS			4	1.A	17, 189, 942	93.8993	15,145,747	16,129,776	16,662,225	0	(31,030)	0	0	4.000	3.518	MON	53,766	631,427	08/11/2017	08/25/2044
3136AR-SQ-2	FNR 2016-8 CB - CMO/RMBS			4	1.A	17,407,500	91.7499	15, 138, 727	16,500,000	17,035,664	0	(17,006)	0	0	3.500	3.038	MON	48 , 125	577,500	04/21/2016	03/25/2046
3136AS-N8-5	FNR 2016-47 PL - CMO/RMBS			4	1.A	9, 142, 885		6,979,903	8,546,000	8,988,854	0	(4,344)	0	0	3. 150	2.739	MON	22,433	269, 199	07/14/2016	07/25/2046
3136AS-PV-2	FNR 2016-37 Z - CMO/RMBS			4	1.A	16, 141, 573		13,677,106	15,509,449	15,908,551	0	(26,005)		0	3.500	3.241	MON	45,236	532,678	05/17/2016	06/25/2046
3136AS-UN-4	FNR 2016-32 EB - CMO/RMBS			4	1.A	44,569,737		38,917,381	41,800,457	43,331,707	0	67,763		0	3.500	2.885	-	121,918	1,544,584	05/12/2016	06/25/2046
3136AS-Z3-3	FNR 2016-42 DY - CMO/RMBS			4	1.A	6,996,253		5,370,674	6,679,000	6,915,194	0	(2,420)		0	3.000	2.718	MON	16,698	200,370	07/14/2016	07/25/2046
3136AT-A9-5	FNR 2016-69 Z - CMO/RMBS	.		4	1.A	7,383,701		5,975,249	6,978,907	7,266,823	0	(3,773)	0	0	3.500	3. 146	-	20,355	239,693	09/12/2016	10/25/2046
3136AT-FM-1	FNR 2016-54 PC - CMO/RMBS			4	1.A	8,770,228		7,065,980	8,572,000	8,711,388	0	15,844	0	0	3.000	2.853		21,430	257, 160	07/28/2016	08/25/2046
3136AT-KR-4	FNR 2016-49 JY - CMO/RMBS			4	1.A	10,881,693		8,919,999	10,268,775	10,661,678	0	2,735	0	0	3.000	2.563	-	25,672	308,063	07/08/2016	08/25/2046
3136AT-Z2-3	FNR 2016-76 PM - CMO/RMBS			4	1.A	3,764,190		2,976,276	3,704,000	3,749,210	0	(1,262)	0	0	3.000		MON	9,260	111, 120	09/12/2016	10/25/2046
3136AV-DF-3	FNR 2017-6 ML - CMO/RMBS	.		4	1.A	10,959,175		9,446,584	11,320,000	11,052,898	0	641	0	0	3.000	3.249	-	28,300	339,600	05/30/2017	02/25/2047
3136AW-6L-6	FNR 2017-48 QB - CMO/RMBS			4	1.A	20,935,025		18,971,837	20,856,000	20,893,142	0	24,431	0	0	3.500	3.472		60,830	729,960	07/24/2017	07/25/2047
3136AW-B9-7	FNR 2017-45 FB - CMO/RMBS	·		4	1.A	748,929		715,660	748,996	752,408	0	6, 189	0	0	4.440	1.584	-	2,771	12,261	09/26/2017	06/25/2047
3136AW-KA-4	FNR 2017-31 QB - CMO/RMBS	·		4	1.A	5,486,763		4,842,040	5,475,000	5,480,291	0	3,716	0	0	3.500	3.490	-	15,969	191,625	07/24/2017	05/25/2047
3136AW-TP-2	FNR 2017-34 KB - CMO/RMBS	·		4	1.A				8,000,000	7,663,307	0	19,663	0	0	3.000	3.449		20,000	240,000	07/07/2017	05/25/2047
3136B1-4Y-7	FNR 2018-37 DZ - CMO/RMBS	·		4	1.A	4,737,463		4,398,105	4,803,394	4,758,335	0		0	0	4.000	4. 121	-	16,011	188,037	10/26/2018	06/25/2048
3136B1-C2-8	FNR 2018-32 SA - CMO/RMBS	·		4	1.A	6,715,478		5,228,493	6,776,894	6,324,294	0	(385,803)	0	0	1.811	3.723		2,046	318,609	02/20/2019	05/25/2048
3136B2-A7-7	FNR 2018-57 BZ - CMO/RMBS	·		4	1.A	2,732,497		2,477,254	2,599,279	2,684,290	0	12,144	0	0	4.500	4. 179		9,747	114, 166	09/11/2018	08/25/2048
	FNR 2018-49 JB - CMO/RMBS	·		4	1.A	4,401,186	96.4821	4,041,142	4,188,490		0	93,618	0	0	4.500	3.787		15,707	194,089	09/11/2018	07/25/2048
31371E-3G-8	FN 250199 - RMBS	.		4	I.A	J 143	. 101.0/31	13/	136		10	J (1)	10	10	8.500	1.294	MUN	J	13	05/10/1999	02/01/2025

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			l	nterest		Da	tes
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			-		and		Rate					Current	Other-	in							
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CUSIP		o d		Dond	Admini-	Actual	Obtain	Fair	Par	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	When	Amount Due and	Amount Received		Contractual
	D	-	g	Bond	strative		Fair			Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate					Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	FN 251410 - RMBS			4	1.A	48	. 103.8497	50	48	48	0	0	0	0	7.500	7.796		0	4	07/12/2001	01/01/2028
31371H-6R-4	FN 252980 - RMBS			4	1.A	2,556	. 105.1401	2,732	2,599	2,574	0	2	0	0	7.000		MON	15	195	07/07/2000	01/01/2030
31371H-NP-9	FN 252498 - RMBS			4	1.A	160	. 104.4065	166	159	160	0	0	0	0	7.000	6.984		1	12	01/03/2001	06/01/2029
31371H-QZ-4	FN 252572 - RMBS			4	1.A	608	. 105.3713	644	611	609	0	0	0	0	7.500		MON	4	47	07/12/2001	07/01/2029
31371J-6H-2	FN 253872 - RMBS			4	1.A	,	. 104.2717		2,362	2,390	0	(3)	0	0	8.500		MON	17	209	11/09/2001	05/01/2031
31371J-BE-3	FN 253037 - RMBS			4	1.A	51	. 105.5301	53	51	51	0	0	0	0	7.500	7.295	-	0	4	02/01/2001	02/01/2030
31371J-NL-4	FN 253395 - RMBS			4	1.A	, .	. 108.5868	1,675	1,542	1,562	0	(1)	0	0	8.500		MON	11	134	11/09/2001	07/01/2030
31371J-NQ-3	FN 253399 - RMBS			4	1.A		. 107 . 1843	1,796	1,675	1,696	0	(2)	0	0	8.500	8.037		12	148	11/09/2001	08/01/2030
31371J-PX-6	FN 253438 - RMBS			4	1.A	382	. 106.7752	395	370	377	0	(1)	0	0	8.500	7.814	MON	3	32	11/09/2001	09/01/2030
	FN 303563 - RMBS			4	1.A	13	. 101.5205	12	12	12	0	0	0	0	8.500	7.764		0	1	11/09/2001	09/01/2025
31374T-G9-4	FN 323424 - RMBS			4	1.A	55	. 103.8119	58	56	55	0	0	0	0	7.500	7.814	MON	0	4	07/12/2001	12/01/2028
31376K-V9-4	FN 358040 - RMBS			4	1.A	85		80	80	85	0	(1)	0	0	8.500	4. 159	MON	1	7	05/10/1999	09/01/2026
31379N-GV-3	FN 424212 - RMBS			4	1.A	18	. 103.3158	19	18	18	0	0	0	0	6.500	6.325	MON	0	1	05/01/2003	05/01/2028
3137A2-4N-8	FHR 3745 LM - CMO/RMBS			4	1.A	649,209	95.9518	606,640	632,234	641,909	0	872	0	0	4.000	3.717	MON	2, 107	25,883	11/19/2013	10/15/2040
3137A2-AG-6	FHR 3745 ZA - CMO/RMBS			4	1.A	2,732,065	93.8527	2,678,502	2,853,943	2,791,813	0	3,828	0	0	4.000	4.317	MON	9,513	113,804	10/17/2013	10/15/2040
3137A2-RN-3	FHR 3760 GC - CMO/RMBS			4	1.A	1,891,309	95.8431	1,776,985	1,854,056	1,874,995	0	2,843	0	0	4.000	3.801	MON	6, 180	75,783	11/19/2013	11/15/2040
3137A2-WC-1	FHR 3752 PL - CMO/RMBS			4	1.A	576,381	96.0581	518,714	540,000	562,778	0	(1,135)	0	0	4.500	4.098	MON	2,025	24,300	10/17/2013	11/15/2040
3137A3-M9-7	FHR 3753 PB - CMO/RMBS			4	1.A	2,277,110	93.8485	2,128,315	2,267,821	2,270,591	0	(19)	0	0	3.500	3.479	MON	6,614	80,849	10/17/2013	11/15/2040
3137A3-NT-2	FHR 3762 CL - CMO/RMBS			4	1.A	1,895,535	94.0412	1,714,371	1,823,000	1,860,815	0	(3,390)	0	0	4.000	3.734	MON	6,077	72,920	10/17/2013	11/15/2040
3137A4-FL-6	FHR 3779 NZ - CMO/RMBS			4	1.A	1, 186, 616	95.4879	1,159,826	1,214,632	1,201,682	0	(669)	0	0	4.000	4.202	MON	4,049	49,779	10/17/2013	12/15/2040
3137A5-EQ-3	FHR 3793 PB - CMO/RMBS			4	1.A	2,527,863	95.8392	2,465,298	2,572,326	2,547,818	0	(1,547)	0	0	4.000	4. 181	MON	8,574	104,695	12/20/2013	01/15/2041
3137A6-BU-5	FHR 3813 JB - CMO/RMBS			4	1.A	1,690,412	96.1884	1,643,484	1,708,608	1,700,889	0	108	0	0	3.500	3.639	MON	4,983	62,707	10/17/2013	02/15/2031
3137A6-FC-1	FHR 3809 GB - CMO/RMBS			4	1.A	1,498,069	98.2338	1,373,568	1,398,265	1,446,720	0	4,787	0	0	4.500	3.886	MON	5,243	66,743	10/17/2013	02/15/2041
3137A6-QQ-8	FHR 3816 DL - CMO/RMBS			4	1.A	2,075,947	96.1594	1,967,325	2,045,900	2,055,562	0	(338)	0	0	3.500	3.311	MON	5,967	74, 163	11/19/2013	02/15/2031
3137A6-WW-8	FHR 3810 PE - CMO/RMBS			4	1.A	3,531,480	95.9330	3,291,038	3,430,559	3,475,539	0	2,722	0	0	4.000	3.759	MON	11,435	139,458	11/19/2013	02/15/2041
3137A7-2X-7	FHR 3803 EZ - CMO/RMBS			4	1.A	2,293,764	97.8847	2,489,202		2,501,352	0	8,846	0	0	3.500	4.901	MON	7,417	98,523	02/28/2011	02/15/2026
3137A7-7E-4	FHR 3803 ZQ - CMO/RMBS		.	4	1.A	9,096,774		8,684,667		8,974,541	0	5,049	0	0	4.500		MON			10/17/2013	12/15/2040
3137A7-K8-2	FHR 3810 NZ - CMO/RMBS		.	4	1.A	3,062,489		2,970,173	3,112,423	3,079,132	0	(2,243)	0	0	4.000	4.201	MON	10,375	127,090	10/17/2013	02/15/2041
3137A7-W8-9	FHR 3828 ZC - CMO/RMBS		.	4	1.A				3,588,020	3,617,464	0	(7,686)		0	4.500	4.333	-		157,593	10/17/2013	02/15/2041
3137A7-W9-7	FHR 3828 ZE - CNO/RMBS			4	1.A	2,642,278		2,672,056	2,712,212	2.692.082	0	2.228	0	0	4.500	4.621	MON	10. 171	119, 126	12/20/2013	03/15/2041
3137A8-3M-8	FHR 3820 DC - CMO/RMBS			4	1.A	4, 171, 680		4.004.631	4.171.384	4 . 168 . 424	0	297	0	0	4.000	4.018	MON		170,815	11/19/2013	03/15/2041
3137A8-JR-0	FHR 3822 NY - CMO/RMBS			4	1.A	4,495,736		4,197,552	4.390.800	4,435,401	0	(5.637)	0	0	4.000	3.830	MON	14.636		11/19/2013	03/15/2041
3137A8-KF-4	FHR 3822 ZG - CMO/RMBS			4	1.A				1,949,829	1,907,793	0	5.093	0	0	4.000		MON	12.999	45, 189	10/17/2013	02/15/2041
3137A8-NP-9	FHR 3830 LB - CMO/RMBS			4	1.A			1.083.689	1,104,101	1.118.419	0	1.089	0	0	4.500	4.254		4.140	50,783	12/20/2013	03/15/2041
3137A9-DZ-6	FHR 3840 AZ - CMO/RMBS		1	4	1.A	3,511,521	98.4841	3,317,996	3,369,067	3,420,256	0	(10,090)	0	0	4.500		MON	12.634	148,351	11/19/2013	03/15/2041
3137AL-XC-8	FHR 3996 ZK - CMO/RMBS		1	4	1.A	9,584,546			9,542,970	9.626.471	0	19.828	0	0	3.500	3.350	-	27.834		05/01/2017	02/15/2042
3137AR-M3-7	FHR 4057 ZC - CMO/RMBS			4	1.A	10,821,246		10,079,870	10,778,543	10,859,115	0	14,788	0	0	3.500	3.376	-			05/03/2017	06/15/2042
3137AT-AW-2	FHR 4096 EL = CMO/RMBS	. [	1	4	1.A	256,268	4. 1509	126.307		133,495	n	(108.504)	n	n	3.000	11.584		7.607		10/29/2018	08/15/2027
3137BC-DS-4	FHR 4368 DZ - CMO/RMBS			4	1.A					9,082,729	n	(100,304)	n	n	3.500	3. 182	-			05/12/2016	05/15/2039
3137BC-ZD-3	FHR 4379 BZ = CMO/RMBS		1	4	1.A			10 . 143 . 939	11.048.304	11.170.505	n		n	n	3.500	3. 335	-			11/09/2017	08/15/2044
3137BH-BC-0	FHR 4446 MZ = CMO/RMBS			4	1.A			9,249,926	11,016,835	11,496,714	n	(10,008)	n	n	3.500	3. 163			378,377	07/12/2016	03/15/2055
3137BH-KY-2	FHR 4461 LZ = CMO/RMBS			4	1.A				275,993	269, 170	n	(10,008)		n	3.000	3.371			8,336	07/12/2010	03/15/2045
3137BJ-BA-0	FHR 4469 HZ - CMO/RMBS			,	1.A	20, 198, 689		18,921,590	19,604,029	20, 125, 318	n	(63)		n	4.250	3.800				01/03/2017	09/15/2041
3137BJ-GD-9	FHR 4474 XZ - CMO/RMBS		1	,	1.A				42,288,455	43,013,761	^	(79,462)		^	4.000	3.695	-	140,962	1,679,304	01/03/2017	04/15/2041
	FHR 4474 XZ - CMO/RMBS		1	,	1 A					7.355.756		(43,939)		۰	3.750	3. 172	-			07/04/2017	03/15/2042
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## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Coc	les	6	7		Fair Value	10	11	Change	in Book/Ad	justed Carryin	g Value			l	nterest		Da	tes
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			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	:		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	'	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
		е	- 11	Cital	-						(Decrease)			value					·		
3137BK-EP-1	FHR 4480 QB - CMO/RMBS			4	1.A	7,075,582			6,922,000	7,028,184	0	103		0	3.000		MON	17,305	207,660	06/08/2016	06/15/2045
3137BK-UF-5	FHR 4494 GD - CMO/RMBS			4	1.A	31,331,250	92.7704		30,000,000	30,802,377	0	(391)		0	3.750		MON	93,750		11/09/2015	07/15/2045
3137BL-4V-7	FHR 4500 ZX - CMO/RMBS			4	1.A	6, 131, 148		5,399,821	5,797,242	5,984,907	0	15,282	0	0	4.000	3.584		19,324		11/08/2017	07/15/2045
3137BL-BU-1	FHR 4515 Z - CMO/RMBS			4	1.A	14,408,055			14,291,265	14,351,025	0	6,801	0	0	3.500	3.433		41,683	512,531	05/02/2017	07/15/2043
3137BM-KL-9	FHR 4532 Z - CMO/RMBS	·		4	1.A	7,090,857	89.0594	5,687,183	6,385,829	6,881,698	0	(17,823)		0	3.500	2.699			219,324	08/16/2019	12/15/2045
3137BM-V6-0	FHR 4552 DZ - CMO/RMBS	·		4	1.A	14, 121, 848		11,304,686	12,697,481	13,699,884	0	(42,789)		0	3.500	2.689				08/16/2019	02/15/2046
3137BN-CM-4	FHR 4558 Z - CMO/RMBS	·		4	1.A	7,961,897	89.3396	6,418,561	7,184,453	7,726,723	0	(30,703)		0	3.500	2.704			246,753	08/16/2019	03/15/2046
3137BN-RD-8	FHR 4570 PL - CMO/RMBS			4	1.A			14,887,586	17,775,703	17,775,703	0	0		0	3.000	3.008		44,439	533,271	04/22/2016	04/15/2046
3137BP-HQ-5	FHR 4582 EZ - CMO/RMBS			4	1.A			13,473,826	15,306,045	15,529,440	0	(12, 105)	·	0	3.500	3.370		44,643	525,692	05/17/2016	06/15/2052
3137BP-J2-6	FHR 4582 GZ - CMO/RMBS			4	1.A	31,680,946		27,636,629	30,993,446	31,838,404	0	(35,492)		0	3.750	3.473		96,855	1, 138, 986	05/18/2016	03/15/2052
3137BP-XT-1	FHR 4587 HZ - CMO/RMBS			4	1.A	19,350,715		17, 120,842	18,749,913	19,435,194	0	(59,232)		0	2.568	3.210		40,131		06/07/2016	05/15/2042
3137BQ-GK-7	FHR 4593 MZ - CMO/RMBS			4	1.A	15,462,435		12,368,764	14,992,082	15,303,908	0	(4,575)		0	3.500	3.361		43,727	514,909	06/08/2016	04/15/2054
3137BT-W4-9	FHR 4651 DC - CMO/RMBS			4	1.A	5,492,530		4,977,208	5,475,419	5,484,445	0	1,928		0	3.500	3.483		15,970	191,640	07/26/2017	01/15/2047
3137BT-XL-0	FHR 4651 PY - CMO/RMBS			4	1.A	6,472,984		5,654,681	6,493,275	6,476,419	0	(777)		0	3.500	3.539		18,939		07/26/2017	01/15/2047
3137BW-2B-9	FHR 4671 BZ - CMO/RMBS			4	1.A	3, 180, 608		2,667,778	3,056,431	3, 142,588	0	(8,892)	0	0	3.500	3.233		8,915	104,974	07/01/2019	03/15/2047
3137BW-D7-6	FHR 4668 NL - CMO/RMBS			4	1.A	3,716,066		3,391,350	3,702,183	3,709,884	0	2,851	0	0	3.500	3.477		10,798		07/28/2017	03/15/2047
3137BW-DK-7 3137BW-FT-6	FHR 4668 QL - CMO/RMBS			4	1.A				7,880,140	7,880,140			0		3.500	3.512			275,805	07/28/2017	03/15/2047
3137BW-G5-7	FHR 4665 EZ - CMO/RMBS			4	1.A			13,409,987	14,681,909	14,701,909		28,360			4.000	3.489			516,497	08/10/2017	03/15/2047
3137BW-X2-5	FHR 4678 AY - CMO/RMBS			4	1.A			12,222,379	12,978,326			28,360			4.000	3.389			508,058	08/10/2017	02/15/2047
3137BX-JK-9	FHR 4672 AY - CMO/RMBS			4	1.A			11,366,061	12,064,637	12,356,363					3.750	3.457				07/16/2017	04/15/2047
3137BX-LF-7	FHR 4672 0B = CMO/RMBS			4	1.A	9.907.910			9.859.000	9.890.661					3.500	3.475				07/24/2017	04/15/2047
3137BX-UN-8	FHR 4684 LY - CMO/RMBS			4	1.A				19,810,858	20,213,975					3.500	3. 199		57,782	710,812	06/02/2017	04/15/2046
3137BY-4R-8	FHR 4687 NY - CMO/RWBS			4	1.A			14,664,633	15,892,873	16,087,549	0			0	3.500	3.324			567,466	06/01/2017	05/15/2047
3137BY-D2-3	FHR 4688 AL - CMO/RMBS			4	1.A	19,631,164		17.836.713	19,330,633	19,522,901	0	26.956	0	0	3.500	3.358				06/01/2017	02/15/2047
3137BY-FR-6	FHR 4688 Z - CMO/RMBS			4	1.A			17,909,424	19,437,772	20,089,427	0	151,617	0	0	4.000	3.620		64.793	781,260	08/08/2017	02/15/2047
3137BY-FT-2	FHR 4681 DB - CMO/RMBS			4	1.A		83.4940	15.208.428	18,215,000	17.716.135	0	(2.760)	0	0	3.000		MON			05/31/2017	05/15/2047
3137F3-V6-8	FHR 4764 TL - CMO/RMBS			4	1.A	1,323,166		1,221,986	1,261,215	1.309.553	0	12.349		0	4.500	3.975		4.730	57,856	09/19/2018	12/15/2047
3137F3-YX-6	FHR 4769 CL - CMO/RMBS			4	1.A	1,374,209		1.268.793	1.305.662	1,354,416	0	10.321	0	0	4.500	3.941		4.896		05/15/2018	02/15/2048
3137F4-5C-2	FHR 4782 BL - CMO/RMBS			4	1.A			13,878,064	14,280,281	15.025.731	0		0	0	4.500	3.694		53.551	678,935	04/24/2018	01/15/2048
3137F4-RT-1	FHR 4776 UN - CMO/RMBS			4	1.A	6,013,953		5,434,499	5.627.913	5.925.004	0		0	0	4.500		MON			04/24/2018	12/15/2047
3137F4-WD-0	FHR 4774 UZ - CMO/RMBS			4	1.A	6,422,306		6,018,568	6,223,062	6.340.428	0	15,259		0	4.500	4.222				10/03/2018	03/15/2048
3137F5-3Q-0	FHR 4788 QB - CMO/RMBS			4	1.A	3,852,291		3,539,217	3,660,405	3,850,558	0	88 ,542		0	4.500	3.728			169,832	04/26/2018	04/15/2048
3137F5-US-6	FHR 4800 CG - CMO/RMBS			4	1.A	3,864,802		3,615,939	3,739,754	3.868.560	0	58.816	0	0	4.500	3.985		14.024	173,513	10/03/2018	04/15/2048
3137FG-ES-0	FHR 4805 DY - CMO/RMBS			4	1.A	14,147,297	96.6892		13,574,618	14, 152, 690	0	261,245	0	0	4.500		MON		629,821	09/20/2018	04/15/2048
3137FH-NE-9	FHR 4827 GZ - CMO/RMBS			4	1.A			9,549,424	10.001.102	9.761.239	0	(100.993)		0	4.000	4.383			413,028	11/13/2018	06/15/2048
3137FH-RR-6	FHR 4835 MY - CMO/RMBS			4	1.A	4,883,525		4,494,318	4,648,209	4,872,563	0	99,050		0	4.500	3.781		17.431	215,663	09/11/2018	04/15/2048
3137GA-JM-0	FHR 3748 E - CMO/RMBS	.		4	1.A	2,892,052		2,673,793	2,789,171	2,833,604	0	(881)	0	0	4.000	3.716		9,297	114, 173	10/17/2013	10/15/2040
31382K-W3-8	FN 484966 - RMBS		ļ	4	1.A	, , , ,		360	354	350	0	0	0	0	7.000	7.535	MON	2	25	07/07/2000	06/01/2029
31382W-K9-2	FN 494520 - RMBS	.	l	4	1.A		. 103.5186	377	365	353	0	1	0	0	6.500	8.081		2	24	01/04/2000	05/01/2029
31383H-TN-4	FN 503757 - RMBS	.		4	1.A	515	. 103.5094	522	505	508	0	(1)	00	0	6.500	6.024	MON	3	35	01/02/2004	07/01/2029
31383W-V9-9	FN 515540 - RMBS			4	1.A	77	. 103.4833	81	78	77	0	0	0	0	7.000	7.593	MON	0	6	07/07/2000	10/01/2029
31384L-N6-7	FN 527013 - RMBS		ļ	4	1.A	378	. 100.8480	383	380	379	0	0	0	0	7.500	7.831	MON	2	30	07/12/2001	01/01/2030
31384V-4N-9	FN 535529 - RMBS			4	1.A		. 102.6569	134	130	133	0	0	0	0	7.500	6.538	MON	1	10	12/31/2001	10/01/2030
31384V-LU-4	FN 535039 - RMBS	.		4	1.A	308	. 106.2640	327	308	307	0	l0	0	0	8.000	8.181	MON	2	26	07/11/2003	12/01/2029

# SCHEDULE D - PART 1

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					Modifier								Year's	Exchange							
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		С	1		SVO		Used to			Book/	Unrealized	Current Year's	Than-	Book/				Admitted			Stated
		0	e		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary			Effective		Admitted	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Adjusted Carrying	Poto		When	Due and	Received		Maturity
Identification	Description	e	g	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion			Rate of	Rate of	Paid	Accrued		A a surira d	
		е	п	, Char							(Decrease)	Accretion	Recognized	value				Accided	During Year	Acquired	Date
31384V-QJ-4	FN 535157 - RMBS			4	1.A	1,222				1,226	0	1	0	0	6.500		MON	/	86	07/12/2001	02/01/2030
31384V-VZ-2	FN 535332 - RMBS			4	1.A	5,327				5,270	0	(4)	0		8.500			3/	464	11/09/2001	04/01/2030
31384W-CD-0 31384W-KQ-2	FN 535668 - HMBS			4	1.A		. 107.2828	251	234		0	0	0	0	8.500			2	21	11/09/2001	01/01/2031
31384W-KU-2 31385B-X6-7	FN 539903 - HMBS			4	1.A		. 106.0269					(1)			8.500		-	2	29	07/12/2001	05/01/2031
31385F-RL-2	FN 533901 - RMBS			4	1.A		. 104.7171	4/9	438	405		0			8.500			3	40	11/09/2001	09/01/2030
31385H-HL-2 31385H-6N-7	FN 545477 - RMBS			4	1.A		. 100.4590							J	7.000		-	20		08/11/2003	03/01/2030
31385J-F8-6	FN 545477 - RMBS			4	1.A		. 104.8682	58	55	56		0			6.500					05/01/2003	06/01/2032
31385N-ZA-0	FN 548037 - RMBS			4	1.A		. 104.8682	772	756	766		(1)			7.500			0	4 E0	12/31/2001	08/01/2032
31385P-5Y-6	FN 549063 - RMBS			4	1.A		. 102.1088	4.879	4.607	4.607		(1)	,		8.500		-	33		11/09/2001	06/01/2030
31385P-51-6	FN 548965 - RMBS			4	1.A	4,612		4,879		4,607					8.500		-		402	11/09/2001	06/01/2030
31386D-NC-0	FN 546903 - RMBS			4	1.A		. 103.0044	932	903			0			7.500				69	07/12/2001	11/01/2030
31386H-4A-6	FN 564317 - RMBS			4	1.A		. 103.1709		1.969	2.000		(2)			8.500		MON	0		11/09/2001	11/01/2030
31386P-B6-9	FN 568961 - RMBS			4	1.A				1,969			0			6.500			14	170	07/12/2001	01/01/2030
31386U-K7-6	FN 573718 - RMBS			4	1.A		. 104.4649	161	160	163					8.500			1	10	11/09/2001	01/01/2031
31387F-JJ-4	FN 573718 - HMBS			4	1.A		. 100.5190	1.100	1.076	1.091		(1)			7.500			1	10	12/31/2001	06/01/2031
31387N-WA-1	FN 589341 - RMBS			4	1.A		. 102.2207		180	179		0			6.500			1	02	07/12/2001	06/01/2031
31387U-LT-6	FN 594438 - RMBS			4	1.A		. 104.4646	16	15	15		0			6.500		-		2	07/12/2001	07/01/2031
31387V-3Y-3	FN 595815 - RMBS			4	1.A		. 104.4646	407	389	387		0			6.500		-		26	07/12/2001	08/01/2031
31387V-6U-8	FN 595813 - RMBS			4	1.A		. 104.4646	558	534	530					6.500		-	2	26	07/12/2001	07/01/2031
31387W-2J-5	FN 596677 - RMBS			4	1.A		. 103.4890		7.891	8.715		(52)			7.000		-			11/19/2013	08/01/2031
31387W-TT-4	FN 596462 - RMBS			4	1.A		. 104.4646	23	22	23		0			6.500		-	40		05/01/2003	08/01/2031
31387X-A4-7	FN 596827 - RMBS			4	1.A		. 104.4040	154	147	147		0			7.000			1	10	07/12/2001	08/01/2031
31388B-2M-3	FN 600280 - RMBS			4	1.A	31		33	32	32		0			6.500				2	07/12/2001	08/01/2031
31389D-TA-5	FN 622545 - RMBS			4	1.A	177		182	174	176	0	0		0	6.500			1	12	12/09/2002	09/01/2031
31389G-ZW-3	FN 625457 - RMBS			4	1.A		97.9146	21,553	22.012	23.355	0	790		0	2.017	3.264		37	449	12/20/2013	02/01/2032
31389M-DH-7	FN 629304 - RMBS			4	1.A	20,202		23	23	23	0	0		0	5.500		MON	0	1	01/04/2002	03/01/2032
3138A6-T4-2	FN AH5070 - RMBS			4	1.A	2,023,264		1.960.961	1.981.164	2.026.626	0	7.553		0	4.500			7.429	90,511	03/22/2011	03/01/2041
3138A7-5W-4	FN AH6260 - RMBS			4	1.A	4,808,513		4,659,730	4,707,738	4,819,603	0	31,801	0	0	4.500		MON			03/23/2011	04/01/2041
3138A8-RH-1	FN AH6787 - RMBS			4	1.A	8,641,412		8.348.126			n	38,689	n	n	4.500		-			03/23/2011	03/01/2041
3138AE-J8-7	FN AL1186 - RMBS		1	4	1.A	1,417,404		1,376,539	1,428,340	1,416,056	n	(2,222)		n	4.000		MON	4.761	58,445	03/15/2011	04/01/2041
3138EG-CB-8	FN AL0065 - RMBS			4	1.A	1,656,990		1,636,444		1,410,030	n	(2,222)		n	4.500		-			02/09/2011	04/01/2041
3138EN-Z9-3	FN AL6167 - RMBS			4	1.A	4,714,436		4,198,594	4,489,939	4,774,205	0	57.899		0	3.500					02/12/2016	01/01/2044
3138EQ-ZL-9	FN AL7946 - RMBS			4	1.A	4,816,941		4,238,105	4,511,697	4,860,332	0	59,536		0	3.500					07/25/2016	01/01/2046
3138WG-5Y-6	FN AS7162 - RMBS			4	1.A	3,392,646		2,961,672	3,161,004	3,427,110	0	54 . 248		0	3.500		MON	9.220		07/11/2016	05/01/2046
3138WH-LM-2	FN AS7531 - RMBS			4	1.A	2,513,139		2,184,617	2,400,969	2,512,184	0	3.539		0	3.000			6.002	73,187	08/01/2016	07/01/2046
3138WH-NM-0	FN AS7595 - RMBS			4	1.A			5,703,068	6,054,028	6.520.963	n	62.338		n	3.500		-		217,465	07/14/2016	07/01/2046
3138WQ-VV-1	FN AT3327 - RMBS		1	4	1.A	1,496,620		1,424,887	1,523,762	1,493,715	n	(2,492)		n	3.500		MON	4.444	55,734	12/26/2013	04/01/2043
31391B-NB-9	FN 661986 - RMBS		1	4	1.A			12.161	11.650	12.727	n	(57)		n	6.000		MON	58	717	12/20/2013	09/01/2032
31391T-C9-7	FN 676096 - RMBS		1	4	1.A		. 104.3839	22,792	21,835	21.737	n	1	n	n	6.000		MON		1,328	06/01/2003	12/01/2032
31391V-L9-2	FN 678152 - RMBS		1	4	1.A		. 104.3839	9,053	8,673	8.636	n	0	n	n	6.000		MON	43		12/09/2002	12/01/2032
313920-PJ-3	FNR 0134B ZN = CMO/RMBS		1	4	1.A		. 103.3690	266,834	258 , 138	255,327	n	17		n	6.500			1.398		09/27/2001	06/25/2031
313920-ZG-8	FNR 0146A Z - CMO/RMBS			4	1.A			375,997	363,016	358,130	n	72		n	6.500		MON	1,966	25,423	09/27/2001	09/25/2031
31392A-2V-9	FNR 0169E GZ - CMO/RMBS		1	4	1.A		. 100.7394	654.397	649.594	659,400	n	(879)		n	5.500		MON	2.977		10/19/2001	12/25/2031
31392A-2V-9	FNR 01694 0H = CMO/RMRS		·   · · · · · ·	4	1 Δ		100.7394	. ,	238 533	236 050		/17			6 000			1 103		11/05/2001	12/25/2031

## **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod		6	7		Fair Value	10	11			usted Carryin					nterest			ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
31392A-EC-8	FNR 0164A Z - CMO/RMBS			4	1.A	53,23		48,926	46,856	51,638	0	(18)	0	0		3 . 159		254	3, 171	11/19/2013	11/25/2031
31392A-YL-6	FNR 0168A Z - CMO/RMBS			4	1.A	695,81		717,617	701,152	696,520	0	(21)	0	0	6.000	6.166	MON	3,506	44,557	10/19/2001	12/25/2031
31392A-YW-2	FNR 0168B PH - CMO/RMBS			4	1.A	49,87		45,492	44,423	48,811	0	259	0	0		2.797		222	2,770	11/19/2013	12/25/2031
31392C-MJ-0	FNW 2002-W1 1A4 - CMO/RMBS			4	1.A		6 . 102.7200	87,839	85,514	91,646	0	524	0	0		3.090		311	4,027	11/19/2013	02/25/2042
31392E-CH-1	FNR 0255C Z - CMO/RMBS			4	1.A		8 . 101.5957	364,647	358,919	385,768	0	90	0	0	5.500	3.101		1,645	20,358	11/19/2013	09/25/2032
31393A-HP-5	FNR 0326E AE - CMO/RMBS			4	1.A		5 . 101.1199	92,040	91,020	96,279	0	196	0	0	5.500	3.784		417	5, 135	11/19/2013	04/25/2033
31393E-H3-6	FNR 2003-86 ZP - CMO/RMBS			4	1.A		3 . 100.6901	1,303,917	1,294,980	1,371,547	0	(438)	0	0	5.000	3.367		5,396	69,211	10/17/2013	09/25/2033
31393U-5R-0	FNR 2004-13 ZE - CMO/RMBS			4	1.A		5 . 100.6518	603,462	599,554	648,427	0	(401)	0	0		2.860		2,498	30,817	11/19/2013	03/25/2034
31393U-SD-6	FNR 2003-124 ZA - CMO/RMBS			4	1.A	949,88		888,625	870,953	924,593	0	(262)	0	0	5.500	3.766		3,992	50,215	11/19/2013	01/25/2034
31394B-ZJ-6	FNR 2004-91 Z - CMO/RMBS			4	1.A	260,26		237, 190	235,567	253,448	0	295	0	0	5.000	2.942		982	12, 175	11/19/2013	12/25/2034
31394C-AR-3	FNR 2005-4 ZG - CMO/RMBS			4	1.A		5 . 100.6964	421,274	418,361	453,369	0	276	0	0	5.000	2.740		1,743	21,697	11/19/2013	02/25/2035
31394C-F5-6	FNR 0526 Z - CMO/RMBS			4	1.A		5 . 100.6778	892,344	886,337	938,782	0	2,273	0	0		3.375		3,693	45,842	11/19/2013	04/25/2035
31394C-FB-3	FNR 2005-1 ZQ - CMO/RMBS			4	1.A		7 . 100.6881	493,626	490,252	524,962	0	203	0	0	5.000	3.070		2,043	25,396	11/19/2013	02/25/2035
31394C-N5-7	FNR 2005-33 Z - CMO/RMBS			4	1.A		3 . 100.6672	789,680	784,447	852,815	0	516	0	0	5.000	2.683		3,269	40,592	11/19/2013	04/25/2035
31394C-X3-1	FNR 0528B Z - CMO/RMBS			4	1.A		3 . 100.6721	548,541	544,879	577,392	0	649	0	0	5.000	3.357		2,270		11/19/2013	04/25/2035
31394C-XY-3	FNR 2005-14 ZB - CMO/RMBS			4	1.A		6 . 100.6841	404,965	402,214	437,761	0	799	0	0		2.641		1,676		11/19/2013	03/25/2035
31394D-CB-4	FNR 2005-22 KZ - CMO/RMBS			4	1.A		2 . 100.6933	854,335	848,453	890 , 185	0	308	0	0	5.000	3.626		3,535	43,929	11/19/2013	04/25/2035
31394D-CG-3	FNR 2005-22 ZK - CMO/RMBS			4	1.A	820,49		757,213	752,000		0	356	0	0	5.000	3.364		3, 133		11/19/2013	04/25/2035
31394P-F2-4	FHR 2738 ZU - CMO/RMBS			4	1.A	640,20		591,761	586,024	629,650	0	(211)	0	0	5.000	2.933		2,442		11/19/2013	01/15/2034
31394P-P8-0	FHR 2755 ZE - CMO/RMBS			4	1.A	1,538,52			1,422,633	1,486,309	0		0	0		3.712		5,928		11/19/2013	02/15/2034
31394R-CZ-0	FHR 2750 GZ - CMO/RMBS			4	1.A		2 . 101.0165		1,047,317	1,124,611	0	(1,432)	0	0	5.000	3.085		4,364	53,248	11/19/2013	02/15/2034
31394V-3B-4	FNR 2006-17 ZA - CMO/RMBS			4	1.A	583,74		545, 197	534,272	569,691	0	(729)	0	0	5.500	3.647		2,449	30, 193	11/19/2013	03/25/2036
31394V-N5-5 31394W-QD-3	FNR 2006-13 ZA - CMO/RMBS			4	1.A	1,688,98		1,790,671		1,721,587		(1,714)	0	0	5.500	6.008		8,043		01/25/2006	03/25/2036
31394W-QD-3 31394W-V3-9	2.70 2 007 120			4	1 A							3,990	0	0	5.000	2.794			79,538	11/19/2013	04/15/2034
	FHR 2778B ZV - CMO/RMBS			4	1.A		6 . 102.0948						0		5.500	3.304				11/19/2013	01/15/2034
31394X-P4-2 31394Y-RN-6	FRR 2/00 RZ - UNU/HMBS			4	1.A		6 . 100.9560 8 . 102.0510	329,495			0		0	0		2.845	MON	1,360		11/19/2013	04/15/2034
31394Y-HN-6 31395A-XK-6	FIN 2002 ZU - UNIV/NINDS			4	1.A		2 . 100.9001		837,919					0	5.000	2.816		1.863		11/19/2013	05/15/2034
31395B-M4-2	FNR 2006-21 WZ - CMO/RMBS			4	1.A		5 . 102.0734			1.323.378					5.500	3.764				11/19/2013	04/25/2034
31395B-M4-2 31395D-LC-1	FNR 2006-21 WZ - CMC/HMBS			4	1.A							1. 181		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	6.000	4.071				11/19/2013	04/25/2036
31395E-GJ-0	FHR 2834A ZK - CMO/RMBS			4	1.A	837,98				817.955				0		2.938				11/19/2013	08/15/2034
31395F-XM-1	FHR 2856 71 _ CMO/RMRS			4	1.A		4 . 100.9236	538.817	533.873	576.407				0	5.000	2.938		2.224		11/19/2013	09/15/2034
31395H-AX-8	FHR 2866 NC - CMO/RMBS			4	1.A		699.6622	28,126	28,221	28,117		87	o		4.500	5. 198			1,574	09/15/2004	09/15/2034
31395H-X3-9	FHR 2887 AZ - CMO/RMBS			4	1.A		4 . 100.8913	508.855	504.360	547.025		687	0 n	0	5.000	2.854		2.102		11/19/2013	11/15/2034
31395K-4S-9	FHR 2898B JZ - CMO/RMBS			4	1.A	237,89		219,768	217,755			381		0		2.874				11/19/2013	12/15/2034
31395K-PL-1	FHR 29030 L7 - CMO/RMBS			4	1.A		8 . 100.9382		612.888			(214)	0 n	0	5.000	3. 126		2.554		10/17/2013	12/ 15/2034
31395P-YR-7	FHR 2950H ZB - CMO/RMBS			4	1.A		8 . 100.9549	410.971	407.083	438,253	n	(214)	n	0		2.914		1.696		11/19/2013	03/15/2035
31395T-B3-7	FHR 2965 XW - CMO/RMRS			4	1.A			647 . 141	649,430	647 .482	n	241	n	n	5.000	5. 175		2.706		07/07/2005	04/15/2025
31395V-SR-1	FHR 2986 P7 - CMO/RMBS			4	1.A	4,020,29		4,400,968	4,199,497	4, 127, 497	n	(2,072)	n	0		5.982				12/16/2005	06/15/2035
31396A-L6-9	FHR 3030 7D - CMO/RMBS			4	1.A		0 . 102.1753	330.220	323.190	341.922	n	570	n	n	5.500	3.982		1.481		11/19/2013	09/15/2035
31396C-3Y-4	FHRR ROO3 7A - CMO/RMRS			4	1.A		8 . 102.9211	366,965	356,550	387,204	n	728	n	0		3.371		1,634		11/19/2013	10/15/2035
31396F-V9-1	FHR 3093 PF - CMO/RMBS			4	1 A		8 . 102.2502	510.910	499.667	545,523	n	3 807	n	n	5.500	3.170		2,290		10/17/2013	12/15/2035
31396G-H4-6	FHR 3106 PE - CMO/RMBS			4	1.A		6 . 102.2789	370,773	362,512	392,578	n	768	n	0	5.500	3.466		1.662		11/19/2013	01/15/2036
31396G-R7-8	FHR 3097 ZA - CMO/RMBS			4	1.A		6 . 102.1619	278,629	272,733	289,588	n	429	n	n	5.500	3.872		1,250	15,553	11/19/2013	01/15/2036
31396G-XK-2	FHR 3096 PE - CMO/RMBS	[		4	1.A		0 . 102.1013	253,753	248 . 192	270.489	0	(542)	0	0	5.500	3.377		1.138	13.923	11/19/2013	01/15/2036

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			l	nterest		Da	ites
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to	,		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	_		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		ď		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
31396H-NR-6	FHR 3110 TZ - CWO/RMBS	-	+ ''-	4	1.A	-	. 102.0351		170,211	180,774	(Decircuse)	(103)		value	5.500	3.774		780	9,761	11/19/2013	02/15/2036
31396H-XE-4	FHR 3116 AP - CMO/RMBS			4	1.A				347,225	368,500					5.500		MON	1,591		10/17/2013	02/15/2036
	FNR 2006-121 Z - CMO/RMBS			4	1.A		. 102.2160	460,583	451.039	486.304		2.425				3.521		2.067			
31396L-R5-1 31396P-VG-3	FNR 2007-23 AB - CMO/RMBS	·   · · · · ·		4	1.A		. 102.1160		451,039						5.500		MON	2,067		11/19/2013	12/25/2036
31396P-WE-7	FNR 2007-15 GM - CMO/RMBS	.	1	4	1.A		. 103.4609					(151)			6.000	5.582				11/19/2013	03/25/2037
31396P-WE-7	FNR 2007-16 LP - CMO/RMBS	·   · · · · ·		4	1.A	212,924				213,250					6.000	2.130		208	1.148	11/19/2013	03/25/2037
31396P-YA-3 31396R-L3-9	FHR 3153 JZ - CMO/RMBS	·   · · · · ·	1	4	1.A		. 103.9316			317.464		160			5.500	3.720		1.355		10/17/2013	05/15/2036
31396R-LC-9	FHR 3153 NG - CMO/RMBS			4	1.A		. 102.2388	184,970	180,919	197,515		689			5.500	3.720		829		11/19/2013	05/15/2036
31396W-4Q-6	FNR 2007-82 LP - CMO/RMBS			4	1.A		. 102.2366	217. 180	208.940	227.581		1.407			6.000	3.830		1.045	12,881	11/19/2013	08/25/2037
31396W-TA-4	FNR 2007-63 VZ - CMO/RMBS			4	1.A		. 102. 1076	40,599	39,761	42,970	0	496	0	0	5.500	3.692			2,210	11/19/2013	07/25/2037
31397B-6Z-9	FHR 3211 PD = CMO/RMBS			4	1.A		. 102. 1070	566,261	554, 127	605.383		(200)			5.500	3.189		2.540	31,705	11/19/2013	09/15/2036
31397H-HW-1	FHR 3320 VZ - CMO/RMBS	·   · · · · ·		4	1.A		. 102.1007	208,240	203,707	221,619	0	(455)		0	5.500	3.396		934	11,432	11/19/2013	05/15/2037
31397J-J8-8	FHR 3326 HZ - CMO/RMBS	. [	1	4	1 A	64.861		62.434	61.036	68.750	0			0	5.500	2 876		280	3,385	11/19/2013	06/15/2037
31397L-AF-6	FNR 2008-24 ZA - CMO/RMBS	·   · · · · ·		4	1.A		. 100.5474	842,208	837.623	880.453	0	1.216		0	5.000	3.662		3.490	43,241	10/17/2013	04/25/2038
31397M-VC-8	FNR 2008-77 B - CMO/RMBS			4	1.A		. 102. 1531	45,361	44,405	49,515	0	849	0	0	5.500	2.817		204	2,469	11/19/2013	09/25/2038
31397Q-3L-0	FNR 2010-149 ZC - CMO/RMBS			4	1.A	3,924,289		3,770,632	3,820,025	3,849,508	0	(3.998)	0	0	4.500	4.273		14.325	177,792	10/17/2013	01/25/2041
31397Q-4X-3	FNR 2010-155 JZ - CMO/RMBS			4	1.A	2,401,244		2,316,213			0	6.631	0	0	4.000	4.305		8.409		10/17/2013	01/25/2041
31397Q-JQ-2	FNR 2011-8 ZP - CMO/RMBS	.		4	1.A	7,685,203		6,968,574	7,371,803	7,645,054	0	130,712	0	0	4.000	3.355	MON	24,573	306,940	08/10/2017	02/25/2041
31397Q-VM-7	FNR 2011-21 PZ - CMO/RMBS	.		4	1.A	825, 408	97.9816	800,230	816,715	819,535	0	(740)	0	0	4.500	4.452	MON	3,063	35,872	10/17/2013	03/25/2041
31397Q-XA-1	FNR 2011-15 VZ - CMO/RMBS	.		4	1.A	2,561,132	95.1538	2,473,093	2,599,050	2,574,890	0	(1,188)	0	0	4.000	4. 160	MON	8,664	106,462	10/17/2013	03/25/2041
31397S-4V-3	FNR 2011-43 AL - CMO/RMBS	.		4	1.A	1,730,543	97.5804	1,586,180	1,625,512	1,676,247	0	67	0	0	4.000	2.865	MON	5,418	68, 101	10/01/2015	05/25/2031
31397S-BX-1	FNR 2011-14 GZ - CMO/RMBS	.		4	1.A	5,957,291	95.4351	5,938,525	6,222,580	6, 109, 021	0	13,763	0	0	4.000	4.329	MON	20,742	244,279	10/17/2013	03/25/2041
31397S-JM-7	FNR 2011-32 CZ - CMO/RMBS	.		4	1.A			1,574,922	1,640,021	1,628,674	0	330	0	0	3.500	3.686	MON	4,783	59,339	10/17/2013	04/25/2031
31397S-SB-1	FNR 2011-24 HY - CMO/RMBS	.		4	1.A	3,035,537			2,951,525	2,989,608	0	3,380	0	0	4.000	3.742	MON	9,838	121,335	11/19/2013	04/25/2041
31397W-ES-0	FHR 3463 Z - CMO/RMBS	.		4	1.A		. 102.1690	818,457	801,082	861,224	0	241	0	0	5.500	3.540		3,672	45,524	11/19/2013	06/15/2038
31397W-U4-5	FHR 3470 Z - CMO/RMBS	.		4	1.A		. 102.2419	558,488	546,242	591,926	0	633	0	0	5.500	3.506		2,504	30,599	10/17/2013	07/15/2038
31398Q-TS-6	FHR 3747 HZ - CMO/RMBS	.		4	1.A	638 , 133		646, 179	657,421	651,586	0	524		0	4.500		MON	14,792	22, 188	12/20/2013	10/15/2040
31398Q-XZ-5	FHR 3741 PC - CMO/RMBS	.		4	1.A	3,649,086			3,806,087	3,776,483	0	(955)		0	4.000	4.423		12,687	162,751	03/01/2011	07/15/2039
31403G-UL-4	FN 748587 - RMBS			4	1.A		. 101.9771		3,627	3,543	0	2	0	0	5.500	6.408		17	205	12/09/2003	12/01/2033
31403R-DJ-4	FN 755305 - RMBS			4	1.A		. 101.9771	4,048	3,969	3,858	0	4	0	0	5.500	6.602		18	221	12/09/2003	12/01/2033
31403U-5V-9	FN 758760 - RMBS			4	1.A	1,668		1,756	1,722	1,676	0	2	0	0	5.500		MON	8	97	11/10/2004	12/01/2033
31403U-ME-8	FN 758257 - RMBS			4	1.A		. 100.3256	29,318	29,223	27,994	0	52	0	0	5.000	6.515		122	1,485	12/09/2003	11/01/2033
31404N-ND-4	FN 773588 - RMBS			4	1.A	1,428					0	1	0	0	5.500	6.499		/	83	07/13/2004	07/01/2034
31404S-FQ-3	FN 776975 - RMBS			4	1.A		. 102.0829	1,914	1,874	1,827	0	2	0	0	5.500	6.385		9	105	07/13/2004	04/01/2034
31404W-DJ-2 31404X-BD-5	FN 780505 - RMBS	·· ···		4	1.A	2,371	. 102.0829		2,448 1.912	2,388	0	2	0	0	5.500	6.385		11	137	07/13/2004	07/01/2034
				4			-	,	, · ·									9		07/13/2004	06/01/2034
31404X-RP-1 31405D-LH-8	FN 781794 - RMBS			4	1.A	1,918	. 102.0829		1,981	1,931			0	0	5.500	6 . 465		9	110	11/10/2004	11/01/2034
31405D-LH-8	FN 786459 - RMBS			4	1.A				7.485			(9)			5.500	3.314				12/20/2013	05/01/2034
31405D-X6-9	FN 786501 - RMBS			,	1.A		. 102.0829				n	(9)		۰	5.500	6 . 460				07/13/2004	07/01/2034
31405H-P5-1	FN 789844 - RMBS		1	4	1.A	7,850		8,276	8.108	7.881	n	,	n	n	5.500	6.540		27		07/13/2004	07/01/2034
31405H-TB-4	FN 789946 - RMRS			4	1 A		. 102.0029	376	368	359	n	0	n	n	5.500	6.346		2	21	07/13/2004	07/01/2034
31405L-2V-0	FN 792888 - RMBS	[		4	1.A		. 102.1103		70 . 151	67.064		126	0		5.000	6. 121			3,568	07/12/2005	04/01/2035
31407B-LN-7	FN 825733 - RMBS		. [	4	1.A		. 100.5645	9,211	9, 159	8,726		6			5.000	6.513				07/12/2005	07/01/2035
31407C-KB-2	FN 826590 - RMBS	[		4	1.A	2.694.829			137.613	129.910	0	(852)	0	0	5.000	6.456		573	6.989	09/12/2005	06/01/2035

## **SCHEDULE D - PART 1**

								Snowing All Lor	ng-Term BOND	S Owned Dece	mber 3 i oi	Current Ye	ar								
1	2		Coc	des	6	7	F	air Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			I	nterest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation.																
														<b>.</b>							
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier	•							Year's	Change							
			r		and		Rate					Current	Other-	l in o							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	:		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractua
CUSIP		_	'	Dand	strative	Actual	_	Fair	Par		Increase/	tization)			Doto		When	Due and	Received		
	<b>5</b>	d	g	Bond			Fair			Carrying		,	Impairment	Carrying	Rate	Rate					Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
31407R-TC-8	FN 838547 - RMBS			4	1.A	7,601	. 104.5997	7,162	6,847	7,484	0	(20)	0	0	6.000	3.504	MON	34	415	12/20/2013	10/01/2035 .
31409Y-D5-3	FN 882224 - RMBS			4	1.A	792	. 104.6667	838	800	793	0	0	0	0	6.000	6.384	MON	4	48	08/10/2006	09/01/2036 .
3140EV-AE-7	FN BC0904 - RMBS			4	1.A	6,286,727	94.2029	5,497,908	5,836,242	6,299,625		50 . 929		n	3.500	2.260		17.022	207,353	07/29/2016	05/01/2046 .
3140FX-D8-2	FN BF0126 - RMBS	1		4	1.A	10,320,101	93.0589	9,335,376	10,031,690	10,394,687	n	82.971	n	n	3.500				357,801	07/18/2017	07/01/2056 .
3140FX-DG-4	FN BF0102 - RMBS		l	4	1.A	7,551,637	93.0589		7,375,321			34.980		^	3.500	3. 102		21.511		05/03/2017	06/01/2056 .
31410R-MP-1	FN 895066 - RMBS			7	1.A				47.366								MON				
		··· ···		4				50,691		47,723	0	2	0	J	6.500				3, 108	08/10/2006	08/01/2036 .
31410V-2L-3	FN 899079 - RMBS			4	1.A		. 100.9400	2,997	2,969	2,805	0	2	0	0	5.000	6.687		12	150	04/18/2007	03/01/2037 .
31412H-ZP-7	FN 926050 - RMBS			4	1.A	, .	. 101.0315	1,209	1, 197	1,191	0	0	0	0	5.000	5. 183		5	60	09/15/2008	04/01/2038 .
31412M-R4-2	FN 929407 - RMBS			4	1.A	1,365	. 101.0315	1,385	1,371	1,364	0	0	0	0	5.000	5. 168	MON	6	71	09/15/2008	05/01/2038 .
31412R-AN-7	FN 932513 - RMBS			4	1.A		97.0629	100,636	103,681	107,859	0	50	0	0	4.000	3.207	MON	346	4,243	12/20/2013	02/01/2040 .
31413B-FL-0	FN 940371 - RMBS			4	1.A	2,507	. 102.9218	2,557	2,484	2.499	0	(1)	0	0	5.500	5.367	MON	11		09/11/2008	07/01/2037 .
31413R-2V-7	FN 953588 - RMBS			4	1 A	510		517	512	510	0	l n	0	٥	5.000	5. 171		2	26	09/15/2008	01/01/2038 .
	FN 955170 - RMBS			,	1.A	8	. 102.9218	8	8	8	0	0	0	0	5.500	5.468		0	0	05/22/2008	11/01/2037 .
31414C-D2-1	FN 961921 - RMBS			7	1.A	17,364	. 101.0315			17.361					5.000	5. 174		73		09/15/2008	03/01/2038
				4		· ·			, .	, .											
31414D-V8-6	FN 963339 - RMBS			4	1.A			41,771	41,344	41, 182	0	1	0	0	5.000	5.069		172	2,094	09/15/2008	05/01/2038
31414E-AL-8	FN 963611 - RMBS			4	1.A	1,829			1,837	1,829	0	0	0	0	5.000	5. 169		8	143	09/15/2008	06/01/2038 .
31414J-JW-4	FN 967477 - RMBS			4	1.A	2, 179	. 102.9218	2,216			0	(1)	0	0	5.500	5.313	MON	10	119	09/11/2008	12/01/2037
31414K-XN-5	FN 968785 - RMBS			4	1.A	6,891	. 100.9400	6,987	6,922	6,892	0	0	0	0	5.000	5. 192	MON	29	637	09/15/2008	01/01/2038
31414N-HG-2	FN 971031 - RMBS			4	1.A		96.8256	614,872	635,031	644 . 162	0	1.842	0	0	4.000	3.692	MON	2.117	26,050	01/08/2009	01/01/2039
	FN 972441 - RMBS			4	1 A	95	. 101.0315	97	96	95	0	0	0	0	5.000	5. 173		0	21	09/15/2008	03/01/2038
	FN 973578 - RMBS			4	1.A			3,315			0	0	0	0	5.500	5.357		15	179	09/11/2008	03/01/2038
31414S-JA-2	FN 974657 - RMBS			4	1.A		. 101.0315	17,574	17.394	17.312		(2)			5.000	5. 190		70		09/15/2008	03/01/2038 .
				4	1 A				,			(2)						12			
31414S-X2-4	FN 975097 - RMBS			4			. 101.0315	10,213	10,109	10,064	0	3	0	0	5.000	5. 189		42	510	09/15/2008	06/01/2038 .
	FN 975595 - RMBS			4	1.A		. 102.9460	17,574	17,071	18,869	0	32	0	0	5.500	2.848		78	994	11/19/2013	06/01/2038 .
	FN 981482 - RMBS			4	1.A	5,694		5,779	5,720	5,697	0	2	0	0	5.000	5. 182		24	289	09/15/2008	05/01/2038 .
31415B-AT-6	FN 981618 - RMBS			4	1.A	24,410	. 101.0315	24,774	24,521	24,412	0	(5)	0	0	5.000	5. 175	MON	102	1,239	09/15/2008	06/01/2038 .
31415B-PS-2	FN 982033 - RMBS	L	<b> </b>	4	1.A	394	. 101.0315	400	396	394	0	0	0	0	5.000	5. 172	MON	2	20	09/15/2008	04/01/2038 .
31415L-CN-5	FN 983077 - RMBS	L		4	1.A		. 101.0315	28,993	28.697	28.561		1	0	n	5.000	5. 178		120	1.476	09/15/2008	05/01/2038 .
	FN 984773 - BMBS	1		4	1.A	438		452	439	438	n	0	n	n	5.500	5.622		2	33	06/04/2008	06/01/2038 .
31415R-BX-1	FN 986654 - RMBS			7	1.A		. 102.9460	7,551	7.474	7 .438					5.000	5. 171		31		09/15/2008	07/01/2038 .
				7	1.A				,												
31415R-NR-1	FN 987000 - RMBS			4		8,663	. 101.0315	8,792	8,702		0	························.1	0	0	5.000	5. 170			439	09/15/2008	07/01/2038 .
31415T-HT-0	FN 988642 - RMBS			4	1.A	6,505	. 101.0315	6,602	6,535	6,500	0	J (1)	0	0	5.000	5. 178		27	329	09/15/2008	08/01/2038 .
31416B-R5-9	FN 995208 - RMBS			4	1.A	199,794	. 104.8814	192,797	183,824	200,442	0	3,028	0	0	6.000	4.058		919	11,775	08/30/2010	09/01/2038 .
31418A-WG-9	FN MA1546 - RMBS			4	1.A		93.5111	11,437,538	12,231,204	11,966,643	0	(47,281)	0	0	3.500	3.857	MON	35,674	441,345	12/26/2013	08/01/2043 .
31418X-XW-3	FN AD9692 - RMBS			4	1.A	61,726	96.6684	57,559	59,543	61,687	0	380	0	0	4.000	3.340	MON	198	2,634	12/20/2013	08/01/2040 .
31419E-YA-1	FN AE4304 - RMBS	L	I	4	1.A				1,501,262	1.537.570	0	12 .143	0	0	4.500	4.061		5.630	68,071	03/01/2011	09/01/2040 .
31419H-DE-9	FN AE6400 - RMBS	L	l	4	1.A			3,854,841		3,997,330	n	18,004	n	n	4.500	3.996		14,605		03/21/2011	02/01/2041 .
31419L-ZE-6	FN AE9740 - RMBS	1	l	4	1.A	2,579,120				2,576,376		5,013		^	4.500	4.216		9,526	117,842	03/09/2011	12/01/2040 .
	SCRT 2017-3 M1 - CMO/RMBS			4	2.B FE							16.413					MON				
35563P-CE-7				4		5,023,565		5,036,796	5, 181,632	5, 157, 155	0			l	4.000	I		·	207,674	11/14/2018	07/25/2056 .
35563P-DX-4	SCRT 2018-1 HZ - CMO/RMBS			4	1.A	9,635,367	81.0789	9,090,267	11,211,638	10,043,973	0	32,794	0	0	3.000	3.783			330,947	08/29/2018	05/25/2057 .
	SCRT 2018-1 MZ - CMO/RMBS			4	1.A			18,734,434	23, 116, 608	20,640,209	0	71, 144	0	0	3.000	3.806		57,792	682,359	08/29/2018	05/25/2057 .
35563P-JJ-9	SCRT 2019-1 MZ - CMO/RMBS			4	1.A		84.7147	29,057,829	34,300,803	32,589,448	0	56,800	0	0	3.500	3.870	MON	100,044	1,178,075	03/07/2019	07/25/2058 .
35563P-LF-4	SCRT 2019-3 HZ - CMO/RMBS	L	<b> </b>	4	1.A	1,543,603	80.4514	1,247,731	1,550,914	1,544,515	0	177	0	0	3.000	3.033	MON	3,877	45,780	08/06/2019	10/25/2058
	SCRT 2019-3 MZ - CMO/RMBS	L ·	I	4	1 A	40,144,043		32.518.873	37 .748 .839		n	(80.809)	0	n	3.500	3. 164		110 .101	1.296.499	08/06/2019	10/25/2058
000001 LL-1	00111 E010 0 IIIE 01110/11111100	p	1	17	i.A	40, 144,043	00.1909				ıu	(00,009)	1			0. 104	HIVIT	1 10, 101	1,430,433	00/ 00/ 20 13	10/ 23/ 2030

## **SCHEDULE D - PART 1**

NAIC    Designation   Part																					
Section   Company   Comp	Dates		nterest	I			ng Value	iusted Carrying	e in Book/Adi	Change	11	10	air Value	F	7	6	les	Cod		2	1
NAIC	21 22	20			17	16							9		•	1		_	3	_	•
Description   Part   Description   Part   Description   Part																NAIC		1 '			
Part   Part																					
NAC																					
Part   Design							Total														
Rate   Current																					
Curse   Curs								0										۱ ـ			
C   C   C   C   C   C   C   C   C   C																		1 -			
CUSIP							. •							<b>.</b> .	r	l l		0			
CUSIP																		r	_		
Column   Description   Descr	State															-		е	С		
Identification	Contrac	Amount												-	-			į į	0		
Segregard   Segr	Maturi	Received																g	d		
Declar   D		During Year	Accrued				Value	Recognized	Accretion			Value	Value			Symbol	Char	n	е		
Backed Securities	2011/06/201902/25/20	243,420	20,616	MON	3.059	3.000	0	0	2,032	0	8, 176, 430	8,246,464	6,324,274	76.6907			4				
1384-8-4   Fix 201-44   1.4   4.688   30   30.74   32   15 888   4.1   81 565   0   (46,68)   0   0   2,880   12   201   101   107,70   13   1383-71-3   18   106,508   1.1   1.1   1.0   109,009   5,686   1.1   1.1   1.0   109,009   5,686   1.1   1.1   1.0   109,009   5,686   1.1   1.1   1.0   109,009   5,686   1.1   1.1   1.0   109,009   5,686   1.1   1.1   1.0																tgage-	ntial Mor	Reside	es - Re	9. Subtotal - Bonds - U.S. Special Revenues	0829999999.
1388-17-4   Pa 201-148   1-4   1-4   34 (04 88) 5.6 485   31 (86 58)   23 88 .016   0.0 (537 69)   0.0   0.3 22   3.95 (00)   9.78   1.3 (1388-17-4   1.4   2.7 (2.2 84 9.170 )   1.4   2.7 (2.2 9.170 )   1.4   2.7 (2.2 9.170 )   1.4   2.7 (2.2 9.170 )   1.4   2.7 (2.2 9.170 )   1.4   2.7 (2.2 9.170 )   1.4   2.7 (2.2 9.170 )   1.4   2.7 (2.2 9.170 )   1.4   2.7 (2.2 9.170 )   1.4   2.7 (2.2 9.170 )   1.4   2.7 (2.2 9.170 )   1.4   2.7 (2.2 9.170 )   1.4   2.7 (2.2 9.17	40 XXX XXX	46,265,040	3,798,658	XXX	XXX	XXX	0	0	1,633,379	0	1,229,434,511	1,209,020,217	1,109,976,968	XXX	1,238,950,823					ecurities	Backed Sec
1588-7-1-7   PN 2014-16 7   OBS	7610/12/201209/25/20		100,701	MON	2.801	2.890	0	0	(46,408)	0	41,991,866	41,813,625	39,215,893	93.7874		1.A	4			. FNA 2012-M14 AL - CMBS	3136A9-MS-4
1988-71-4   PN 2019-115 27 - OBS				MON	3.926		0	0		0						1.A	4	.	. []	FNA 2013-M6 1AC - CMBS	3136AC-7M-7
313824-17-4   PR. 2019-1107   2 CIRS			0	MON	3.709		0	0	869,541	0						1.A	4	.	. []	. FNA 2018-M15 Z1 - CMBS	3136B3-YE-4
13884-15-4   FWA 0-012 A 2-085			13. 138	MON	4. 157	3.854	0	0	10 , 352	0	3,910.421					1.A	4	.	. []	. FNA 2018-M15 Z2 - CMBS	3136B3-YJ-3
\$13786-67-7   \$1486-000 24 - 0.085			., .					0		0							4		. []		
13188_1-71-9   FN JACCOS - OBSC/FABES   4   1, A   7, 703 905   55 2091   7, 147 409   7, 700 000   7, 759, 374   0   (14, 747)   0   0   3, 420   3, 201 km   22, 088   3188_4-70-1   FN JACCOS - OBSC/FABES   4   1, A   15, 427, 106   38, 087   7   14, 824, 400   15, 181, 591   15, 287, 385   0   (17, 261)   0   0   4, 650   3, 307 km   30, 203   3138_4-81-8   FN JACCOS - OBSC/FABES   4   1, A   15, 339, 131   97, 8789   15, 788, 513   15, 131, 002   16, 22, 973   0   (19), 181)   0   0   4, 690   3, 307 km   30, 203   3138_4-81-8   FN JACCOS - OBSC/FABES   4   1, A   12, 055, 74, 2934   10, 22, 365   11, 100, 000   1, 200, 119   0   0   3, 307 km   30, 203   3138_4-81-8   FN JACCOS - OBSC/FABES   4   1, A   12, 055, 74, 2934   10, 22, 365   11, 100, 000   1, 200, 119   0   0   3, 307 km   30, 203   3138_4-81-8   FN JACCOS - OBSC/FABES   4   1, A   8, 890, 42   8, 890, 42   8, 802, 42   0   (1, 19, 14)   0   0   3, 203   3, 308 km   34, 22   338_4 km   4   1, A   8, 890, 42   8, 806, 42   8, 802, 42   0   (1, 19, 14)   0   0   3, 203   3, 508 km   24, 193   3138_4-81-8   FN JACCOS - FN JACCOS - FN JACCOS - FN JACCOS - OBSC/FABES   4   1, A   10, 005, 634   89, 9000   5, 899, 900   5, 899, 900   5, 899, 900   7, 798, 899   0   1, 203					1			0		0							4	.1			
13138_1-10-1   FI, MARSS - OLISS/MIRS   4   1, A   15, 427, 106   38, 0957   14, 802, 405   15, 181, 501   15, 267, 935   0   (17, 851)   0   0   A, 609   3, 307   km   2, 246   13138_1-13-7   FI, MARSS - OLISS/MIRS   4   1, A   1, 6, 38, 315   13, 97, 8799   15, 789, 531   15, 267, 935   0   (17, 851)   0   0   0   4, 609   3, 307   km   3, 308   km			,				0	0		0	. , . ,	. , ,					4	1			
13138_1-13-19   Pi MAR287 - CIBS/RIBS   4   1.1   1.8   882, 815   .88   .0447   .8   .854, 555   .8   .751, 200   .8   .801, 041   .0   .10   .01   .0   .0   .4   .05   .3   .307   MN   .30   .505   .3138_1-13-18   .78   .88   .78   .88   .78   .88   .78   .88   .78   .88   .78   .88   .78   .88   .78   .88   .78   .88   .78   .88   .78   .88   .78   .88   .78		, .					0	0		0							4	1			
13184_1-15-7   FM AUG88 - OBS/PIBBS   4   1. A   16,838,131   59,7876   15,788,531   16,131,002   16,222,973   0   (19,181)   0   0   0   4,090   3,948   IDM   56,812		. , .	. , .				0	0		0							4	1			
3138_A-Bi-B   FM M9052 - OBS/RMBS   4   1. A   12,055,742   29,3904   10,222,945   11,000,000   11,500,179   0   (75,285)   0   0   0   3,360   2,545   MN   31,827		,					0	0		0						I	4				
3138L+E-9 FN M9142 - OIBS/RIBS							0	0		0							4				
3138_A-F-L-8		. ,															4				
3138LB-AS-6   FN AN9916 - OIBS/FMIBS   4   1. A   10,005,634   89,999   8,889,296   9,886,990   9,976,889   0   1,209   0   0   3,810   3,728   MON   32,438   3138LC-NLJ-1   FN AN0390 - OIBS/FMIBS   4   1. A   4,685,078   99,0283   4,228,844   4,750,000   4,699,859   0   1,209   0   0   0   3,850   3,437   MON   12,475   3138LC-NJ-3   FN AN0596 - OIBS/FMIBS   4   1. A   17,058,417   87,0794   14,771,283   16,963,000   17,010,009   0   0   0   0   0   0   0   0   0																	4				
313BLC-M3-3																	4				
3138LC-XQ-3													, , , ,				4	-			
3138LE-3T-6 FN AN2609 - CMBS/RIBS																	4	-			
3138LE-5C-1 FN AN2642 - CMBS/RIBS													, , , ,				4				
3138LE-E6-4 FN AN1956 - CIRBS/RMBS																	4				
3138LE-UG-4 FN AN2362 - CIMBS/RIMBS		,	, .														4	-			
3138L-J-R-3 FN Al2966 - CIMBS/RIMBS 4 1. A 20,999,163 86,8622 18,084,716 20,820,000 20,909,638 0 (13,408) 0 0 0 2.590 2.523 MON 46,434 3138LJ-H7-8 FN Al5653 - CIMBS/RIMBS 4 1. A 3,655,066 86.5901 3,093,981 3,573,135 3,641,683 0 (2,514) 0 0 0 0 3.540 3.373 MON 10,892 3140HT-AW-9 FN BL1820 - CIMBS/RIMBS 4 1. A 8,751,405 91.3431 77,864,778 8,610,145 8,735,323 0 0 (4,311) 0 0 0 0 0 4.110 3.388 MON 29,490 3140HT-AW-9 FN BL4797 - CIMBS/RIMBS 4 - CIMBS - CIMBS/RIMBS 4 - CIMBS - CIMBS/RIMBS 4 - CI																	4	-			
3138LJ-H7-8 FN Al\(5653\) - CIBS\(FNBS\) - CIBS\(FN								0	. , , ,	0	, , , ,	' '					4				
3140HT-All-9 FN BL1820 - CIMBS/RIMBS 4 1.A 8,751,405 91.3431 7,864,778 8,610,145 8,735,323 0 (4,311) 0 0 0 4.110 3.988 IMON 29,490 3140HII-KK-7 FN BL4797 - CIMBS/RIMBS 4 - CIMBS - CIMBS/RIMBS 5 1.A FE 26,837,551 96.1207 24,847,201 25,850,000 25,997,191 0 0 (124,584) 0 0 0 0 3.709 3.338 IMON 42,612 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0								0		0							4				
3140HII-KK-7 FN BL4797 - CIMBS/RIMBS		, .	, .				0	0  -		0	., , .	.,,					4			The state of the s	
64966T-FD-1 NY0HFH 148SPR A - CMBS			.,			1	0	0  -		0							4		····		
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage- Backed Securities  426,468,567 XXX 386,743,305 420,824,919 424,319,876 0 (133,720) 0 0 XXX XXX XXX XXX XXX 1,099,445 14  249218-AK-4 DEWIER COLO PUB SCHS CIFIS PARTN 1 1.D FE 1 1.D FE 1 5,406,492 114.5642 5,212,671 4,550,000 5,204,774 0 (26,957) 0 0 0 7,017 5,585 JD 14,190							0	0  -		0							4	-	····		
Backed Securities 426,468,567 XXX 386,743,305 420,824,919 424,319,876 0 (133,720) 0 0 XXX XXX XXX XXX 1,099,445 14  249218-AK-4 DENVER COLO PUB SCHS CTFS PARTN 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	7605/12/201502/15/20	958,776	42,612	MON	3.338	3. /09	0	0	(124,584)	0	25,997,191	25,850,000	24,847,201	96.1207	26,837,551		2	.	·		
249218-AK-4 DENVER COLO PUB SCHS CTFS PARTN 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		1		2001	1001	100:		1						1001		rtgage-	ercial Mo	Jomme	es - Co		
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and			,, .					0	, , ,							1	1		, ,		
	7411/19/201312/15/20	319,274	14, 190	JD	5.585	7.017	0	0	(26,957)	0	5,204,774	4,550,000	5,212,671	. 114.5642			1				
1 0 1 10 7								1								ked and	oan-Bac	Other L	es - Ot		
			14, 190	XXX	XXX	XXX	0	0	(26,957)	0	5,204,774	4,550,000	5,212,671		5,406,492						
0909999999. Total - U.S. Special Revenues Bonds 3,158,709,922 XXX 2,748,164,445 2,968,768,700 3,120,815,038 0 (3,962,603) 0 0 XXX XXX XXX 20,509,633 126	79 XXX XXX	126, 174, 679	20,509,633	XXX	XXX	XXX	0	0	(3,962,603)	0	3,120,815,038	2,968,768,700	2,748,164,445	XXX	3, 158, 709, 922					9. Total - U.S. Special Revenues Bonds	0909999999.
000000-00-0 PUMA INTERNATIONAL FINANCING SA	0010/03/201710/06/20	82,000	19,361	A0	5. 120	5. 125	0	0	0	0	1,600,000	1,600,000		94.0270		4.A FE	1,2	. C		PUMA INTERNATIONAL FINANCING SA	000000-00-0
000000-00-0 PUMA INTERNATIONAL FINANCING SA	0001/22/201801/24/20	120,000	52,333	JJ	4.914	5.000	0	0	(1,148)	0	2,400,076	2,400,000	2,094,840	87.2850		4.A FE	1,2	. C		PUMA INTERNATIONAL FINANCING SA	000000-00-0
001055-AF-9 AFLAC INC	9011/19/201308/15/20		49,221	FA	4.429	6.450	0	0	(18,231)	0	2,515,230	2,020,000	2,084,499	. 103.1930		1.G FE	1	.	.	. AFLAC INC	001055-AF-9
001055-AR-3 AFLAC INC	0009/14/201610/15/20	600,000	126,667	A0	4.043	4.000	0	0	3,770	0	14,903,158	15,000,000	11,490,450	76.6030		1.G FE	1,2	.	.	. AFLAC INC	001055-AR-3
		224,975		MN	3.354	3.450	0	0		0							1,2	.		AEP TEXAS INC	00108W-AN-0
			3,629	MS	2.947		0	0		0	356,880		239,610			1.F FE	1,2			AEP TRANSMISSION COMPANY LLC	00115A-AJ-8
00115A-AM-1 AEP TRANSMISSION COMPANY LLC 1,2 1,6 FE 4,972,209 76,6790 3,465,891 4,520,000 4,956,382 0 (10,408) 0 0 3,650 3,113 A0 41,245										0							1,2	.	[]		
			58.386	FA	2.793				. , , ,								1.2		[]		
																	1	. c			
001306-AB-5 AHS HOSPITAL CORP 1 1 1.D FE 5.160.122 95.6380 3.763.355 3.935.000 5.098.137 0 (34.774) 0 0 0 5.024 3.175 JJ 98.847							0	0		0							1				

## **SCHEDULE D - PART 1**

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1	2		Cod		6	7		Fair Value	10	11		e in Book/Adji		g Value				nterest		Da	
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
00131L-AJ-4	AIA GROUP LTD	Ť	r	2	1.E FE	1,994,12		1.778.140	2.000.000	1.995.569	0	565	n	0	3.375	3.409	A0		67.500	03/31/2020	04/07/2030
00164V-AD-5	AMC NETWORKS INC			1 2	3.0 FE			241.911	258.000	248,009					5.000	8.323	۸٥	3,225	12,900	03/20/2020	04/01/2024
00164V-AE-3	AMC NETWORKS INC			1.2	3.0 FE		076.7560	183,447	239,000	239,000		0		0	4.750	4.748	Λ0	4,730		07/19/2017	08/01/2025
00184A-AC-9	WARNER MEDIA LLC			1,4	3.6 FE		8 . 106.5860	19,875,091	18.647.000	21,871,490		(306,244)		0	7.625		AO		1,421,834	10/29/2018	04/15/2031
00184A-AG-0	WARNER MEDIA LLC			1	3.A FE			9,889,709	9,450,000	11,248,333	n	(306,244)	n	0	7.700	5. 109	/10			10/29/2018	05/01/2032
00184A-AG-0 00205G-AD-9	APA INFRASTRUCTURE LTD	1		1 2	3.A FE		093.4040	9,889,709		9,966,419		7.181	^		4.250	4.332	.I.I			03/16/2017	05/01/2032
00205G-AD-9	ATRI INC			1,4	2.B FE	9,930,50		9,340,400							6.550	5.504	00	195,972		12/20/2013	02/15/2039
00206H-AS-1 00206R-DR-0	ATOT INC	·	-	1.2	2.B FE		096.5730		20.000.000			(3,299)			5.250		MS			01/31/2017	02/15/2039
00206R-HA-3	AT&T INC			1.2	2.B FE		190.1770		527,200	534.757		(128)		0	5. 150		MN	350,000	1,050,000		
00206R-LJ-9	ATOT INC			1.2						, .		4.777					MS			12/01/2017	11/15/2046
	ATAT INC			.,	2.B FE		967.5420		2,227,000	1,868,825				0	3.550				79,059	07/01/2013	09/15/2055
00206R-LV-2	AT&T INC			1,2	2.B FE	14,115,35		10,440,231	15,422,000	14, 154, 268	0	14,612	0	0	3.650		MS	165,744	562,903	06/02/2021	09/15/2059
00206R-MM-1	AT&T INC			1,2	2.B FE		676.9000	3,975,730	5, 170, 000	5,041,796	0	10,039	0	0	2.550	2.815		10,986	131,835	06/02/2021	12/01/2033
00229*-AA-3	SR SECU NI			2	2.A PL		771.5300	1,519,603			0	0	0	0	4.750	4.749			100,910	12/29/2020	02/15/2042
00230@-AA-8	TR CTF - AT&T SVCS INC - SER A			1,2	2.B		777.3900	3,820,635	4,936,859	4,981,834	0	(2,770)	0	0	4.003		N/A	8,783	197,622	05/28/2021	05/15/2046
00253X-AB-7	AADVANTAGE LOYALTY IP LTD			1	3.B FE		191.4860	2,213,961	2,420,000	2,507,261	0	(11,370)	0	0	5.750	5.073		27,443	128,541	02/14/2022	04/20/2029
002819-AC-4	ABBOTT LABORATORIES			1	1.E FE		3 . 111.5460	557,730	500,000	575,522	0	(3,389)	0	0	6.150		MN	2,648	30,750	10/17/2013	11/30/2037
002824-BG-4	ABBOTT LABORATORIES			1,2	1.E FE		399.0400	87,056,160	87,900,000	91,354,545	0	(185, 164)	0	0	4.750		MN	359,535	4, 175, 250	08/25/2017	11/30/2036
002824-BH-2	ABBOTT LABORATORIES			1,2	1.E FE		97.8460	11, 154, 444	11,400,000	13, 140, 743	0	(44,778)	0	0	4.900	3.896		48, 102	558,600	08/07/2019	11/30/2046
00287Y-AW-9	ABBVIE INC			1,2	2.A FE	31,940,68		22,301,432	25,700,000	31,519,514	0	(172,980)	0	0	4.450	3.064		149,310	1,143,650	07/07/2020	05/14/2046
00287Y-BD-0	ABBVIE INC			1,2	2.A FE		992.0820	2,670,378	2,900,000	3, 101,816	0	(3,845)	0	0	4.875		MN	18,457	141,375	08/07/2019	11/14/2048
00287Y-CA-5	ABBVIE INC			1,2	2.A FE		85.6420	5, 138, 520	6,000,000	5,981,756	0	1,037	0	0	4.050	4.075	MN	27,000	243,000	11/12/2019	11/21/2039
00287Y-CB-3	ABBVIE INC			1,2	2.A FE		984.0570	35,497,271	42,230,000	48,201,231	0	(144, 126)	0	0	4.250		MN	199,419	1,794,775	06/09/2021	11/21/2049
003000-AA-4	ABERCROMBIE & FITCH MANAGEMENT CO			1,2	3.B FE		098.9510	1,176,527	1,189,000	1, 197, 642	0	(2,826)	0	0	8.750	8.390	JJ	47,973	101,456	03/14/2022	07/15/2025
00388W-AH-4	ABU DHABI NATIONAL ENERGY COMPANY PJSC		. C		1.D FE		086.5500	2,596,500	3,000,000	3,605,678	0	(14,778)	0	0	4.000	2.909		29,333	120,000	08/03/2020	10/03/2049
00392#-AA-0	ABTEEN VENTURES LLC			1	1.B PL		094.1165	20,572,609	21,858,660	21,858,660	0	(242)	0	0	3.930	3.930	N/A	38, 180	933,772	02/19/2019	08/15/2039
00404A-AP-4	ACADIA HEALTHCARE COMPANY INC			1,2	4.B FE	192,93	92.2310	177,084	192,000	192,619	0	(208)	0	0	5.000	4.872	A0	2,027	9,600	06/17/2021	04/15/2029
00507U-AT-8	ALLERGAN FUNDING SCS		. C	1,2	2.C FE		285.2300	22,445,321	26,335,000	27, 170, 345	0	(54,271)	0	0	4.550	4.203	MS	352,816		08/08/2017	03/15/2035
00507V-AM-1	ACTIVISION BLIZZARD INC			1,2	2.A FE		094.5770	4,728,850	5,000,000	4,985,053	0	3,481	0	0	3.400	3.473		7,556	170,000	05/23/2017	06/15/2027
00507V-AP-4	ACTIVISION BLIZZARD INC			1,2	2.A FE		9 78.1070	1,491,844	1,910,000	1,799,541	0	13,044	0	0	1.350		MS	7,592	25,785	07/13/2021	09/15/2030
00507V-AQ-2	ACTIVISION BLIZZARD INC			1,2	2.A FE	5,749,84	261.7270	3,901,146	6,320,000	5,768,692	0	12,724	0	0	2.500	2.964	MS	46,522	158,000	07/23/2021	09/15/2050
00652M-AD-4	ADANI PORTS AND SPECIAL ECONOMIC ZONE LT	.	. C	2	2.C FE		87.3120	21,828,000	25,000,000	24,931,590	0	15,747	0	0	4.000	4.065	JJ	419,444	1,000,000	06/27/2017	07/30/2027
00652M-AG-7	ADANI PORTS AND SPECIAL ECONOMIC ZONE LT	.	. C	1,2	2.C FE	3,003,00	088.0030	2,640,090	3,000,000	3,002,102	0	(362)	0	0	4.200	4.180	FA	51,450	126,000	07/29/2020	08/04/2027
00652M-AH-5	ADANI PORTS AND SPECIAL ECONOMIC ZONE LT		. C	1	2.C FE	3,544,80	073.3520	2,934,080	4,000,000	3,580,883	0	36,083	0	0	3.100	4.671	FA	51,322	62,000	02/18/2022	02/02/2031
00653V-AA-9	ADAPTHEALTH LLC			1,2	4.B FE		692.4600	2,592,578	2,804,000	2,865,394	0	(6,966)	0	0	6. 125	5.731	FA	71,560	171,745	09/16/2020	08/01/2028
00653V-AC-5	ADAPTHEALTH LLC			1,2	4.B FE	1,289,72	383.8200	1,080,440	1,289,000	1,289,646	0	(64)	0	0	4.625	4.615	FA	24,840	59,616	06/17/2021	08/01/2029
00653V-AE-1	ADAPTHEALTH LLC	.		1,2	4.B FE		085.1120	731,112	859,000	859,000	0	0	0	0	5. 125		MS	14,675	45,491	08/12/2021	03/01/2030
007589-AC-8	ADVOCATE HEALTH AND HOSPITALS CORP			1,2	1.C FE		571.6940	15,632,877	21,805,000	22,273,796	0	(11, 164)	0	0	3.387	3.262	A0	155,913	738,535	04/01/2021	10/15/2049
007589-AE-4	ADVOCATE HEALTH AND HOSPITALS CORP			1,2	1.0 FE		0 66.6060	2,664,240	4,000,000	4,000,000	0	0	0	0	3.008	3.008	JD	5,348	120,320	04/28/2020	06/15/2050
00787C-AE-2	AEROPUERTO INTERNACIONAL DE TOCUMEN SA		. C	1	2.B FE		382.0000	7,974,500	9,725,000	10, 154, 863	0	(6,556)	0	0	5. 125		FA	193,825	498,406	10/05/2021	08/11/2061
007944-AG-6	ADVENTIST HEALTH SYSTEM			1.2	1.G FE		770.7740	4.016.425	5.675.000	5,547,558	0	3.128	0	0	3.630	1	MS	68.668	206,003	05/21/2020	03/01/2049
00846U-AN-1	AGILENT TECHNOLOGIES INC			1,2	2.A FE		580.9190	218,481	270,000	271,475	0	(167)	0	0	2.300		MS		6,210	07/13/2021	03/12/2031
008474-D@-4	AGNICO EAGLE MINES LIMITED		Α	1	2.A FE	21,000,00		21.770.129	21.000.000	21,000,000	0		0	0	4.740	4.740	JD	503.230	497,700	06/29/2017	06/29/2029
008513-AA-1	AGREE LP			1.2	2.B FE		881.3140	1,951,536	2,400,000		0	172	0	0	2.900	2.908	AO	17.400	69,600	08/12/2020	10/01/2030
00855@-AD-6	AGREE LIMITED PARTNERSHIP			1	2.B		088.6836	31,039,245	35,000,000	35,000,000	n	n	n	n	4. 190	4. 189				09/20/2017	09/20/2029
00855@-AE-4	AGREE REALTY CORPORATION		1	1	2.B		087.5900	26.277.000	30,000,000	30.000.000	n	n	n	n	4. 130	4. 109		327.600	1,296,000	09/26/2018	09/26/2030
000008-AL-4	NUMBER HENETT CONFORMITON	·	.	11	4.0		0 101.3900		,000,000,000	,000,000,000		J			4.320	4.018	mU		1,230,000	03/20/2010	03/ 20/ 2000

## **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod		6	7		air Value	10	11		in Book/Adju	usted Carryin					nterest			tes
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
008685-AB-5	AHOLD FINANCE USA LLC	.		1	2.B FE	24,518,720		20,644,199	19,850,000	22,205,707	0	(311,670)	0	0	6.875	4.687	MN	227,448		02/27/2014	05/01/2029
008916-AC-2	AGRIUM INC	.	. C	1	2.B FE	668,79	. 104.5650	580,336	555,000	599,279	0	(9,345)	0	0	7.800	5.585	FA	18,038	43,290	10/17/2013	02/01/2027
00914A-AK-8	AIR LEASE CORP	.		1,2	2.B FE		82.8030	1,385,294	1,673,000	1,698,704	0	(2,908)	0	0	3. 125	2.900	<b>J</b> D	4,357	52,281	07/13/2021	12/01/2030
00971Y-AF-7	AKBANK TAS	.	. C		4.C FE		95.5260	448,972	470,000	468,798	0	509	0	0	5. 125			6,089	24,088	03/24/2015	03/31/2025
00971Y-AG-5	AKBANK TAS	.	. C		4.C FE		96.4990	1,929,980	2,000,000	1,987,773	0	3,656	0	0	6.800	7.020		54,778	136,000	11/10/2020	02/06/2026
01021F-AA-7	AKUMIN INC	.		1,2	5.A FE		71.9910	564,409	784,000	809, 157	0	(7,149)	0	0	7.000		MN	9, 147	54,880	06/17/2021	11/01/2025
010392-FD-5	ALABAMA POWER CO			1	1.G FE		95.7260	813,671	850,000	925,032	0	(2,539)	0	0	5.500		MS	13,765		11/19/2013	03/15/2041
010392-FT-0	ALABAMA POWER CO			1,2	1.E FE		72.2360		24,412,000	27,211,201	0	(72,307)	0	0	3.450	2.823		210,554	842,214	09/10/2020	10/01/2049
010392-FV-5	ALABAMA POWER CO			1,2	1.G FE		69.0520	5,693,337	8,245,000	8,471,164	0	(5,009)	0	0	3. 125	2.978		118,808	281,990	07/27/2021	07/15/2051
013092-AA-9	ALBERTSONS COMPANIES INC			1,2	3.C FE	149,000		152,533	149,000	149,000	0	0	0	0	7.500	7.494	MS	3,290	11, 175	01/22/2019	03/15/2026
013092-AB-7	ALBERTSONS COMPANIES INC			1,2	3.C FE		95.1350	317,751	334,000	344,619	0	(3,359)	0	0	5.875	4 . 498	FA	7,413	19,623	02/24/2020	02/15/2028
013092-AE-1	ALBERTSONS COMPANIES INC			1,2	3.C FE		89.2070	2,634,283	2,953,000	2,991,705	0	(3,720)	0	0	4.875	4.679		54,384	143,959	06/17/2021	02/15/2030
013092-AG-6	ALBERTSONS COMPANIES INC			1,2	3.C FE		83.8540	287,619	343,000	341,030	0	281	0	0	3.500	0.000	MS	3,535	12,005	12/02/2020	03/15/2029
013716-AN-5	RIO TINTO ALCAN INC		. C	1	1.F FE	9,024,614			7,500,000		0	(104,914)	0	0	7.250			90,625	543,750	11/19/2013	11/01/2028
01449#-AA-1	ALEXANDER & BALDWIN, LLC	.		1	2.B	15,000,000		13,027,500	15,000,000	15,000,000	0	0	0	0	4.300		JD	19,708	645,000	12/20/2017	12/20/2029
015271-AN-9	ALEXANDRIA REAL ESTATE EQUITIES INC	.		1,2	2.A FE		96.0740	48,037,000	50,000,000	50,073,329	0	(4,110)	0	0	4.700	4.676		1,175,000	2,350,000	06/13/2018	07/01/2030
015271-AP-4	ALEXANDRIA REAL ESTATE EQUITIES INC	.		1,2	2.A FE		96.8020		18,000,000	17,992,170	0	2,751	0	0	3.800	3.813		144,400	684,000	03/12/2019	04/15/2026
015271-AS-8	ALEXANDRIA REAL ESTATE EQUITIES INC	.		1,2	2.A FE		76.0900	3,804,500	5,000,000	4,980,375	0	470	0	0	4.000	4.024		83,333	200,000	07/08/2019	02/01/2050
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES INC	.		1,2	2.A FE		74.5060	186,265	250,000	241,423	0	752	0	0	1.875		FA	1,953	4,688	07/07/2021	02/01/2033
015271-AX-7	ALEXANDRIA REAL ESTATE EQUITIES INC	.		1,2	2.A FE		63.8100	2,048,301	3,210,000		0	1,259	0	0	3.000	3.090		11,503	96,300	06/30/2021	05/18/2051
015398-AB-6	ALFA SAB DE CV	.	. C	1,2	2.C FE		99.2300	14,535,210	14,648,000	14,658,255	0	(8,783)	0	0	5.250	5. 175		205,072	690,270	05/05/2014	03/25/2024
015398-AC-4	ALFA SAB DE CV	.	. C	1,2	2.C FE		97.6460	1,279,163	1,310,000	1,606,946	0	(7,906)	0	0	6.875	5.091		24,017	90,063	02/25/2021	03/25/2044
01609W-AQ-5	ALIBABA GROUP HOLDING LTD	.	. C	1,2	1.E FE		96.6620	20,975,654	21,700,000	21,700,873	0	1,720	0	0	3.600		MN	71,610	781,200	12/04/2015	11/28/2024
01609W-AW-2	ALIBABA GROUP HOLDING LTD	.	. C	1,2	1.E FE		76.8850	10,890,760	14,165,000	16,211,172	0	(28,703)	0	0	4.400	3.659		43,282	623,260	06/15/2021	12/06/2057
01609W-BA-9	ALIBABA GROUP HOLDING LTD	.	. C	1,2	1.E FE		60 . 1730	2,767,958	4,600,000	4,599,220	0	93	0	0	3.250	3.251		58,969	149,500	02/04/2021	02/09/2061
01626P-AN-6	ALIMENTATION COUCHE-TARD INC	.	. C	1,2	2.B FE		70.5220	9,732,036	13,800,000	13,750,005	0	1,556	0	0	3.800	3.821		227,240	524,400	01/22/2020	01/25/2050
016900-AC-6	ALLEGHENY LUDLUM LLC	.			4.B FE	199,664		187,747	190,600	193,531	0	(848)	0	0	6.950		JD	589		11/19/2013	12/15/2025
017175-AD-2	ALLEGHANY CORP	.		1,2	1.G FE		92.1000		10,200,000	10,605,271	0	(10,961)	0	0	4.900	4.604		147, 163	499,800	04/25/2019	09/15/2044
017175-AE-0	ALLEGHANY CORP	-		1,2	1.E FE		92.7030	380,082		448,801	0	(4,981)	0	0	3.625	2. 183		1,899	14,863	07/13/2021	05/15/2030
017175-AF-7	ALLEGHANY CORP	-		1,2	1.E FE		70.9120	2,815,206	3,970,000	3,917,543	0	1,162	0	0	3.250	3.322			129,742	08/10/2021	08/15/2051
01741R-AL-6	ATI INC	-		1,2	4.B FE		88.3350	295,922	335,000	335,000	0	0	0	0	4.875	4.875		4,083	17, 102	12/13/2021	10/01/2029
01741R-AM-4	ALLINA HEALTH SYSTEM	.		1,2	4.B FE		87.7410	866,881		989,947	0	(127)	0	0 n	5. 125	l l			53,026	11/02/2021	10/01/2031
01959L-AA-0		.		1,2	1.D FE		92.7250	3,398,371	3,665,000	4,412,316	0	(24,280)	0	0	4.805	3.424		22,502	176, 103	01/17/2020	11/15/2045
020002-AJ-0	ALLSTATE CORP				1.G FE		. 105.8180	1,058,180	1,000,000	1,178,640	0	(7,362)	0	0	6.900	5. 198		8,817	69,000	11/19/2013	05/15/2038
020002-BG-5	ALLSTATE CORP			1,2	1.G FE		77.8540	599,476		922,244	0	(3,910)	0	0	3.850	2.700	FA	11,611		07/21/2021	08/10/2049
020002-BJ-9				1,2			76.2950		, , ,	2,494,770	0		0	0	1.450		JD	1,663		07/13/2021	12/15/2030
02079K-AF-4	ALPHABET INC	.		1,2	1.0 FE	25,816,617			26,875,000	25,871,270	0	25,820	0	0	2.050	2.230				08/24/2021	08/15/2050
02079K-AG-2	ALTICE FINANCING SA			1,2 1,2	1.0 FE	50,482,467		30 , / 14 , 230	54,042,000	50,585,781	0	52,891	0	0	2.250	2.509			1,215,945	07/07/2021	08/15/2060
02154C-AH-6 02156L-AF-8	ALTICE FINANCING SA			1,2	4.B FE	517,000					0		0	0	5. /50	5.748 5.144	ra				08/15/2029
02156L-AF-8 02156L-AH-4	ALTICE FRANCE SA			1,2	4.B FE	2,945,202			2,949,000	2,945,887	0		0	0	5.125	5.144	AU		151, 136	08/12/2021	10/15/2029
	ALTRIA GROUP INC			1,2	4.B FE		76.5640				0				4.250	5. 536				09/30/2021	
02209S-AM-5 02209S-AQ-6	ALITRIA GROUP INC				2.B FE		74.0780		1,600,000		0			0	4.250	5. 124			68,000	04/10/2019	08/09/2042
02209S-AQ-6	ALTRIA GROUP INC				2.B FE		75.2490	11,287,350		13,738,484	0					l l	MN				
02209S-AR-4 02209S-AV-5	ALTRIA GROUP INC			1.0	2.B FE		66.7460				0	(7,099)		0	5.375				967,500	04/25/2019	01/31/2044
UZZU95-AV-5	MLINIA UNUUT ING	-		1,4	4.0 Ft	10,385,100	100./400	J b, b/4, 600	10,000,000	1	0	[(9,738)	0	0	3.8/5	3.642	mo	113,021	387,500	08/28/2020	09/ 10/2046

## **SCHEDULE D - PART 1**

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CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g	Char	Symbol	Cost	Value	Value	Value	Value					of	of	Paid			A aguira d	Date
		е	n				_				(Decrease)		Recognized	Value			Palu	Accrued	During Year	Acquired	
02209S-BE-2	ALTRIA GROUP INC			1,2	2.B FE	14,964,7		13,756,800	15,000,000	14,973,943	0	1,874	0	0	5.800	5.816	FA	331,083	870,000	02/12/2019	02/14/2039
02209S-BG-7	ALTRIA GROUP INC	·		1,2	2.B FE	514,9		369,702	396,000	511,796	0	(1,279)	0	J0	6.200	4.537	FA	9,343	24,552	06/04/2020	02/14/2059
02209S-BK-8	ALTRIA GROUP INC	·		1,2	2.B FE		3570.8370	7, 119, 119	10,050,000	11,248,870	0	(25,424)	0	0	4.450	3.739		68,326		08/13/2020	05/06/2050
02209S-BL-6	ALTRIA GROUP INC	·		1,2	2.B FE		5475.4160	309,206	410,000	401,012	0	866	0	0	2.450	2.724		4, 102	10,045	07/13/2021	02/04/2032
02209S-BN-2	ALTRIA GROUP INC	·		1,2	2.B FE		3263.1670	5,930,118	9,388,000	8,806,510	0	11,141	0	0	3.700	4.071	FA	141,837	347,356	09/23/2021	02/04/2051
02209S-BP-7	ALTRIA GROUP INC	. <b> </b>		1,2	2.B FE		0065.1740	14,338,280	22,000,000	21,569,717	0	5,232	0	0	4.000	4. 101	FA	359,333	880,000	06/08/2021	02/04/2061
023135-BF-2	AMAZON.COM INC		.	1,2	1.E FE		1388.6970	42,108,901	47,475,000	47,583,546	0	(4,780)	0	0	3.875	3.853	FA	659,210	1,839,656	02/07/2019	08/22/2037
023135-BJ-4	AMAZON.COM INC		.	1,2	1.E FE		1986.4540	881,831	1,020,000	1,207,904	0	(5,243)	0	0	4.050	2.975	FA	14,803	41,310	12/11/2019	08/22/2047
023135-BM-7	AMAZON.COM INC	ļ		1,2	1.E FE	893,4	9386.7290	780,561	900,000	893,875	0	89	0	0	4.250	4.288	FA	13,706		06/13/2018	08/22/2057
023135-BT-2	AMAZON.COM INC			1,2	1.D FE	21,381,8	2263.4510	14,381,169	22,665,000	21,427,417	0	29,606	0	0	2.500	2.783	JD	44,071	566,625	10/07/2021	06/03/2050
023135-BU-9	AMAZON.COM INC			1,2	1.D FE		5360.8650	26,814,076	44,055,000	46, 157, 405	0	(37, 130)	0	0	2.700	2.493	JD	92,516	1, 189, 485	08/24/2021	06/03/2060
023135-BZ-8	AMAZON COM INC			1.2	1.D FE		0081.8430	2.770.386	3,385,000	3.450.800	0	(7.422)	0	0	2.100	1.841	MN	9.675	71,085	07/13/2021	05/12/2031
023135-CB-0	AMAZON COM INC			1,2	1.D FE		2171.6580		3,970,000	4,258,971	0	(6.655)	0	0	3.100	2.725		16,751	123,070	08/18/2021	05/12/2051
023135-CC-8	AMAZON.COM INC		1	1.2	1.D FE		6169.5430	4,005,677	5,760,000	5,786,660	0	22	0	0	3.250	3.229			187,200	06/02/2021	05/12/2061
023551-AF-1	HESS CORP		1	1	2.0 FE		28 . 111.2050	132,112		135.778	0	(2.041)	0	0	7.875	5.325		2,339	9,356	12/20/2013	10/01/2029
023551-AM-6	HESS CORP			1	2.0 FE			303,926	282,000	319,010	0	(2,651)	0	0	7. 125	5.432		5,916		11/19/2013	03/15/2033
02361@-AA-5	AMEREN TRANSMISSION COMPANY OF ILLINOIS			1	1.F FE		7280.8900	33.116.366	40.940.000	42.730.380	0	24.500	0	0	3.430	3.012		479,783	1,404,242	04/22/2021	08/31/2050
02361@-AC-1	SR NT SER B			1	1.F FE		4075.3100		17,413,740	17,413,740		0		0	2.960	2.951			1,404,242	08/25/2022	08/25/2052
	AMEREN ILLINOIS CO			4 0	1.F FE												ΓA	15,218	400.047		
02361D-AR-1	AMEREN ILLINOIS CO			1,2			5179.4880	3,923,210	4,935,600	5,792,003	0	(24,324)			3.700	2.722	JD		182,617	11/06/2020	12/01/2047
02361D-AU-4				1,2	1.F FE		4372.1950	5,559,015	7,700,000		0	(11,219)	0	0	3.250	2.932	MS	73,685		09/10/2020	03/15/2050
02361D-AX-8	AMEREN ILLINOIS CO			1,2	1.F FE		11 66.8680	5,751,985	8,602,000	8,731,161	0	(2,875)	0	0	2.900	2.821	JD	11,087	249,458	08/25/2021	06/15/2051
02364W-BG-9	AMERICA MOVIL SAB DE CV		. C	1,2	1.G FE		85.4280	9,824,220	11,500,000	12,781,501	0	(30,608)	0	0	4.375	3.688			503, 125	05/04/2021	04/22/2049
02364W-BH-7	AMERICA MOVIL SAB DE CV		C	1,2	1.G FE		0091.0600	9, 106,000	10,000,000	9,955,635	0	7,073	0	0	3.625		A0	69,479	362,500	04/15/2019	04/22/2029
02401@-AG-4	GTD SR NT SER G			1,2	2.0		0081.5153	11,412,139	14,000,000	14,000,000	0	0	0	0	3.910	3.909	JJ	229,604	547,400	07/30/2019	07/30/2030
026375-AR-6	AMERICAN GREETINGS CORP			1,2	5.A FE		0295.7790	798,797	834,000	798, 160	0	53,555	0	0	8.750	9.937	AO	2,475	11,725	06/17/2021	04/15/2025
02666T-AC-1	AMERICAN HOMES 4 RENT LP		.	1,2	2.C FE		76.9090	1,538,180	2,000,000	1,974,241	0	2,711	0	0	2.375	2.544	JJ	21,903	48,424	06/30/2021	07/15/2031
02666T-AD-9	AMERICAN HOMES 4 RENT LP			1,2	2.C FE		9262.9390	1,007,024	1,600,000	1,568,397	0	696	0	0	3.375	0. 100	JJ	24,900	55,050	06/30/2021	07/15/2051
02766P-AJ-3	AMERICAN MUSEUM OF NATURAL HISTORY	.		1	1.D FE		0066.1038	1,586,492	2,400,000	2,400,000	0	0	0	0	3. 121	3. 121		34,539	74,904	05/05/2021	07/15/2052
03027X-BA-7	AMERICAN TOWER CORP	ļ	.	1,2	2.C FE		7584.7180	4,659,490	5,500,000	5,579,929	0	(10,488)	0	0	2.900	2.004	JJ	73,547	159,500	02/21/2020	01/15/2030
03027X-BD-1	AMERICAN TOWER CORP	ļ	.	1,2	2.C FE	18, 143, 0	2263.8690	11,496,420	18,000,000	18, 136, 534	0	(2,781)	0	0	3.100	3.058	JD	24,800	558,000	06/30/2021	06/15/2050
03027X-BK-5	AMERICAN TOWER CORP	ļ		1,2	2.C FE		03 61.8070	5, 136, 162	8,310,000	8,205,714	0	2,553	0	0	2.950	3.017	JJ	113,039	245, 145	07/13/2021	01/15/2051
03027X-BM-1	AMERICAN TOWER CORP	ļ		1,2	2.C FE	1,708,6	9581.3330	1,350,128	1,660,000	1,701,692	0	(4,648)	0	0	2.700	2.355	AO	9,462	44,820	07/13/2021	04/15/2031
030981-AK-0	AMERIGAS PARTNERS LP	.		1,2	4.A FE	746,0	0096.0810	716,764	746,000	746,000	0	0	0	0	5.500	5.497	MN	4,673	41,030	12/13/2016	05/20/2025
030981-AL-8	AMERIGAS PARTNERS LP	.	.	1,2	4.A FE	572,3	6193.4850	521,646	558,000	568,756	0	(2,379)	0	0	5.750	5.210	MN	3,654	32,085	06/17/2021	05/20/2027
031100-H#-0	AMETEK, INC.	. <b>.</b>		1,2	2.A		0083.9651	22,471,165	26,762,500	26,762,500	0	0	0	(1,695,000)	1.530		AO	69,382	389,882	10/31/2016	10/31/2028
031162-AW-0	AMGEN INC			1	2.A FE		07 . 106.2680	425,072		445,793	0	(2,049)	0	0	6.375	5.234	JD	2,125		12/20/2013	06/01/2037
031162-CF-5	AMGEN INC	Ĺ	1	1.2	2.A FE		9286.5330	23,658,122	27,340,000	30,648,622	0	(64,657)	0	0	4.663	3.939	JD			01/16/2020	06/15/2051
031162-CR-9	AMGEN INC	Ĺ	1	1.2	2.A FE		5673.8460	3,839,992	5,200,000	5,181,653	n	876	n	0	3. 150	3.177	FA			02/18/2020	02/21/2040
031162-CS-7	AMGEN INC	T	1	1.2	2.A FE		9669.9380	9,980,153	14,270,000	14,820,861	n	(12.857)	n	0	3.375	3. 159	FA	173,916	481,613	08/24/2021	02/21/2050
031162-CW-8	AMGEN INC	· [ · · · ·	1	1.2	2.A FE		3081.4480	203,620	250.000	255, 157	n	(12,657)	n		2.300	2.016		2,013	5,750	07/07/2021	02/21/2030
031162-CY-4	AMGEN INC	· [ · · · · ·	1	1,2	2.A FE		2560.4080	203,620	34,034,000	32,857,531		(595)		0	2.770		MS		942,742	07/07/2021	09/01/2053
	AMGEN INC	·   · · · · ·	1	1.2	2.A FE			5.097.008		7.882.968		1.205		0		3.031	MO		942,742		
031162-DC-1	REGIONS FINANCIAL CORP	·   · · · · ·	1	1,4	2.A FE		6864.2750				0	(88.018)			3.000	5. 147	JJ			08/05/2021	01/15/2052
032165-AD-4		···	1		1		08 . 103.4700			6,873,353	0		0	J0		1		74,250		07/17/2018	11/01/2025
032479-AD-9	ANADARKO FINANCE CO	·		[]	3.A FE		06 . 101.0710	5,311,281	5,255,000	6,481,376	0	(121,216)	0	J0	7.500	4 . 149		65,688		08/08/2019	05/01/2031
032510-AC-3	ANADARKO PETROLEUM CORP		.	1	3.A FE	4,237,2	5391.4530	3,221,889	3,523,000	4, 160, 942	0	(23,750)	0	0	6.200	4.658	MS	64,314	218,426	08/08/2019	03/15/2040

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
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			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	:		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	, ,	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	
	,	е	n	Char							(Decrease)		Recognized	value						Acquired	Date
032511-AL-1	ANADARKO PETROLEUM CORP				3.A FE		. 102.2870	1,022,870	1,000,000	1,014,467	0	(2,306)	0	0	7.000		MN	8,944	70,000	12/20/2013	11/15/2027
032654-AP-0	ANALOG DEVICES INC			1,2	1.G FE	11,809,716	89.1830	10,523,594		11,809,914	0	17	0	0	4.500	4.490	JD		531,000	07/06/2017	12/05/2036
032654-AX-3	ANALOG DEVICES INC	··· ···		1,2	1.G FE	2,003,520			2,000,000	2,003,448	0	(57)	0	0	2.950		A0	14,750	58,344	10/07/2021	10/01/2051
03350W-AB-5	ANDEAVOR LOGISTICS LP	··· ···		1,2	2.A FE	10,656,048		8,701,264	10,400,000	10,640,444	0	(4,099)	0	0	5.200		JD	45,067	540,800	04/25/2019	12/01/2047
03350W-AC-3	ANDEAVOR LOGISTICS LP	··· ···		1,2	2.A FE	9,982,200		9, 185, 800	10,000,000	9,991,053	0	2,226	0	0	4.250		JD	35,417	425,000	11/16/2017	12/01/2027
034863-AR-1	ANGLO AMERICAN CAPITAL PLC	·	C	1	2.B FE			1,686,470	1,748,000	1,748,000	J0	0	0	0	4.750	4.749				04/03/2017	04/10/2027
034863-AW-0	ANGLO AMERICAN CAPITAL PLC	·	C	1,2	2.B FE	24,858,500		24,808,750	25,000,000	24,895,755	0	12,269	0	0	5.625		AO	351,563		03/30/2020	04/01/2030
03512T-AB-7	ANGLOGOLD ASHANTI HOLDINGS PLC		C	1	3.A FE	6,316,400		5,815,680	6,058,000	6,291,816	0	(7,110)	0	0	6.500	6.132	A0	83, 129	393,770	04/18/2019	04/15/2040
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.A FE	7,244,380	94.2770	6,410,836	6,800,000	7, 137, 776	0	(19,518)	0	0	4.700	4. 188	FA	133, 167	319,600	11/15/2016	02/01/2036
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.A FE			5,948,150	6,500,000	8,069,781	0	(45,549)	0	0	4.900	3.365	FA		318,500	07/07/2020	02/01/2046
03523T-BF-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.A FE	578,054		484,751	390,000	533,065	0	(5,749)	0	0	8.200	4.876	JJ	14,746	31,980	07/01/2013	01/15/2039
03523T-BT-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	19,703,443		15,564,039	18,184,200	19,643,953	0	(33,518)	0	0	4.439	3.931		190,588	807, 197	03/19/2021	10/06/2048
035240-AF-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.A FE	5,935,073		5,313,846	5, 105,000	5,736,332	0	(36,604)	0	0	5.875	4.002	JD			12/19/2016	06/15/2035
035240-AM-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	19,711,000		17,981,000	20,000,000	19,762,880		11,351	0	0		4.483	AO		875,000	03/20/2018	04/15/2038
035240-AN-0 035240-AP-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	4, 178, 484	88.0260	3,168,936	3,600,000	4, 156, 066 19, 847, 285		(13,535)			4.600	3.648		34,960	165,600	04/27/2021	04/15/2048
035240-AF-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	5,212,860			4,400,000	5, 175, 331		(42,875)			4.750	3.485	AU		193,250	07/13/2020	04/15/2058
035240-AU-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1.2	2.A FE				16,500,000			(35,737)			4.500	3.485	JD		759,000	02/25/2021	06/01/2060
036752-AH-6	ELEVANCE HEALTH INC			1.2	2.8 FE		88. 1510	4, 192, 462	4,756,000	5,067,156		(33,737)			4.550		MS		216,398	06/21/2019	03/01/2048
036752-AK-9	ELEVANCE HEALTH INC			1.2	2.B FE	10,079,800		7.639.000		10,076,040		(1,626)			3.700	3.654			370,000	04/01/2020	09/15/2049
036752-AM-5	ELEVANCE HEALTH INC			1 2	2.B FE	14,731,688		10 , 154 , 450	14,640,000	14,730,203	0	(1,828)	0	0	3.125		MN		457,500	09/23/2021	05/15/2050
036752-AP-8	ELEVANCE HEALTH INC			1.2	2.B FE	520,625		418.630		517.652	0	(2.021)	0	0	2.550		MS	3.754	12,750	07/07/2021	03/15/2031
036752-AS-2	ELEVANCE HEALTH INC	· · · · · · ·		1.2	2.B FE	5,687,064	75.2840	3,862,069	5, 130,000	5,670,429	0		0	0	3.600	3.034	MS	54.378	184,680	09/16/2021	03/15/2051
037389-BE-2	AON CORP			1.2	2.A FE	3,081,545		2,505,991	2,935,000	3,057,922	0	(15,769)	0	0	2.800	2.162	MN	10.501		07/07/2021	05/15/2030
03740L-AB-8	AON CORP	L	l	1.2	2.A FE		63.4760	4.233.849	6.670.000	6.645.598	0	622	0	0	2.900	2.919			193,430	08/18/2021	08/23/2051
037735-CX-3	APPALACHIAN POWER CO			1.2	1.G FE	3,724,344	82.7900	2,583,048	3,120,000	3,700,934	0	(13,954)	0	0	4.500	3.406	MS	46.800	140,400	04/15/2021	03/01/2049
037735-CY-1	APPALACHIAN POWER CO	L	l	1.2	1.G FE			10,373,104	14,140,000	14,862,679	0	(17, 161)	0	0	3.700		MN	87 . 197	523, 180	04/13/2021	05/01/2050
038222-AG-0	APPLIED MATERIALS INC			1	1.F FE	525,074	. 109.2650	527,750	483,000	516.979	0	(1.028)	0	0	5.850	5.250	JD	1.256	28,256	07/24/2013	06/15/2041
038222-AM-7	APPLIED MATERIALS INC			1,2	1.F FE			903,350	1,000,000	1,160,205	0	(4,340)	0	0	4.350	3.365	A0	10,875	43,500	08/06/2019	04/01/2047
038222-AP-0	APPLIED MATERIALS INC			1,2	1.F FE	7,276,476	68.2950	4,644,060	6,800,000	7,250,413	0	(11,641)	0	0	2.750	2.414	JD	15,583	187,000	09/22/2020	06/01/2050
03842*-CA-2	1ST MTG			1,2	1.E	8,365,000	56.8000	4,751,320	8,365,000	8,365,000	0	0	0	0	2.900	2.900	JD	20,215	242,585	11/20/2020	12/01/2058
038522-AP-3	ARAMARK SERVICES INC			1,2	4.A FE	317,768	97.7750	362,745	371,000	344,242	0	10,290	0	0	5.000	8.568	A0	4,638	18,550	03/23/2020	04/01/2025
038522-AQ-1	ARAMARK SERVICES INC			1,2	4.A FE	355,968	93.4540	326, 154	349,000	353, 159	0	(1,861)	0	0	5.000	4.390	FA	7,271	17,450	06/17/2021	02/01/2028
038522-AR-9	ARAMARK SERVICES INC			1,2	4.A FE	547,000	99.0160	541,618	547,000	547,000	0	0	0	0	6.375	6.371	MN	5,812	34,871	04/22/2020	05/01/2025
039483-AT-9	ARCHER-DANIELS-MIDLAND CO			1	1.F FE	280,947	. 106.9790	267,448	250,000	269,491	0	(1,522)	0	0	5.935	4.918	A0	3,709	14,838	11/19/2013	10/01/2032
039483-AU-6	ARCHER-DANIELS-MIDLAND CO			1	1.F FE	26, 151, 246	. 102.4510	22,231,867	21,700,000	25,395,488	0	(224,627)	0	0	5.375	3.684	MS	343,433		06/24/2019	09/15/2035
039483-BC-5	ARCHER-DANIELS-MIDLAND CO			1	1.F FE	16, 181, 361	. 102.2840	12,887,784	12,600,000	15,783,327	0	(119,079)	0	0	5.765	3.823	MS	242, 130	726,390	06/24/2019	03/01/2041
039483-BQ-4	ARCHER-DANIELS-MIDLAND CO			1,2	1.F FE			4,261,468	4,670,000	5,496,005	0	(19,675)	0	0	4.500		MS	61,878	210, 150	08/01/2019	03/15/2049
039524-AA-1	ARCHES BUYER INC	.		1,2	4.B FE			1,248,637	1,592,000	1,585,987	0	987	0	0	4.250		<b>J</b> D	5,638	67,660	06/22/2021	06/01/2028
039653-AA-8	ARCOSA INC	.		1,2	3.B FE	2,708,095		2,331,091	2,680,000	2,703,860	0	(2,406)	0	0	4.375		A0	24,753	117,250	03/10/2022	04/15/2029
03969Y-AB-4	ARDAGH METAL PACKAGING FINANCE PLC		C	1,2	4.B FE	4, 100, 829		3,253,788	4,102,000	4,101,034	0	151	0	0	4.000	4.004		27,347	164,080	06/17/2021	09/01/2029
040555-CH-5	ARIZONA PUBLIC SERVICE CO			1	1.G FE	12,544,100		9,268,800	10,000,000	11,891,083	0	(115,717)	0	0	5.500	3.624		183,333	550,000	10/20/2016	09/01/2035
040555-CK-8	ARIZONA PUBLIC SERVICE CO	··· ···		1	1.G FE			429,904	400,000	462,266	0	(3,049)	0	0	6.875	5.257		11,458	27,500	10/17/2013	08/01/2036
040555-CU-6	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	6,715,886		4,566,705	6,505,000	6,705,185	0	(5,633)	0	0	3.750	3.548		31,170	243,938	06/25/2021	05/15/2046
040555-DB-7	ARIZONA PUBLIC SERVICE CO	L	1	1,2	1.G FE	12,640,437	66.3480		12,700,000	12,644,294	0	1,632	0	0	3.350	3.375	MN	54,363		05/19/2020	05/15/2050

## **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
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		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
041242-AA-6	ARKO CORP			1,2	4.C FE	3,392,06		2,665,391	3,398,000	3,392,818	0	657	0	0		5. 150	MN	22,252	185,757	11/08/2021	11/15/2029
04317@-AG-3	ARTHUR J GALLAGHER & CO			1	2.B PL		96.7300	38,788,730	40,100,000	40,025,887	0	21,963	0	0	4.730	4.793	FA	653,318	1,896,730	01/24/2017	02/27/2026
04317@-AH-1	ARTHUR J. GALLAGHER & CO			1	2.B PL		95.7300	765,840	800,000	849,261	0	(6,942)	0	0	4.980		FA	13,723	39,840	07/11/2016	02/27/2029
04318@-AF-4	SR NT SER F			1	1.G PL	20,700,00		15,907,950	20,700,000	20,700,000	0	0	0	0		3.100	FA	240,638	0	08/16/2022	08/16/2032
043436-AU-8	ASBURY AUTOMOTIVE GROUP INC			1,2	3.B FE	563,58		491,380	558,000	562,084	0	(678)	0	0	4.500		MS	8,370	25,110	09/14/2020	03/01/2028
043436-AV-6	ASBURY AUTOMOTIVE GROUP INC			1,2	4.A FE	1,337,57		1,086,248	1,294,000	1,330,951	0	(2,663)	0	0	4.750	4.409	MS	20,488	61,465	06/17/2021	03/01/2030
043436-AX-2	ASBURY AUTOMOTIVE GROUP INC			1,2	3.B FE		82.4960	289,561	351,000	351,000	0	0	0	0	5.000	5.000	MN	2,243	17,355	11/04/2021	02/15/2032
04351L-AA-8	ASCENSION HEALTH ALLIANCE			1	1.B FE		94.8110	6,058,423	6,390,000	6,531,239	0	(3,078)	0	0		4.693		39,576	309,723	04/15/2021	11/15/2053
04351L-AB-6	ASCENSION HEALTH ALLIANCE			1	1.B FE		383.1900	2,079,750	2,500,000	2,495,564	0	221	0	0	3.945	0.000	MN	12,602	98,625	09/04/2018	11/15/2046
04352E-AB-1	ASCENSION HEALTH			1,2	1.B FE		76.3870	4,877,310	6,385,000	6,542,814	0	(7,650)	0	0	3.106	2.908		25,341	198,318	07/30/2020	11/15/2039
04609Q-AM-1	ASSOCIATION AMERICAN MEDICAL COLLEGES IL			1	1.E FE		81.2322	4,873,930	6,000,000	6,003,558	0	(237)	0	0	3.017		A0	45,255	181,020	01/23/2020	10/01/2035
04609Q-AN-9	ASSOCIATION OF AMERICAN MEDICAL COLLEGES			1	1.E FE		78.2305	9,778,808	12,500,000	12,549,208	0	(1,968)	0	0		3.285		103,656	414,625	01/23/2020	10/01/2041
04625P-AA-9	ARMOR HOLDCO INC			1,2	5.A FE		74.6730	3,897,184	5,219,000	5, 231, 134	0	82	0	0	8.500	8.476		56,684	443,615	03/03/2022	11/15/2029
046353-AD-0	ASTRAZENECA PLC		. C	1	1.G FE		7 . 112.8660	1,918,722	1,700,000	2, 147,274	0	(21,873)	0	0	6.450	4.056		32,286	109,650	04/30/2013	09/15/2037
046353-AM-0	ASTRAZENECA PLC		. C	1	1.G FE		90.1400	4,056,300	4,500,000	4,936,312	0	(11,719)	0	0	4.375	3.740		24,609	196,875	07/18/2019	11/16/2045
046353-AU-2	ASTRAZENECA PLC		. C	1,2	1.G FE	8,838,19		7,021,944	7,830,000	8,764,778	0	(22, 124)	0	0		3.645		127,509		08/01/2019	08/17/2048
046353-AX-6	ASTRAZENECA PLC		. C	1,2	1.G FE		158.8840	264,978	450,000	368,738	0	1,846	0	0	2. 125	3. 104		3,852	9,563	05/20/2021	08/06/2050
046353-AZ-1	ASTRAZENECA PLC		. C	1,2	1.G FE		70.6250	1,087,625	1,540,000	1,642,090	0	(2,408)	0	0	3.000	2.662		4,235	46,200	07/28/2021	05/28/2051
04650N-AB-0	AT&T INC			1	2.B FE		494.6000	30,571,882	32,317,000	33, 245, 890	0	(31,604)	0	0			MS	576,320	1,728,960	03/28/2019	09/01/2040
04774#-AA-0	ATLANTA FALCONS STADIUM CO LLC			1	2.B PL		84.6115	10,237,162	12,099,026	12,099,026	0	0	0	0		3.590		144,785		08/25/2016	09/01/2042
04916W-AA-2	ATLANTICA SUSTAINABLE INFRASTRUCTURE PLC		. C	1,2	3.A FE		88.8470	1,609,019	1,811,000	1,822,386	0	(1,752)	0	0	4. 125		JD	3,320	74,704	06/17/2021	06/15/2028
049560-AA-3	ATMOS ENERGY CORP			1	1.E FE		7 . 104.4180	5,563,391	5,328,000	5,715,823	0	(58,625)	0	0	6.750	5.219		165,834	359,640	10/17/2013	07/15/2028
049560-AG-0	ATMOS ENERGY CORP			1	1.E FE	3,302,36		3,086,130	3,000,000	3,208,290	0	(12,460)	0	0	5.950	5. 156		37,683	178,500	10/17/2013	10/15/2034
049560-AQ-8	ATMOS ENERGY CORP			1,2	1.G FE		82.0000	7,380,000	9,000,000	8,967,235	0	782	0	0		4. 148		109,313	371,250	02/25/2019	03/15/2049
049560-AW-5	ATMOS ENERGY CORP			1,2	1.G FE		265.1980	1,861,403	2,855,000	2,837,113	0	412	0	0	2.850	2.882		30,739	70,971	09/21/2021	02/15/2052
05256L-AB-9	AUSTRALIA PACIFIC LNG PROCESSING PTY LIM		. C	1	2.B FE		95.5800	23,895,000	25,000,000	25,000,000	0	0	0	0	4.820	4.816		304,597		09/25/2018	09/30/2030
053332-BA-9	AUTOZONE INC			1,2	2.B FE			208,994	270,000	260,031	0	1,129	0	0		2. 153		2,054	4,455	07/13/2021	01/15/2031
053611-AB-5	AVERY DENNISON CORP			1	2.B FE		598.7950		1,500,000	1,510,908	0	(624)	0	0	6.000	5.903		41,500	90,000	12/20/2013	01/15/2033
05367A-AH-6	AVIATION CAPITAL GROUP LLC			1,2	2.C FE		694.2060	28,827,036	30,600,000	30,689,268	0	(32,638)	0	0	4.875	4.744				07/17/2018	10/01/2025
05379B-D#-1		·		2			61.1000			16,700,000	0	0	0	0	3.070	3.070		.,		09/30/2020	09/30/2050
05523R-AC-1 05526D-BB-0	BAE SYSTEMS PLC			1	2.A FE	1,041,56	5 . 100 . 4580		1,000,000		0	(975)	0	0	5.800	5.503 3.827				12/20/2013	10/11/2041
05526D-BB-0	BAT CAPITAL CORP			1,2	2.B FE							22,233		0	4.390					01/30/2018	
05526D-BD-6	BAT CAPITAL CORP			1,2	2.B FE	49,272,62	4 77.7660 3 71.0810	39, 194,064		49,427,732		(3,473)		0	4.390	4.561				02/20/2020	08/15/2037
								. , , .		, , ,		(3,473)					FA				
05526D-BK-0 05526D-BS-3	BAT CAPITAL CORP			1,2	2.B FE		372.6190 577.9890	143,786			0		0	0	4.758	4.628		3,009	9,421	05/14/2021	09/06/2049
	BAT CAPITAL CORP			1,2				319,755			0	(666)	0	0					11,1//		
05526D-BU-8 05537G-AD-7	DAN CAPTIAL CUMP			1,2	2.B FE		665.7580 397.1050		3,060,000		0		0	0	3.984	3.917			121,910	07/13/2021	09/25/2050
05541V-AF-3	BG ENERGY CAPITAL PLC		· · · · · · ·	4	1.E FE		093.5450		2,408,000			(371)		0			MS AO			12/20/2013	10/15/2041
055450-AH-3	BHP BILLITON FINANCE (USA) LTD			'	1.E FE		5 . 104.5010	3.464.208	3.315.000	3.557.372		(3/1)	^		6.420		MS			07/17/2018	03/01/2026
05565E-BS-3	BMW US CAPITAL LLC			1.2	1.F FE		)82.6500		2,500,000			(70,300)		0		2.113				06/10/2021	04/01/2031
05578A-AJ-7	BPCE SA			1,4	1.F FE		)89.6850		7,000,000			(9,077)			3.250		.I.I			01/09/2018	04/01/2031
05579T-5G-7	BNP PARIBAS SA	.			1.E FE	2,787,73								0	4.250	4.220	••	24,961		07/31/2015	10/15/2024
05581K-AA-9	BNP PARIBAS SA	.			2.A FE		097.3770		2,782,000					۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	4.250	4.220		24,961		07/31/2015	10/ 15/2024
05581K-AA-9	BNP PARIBAS SA				2.A FE		595.3750		44.500.000			8.635		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	4.625	4 . 492			2.058.126	03/07/2017	09/28/2025
0000 IN-MU-0	ווען ו אוט אל	.	·   V		J. L.A FE	J	J 00.010U	42,441,8/3	44,500,000		JU	0,030	JU	ı	4.020	4.040	mO		2,000, 120	00/01/2011	00/ 10/ 2021

## **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			l.	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC														-		
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
05606#-AA-1	BIF III HOLTWOOD LLC	-	- "	dilai	2.C PL	10,000,00	_	8,718,000	10,000,000	10,000,000	(Decrease)	Accietion	rtecognized		4.504		IJSD	113,851		02/15/2018	
056752-AG-3	BAIDU INC			1	2.0 PL	7,916,82			7,781,000	7,824,776		(15,865)		0	4.125		ID			11/02/2016	02/15/2033
	I																JU		320,966		
056752-AJ-7	BAIDU INC			1	1.G FE			9,670,710	10,500,000	10,478,688	0	5, 192	0	0	3.625	3.674	JJ		380,625	06/28/2017	07/06/2027
05682*-AC-8	SR NT SER D	.		1,2	1.D PL		073.6200	7,362,000	10,000,000	, ,	0	0	0	0	2.840	2.840	۸٥		284,000	02/09/2021	04/15/2036
05682*-AD-6	SR NT SER F	.					072.1400	7,214,000	10,000,000		0	J	0	0		3.410	AU AO	,	341,000	02/09/2021	04/15/2041
05682*-AF-1	ON IVI DEK F	-		1,2	1.D PL				7,774,500	7,774,500	0	J	0	0	3.330		٠	54,655		04/07/2022	04/15/2037
05682*-AG-9	DAYED HIGHEO HOLDINGS LLO	-		1,2	1.D PL	22,535,00		17, 155, 896	, ,	22,535,000	0		0		3.720	3.720	40	176,975	437,780	04/07/2022	04/15/2042
057224-AZ-0	BAKER HUGHES HOLDINGS LLC BAKER HUGHES HOLDINGS LLC	.		1 2	1.G FE		692.8970	557,382		622,707	0	(796)	0	0		4.805	<i>I</i> II	9,054		12/20/2013	09/15/2040
05723K-AF-7		-		1,2	1.G FE		178.4790	10,665,296	.,,		0		0	0	4.080	4.107	JD	, .	554,472	06/25/2021	12/15/2047
05890J-AA-8	BANCO BILBAO VIZCAYA ARGENTARIA COLOMBIA		· ·   C		3.B FE	11,053,83		10,925,888	11,370,000	11,278,947	0	36,928	0	0	4.875		AO	107,778	554,288	10/01/2015	04/21/2025
05890M-AA-1	BANCO DE CREDITO E INVERSIONES			1	1.G FE			2,950,144	3,200,000	3, 179,540	0	3,922	0	0	3.500	3.647	40	24,578	112,000	10/05/2017	10/12/2027
059165-DX-5	BALTIMORE GAS AND ELECTRIC CO			1	1.G FE		396.8520	968,520	1,000,000	1,003,724	0	(177)	0	0	5.200	5. 153		2,311	52,000	12/20/2013	06/15/2033
059165-EL-0	BALTIMORE GAS AND ELECTRIC CO			1,2	1.F FE		070.7990	11,575,637	16,350,000	16,417,739	0	(1,673)	0	0	3.200	3. 176		154,053	523,200	07/08/2021	09/15/2049
059165-EN-6	BALTIMORE GAS AND ELECTRIC CO			1,2	1.F FE		081.1200	2,028,000	2,500,000	2,496,222	0	445	0	0	2.250	2.270		2,500	56,250	06/07/2021	06/15/2031
059438-AG-6	JPMORGAN CHASE & CO				1.G FE	7,976,32		7,009,475	6,544,000	7,060,339	0	(188, 127)	0	0	7.750		JJ	233,857	507, 160	07/17/2018	07/15/2025
059438-AH-4	JPMORGAN CHASE & CO				1.G FE			18,697,653	17, 100, 000	18,940,288	0	(436,701)	0	0	7.625	4.500	40	275,263	1,303,875	07/17/2018	10/15/2026
059438-AK-7	JPMORGAN CHASE & CO	·			1.G FE		3 . 111.7800	9,769,572	8,740,000	9,861,501	0	(228,303)	0	0	8.000	4.685	40	120,418		08/01/2018	04/29/2027
059514-AC-3	BANCO DE BOGOTA SA	-	C		3.C FE		798.0060	4,286,782	4,374,000	4,356,777	0	4,983	0	0	6.250	6.381	MN	37,209	273,375	12/06/2016	05/12/2026
059514-AE-9	BANCO DE BOGOTA SA	-	C	1,2	3.A FE		091.1200	9,112,000	10,000,000	9,939,795	0	12,044	0	0	4.375	4.521	-A	179,861	437,500	07/31/2017	08/03/2027
05956N-AE-2	BANCO DE CREDITO E INVERSIONES		C	1	1.G FE		099.6290	19,925,800	20,000,000	19,998,072	0	17,053	0	0	4.000	4.031	-A	311, 111	800,000	02/06/2013	02/11/2023
05964H-AB-1	BANCO SANTANDER SA	.	C		1.G FE		095.2770	4,763,850	5,000,000	4,979,188	0	4,483	0	0	4.250	4.358	40	47,222	212,500	04/04/2017	04/11/2027
05968D-AB-6	BANCO INTERNACIONAL DEL PERU SAA - INTER		C	1,2	2.B FE		099.5000	3,414,840	3,432,000	3,431,539	0	9,872	0	0	3.375	3.647	JJ	52,445	115,830	01/25/2018	01/18/2023
05969L-AB-7	BANCO INBURSA SA INSTITUCION DE BANCA MU		C	1,2	2.C FE	5,605,45		5,215,430	5,500,000	5,564,180	0	(14,273)	0	0	4.375	4.057	40	53,472	240,625	11/14/2019	04/11/2027
05971A-AE-1	BANCO BTG PACTUAL SA (CAYMAN ISLANDS BRA		C	1,2	3.C FE		096.5920		2,000,000	1,995,342	0	2,317	0	0	4.500	4.621		42,750	90,000	12/03/2019	01/10/2025
05971K-AA-7	BANCO SANTANDER SA	·			2.B FE		098.7350	4,936,750	5,000,000	5,000,000	0	0	0	0	5. 179	5. 176		30,211	258,950	11/12/2015	11/19/2025
059895-AQ-5	BANGKOK BANK PUBLIC CO LTD (HONG KONG BR		C	1	2.A FE		199.8830	739, 134		739,993	0	35	0	0	5.000	5.001	40	9,044	37,000	09/24/2013	10/03/2023
06050T-JZ-6	BANK OF AMERICA NA				1.G FE	1,142,88		1,025,260	1,000,000	1,104,185	0	(5, 133)	0	0	6.000	4.948	4U	12,667	60,000	11/19/2013	10/15/2036
06051G-GM-5	BANK OF AMERICA CORP			1,2,5	1.G FE		085.5360	70,139,520	82,000,000	82,928,622	0	(46,472)	J0	J0	4.244	4. 137		647,682	3,480,080	02/06/2019	04/24/2038
06051G-HQ-5 06051G-HS-1	BANK OF AMERICA CORP			1,2,5 1,2,5	1.G FE		090.8380	27,705,590	30,500,000	30,525,617	0	(3,310)	0	l	3.974	3.959	-A MS	484,828		02/04/2019	02/07/2030
										. , ,	0	0									
06654D-AC-1	BANNER HEALTH BANNER HEALTH			1,2	1.D FE		669.5850		10,625,000	10,649,348	0	(577)	0	0 0	3.181		JJ		337,981	10/30/2020	01/01/2050
06654D-AE-7				1,2			065.1910		, ,	' '	0	0	0	0 n	2.913	2.913		, .		10/20/2020	01/01/2051
06654D-AG-2	BANNER HEALTH			1,2	1.D FE		073.1320	1,828,300	2,500,000	2,500,000	0		0	0	2.907	2.907			47,844	10/21/2021	01/01/2042
066836-AB-3	BAPTIST HEALTH SOUTH FLORIDA INC	-		1	1.E FE		983.8870	2,684,384	3,200,000	3,233,283	0	(816)	0	0	4.342	4.261		17,754		12/26/2018	11/15/2041
066836-AC-1	BAPTIST HEALTH SOUTH FLORIDA INC			1,2	1.E FE	3,636,72			3,635,000	3,636,816	0	50	0	0	3. 115	3. 113		14,468	143,110	08/04/2021	11/15/2071
06684Q-AB-8	BAPTIST HEALTHCARE SYSTEM INC			1,2	1.E FE		271.0330	4,844,451	6,820,000	7,058,938	0	(5, 152)	0	0	3.540	3.341		91,206	241,428	06/28/2021	08/15/2050
06738E-BS-3 06759*-AA-8	BARCLAYS PLC	.		4	2.B FE		067.6540		16,200,000	16,200,000	0	J	0	0	3.811	3.811		190,359	617,382	03/03/2021	03/10/2042
06759*-AA-8 06849A-AB-5	BARRICK INTERNATIONAL (BARBADOS) CORP	-			2.0	25,097,58			25,097,581	25,097,581	0	1,534		0	6.350		MS AO	241,913		03/21/2022	03/21/2032
070101-AH-3	BASIN ELECTRIC POWER COOPERATIVE			1 2	1.G FE		075.9130				0	(21, 145)		l	4.750		40 40			11/20/2009	04/26/2047
07086*-AA-0	SR SECD NT	.		1,4	1.F FE						0	(∠1, 145)		0	4.750	4.590				05/03/2018	
	BAXTER INTERNATIONAL INC			[	2.B PL		081.7473 6 . 101.1240			20,000,000	0	(4,808)	0	l	6.250	1	IDSD	232,050	918,000	11/19/2013	05/03/2033
071813-AX-7 071813-BP-3	BAXTER INTERNATIONAL INC	.		1.2	2.B FE		271.4770			828,282	0	(4,808)	0	0	3.500	2.675	JU			11/19/2013	12/01/2037
		.		.,						, , ,	0	. , , , ,	0	l				,			
072722-AE-1	BAYCARE HEALTH SYSTEM INC	.		1,2	1.0 FE		3	198,795	250,000	309,444	0	(1,467)	0	l	3.831	2.610		1,224	9,578	09/17/2020	11/15/2050
072732-AC-4	BAYER CORP			1	2.B FE	J 16,0/3,0/	J. 102.4940	14,041,678		15,099,141	0	(238, 165)	0	<b>J</b> 0	6.650	4.400	-A	344, 174	911,050	08/01/2018	02/15/2028

## **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Coc		6	7		Fair Value	10	11		e in Book/Adjı	usted Carryin					nterest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
			_		Desig-									Foreign							
			F		nation Modifier								Current Year's	Exchange							
			0		and		Rate					Current	Other-	Change in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
07274N-AN-3	BAYER US FINANCE II LLC			1,2	2.B FE			26,178,300	30,000,000	29, 104, 019	0	39,665	0	0	4.625	4.901	JD	23, 125		01/30/2019	06/25/2038
07274N-AY-9	BAYER US FINANCE II LLC			1	2.B FE	8,024,00		7,390,050	7,500,000	7,713,290	0	(74,931)	0	0	5.500	4.338	FA	155,833	412,500	07/12/2018	08/15/2025
07274N-AZ-6	BAYER US FINANCE II LLC			1,2	2.B FE	8,925,30	086.3240		10,000,000	9, 124, 631	0	54,915	0	0	4.200	5.219	JJ	193,667	420,000	01/31/2019	07/15/2034
07274N-BA-0	BAYER US FINANCE II LLC			1	2.B FE	2,729,28	594.5630	2,458,638	2,600,000	2,705,537	0	(5,711)	0	0	5.500	5.060	JJ	59,981	143,000	07/12/2018	07/30/2035
07274N-BC-6	BAYER US FINANCE II LLC			1	2.B FE		693.7580	187,516	200,000	217,782	0	(750)	0	0	5.875	5.034		2,481	11,750	07/12/2018	04/15/2038
072863-AC-7	BAYLOR SCOTT & WHITE HOLDINGS	.		1,2	1.D FE	861,78		615,784	730,000	854,926	0	(3,793)	0	0	4. 185	3. 117	MN	3,904	30,551	02/26/2021	11/15/2045
073685-AF-6	BEACON ROOFING SUPPLY INC	.		1,2	3.C FE		393.7310	1,001,984	1,069,000	1,081,068	0	(2,762)	0	0	4.500	4. 180	MN	6, 147	48, 105	02/24/2020	11/15/2026
075887-BG-3	BECTON DICKINSON AND CO			1,2	2.B FE		288.9860	8,929,745	10,035,000	10,702,637	0	(18,355)	0	0		4.210		20,895	470,140	06/21/2019	12/15/2044
075887-CK-3	BECTON DICKINSON AND CO			1,2	2.B FE	9,737,96		6, 151, 440	8,000,000	9,640,521	0	(40,835)	0	0	3.794	2.714		34,568		07/28/2020	05/20/2050
0778FP-AF-6	BELL TELEPHONE COMPANY OF CANADA OR BELL		C	1,2	2.A FE	16,903,89		12,279,258	16,950,000	16,907,543	0	1,705	0	0	3.650	3.664		178,728	618,675	03/12/2021	03/17/2051
07831C-AA-1	BELLRING BRANDS INC			1,2	4.C FE		096.7040	253,364	262,000	262,000	0	0		0	7.000	7.000		5,400	9,425	03/01/2022	03/15/2030
079857-AH-1 084423-AP-7	W R BERKLEY CORP			1	2.8 FE		4 . 109.4140 3 . 101.7900	1.017.900		420,399		(4,395)		0	7.875	6.016				11/19/2013 10/17/2013	02/15/2030
084423-AU-6	W R BERKLEY CORP			1.2	2.A FE		076.1790		4,000,000					0	4.000	4.027		23,611		05/05/2020	05/12/2050
084423-AV-4	W R BERKLEY CORP			1,2	2.A FE	3,033,35			2,840,000	3,028,239	0	(3,914)	0	0	3.550	3. 196			100,820	10/14/2021	03/30/2052
08860H-AA-2	BHART I AIRTEL LTD		С	1	2.0 FE	4,717,00		4,557,167	4,700,000	4,707,303	0	(2,470)	0	0	4.375	4.307				11/27/2017	06/10/2025
08861J-AB-5	BHARTI AIRTEL INTERNATIONAL NETHERLANDS		C	1	2.0 FE		999.4460	829,380	834.000	833,911	0	65	0	0	5.350	1	MN	5.082	44,619	05/12/2014	05/20/2024
088880-AA-6	SAFE HARBOR			1	2.C PL		095.3300	19.066.000	20,000,000	20,000,000	0	0	0	0	4.610	4.610	MJSD	233.061	691,500	12/16/2016	12/31/2026
09031W-AA-1	BIMBO BAKERIES USA INC			1,2	2.B FE		075.8500	4,551,000	6,000,000	5,902,196	0	2,084	0	0	4.000		MN	29,333	240,000	05/12/2021	05/17/2051
09062X-AK-9	BIOGEN INC			1,2	2.B FE		0 67.0060	23,423,957	34,958,000	34,953,807	0		0	0	3.250	3.250	FA	429,207		08/31/2021	02/15/2051
092113-AH-2	BLACK HILLS CORP			1,2	2.A FE	19,775,75	699.0800	19,419,680	19,600,000	19,628,168	0	(40,008)	0	0	4.250	4.025	MN	71,731	833,000	09/17/2018	11/30/2023
092113-AN-9	BLACK HILLS CORP			1,2	2.A FE	2,486,37	576.1370	1,903,425	2,500,000	2,488,253	0	311	0	0	4.200	4.231	MS	30,917	105,000	08/10/2016	09/15/2046
092113-AQ-2	BLACK HILLS CORP			1,2	2.A FE		088.2450	8,824,500	10,000,000	9,966,026	0	2,990	0	0	4.350	4.391		72,500	435,000	08/14/2018	05/01/2033
092114-AB-3	BLACK HILLS POWER INC	.		1	1.F FE		4 . 102.7360	678,058	660,000	743,297	0	(3,052)	0	0	6. 125	5.007		6,738	40,425	10/17/2013	11/01/2039
092174-AA-9	BLACK KNIGHT INFOSERV LLC			1,2	3.C FE		287.2000	1,308,872	1,501,000	1,505,438	0	(688)	0	0	3.625		MS	18, 137	54,411	06/17/2021	09/01/2028
09261H-B*-7	SR NT SER D	.		1,2	2.C FE		098.4700	2,954,100	3,000,000	2,964,116	0	1,406	0	0	7.490	7.795		49,933	0	10/11/2022	10/11/2027
093645-AJ-8	BLOCK COMMUNICATIONS INC			1,2	4.A FE		287.2790	1,045,602	1,198,000	1,208,560	0	(1,749)	0	0	4.875		MS	19,468	58,403	12/15/2021	03/01/2028
097023-AE-5 097023-AK-1	BOEING CO BOEING CO				2.C FE		3 . 117.9760	3,067,376	2,600,000 2,764,000		0	(59,751)	0	0	8.750	5.062	MS AO		227,500	11/19/2013	09/15/2031
097023-AK-1 097023-BS-3	BOEING CO			1.2	2.0 FE		0 . 110.9590 964.8850		2,764,000		0	(24, 143)	0	0	3.375		.ID		217,665	10/17/2013	04/15/2043
097023-BV-6	BOEING CO			1,2	2.0 FE		066.6260		8.500.000		n	(875)	n	0	3.650	3.725	•• •••••			04/27/2021	03/01/2047
097023-BZ-7	BOEING CO			1.2	2.0 FE		666.4640	7.740.397	11,646,000		n	9.427	n	0	3.625	3.840		140,723		04/27/2021	03/01/2047
097023-CB-9	BOEING CO			1,2	2.0 FE		269.1210	2,476,605	3,583,000	3,778,979	0	(4.625)	0	0	3.850	3.522				12/08/2020	11/01/2048
097023-CE-3	BOEING CO			1.2	2.0 FE		072.3540	8.682.480	12.000.000	11,569,783	0	19.103	0	0	3.500	3.799		140,000	420,000	02/13/2019	03/01/2039
097023-CF-0	BOEING CO			1,2	2.0 FE		064.3740	9,269,856	14,400,000	14,402,547	0	(385)	0	0	3.825	3.820			550,800	02/18/2021	03/01/2059
097023-CJ-2	BOEING CO			1,2	2.C FE		079.7990	11,969,850	15,000,000	14,963,122	0	3,085	0	0	3.600	3.626	MN	90,000	540,000	04/30/2019	05/01/2034
097023-CK-9	BOEING CO			1,2	2.C FE	19,783,73	570.4880	13,886,136	19,700,000	19,779,989	0	(1,546)	0	0	3.900	3.873	MN	128,050	768,300	04/27/2021	05/01/2049
097023-CN-3	BOEING CO	.		1,2	2.C FE	5,047,15	084.6470	4,232,350	5,000,000	5,039,093	0	(4,996)	0	0	2.950	2.823	FA	61,458	147,500	05/06/2021	02/01/2030
097023-CQ-6	BOEING CO	.		1,2	2.C FE	31,282,39		21,885,275	31,750,000	31,295,628	0	9,645	0	0	3.750	3.833		496,094	1,190,625	04/27/2021	02/01/2050
097023-CR-4	BOEING CO			1,2	2.C FE		067.1250	13,425,000	20,000,000	21,784,775	0	(23,668)	0	0	3.950	3.512		329, 167	790,000	11/19/2019	08/01/2059
09778P-AC-9	BON SECOURS MERCY HEALTH INC	.		1,2	1.E FE		264.5760	1,620,858	2,510,000	2,518,262	0	(167)	0	0	3.205	3. 187		6,704	80,446	10/30/2020	06/01/2050
09951L-AA-1	BOOZ ALLEN HAMILTON INC			1,2	3.C FE		689.1560	735,537	825,000	833,598	0	(1,380)	0	0	3.875	3.663				12/14/2020	09/01/2028
09951L-AB-9	BOOZ ALLEN HAMILTON INC			1,2	3.C FE		788.6250	208,269	235,000	237,085	0	(272)	0	0	4.000	3.844		4,700	9,766	06/17/2021	07/01/2029
10112R-AW-4	BOSTON PROPERTIES LP			1,2	2.A FE		698.2620	7, 173, 126	7,300,000	7,317,414	0	(19,842)	0	0	3.800	3.506		115,583	277,400	02/09/2017	02/01/2024
10112R-BA-1	BOSTON PROPERTIES LP			1,2	2.A FE	19,928,20	092.8500	18,570,000	20,000,000	19,957,436	0		0	0	4.500	4.541	JD	75,000	900,000	11/13/2018	12/01/2028

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	g Value			l	nterest		Da	tes
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
101137-AT-4	BOSTON SCIENTIFIC CORP	_	- ''	1 0	2.A FE	8,785,915		7,626,710	8,500,000	8,748,262	(Decircuse)	(11,301)	1 CCCOGITIZEG	value ^	4.550		MS	128,917	386,750	06/21/2019	03/01/2039
101137-AU-1	BOSTON SCIENTIFIC CORP			1.2	2.A FE		90.2920		29,300,000	33,670,749		(11,301)			4.700		MS	459,033		07/01/2020	03/01/2049
				1,2						1, 191,344							MN	7.180			
103557-AC-8 10373Q-AZ-3	BOYNE USA INC			1,2	4.B FE	1, 193, 140 8,664,827			1,183,000			(1,082)			4.750		MN			04/15/2021	05/15/2029
10373Q-AZ-3 10373Q-BG-4	BP CAPITAL MARKETS AMERICA INC	ļ		1,4	1.F FE		95.2480					(11.977)			3.588	-	AU	530.648		07/29/2020	04/14/202/
10373Q-BG-4	BP CAPITAL MARKETS AMERICA INC	ļ		1.2	1.F FE		63.8920		17.960.000			(11,977)			2.772	3.054	MNI			11/04/2020	11/10/2050
10373Q-BN-9	BP CAPITAL MARKETS AMERICA INC	ļ		1,4	1.F FE				6,700,000						2.772	2.945	ID			01/14/2020	06/04/2051
10373Q-BP-4	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE					10,055,658					3.379	3.399	JD		341,279	06/14/2021	
10373Q-BS-8	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE		66.5890			6,665,000		003			3.3/9		MS	57.783		09/14/2021	02/08/2061
105340-AP-8	BRANDYWINE OPERATING PARTNERSHIP LP			1.2	2.0 FE					10,707,429		(95,779)			4.550	_	AO	113,750	455,000	10/03/2019	10/01/2029
10549P-AG-6	BROOKFIELD CORP		٠	1,2	1.G FE	5,365,830		4.869.707	4,543,400	5.086.684		(38,179)			7.375	5.800	MC			11/19/2013	03/01/2033
10554C-AA-0	BRASKEM AMERICA FINANCE CO		·····	1 0	2.0 FE	4,480,000		3,790,800	4,000,000	4,468,699		(30, 103)			7. 125	6.049	III	125,875		02/23/2022	07/22/2041
10554T-AD-7	BRASKEM NETHERLANDS FINANCE BV			1,2	2.0 FE	729,750		637 . 133	750.000	731.492					4.500	-	JJ		16,875	03/21/2022	01/31/2030
110122-CQ-9	BRISTOL-MYERS SQUIBB CO		·····	1.2	1.F FE	8,520,759		7,622,582	8,550,000	8,526,875		1,742			4. 125	4. 148			352,688	05/07/2019	06/15/2039
110122-00-7	BRISTOL-MYERS SQUIBB CO			1 2	1.F FE		86.4890	15, 189, 198	17,562,000	19,074,020	0	(36,323)	0	0	4. 125	3.715		134,764	746,385	01/16/2020	10/26/2049
110122-DD-7	BRISTOL-MYERS SQUIBB CO			1.2	1.F FE			14,506,728	15,200,000	15, 189, 184	0	2,580	0	0	3.450	3.466		67.007	524,400	10/31/2017	11/15/2027
110122-DE-5	BRISTOL-MYERS SQUIBB CO			1.2	1.F FE		96.5880	28,976,400	30,000,000	29,945,637	0	9.970	0	0	3.900	3.939				02/08/2018	02/20/2028
110122-DG-0	BRISTOL-MYERS SQUIBB CO			1	1.F FE			949,730	1,000,000	1,007,107	0	(127)	0	0	5.250	5. 193		19.833		12/20/2013	08/15/2043
110122-DK-1	BRISTOL-MYERS SQUIBB CO			1 2	1.F FE	20,781,570		15,904,440	18,000,000	20,587,890	0	(68.718)	0	0	4.350	3.459	MN	100,050	783,000	01/08/2020	11/15/2047
110122-DS-4	BRISTOL-MYERS SQUIBB CO			1.2	1.F FE			315,795	500.000	486.750	0	326	0	0	2.550		MN	1.700	12,750	08/24/2021	11/13/2050
11041R-AL-2	BAE SYSTEMS FINANCE INC			1	2.B FE	6,716,792		5,883,470	5,446,800	5,964,634	0	(99,319)	0	0	7.500	5. 108	JJ	204,255	408,510	10/17/2013	07/01/2027
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC		C	1	2.B FE	10,544,050	. 119.3680		7,000,000	9,337,178	0	(239,984)	0	0	9.625	4.557	JD	29,944	673,750	12/18/2019	12/15/2030
11120V-AF-0	BRIXMOR OPERATING PARTNERSHIP LP			1,2	2.C FE		97.0800	29,366,700	30,250,000	29,921,585	0	217,064	0	0	3.650	4.429	JD	49,072		05/18/2018	06/15/2024
11134#-AC-6	BROADSTONE NET LEASE, INC.			1	2.B FE	15,000,000	90.6236	13,593,538	15,000,000	15,000,000	0	0	0	0	5. 190	5. 189	JJ	387,088	778,500	07/02/2018	07/02/2030
11134L-AH-2	BROADCOM CORP			1,2	2.C FE	7,532,558	94.6700	7,162,732	7,566,000	7,551,576	0	3,574	0	0	3.875	3.926	JJ		293, 183	01/11/2017	01/15/2027
11135F-BF-7	BROADCOM INC			1,2	2.C FE	2,374,850	74.9590	1,873,975	2,500,000	2,389,842	0	9, 172	0	0	2.600	3.111	FA	24,556	65,000	05/06/2021	02/15/2033
11135F-BG-5	BROADCOM INC			1,2	2.C FE	61,048,340	69.7620	43,259,416	62,010,000	61,086,654	0	18,546	0	0	3.750	3.835	FA	878,475	2,325,375	12/07/2021	02/15/2051
11135F-BJ-9	BROADCOM INC			1,2	2.C FE	12,357,096		8,877,284	12,400,000	12,360,625	0	1,805	0	0	3.500	3.524	FA	163,956	434,000	01/04/2021	02/15/2041
11271#-AB-1	BROOKFIELD DISTRICT ENERGY FINANCE LLC			1	2.A PL	20 , 257 , 430		19,215,980	20,300,000	20,282,255	0	4,372	0	0	4.020	4.044	MN	108,808	816,060	01/24/2017	11/13/2026
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LLC			1,2	2.B PL	15,000,000		13,793,559	15,000,000	15,000,000	0	0	0	0	4.398	4.398		166,758	494,775	07/10/2017	07/10/2032
114259-AU-8	BROOKLYN UNION GAS CO		C	1,2	2.A FE		76.8660	6,917,940	9,000,000	9,000,000	0	0	0	0	4.487	4.487	MS	131,245	403,830	02/27/2019	03/04/2049
114474-B#-5	BROOKSHIRE GROCERY COMPANY			1	3.B YE	391,344		393,848	391,344	391,346	0	2	0	0	8.050	8.049		2,625	31,670	11/16/2011	10/01/2023
114474-B*-9	BROOKSHIRE GROCERY COMPANY			1	3.B YE	6,753,877		6,751,759	6,753,877	6,753,877	0	0	0	0	6.050		N/A	34,051	385,962	11/16/2011	11/01/2026
114474-B@-7	BROOKSHIRE GROCERY COMPANY			1	3.B YE		. 100.0533	65,415	65,380	65,380	0	0	0	0	7.260	7.160		396	4,802	11/16/2011	01/02/2023
114474-C*-8	BROOKSHIRE GROCERY COMPANY			1	3.B YE		. 100.6399	619,867	615,926	615,930	0	3	0	0	8.050	8.049		4, 132	49,838	11/16/2011	10/01/2023
114474-C0-6	BROOKSHIRE GROCERY COMPANY			1	3.B YE	412,227		414,865	412,227	412,229	0	2	0	0	8.050	8.049		2,765	33,355	11/16/2011	10/01/2023
114474-D0-5	BROOKSHIRE GROCERY COMPANY			1	3.B YE	8,119,767			8,119,767	8,119,771	0	(1)	0	0	5.250		MON	35,524	426,877	11/28/2012	11/28/2027
114474-E*-6	BROUKSHIRE GROCERY COMPANY	··· ···		1	3.B YE	3,683,969	99.1800	3,276,638	3,303,729	3,500,595	0	(30,448)	0	0	5.650		MON	15,555	185,708	02/02/2017	11/01/2028
115236-AC-5	BROWN & BROWN INC	··· ···		1,2	2.0 FE	411,423		312,584		411,229	0	(137)	0	0	2.375	2.333		2,867	9,738	07/13/2021	03/15/2031
11575T-AC-2	BROWN UNIVERSITY			1,2	1.B FE	5,066,624		3,250,268	4,600,000	5,041,247	0	(11,306)	0	0	2.924	2.439				09/15/2020	09/01/2050
117043-AG-4	BRUNSWICK CORP	··· ···		1	2.B FE	15,542,010		14,388,030	13,500,000	14,656,353	0	(218,470)	0	0	7. 125	5.010			961,875	08/01/2018	08/01/2027
120568-BC-3	BURLINGTON NORTHERN SANTA FE LLC			1,2	2.B FE 1.D FE	997,220		820,880	1,000,000	997,644	0	270	0	0	2.750	2.782		3,590		05/07/2021	05/14/2031
12189L-BC-4				1,2				602,482					0		-	-		1,296		12/22/2021	06/15/2048
12189L-BG-5 12201P-AB-2	BURLINGTON NORTHERN SANTA FE LLC	····		1,4	1.D FE				5,000,000	4,988,959		(171.587)	0		3.300	3.312				03/29/2021	09/15/2051
1220 IY-AB-2	DOUNT LING LONG RESOURCES FFC	ļ	l	I	i.r ft	13,925,5/1	<u>. 113.45</u> 10	12, 180,099	10,736,000	12,603,402	0	(1/1,58/)	0	0	1.200	4.721	ΓA	J292,U19		1 1/ 19/2013	08/13/2031

## **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod		6	7		air Value	10	11			usted Carryin					nterest	-		tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
12470@-AC-8	SR NT		.	1,2	1.G YE	10,670,000	77.4800	8,267,116	10,670,000	10,670,000	0	0	0	0	2.650	2.650	JJ	136,665	282,755	01/07/2021	01/07/2033
124765-F@-2	USD SR NT SER H	.		1	2.C PL		91.1000	1,822,000	2,000,000	2,000,000	0	0	0	0	4.470	4.469	MS	26,820	89,400	03/13/2019	03/13/2031
124857-AF-0	PARAMOUNT GLOBAL			1,2	2.B FE	520,418		421,852	483,000	512,723	0	(1,000)	0	0	5.900	5.349	A0	6,016	28,497	07/24/2013	10/15/2040
124857-AJ-2	PARAMOUNT GLOBAL		.	1,2	2.B FE	707,896		518,679	700,000	706,355	0	(183)	0	0	4.850		JJ	16,975	33,950	05/22/2013	07/01/2042
124857-AN-3	PARAMOUNT GLOBAL		.	1,2	2.B FE	11,673,533		7,293,572	10,390,000	11,593,515	0	(35,453)	0	0	4.600	3.804	JJ	220,383	477,940	01/07/2021	01/15/2045
1248EP-BR-3	CCO HOLDINGS LLC	.		1,2	3.C FE	2,271,410			2,306,000	2,289,350	0	4,627	0	0	5.500	5.739	MN	21, 138	126,830	09/05/2018	05/01/2026
1248EP-BT-9	CCO HOLDINGS LLC	.	.	1,2	3.C FE	1,023,353		941,518	1,009,000	1,021,385	0	(1,968)	0	0	5. 125	4.806	MN	8,619	51,711	03/02/2022	05/01/2027
1248EP-CB-7	CCO HOLDINGS LLC			2	3.C FE		90.3930	334,454	370,000	375,715	0	(705)	0	0	5.375	5.089		1,657	19,888	06/25/2019	06/01/2029
1248EP-CD-3	CCO HOLDINGS LLC	.	.	1,2	3.C FE		86.3690	3,662,909	4,241,000	4,413,455	0	(41,092)	0	0	4.750	3.605		67,149	201,448	06/17/2021	03/01/2030
1248EP-CE-1	CCO HOLDINGS LLC			1,2	3.C FE		82.8020	801,523	968,000	992,374	0	(2,764)	0	0	4.500	4.095	FA	16,456	43,560	11/08/2021	08/15/2030
1248EP-CN-1	CCO HOLDINGS LLC			1,2	3.C FE	1,266,950	79.6000	1,010,920	1,270,000	1,267,598	0	239	0	0	4.500	4.524	MN	9,525	57, 150	03/09/2020	05/01/2032
12504P-AD-2	CBOM FINANCE PLC		. C	2	6. *		19.9010	159,208	800,000	78,031	0	9,316	733,909	0		94.589	A0	48,056	30,000	03/30/2017	10/05/2027
12511V-AA-6	CDI ESCROW ISSUER INC		.	1,2	4.A FE		90.1570	310,140	344,000	344,000	0	0	0	0	5.750	0.700	A0	4,945	9,231	03/30/2022	04/01/2030
12542R-J*-2	CHS INC	.	.	1	2.0	1,774,080		1,797,840	1,800,000	1,799,682	0	4,802	0	0	4.390	4.667	JJ	34,242	79,020	02/02/2017	01/25/2023
12542R-K*-0	CHS INC.	.	.	1	2.0		95.1400	9,333,234	9,810,000	9,933,123	0	(21,469)	0	0	4.740		JJ	201,497	464,994	01/24/2017	01/25/2028
12543D-BC-3	CHS/COMMUNITY HEALTH SYSTEMS INC	.	.	1,2	4.B FE	1,210,593	91.1670	1,098,562	1,205,000	1,204,895	0	(3,544)	0	0	8.000	7.629	MS	28,384	96,400	09/24/2020	03/15/2026
125509-AZ-2	CIGNA HOLDING CO				2.A FE		. 109.3480	481, 131	440,000	484,583	0	(8,829)	0	0	7.875	5.249		4,428	34,650	11/19/2013	05/15/2027
125509-BH-1	CIGNA HOLDING CO		.	1	2.A FE	702, 187	99.4640	596,784	600,000	674,425	0	(3,631)	0	0	6. 150	4.907	MN	4,715	36,900	10/17/2013	11/15/2036
125509-BW-8	CIGNA HOLDING CO		.	1,2	2.A FE		72.4890	670,523	925,000	853,111	0	1,606	0	0	3.875	4.393	A0	7,567	35,844	06/19/2019	10/15/2047
125523-AH-3	CIGNA CORP		.	1,2	2.A FE	5, 167, 422		4,821,171	4,998,000	5, 107, 921	0	(16,949)	0	0	4.375	3.929	A0	46, 162	218,663	05/07/2019	10/15/2028
125523-AJ-9	CIGNA CORP			1,2	2.A FE			30,565,336	32,800,000	33,350,966	0	(23,595)	0	0	4.800	4.644		594,773	1,574,400	05/07/2019	08/15/2038
125523-AK-6	CIGNA CORP		.	1,2	2.A FE	29,213,195		25,871,730	28,500,000	29, 179, 073	0	(11,785)	0	0	4.900		<b>J</b> D	62,067	1,396,500	06/21/2019	12/15/2048
125523-BK-5	CIGNA CORP			1,2	2.A FE	597,891		405,216	525,000	593,312	0	(1,853)	0	0	3.875	3. 108		4,295	20,344	06/17/2020	10/15/2047
125523-CF-5	CIGNA CORP		.	1,2	2.A FE	14,242,051		10,179,603	11,323,000	14,045,453	0	(77,448)	0	0	4.800	3.301		250,616	543,504	05/21/2020	07/15/2046
125523-CK-4	CIGNA CORP			1,2	2.A FE			22,634,645	31,900,000	34,366,615	0	(59,867)	0	0	3.400	2.977		319,354	1,084,600	07/22/2021	03/15/2050
125523-CM-0	CIGNA CORP		.	1,2	2.A FE	1,388,552		1,112,358	1,360,000	1,384,460	0	(2,790)	0	0	2.375	2. 128		9,511	32,300	07/13/2021	03/15/2031
125523-CQ-1	CIGNA CORP		.	1,2	2.A FE	8,294,205		5,608,982	7,850,000	8,280,418	0	(9,671)	0	0	3.400	3. 103		78,587	266,900	08/24/2021	03/15/2051
12563D-AB-1	CK HUTCHISON INTERNATIONAL (19) (II) LTD	.	. C	2	1.F FE	2,506,500		1,584,405	2,250,000	2,493,042	0	(6,222)	0	0	3.375	2.791		24,258	75,938	10/15/2020	09/06/2049
12564C-AB-2	CK HUTCHISON INTERNATIONAL (19) LTD	.	. C	2	1.F FE	1,984,740		1,830,240	2,000,000	1,989,825	0	1,465	0	0	3.625	3.716		16,111	72,500	04/08/2019	04/11/2029
12564H-AB-1	CK HUTCHISON INTERNATIONAL (20) LTD	.	. C	2	1.F FE	5,452,755		3,875,025	5,500,000	5,455,437	0	1,142	0	0	3.375	3.421		27,328	185,625	05/05/2020	05/08/2050
125896-BL-3	CMS ENERGY CORP	.	.	1,2	2.B FE	964,545		765,956	910,000	953,569	0	(1,362)	0	0	4.700	4.337		10,811	42,770	04/30/2013	03/31/2043
12594K-AB-8	CNH INDUSTRIAL NV		. C	1,2	2.B FE	9,929,400		9,407,200	10,000,000	9,962,641	0		0	0	3.850	3.934		49, 194	385,000	01/31/2018	11/15/2027
12610#-AB-9	SR NT SER B	.	-	1	2.B	17,000,000		14,218,800	17,000,000	17,000,000	0	0	0	0	3.480		A0	100,243	591,600	10/30/2019	10/30/2031
12610#-AD-5	SR NT SER D	.	.	1,2	2.B	8,500,000		6,633,400	8,500,000	8,500,000	0	0	0	0	2.940	2.940	MN	39,568	249,900	09/16/2020	09/16/2032
12610#-AF-0	CBRE U.S. CORE PARTNERS REIT OPERATING,	.	-	1,2	2.B	5,070,000		3,829,371	5,070,000	5,070,000	0	0	0	0	2.910	2.910		51,228	147,537	08/26/2021	08/26/2033
12610#-AH-6	GREEN SR NT SER H			1,2	2.B		73.9700	3,143,725	4,250,000	4,250,000	0	0	0	0	2.830		JJ	58 , 133	60,472	01/06/2022	01/07/2034
126117-AV-2	CNA FINANCIAL CORP	.	-	1,2	2.B FE	9,990,200		9,142,900	10,000,000	9,994,025	0	1,218	0	0	3.900	3.910		65,000	390,000	05/01/2019	05/01/2029
126117-AW-0	CNA FINANCIAL CORP	.	.	1,2	2.B FE	756,602		606,575	770,000	758,635	0	1,359	0	0	2.050	2.262		5,963	15,785	06/29/2021	08/15/2030
126307-AZ-0	CSC HOLDINGS LLC	-	-	1,2	4.A FE	2,830,480			2,822,000	2,823,218	0	(6,038)	0	0	6.500	6.273			183,430	06/17/2021	02/01/2029
126307-BA-4	CSC HOLDINGS LLC	.	.	1,2	5.A FE	2,932,509		1,618,797	2,863,000	2,903,304	0	(9,389)	0	0	5.750		JJ	75,909	164,623	01/07/2022	01/15/2030
126408-BM-4	CSX CORP	.	.		2.A FE	881,344		762,587	700,000	772,432	0	(14,484)	0	0	7.950	5.247		9,275	55,650	10/17/2013	05/01/2027
126408-BP-7	CSX CORP	.	.		2.A FE		. 105.8850	588,721	556,000	606,316	0	(10,155)	0	0	7.250	4.905		6,718	40,310	11/19/2013	05/01/2027
126408-GS-6	CSX CORP	.	.	1	2.A FE	1,614,188		1,520,224	1,405,000	1,570,951	0	(5,720)	0	0	6.220	5. 179		14,808	87,391	11/19/2013	04/30/2040
126408-GW-7	CSX CORP	.	.	1,2	2.A FE	12,485,556		9,872,064	10,800,000	12,316,998	0	(54,086)	0	0	4.750	3.710		44, 175	513,000	09/26/2019	05/30/2042
126408-HC-0	CSX CORP	.	.	1,2	2.A FE	6,307,016	80.2130	4,812,780	6,000,000	6,287,584	0	(6,020)	0	0	3.950	3.668	MN	39,500	237,000	08/06/2019	05/01/2050

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	g Value			li	nterest		Da	tes
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			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			ľ		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	1		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	l n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
		е	- 11								(Decrease)			value			MN			06/30/2020	
126408-HF-3	CSX CORP			1,2	2.A FE	2,483,559		1,678,035	2,130,000	2,459,715		(9,739)			3.800		MN				11/01/2046
126408-HG-1				1,2	2.A FE	5,887,570		5, 124, 860	6,500,000	5,904,350		4,042	0		4.250	4.749	MN		276,250	08/01/2018	11/01/2066
126408-HQ-9	CSX CORP			1,2	2.A FE		84.4960	211,240	250,000	257,918	0	(1,066)		0	2.400	1.906		2,267	6,000	07/07/2021	02/15/2030
126408-HR-7	CSX CORP			1,2	2.A FE	3,792,790			3,515,000	3,776,359	0	(6,526)	0	0	3.350		MS	34,672	117,753	05/28/2020	09/15/2049
126408-HT-3	CSX CORP	· · · · · ·		1,2	2.A FE			6,035,767	9,940,000	9,719,139	0	5,263	0	0	2.500	2.610	MN	31,753	248,500	09/23/2021	05/15/2051
126410-LL-1	CNX MIDSTREAM PARTNERS LP				1.G FE	3,842,756			2,970,200	3,706,994	0	(18,283)		0	7.875			29,888	233,903	10/17/2013	05/15/2043
12654A-AA-9				1,2	4.A FE	1,852,465			1,844,000	1,851,549	0	(757)		0	4.750		AO		93, 186	11/10/2021	04/15/2030
12656*-AM-4	CSLB HOLDINGS INC.			1	1.G	22,000,000		18,266,600	22,000,000	22,000,000	0	0		0	3. 120		AO	148,720	686,400	10/13/2016	10/13/2031
12663Q-AC-9				1,2	4.A FE		89.8670	2,750,829	3,061,000	3,094,165	0	(4,400)		0	6. 125		JD	8,333		02/11/2022	06/15/2028
126650-BR-0	CVS HEALTH CORP			1	2.B FE		. 102.9190	6,380,978	6,200,000	7,475,075	0	(50,939)			6. 125	4.374		111,815	379,750	10/17/2013	09/15/2039
126650-CM-0	CVS HEALTH CORP			1,2	2.B FE	11,538,600	94.9080	9,490,800	10,000,000	11, 128, 488	0	(72,769)		0	4.875	3.705		218,021	487,500	10/25/2016	07/20/2035
126650-CS-7	CVS HEALTH CORP			1,2	2.B FE	147, 109		135,900		139,326		(1,314)			5.000	3.938		571	6,850	06/09/2016	12/01/2024
126650-CY-4	CVS HEALTH CORP			1,2	2.B FE			, ,	, ,	., ., .,		, ,			5.050	3.400		. ,	956,000	03/06/2018	03/25/2038
126650-CZ-1	CVS HEALTH CORP			1,2	2.B FE	21,743,721		15,219,016	16,860,000	21, 486, 396		(117,382)			4.250	3.400		227,048		06/23/2021	03/25/2048
126650-DL-1 126650-DQ-0	CVS HEALTH CORP			1,2	2.B FE			30,245,996	37,670,000			(187,566)			4.250	2.187				06/30/2021	04/01/2050
127097-E@-8	CABOT OIL & GAS CORPORATION			1,2	2.B FE			9,590,000				10,280			3.670		MS			09/18/2014	02/28/2031
127097-E0-8 127220-AA-8	CGA CAPITAL CREDIT LEASE-BACKED PASS-THR			1	2.B				14,344,428	14,344,428		0			3.670	3.664				09/18/2014	12/31/2052
12743*-AA-5	CGA CAPITAL CREDIT LEASE-BACKED PASS-THR			1 0	2.B			7,392,988	9,761,009	9,761,009		(22.971)			3. 115	3. 115				06/08/2021	04/10/2046
12743*-AB-3	CGA CAPITAL CREDIT LEASE-BACKED PASS-THR			1.2	2.B							0			3.606	3.606				06/08/2021	04/30/2046
12770R-AA-1	CAESARS RESORT COLLECTION LLC			1 2	4.A FE	1,551,354		1,507,240	1,538,000			(2.506)	0	n	5.750	5.545				06/19/2020	07/01/2025
130789-#B-6	1ST MTG BD SER 1		1	1.2	1.D	9,290,000		5.269.288	9.290.000	9.290.000	0	0		0	3.020	3.020				05/11/2021	05/11/2061
130789-R*-3	CALIFORNIA WATER SERVICE CO		1	1	1.D				8,000,000	8,000,000	0	0	0	0	6.770		MN	90.267	541,600	04/30/2009	11/01/2028
131347-CK-0	CALPINE CORP			1.2	3.A FE	231,788		221,258	232,000	231,901	0	32	0	0	5.250	5. 263		1.015	12,171	02/09/2018	06/01/2026
131347-CM-6	CALPINE CORP			1.2	3.A FE			721.248	807.000	812.961	0	(997)	0	0	4.500		FA	13.719		06/17/2021	02/15/2028
131347-CN-4	CALPINE CORP			1.2	4.A FE			296,288	331,000	334,508	0	(565)	0	0	5. 125	4.892	MS	4,995	16,964	11/10/2021	03/15/2028
133131-AU-6	CAMDEN PROPERTY TRUST			1.2	1.G FE		98.6930	14,803,950	15,000,000	15,025,729	0	(30.001)	0	0	4.250		JJ		637,500	07/17/2018	01/15/2024
134429-BJ-7	CAMPBELL SOUP CO			1.2	2.B FE			863,554	1,040,000	1.054.838	0	(1.916)	0	0	2.375	2. 156	AO	4.597	24,700	07/13/2021	04/24/2030
134429-BK-4	CAMPBELL SOUP CO			1.2	2.B FE			8.184.084	12.090.000	12, 119, 240	0	(1,805)		0	3. 125		AO		377.813	07/29/2021	04/24/2050
136375-CP-5	CANADIAN NATIONAL RAILWAY CO		C	1.2	1.F FE	1,992,860		1,487,219	1,860,000	1.982.430	0	(3, 163)		0	3.650	3.259	FA	27.910	67,890	08/01/2019	02/03/2048
136385-AJ-0	CANADIAN NATURAL RESOURCES LTD		. C	1	2.A FE	11,969,610		10.211.050	10 .250 .000	11.665.236	0	(66, 101)	0	0	6.500	5. 114	FA	251,694		09/17/2018	02/15/2037
136385-AL-5	CANADIAN NATURAL RESOURCES LTD		C	1	2.A FE	12,902,085		10,969,556	11,030,000	12,549,096	0	(65,715)	0	0	6.250	4.950	MS			02/02/2017	03/15/2038
136385-AP-6	CANADIAN NATURAL RESOURCES LTD		. C	1	2.A FE	1,880,424	. 103.5020	1,614,631	1,560,000	1,807,167	0	(9,511)	0	0	6.750	5.276	FA	43,875	105,300	07/01/2013	02/01/2039
13645R-AF-1	CANADIAN PACIFIC RAILWAY CO		C	1	2.B FE			517,620	500,000	544,095	0	(2,006)		0	5.950	5.078		3,801	29,750	11/19/2013	05/15/2037
13645R-AK-0	CANADIAN PACIFIC RAILWAY CO		. C	1,2	2.B FE	9,957,500	99.7870	9,978,700	10,000,000	9,999,233	0	3,729	0	0	4.450	4.436	MS	131,028	445,000	09/20/2010	03/15/2023
14040H-BK-0	CAPITAL ONE FINANCIAL CORP		.	2	2.B FE	9,964,500	94.4050	9,440,500	10,000,000	9,986,446	0	3,887	0	0	3.750	3.790	JJ	159,375	375,000	07/25/2016	07/28/2026
14042M-B#-8	USD GTD SR NT SER I			1,2	2.C	20,000,000	77.8400	15,568,000	20,000,000	20,000,000	0	0	0	0	3.240	3.240	A0	113,400	648,000	10/28/2021	10/28/2033
14042M-B*-2	CDN GTD SR NT SER G	.		1,2	2.C FE	7,986,919		6,942,609	7,844,756	7,844,756	0	0	0	(535,925)	4.720	4.720	JD	19,542	378,592	06/12/2019	06/12/2031
141781-AT-1	CARGILL INC	.	.	1	1.F FE	6,415,555	. 105.0190	5,250,950	5,000,000	6, 144, 562	0	(80,609)	0	0	6. 125	3.636	A0	61,250	306,250	06/24/2019	04/19/2034
141781-BF-0	CARGILL INC	.	.	1	1.F FE	7,300,721		5,916,428	6,479,000	7,212,910	0	(19, 115)	0	0	4.760	3.998	MN	32,553	308,400	06/24/2019	11/23/2045
141781-BQ-6	CARGILL INC	ļ	.	1,2	1.F FE	493,390		387, 180	500,000	494,341	0	646	0	0	1.700	1.851		3,518	8,500	07/07/2021	02/02/2031
141781-BR-4	CARGILL INC	. <b>.</b>		1,2	1.F FE	1,640,050		1,048,298	1,520,000	1,636,075	0	(2,712)		0	3.125	2.732		4,750	47,500	07/07/2021	05/25/2051
14313*-AB-9	CARMAX AUTO SUPERSTORES, INC	ļ		1	2.B			12,785,360	13,600,000	13,608,408	0	(2,269)		0	4.170	4 . 149		100,821	567 , 120	01/24/2017	04/27/2026
143658-BG-6	CARNIVAL CORP			1,2	4.A FE	201,518		194,923	194,000	198,775	0	(1,237)		0	10.500		FA	8,488	20,370	08/17/2020	02/01/2026
143658-BJ-0	CARNIVAL CORP	.		1,2	4.A FE	287 , 175	94.7250	275,650	291,000	288,226	0	515	0	0	9.875	10 . 138	FA	11,973	28,736	08/18/2020	08/01/2027

## **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Coc		6	7		air Value	10	11		e in Book/Adji	usted Carryin					nterest			tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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			۱ ـ		Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier		D-4-					0	Year's	Change							
		С	r		and SVO		Rate Used to			Doold	Lingadizad	Current	Other-	in Book/				Admitted			Stated
		_	e		-		-			Book/	Unrealized	Year's	Than-	Book/		⊏ffe etive			Amazunt		
CUSIP		o d		Bond	Admini- strative	Actual	Obtain Fair	Fair	Par	Adjusted Carrying	Valuation Increase/	(Amor- tization)	Temporary Impairment	Adjusted Carrying	Rate	Effective Rate	When	Amount Due and	Amount Received		Contractual Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
143658-BL-5	CARNIVAL CORP	-		1,2	4.0 FE	2,519,610	_	1,950,377	2,442,000	2,491,417	(Decrease)	(15,281)	recognized		7.625	6.828	MS	62,068		03/18/2021	03/01/2026
143658-BL-5	CARNIVAL CORP	· ···		1,2	4.0 FE	1,952,316		1,382,030				(13,281)		0	5.750	1	MS		111,378	03/18/2021	03/01/2026
143658-BQ-4	CARNIVAL CORP	.		1,2	4.0 FE		81.4690			565.000		0		0	4.000	3.999		9,417		03/16/2021	08/01/2028
143658-BR-2	CARNIVAL CORP	· ···		1.2	4.0 FE	1,659,96			1.747.000	1,667,290			0	0	6.000	6.891		17.470		04/28/2022	05/01/2029
143905-AP-2	CARRIAGE SERVICES INC	·   · · · ·		1.2	4.0 FE		280.0900	1,617,017	2.019.000	2,020,446	0	(178)	0	n	4.250	4.236	MN	10.964	85,808	09/08/2021	05/15/2029
14448C-AL-8	CARRIER GLOBAL CORP	T		1.2	2.0 FE		82.4630	338.098	410.000	424.349	0	(1.646)	n	0	2.700	2.213	FA	4.182	11,070	07/13/2021	02/15/2031
14448C-AR-5	CARRIER GLOBAL CORP	. [		1.2	2.0 FE		75.7630	15,001,074	19,800,000	19,391,614	0	16,331		n	3.377	3.533	AO		668,646	04/29/2020	04/05/2040
14448C-AS-3	CARRIER GLOBAL CORP			1,2	2.0 FE			12,806,729	17,880,000	17,241,634	0	8,241	0	0		3.758	AO	152,786	639,568	08/24/2021	04/05/2050
14456#-AA-4	CARRIX INC.			1	2.C PL			7.011.093	8.000.000	8,000,000	0	0	0	0	4.960	4.959	JJ		396,800	07/19/2017	07/31/2027
14456#-AB-2	CARRIX. INC.	.		1	2.C PL	12,000,000		11, 106, 526	12,000,000	12,000,000	0	0	0	0	5.060	5.059	JJ	254,687	607,200	07/19/2017	07/31/2029
149123-CB-5	CATERPILLAR INC			1	1.F FE		85.1040	3,404,160	4,000,000	4,375,307	0	(13,566)	0	0	3.803	3. 158		57,468		08/06/2019	08/15/2042
149123-CD-1	CATERPILLAR INC	.		1,2	1.F FE		91.1240	2,414,786	2,650,000	3, 154, 178	0	(16,974)	0	0	4.300	3.060		14,560	113,950	08/13/2019	05/15/2044
149123-CE-9	CATERPILLAR INC	.		1,2	1.F FE		95.3320	76,266	80,000	106,794	0	(306)	0	0	4.750	3.261		486	3,800	06/09/2020	05/15/2064
149123-CF-6	CATERPILLAR INC	.		1,2	1.F FE	9,885,212	75.8710	6,502,145	8,570,000	9,818,289	0	(33,441)	0	0	3.250	2.490	MS	78,915	278,525	07/07/2021	09/19/2049
149123-CJ-8	CATERPILLAR INC	.		1,2	1.F FE	8,890,51	76.4300	6,297,832	8,240,000		0	(15,286)	0	0	3.250	2.846	A0	60,999	267,800	07/13/2021	04/09/2050
149123-CK-5	CATERPILLAR INC	.		1,2	1.F FE	1, 190, 936	81.1550	957,629	1,180,000	1, 189, 357	0	(1,083)	0	0	1.900	1.792	MS	6,788	22,420	07/13/2021	03/12/2031
14912L-5X-5	CATERPILLAR FINANCIAL SERVICES CORP	.			1.F FE	4,995,900	98.9500	4,947,500	5,000,000	4,999,837	0	495	0	0	3.750	3.754	MN	19,271	187,500	11/19/2013	11/24/2023
14988#-AA-1	SR SECD NT	.		1,2	2.B PL	11,402,967	91.7200	10,672,246	11,635,681	11,460,106	0	57,994	0	0	3.690	4.364	MN	54,862	423, 175	03/24/2021	03/24/2031
14989@-AA-2	SR SECD NT	.		1,2	2.B PL		92.9400	22,305,600	24,000,000	24,000,000	0	0	0	0	6.920	6.916	MN	553,600	0	09/01/2022	11/15/2037
15103J-AA-0	CELEO REDES OPERACION CHILE SA	.	C	1	2.B FE		83.8610	392,229	467,713	473,664	0	(70)	0	0	5.200	5.078	JD	608	24,383	07/06/2017	06/22/2047
151191-BG-7	CELULOSA ARAUCO Y CONSTITUCION SA	.	C	1,2	2.C FE			1,245,818	1,400,000	1,382,458	0	392	0	0	5.500	5.591	AO	13,047	77,000	04/25/2019	04/30/2049
151191-BJ-1	CELULOSA ARAUCO Y CONSTITUCION SA	.	C	1,2	2.C FE		93.3650		2,500,000	2,498,717	0	247	0	0	4.200	4.208		44,333	105,000	10/24/2019	01/29/2030
151191-BL-6	CELULOSA ARAUCO Y CONSTITUCION SA	.	C	1,2	2.C FE	6,394,125		4,963,503	5,700,000	6,371,329	0	(13,016)	0	0	5. 150		JJ	123,943	293,550	05/25/2021	01/29/2050
15119C-AA-7	CELTIC RESOURCES HOLDINGS DESIGNATED ACT	.	C	1,2	6. Z	(		0	0	0	0	0	0	0	4. 125		A0	61,875	0	10/02/2019	10/09/2024
151290-BV-4	CEMEX SAB DE CV	·	C	1,2	3.A FE		96.0790	9,607,900	10,000,000	10,000,000	0	0	0	0	5.450		MN	63,583	545,000	11/12/2019	11/19/2029
15135#-BY-7	CENTENNIAL ENERGY HOLDINGS, INC.	·		1	2.B	4,980,000		4,613,970	4,980,000	4,980,000	0	0	0	0	4.630		N/A	55,722	230,574	04/04/2019	04/04/2031
15135#-CB-6	SR NT	·		1	2.B		81.1900	7,591,265	9,350,000	9,350,000	0	0	0	0	3.780		MS	96,212	176,715	03/23/2022	03/23/2034
15135B-AT-8	CENTENE CORP	·		1,2	2.0 FE		91.6950	622,609	679,000	693,544	0	(2,265)	0	0	4.625	4.188		1,396		12/11/2019	12/15/2029
15135B-AV-3 15135B-AW-1	CENTENE CORP	·		1,2	2.C FE 2.C FE	1,181,150	384.6350 381.9260			1, 185, 170 2.500.000	0	1,133	0	J	3.375		FA	15,224		06/17/2021	02/15/2030
151895-D#-3	CENTERPOINT PROPERTIES TRUST	·   · · · ·		1,2	1.G FE		92.0900		40.000.000	40.000.000		0		0	4.140	4. 139				09/23/2020	04/04/2028
15189X-AN-8	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1.2	1.6 FE		89.7440		1.540.000	1,776,215		(7.665)			4.140	3.458				08/01/2019	04/04/2028
15189X-AU-2	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	·   · · · · ·		1,2	1.F FE	1,471,38			1,550,000	1,776,213				o	2.900		JJ			05/20/2021	07/01/2050
15189X-AW-8	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	·   · · · ·		1.2	1.F FE		74.2440		7.857.000			(11.017)		n	3.350	3. 100				08/18/2021	04/01/2051
155431-AA-7	CENTRAL STORAGE SAFETY PROJECT TRUST	·   · · · · ·		1	1.0 FE		90.1304	3,799,640	4,215,712	4,289,503	0	(3, 117)	0	0	4.823		FMAN		205,826	11/29/2018	02/01/2038
156700-AZ-9	LUMEN TECHNOLOGIES INC	· [··· ··		1.2	4.B FE		95.9920	287.976	300.000	299.222	0	272	0	n	5.625		AO	4.219		03/11/2022	04/01/2025
156700-BC-9	LUMEN TECHNOLOGIES INC	T		1,2	3.A FE	95,710		80.931	95,000	95,443	0	(95)	n	0	4.000		FA	1.436	3,800	01/17/2020	02/15/2027
159864-AE-7	CHARLES RIVER LABORATORIES INTERNATIONAL	. [		1.2	3.B FE		392.0170	270.530	294.000	296.702	0	(432)		n	4.250		MN	2.083		10/22/2019	05/01/2028
159864-AJ-6	CHARLES RIVER LABORATORIES INTERNATIONAL			1,2	3.B FE		86.5320	460,350	532,000	535,015	0	(229)	0	0	4.000	3.932		6,266	21,280	06/17/2021	03/15/2031
161175-BC-7	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.0 FE		92.5300	693,975	750,000	1,035,142	0	(3,753)	0	0	6.834	4.571		9,682	51,255	06/09/2020	10/23/2055
161175-BX-1	CHARTER COMMUNICATIONS OPERATING LLC	. [		1,2	2.0 FE		73.7960	302,564	410,000	398,931	0	1,071	0	0	2.300	2.636		3,929	9,430	07/13/2021	02/01/2032
161175-BY-9	CHARTER COMMUNICATIONS OPERATING LLC	.		1,2	2.0 FE		57.7770	6,615,467	11,450,000	10,835,869	0	6,711	0	0	3.850	4. 130		110,206		05/18/2021	04/01/2061
161175-CA-0	CHARTER COMMUNICATIONS OPERATING LLC	.		1,2	2.C FE		63.0720	1,223,597	1,940,000	1,968,771	0	(459)	0	0	3.900	3.814		6,305	75,660	07/13/2021	06/01/2052
161175-CC-6	CHARTER COMMUNICATIONS OPERATING LLC	.		1,2	2.C FE		64.2510	289, 130	450,000	449,609	0	30	0	0	4.400	4.405	JD	1,650	19,800	05/18/2021	12/01/2061
161175-CG-7	CHARTER COMMUNICATIONS OPERATING LLC	.		1,2	2.C FE		59.0790	18,905,280	32,000,000	31,744,841	0	4,623	0	0	3.950	3.990		3,511		09/27/2021	06/30/2062

## **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7		air Value	10	11			usted Carryin	g Value			I	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP			1,2	2.C FE	1,036,664	90.0020	927,021	1,030,000	1,034,431	0	(1,550)	0	0	4.500	4.326	A0	11,588	46,350	02/18/2022	10/01/2029
16411Q-AN-1	CHENIERE ENERGY PARTNERS LP			1,2	2.C FE		79.6510	913,597	1,147,000	1,147,000	0	0	0	0	3.250	3.250	JJ	15,636	31,479	09/13/2021	01/31/2032
16412E-AA-5	CHEPLAPHARM ARZNEIMITTEL GMBH		C	1,2	4.A FE	2,962,339	84.2640	2,453,768	2,912,000	2,949,615	0	(6, 179)	0	0	5.500	5.204	JJ	73,852	160,160	03/01/2021	01/15/2028
16412X-AL-9	CHENIERE CORPUS CHRISTI HOLDINGS LLC			1	2.C FE	20,000,000	77.6030	15,520,600	20,000,000	20,000,000	0	0	0	0	2.742	2.742	JD	275,723	467,663	08/17/2021	12/31/2039
166756-AH-9	CHEVRON USA INC			1,2	1.D FE	31,541,775	62.6220	20,864,398	33,318,000	31,618,960	0	40,962	0	0	2.343	2.600	FA	301,414	780,641	07/20/2021	08/12/2050
166764-BY-5	CHEVRON CORP	.		1,2	1.D FE		85.6150	1,010,257	1,180,000	1,219,182	0	(5, 125)	0	0	2.236	1.737	MN	3,665	26,385	07/13/2021	05/11/2030
166764-BZ-2	CHEVRON CORP			1,2	1.D FE	5,880,000	74.1190	4,358,197	5,880,000	5,880,000	0	0	0	0	2.978	2.978	MN	24,320	175, 106	05/07/2020	05/11/2040
166764-CA-6	CHEVRON CORP			1,2	1.D FE	35,677,321	72.7260	24,515,935	33,710,000	35,561,236	0	(47,715)	0	0	3.078	2.778	MN	144,110	1,037,594	08/24/2021	05/11/2050
16876A-AA-2	CHILDRENS HOSPITAL MEDICAL CENTER			1	1.C FE	1,612,167	87.9470	1,147,708	1,305,000	1,593,763	0	(9,653)	0	0	4.268	2.874	MN	7,117	55,697	05/06/2021	05/15/2044
16876B-AB-8	CHILDREN'S HOSPITAL CORP			1,2	1.C FE	9,000,000	60.7350	5,466,150	9,000,000	9,000,000	0	0	0	0	2.585	2.585	FA	96,938	232,650	06/29/2020	02/01/2050
16876D-AA-6	CHILDREN'S HOSPITAL (WASHINGTON)			1,2	1.E FE	6,715,837	62.0570	4,247,802	6,845,000	6,720,757	0	2,868	0	0	2.928	3.025	JJ	92,417	200,422	05/14/2021	07/15/2050
16876H-AB-5	CHILDREN'S HEALTH SYSTEM OF TEXAS			1,2	1.D FE	17,925,370	59.9930	10,817,938	18,032,000	17,930,128	0	2,486	0	0	2.511	2.539	FA	171,052	452,784	04/15/2021	08/15/2050
16876Y-AA-0	CHILDREN'S HEALTH CARE			1	1.D FE	35,095,000	75.5700	26,521,292	35,095,000	35,095,000	0	0	0	0	3.448	3.448	FA	457, 140	1,210,076	01/08/2020	08/15/2049
16877P-AA-8	CHILDREN'S HOSPITAL OF PHILADELPHIA			1,2	1.C FE	4,730,000	64.2280	3,037,984	4,730,000	4,730,000	0	0	0	0	2.704	2.704	JJ	63,950	127,899	10/06/2020	07/01/2050
171239-AG-1	CHUBB INA HOLDINGS INC			1,2	1.F FE	2,228,622	77.6760	1,809,851	2,330,000	2,243,890	0	10,298	0	0	1.375	1.893	MS	9,433	32,038	07/13/2021	09/15/2030
171265-C#-6	1ST MTG BD 2020 SER A TRANCHE B			1,2	1.G	9,314,286	69.0900	6,435,240	9,314,286	9,314,286	0	0	0	0	2.910	2.910	A0	45,927	271,046	10/26/2020	10/30/2050
171484-AE-8	CHURCHILL DOWNS INC			1,2	4.A FE	618,863	89.4870	527,973	590,000	604,217	0	(5,327)	0	0	4.750	3.703	JJ	12,923	28,025	02/24/2020	01/15/2028
171484-AG-3	CHURCHILL DOWNS INC			1,2	4.A FE	2,503,229	95.1870	2,289,247	2,405,000		0	(17,513)	0	0	5.500	4.770	A0		132,275	02/24/2020	04/01/2027
172441-BF-3	CINEMARK USA INC			1,2	4.B FE	3,320,871	74.2780	2,617,557	3,524,000	3,343,330	0	22,459	0	0	5.250	6.357	JJ	85,310	92,505	05/05/2022	07/15/2028
17248R-AJ-5	AT&T MOBILITY LLC			1	2.B FE	963,552	. 106.6880	838,568	786,000	894,020	0	(9,203)	0	0	7. 125	5. 187	JD	2,489	56,003	10/17/2013	12/15/2031
17275R-AD-4	CISCO SYSTEMS INC			1	1.D FE	3,684,968	. 107.9460	3,022,488	2,800,000	3,452,120	0	(28,206)	0	0	5.900	3.935	FA	62,409	165,200	04/30/2013	02/15/2039
17275R-AF-9	CISCO SYSTEMS INC			1	1.D FE	1,321,614	. 104.3010	1,095,161	1,050,000	1,253,814	0	(8,233)	0	0	5.500	3.927	JJ	26,629	57,750	04/30/2013	01/15/2040
172967-BL-4	CITIGROUP INC				2.B FE	2,213,114	. 105.0300	2,100,600	2,000,000		0	(10,423)	0	0	6.625	5.683	JD	5,889	132,500	12/20/2013	06/15/2032
172967-BU-4	CITIGROUP INC				2.B FE	4,584,309	99.1470	4,402,127	4,440,000	4,535,576	0	(6,629)	0	0	5.875	5.594	FA	93,471	260,850	12/20/2013	02/22/2033
172967-CC-3	CITIGROUP INC				2.B FE	24,243,200		20,112,400	20,000,000	23, 122, 522	0	(223,340)	0	0	6.000	4. 191	A0	203,333	1,200,000	06/22/2017	10/31/2033
17858P-AB-7	CITY OF HOPE			1,2	1.F FE	3,304,924	82.8320	2,319,296	2,800,000	3,283,703	0	(12,047)	0	0	4.378	3.355	FA	46,310	122,584	03/16/2021	08/15/2048
18055#-AX-0	CLARION LION PROPERTIES FUND HOLDINGS, L			1	1.G	6,000,000	92.2079	5,532,471	6,000,000	6,000,000	0	0	0	0	3.770	3.769	MN	37,700	226,200	05/01/2017	05/01/2027
18055#-AY-8	CLARION LION PROPERTIES FUND HOLDINGS, L	.		1	1.G	6,000,000		5,461,057	6,000,000	6,000,000	0	0	0	0	3.820	3.820			229,200	05/01/2017	05/01/2028
18055#-AZ-5	CLARION LION PROPERTIES FUND HOLDINGS, L	.		1	1.G	15,000,000		13,457,109	15,000,000	15,000,000	0	0	0	0	3.870	3.870		96,750	580,500	05/01/2017	05/01/2029
18055#-BJ-0	CLARION LION PROPERTIES FUND HOLDINGS, L	.		1,2	1.G	6,000,000		5, 187,600	6,000,000	6,000,000	0	0	0	0	3.850	3.850		106,517	231,000	07/15/2019	07/15/2031
18055#-BP-6	SR NT SER AL	.		1,2	1.G	50,000,000		39,555,000	50,000,000	50,000,000	0	0	0	0	3.080		MS	504,778	1,540,000	09/03/2020	09/03/2032
18469#-AC-6	CLEARBRIDGE ENERGY MIDSTREAM OPPORTUNITY			1	1.A FE	2,528,816		2,346,834	2,472,434	2,491,300	0	(6,355)	0	0	4.660	4.363		24,323	115,215	07/11/2016	10/15/2025
184692-C#-6	CLEARBRIDGE MLP AND MIDSTREAM FUND INC			1	1.A FE	179,057		176,091	186,537	184, 100	0	931	0	0	3.460	4.027	JD	359	6,454	01/24/2017	06/11/2025
185899-AG-6	CLEVELAND-CLIFFS INC			1,2	3.B FE	602,959	. 100.4050	642,592	640,000	618,007	0	5,785	0	0	6.750	7.983	MS	12,720	43,200	03/18/2020	03/15/2026
186108-CL-8	CLEVELAND ELECTRIC ILLUMINATING CO	.		1,2	2.B FE	14,988,750		14,044,950	15,000,000	14,995,716	0	2, 113	0	0	4.550	4.554	MN	87,208	682,500	10/30/2018	11/15/2030
186108-E@-1	THE CLEVELAND ELECTRIC ILLUMINATING COMP			1,2	2.B	12,780,000		8,796,474	12,780,000	12,780,000	0	0	0	0	3.230	3.230	FA	171,998	412,794	07/20/2020	08/01/2040
18685@-AG-7	SR SECD NT SER E			1,2	1.C PL	10,000,000		9,652,000	10,000,000	10,000,000	0	0	0	0	5.610		JJ	252,450	0	07/22/2022	07/19/2027
186850-AH-5	SR SECD NT SER F			1,2	1.C PL	15,000,000		14,353,500	15,000,000	15,000,000	0	0	0	0	5.720	5.720	JJ	386,100	0	07/22/2022	07/19/2029
192714-AC-7	COLBUN SA		C	1,2	2.B FE			7,463,440	8,000,000	8,000,792	0	388	0	0	3.950		A0	70,222	316,000	11/14/2017	10/11/2027
19273P-AD-6	PRESIDENT AND TRUSTEES OF COLBY COLLEGE	.		1	1.C FE	5,000,000		3,293,500	5,000,000	5,000,000	0	0	0	0	3.204	3.204	JJ	80,100	160,200	01/28/2020	07/01/2054
19416M-AB-5	PERMIAN RESOURCES OPERATING LLC			1,2	4.B FE	727,513		615,622	715,000	726,084	0	(1,306)	0	0	5.875	5.587	JJ	21,003	42, 123	11/08/2021	07/01/2029
195869-AD-4	COLONIAL PIPELINE CO			1	1.G FE	2,852,402	. 114.5430	2,290,860	2,000,000	2,475,875	0	(49,078)	0	0	8.375	4.707	MN	27,917	167,500	10/17/2013	11/01/2030
195869-AG-7	COLONIAL PIPELINE CO			1	1.G FE	6,043,464	. 112.8300	5,077,350	4,500,000	5,442,705	0	(78,582)	0	0	7.630	4.807	MN	29,566	343,350	10/17/2013	04/15/2032
199575-AV-3	OHIO POWER CO			1	2.A FE			1,051,075	1,060,000	1, 125, 996	0	(3,560)	0	0	5.850	5.177	A0	15,503	62,010	10/17/2013	10/01/2035
20029P-AH-2	COMCAST CABLE COMMUNICATIONS LLC	.		1	1.G FE	6,534,331	. 110.6840	5,312,832	4,800,000	5,481,274	0	(137,907)	0	0	8.500	4.826		68,000	408,000	10/17/2013	05/01/2027

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			li li	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	Ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n 9	Char	Symbol		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
20030N-AC-5	COMCAST CORP	-	<del>  ''</del>	1	1.G FE .		. 115. 1050	750,024	651,600	751,822	(Decirease)	(7,328)		Value	7.050		MS	13,526	45,938	10/17/2013	03/15/2033
20030N-BT-7	COMCAST CORP			1.2	1.G FE .	41,671,000	81.0750	40,537,500	50,000,000	43, 107, 900			0		3.200		JJ	737,778		10/1//2013	07/15/2036
	COMCAST CORP			1,2		19,903,000				19,924,127		3.834				3.933	JU	260,000			
20030N-CJ-8 20030N-DH-1	COMCAST CORP	ļ		1,2	1.G FE .			7,339,400	20,000,000						3.900		AO		780,000	02/01/2018	03/01/2038
20030N-DH-1	COMCAST CORP	ļ		1,2	1.G FE .				5,000,000						2.800		JJ			03/24/2020	04/01/2040
20030N-DL-2	COMCAST CORP	ļ		1,2	1.G FE .			3, 186, 200	54.021.000	54.021.000		0			2.800	2.837	MAI		1,559,586	05/20/2020	11/01/2051
20030N-DS-7	COMCAST CORP	ļ		1,2	1.G FE .	3,620,000			54,021,000			0			2.887	2.887	MNI			08/19/2021	11/01/2051
20030N-DU-2 20030N-DW-8	COMCAST CORP	ļ		1,2	1.G FE .							0			2.937		MN			08/19/2021	11/01/2056
200339-AJ-8	COMERICA BANK			1,2	1.G FE .	1,904,000	. 105.5160		1,904,000	1,904,000		(21.273)			7.875	5. 198	MIN			10/17/2013	09/15/2026
200339-AJ-8 200340-AQ-0	COMERICA INC				2.8 FE .		95.3540		2,867,000						3.800		JJ			07/17/2013	07/22/2026
200340-AQ-0 200447-AH-3	COMISION FEDERAL DE ELECTRICIDAD			1.0	2.B FE .			2,733,799	3,083,000	3.037.334		4.795		n	3.348	3.559	DJ			05/06/2021	02/09/2031
200447-AJ-9	COMISION FEDERAL DE ELECTRICIDAD		0	1.2	2.B FE .			7,427,442	11,400,000	11, 115, 476		4,733			4.677	4.837	EA	210.309	533, 178	03/18/2021	02/09/2051
200447-AM-2	COMISION FEDERAL DE ELECTRICIDAD		r	1 2	2.B FE .	2,000,000		1.579.360	2.000.000	2.000.000	0	0	0	n	6.264		FA			02/08/2022	02/15/2052
201723-AP-8	COMMERCIAL METALS CO			1.2	3.A FE .	571,940		477,263	566,000	571,008	0	(504)	0	0	3.875	3.747		8.286	21,933	06/17/2021	02/15/2031
20268J-AC-7	COMMONSPIRIT HEALTH			1 2	1.G FE .	3,000,000		2,330,010	3,000,000	3,000,000	0	0	0	0	4.187	4 187	40		125,610	08/07/2019	10/01/2049
202712-BK-0	COMMONWEALTH BANK OF AUSTRALIA		С	2	2.A FE .	17,000,000		14,050,670			0	0	0	0	3.610	3.610	MS		613,700	09/05/2019	09/12/2034
202712-BQ-7	COMMONWEALTH BANK OF AUSTRALIA		C		2.A FE .	10,800,000		7,338,384	10,800,000	10,800,000	0	0	0	0	3.305	3.305	MS			03/02/2021	03/11/2041
202795-JL-5	COMMONWEALTH EDISON CO			1.2	1.F FE .			3,274,695	4,190,000	4,447,274	0	(6.740)	0	0	3.750	3.376	FA			08/01/2019	08/15/2047
202795-JM-3	COMMONWEALTH EDISON CO			1.2	1.F FE .		82.3680	163,089		224,334	0	(688)		0	4.000	3.215	MS	2.640	7,920	05/14/2021	03/01/2048
202795-JQ-4	COMMONWEALTH EDISON CO			1.2	1.F FE .		71. 1710	434 . 143	610.000	659.221	0	(1.240)		0	3.200	2.767	MN	2.494		07/08/2021	11/15/2049
202795-JT-8	COMMONWEALTH EDISON CO			1,2	1.F FE .	14,876,859		10,418,356	14,950,000	14,880,195	0	1,911	0	0	3. 125		MS	137,561	467, 188	05/19/2021	03/15/2051
202795-JU-5	COMMONWEALTH EDISON CO			1,2	1.F FE .	7,928,335		5, 101, 528	7,930,000	7,928,538	0	129	0	0	2.750	2.751	MS		229,585	08/05/2021	09/01/2051
204429-AA-2	COMPANIA CERVECERIAS UNIDAS SA		. C	1,2	2.B FE .		84.1990	841,990	1,000,000	998,873	0	133	0	0	3.350	3.364	JJ	15,075	16,080	01/13/2022	01/21/2032
205887-AF-9	CONAGRA BRANDS INC				2.C FE	5,861,980	. 105.1480	5,257,400	5,000,000	5,433,950	0	(103,459)	0	0	7. 125	4.576	A0	89,063	356,250	07/17/2018	10/01/2026
20825C-BA-1	CONOCOPHILL IPS			1,2	1.F FE .	1,414,464	81.2790	1,129,778	1,390,000	1,410,858	0	(2,355)	0	0	2.400	2. 191	FA	12,603		06/15/2021	02/15/2031
20825C-BE-3	CONOCOPHILLIPS			1,2	1.F FE .	8,280,744	90.2720	6,941,917	7,690,000	8,260,773	0	(13,222)	0	0	4.850	4.341	FA	140,898	372,965	03/31/2021	08/15/2048
20825U-AC-8	CONOCO FUNDING CO	.		1	1.F FE .		. 114.1390	14,416,897	12,631,000	13,565,129	0	(77,304)	0	0	7.250	6 . 146	A0	193,324	915,748	10/17/2013	10/15/2031
20848V-AB-1	CONSENSUS CLOUD SOLUTIONS INC			2	4.B FE .	4, 188, 351		3,764,107	4,119,000	4, 179, 624	0	(7,281)	0	0	6.500	6.219	A0	56,522	273,685	11/24/2021	10/15/2028
209111-EB-5	CONSOLIDATED EDISON COMPANY OF NEW YORK	ļ		1	2.A FE .			6,037,320	6,000,000	7,277,074	0	(102,612)	0	0	5.875		A0	88 , 125	352,500	11/06/2019	04/01/2033
209111-EF-6	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	2.A FE .			986,710	1,000,000	1,077,540	0	(5, 134)	0	0	5.700	4.790		23,750	57,000	12/20/2013	02/01/2034
209111-EM-1	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	2.A FE .		. 104.9530	15,742,950	15,000,000	19,371,579	0	(250,726)		0	6.200	3.470	JD	41,333	930,000	11/06/2019	06/15/2036
209111-ES-8	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	2.A FE .			4,254,720	4,000,000	5,279,097	0	(66,004)		0	6.300	3.489	FA	95,200	252,000	11/06/2019	08/15/2037
209111-FN-8	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE .	6,031,380		4,584,180	6,000,000	6,030,823	0	(163)		0	4.000		MN	30,667	240,000	06/19/2019	11/15/2057
209111-FV-0	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE .	12,083,522		8,871,074	10,900,000	12,000,548	0	(25,316)		0	4. 125		MN	57,452	449,625	08/01/2019	05/15/2049
209111-FY-4	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE .	6,977,040		4,461,745	5,610,000	6,900,981	0	(32,453)	0	0	3.950		A0	55,399	221,595	07/08/2021	04/01/2050
209111-GB-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE .	3,436,166		2,481,240	3,450,000	3,436,608	0	300	0	0	3.600	3.619		5,520	124,200	06/03/2021	06/15/2061
210314-AB-6	CONSORCIO TRANSMANTARO SA		C	1	2.C FE .	6,164,730		5,470,980	6,000,000	6,136,318	0	(12,589)	0	0	4.700		A0	58,750	282,000	09/09/2020	04/16/2034
210314-AD-2	CONSORCIO TRANSMANTARO SA		C	1	2.0 FE .			454,790	500,000	500,000	0	0	0	0	5.200		A0	5,778	13,000	04/04/2022	04/11/2038
21036P-AN-8	CONSTELLATION BRANDS INC	·		1	2.0 FE .	1,110,350		1,053,089	1,060,000	1,072,453	0	(6,224)	0	0	4.750		MN	6,434	50,350	03/08/2016	11/15/2024
21036P-AT-5	CONSTELLATION BRANDS INC	·		1,2	2.0 FE .			7,078,680	8,400,000	7,917,125	0	10,639	0	0	4.500	4.907	MN	54,600	378,000	03/27/2020	05/09/2047
21036P-AZ-1	CONSTELLATION BRANDS INC	·		1,2	2.B FE .			12,540,627	15,675,000	15,391,870	0	5,782		0	4.100	4.211		242,788	642,675	04/14/2021	02/15/2048
21036P-BD-9	CONSTELLATION BRANDS INC	· ···		1,2	2.B FE .	9,218,221	94.1570	6,873,461	7,300,000	9,099,562	0	(41,284)	0	0	5.250	3.737	MN	48,971		01/15/2020	11/15/2048
21036P-BG-2	CONSTELLATION BRANDS INC	· ···		1,2	2.0 FE			2,630,040	3,500,000	4, 107, 670	0	(14,893)		0	3.750	2.823	MN	21,875		07/29/2020	05/01/2050
21039C-AA-2	CONSTELLIUM SE		· [ C	1,2	4.B FE .	3,898,371	92.4690		3,698,000	3,816,557	0	(52,972)		0	5.625	4.015		9,245	208,013	10/20/2021	06/15/2028
210518-DB-9	CUNSUMERS ENERGY CU			1,2	J., I.E FE .		83.3/00	5,043,885	6,050,000	b,/54,535	0	(1/,/05)	J0	J0	4.050	3.356	MIN	31,309	245,025	08/01/2019	05/ 15/2048

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			l	nterest		Da	ites
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		0	e		Admini-											⊏ffo otivo		Amount	Amazimt		
CUSIP		d		Bond	strative	Actual	Obtain Fair	Fair	Par	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	When	Due and	Amount Received		Contractual
	Description		g	Char						Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	Paid			A!!	Maturity
Identification		е	n		Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Pald	Accrued	During Year	Acquired	Date
210518-DH-6	CONSUMERS ENERGY CO	·		1,2	1.F FE	4,096,902			3,945,000	4,092,098	0	(3,299)		0	3.500	3.289	FA	57,531	138,075	06/25/2021	08/01/2051
210518-DJ-2	CONSUMERS ENERGY CO	·		1,2	1.E FE	9, 158, 216		4,874,020	8,578,000	9, 135, 407	0	(9,554)	0	0	2.500	2.240	MN	35,742	214,450	07/28/2020	05/01/2060
210518-DN-3	CONSUMERS ENERGY CO	·	·	1,2	1.E FE	2,867,589		1,809,937	2,870,000	2,867,699	0	87	0	0	2.650	2.654		28,732	76,689	08/02/2021	08/15/2052
21684A-AC-0	COOPERATIEVE RABOBANK UA	· · · · · ·	. C		2.A FE	24,962,000		24,394,000	25,000,000	24,990,547	0	4,404	0	0	4.375	4.000	FA	446,615	1,093,750	07/28/2015	08/04/2025
21684A-AF-3	COOPERATIEVE RABOBANK UA	· · · · · ·	. C		2.A FE	15,927,360		15,068,480	16,000,000	15,972,294	0		0	0	3.750		JJ	266,667	600,000	07/14/2016	07/21/2026
219350-AR-6	CORNING INC	·	.	1,2	2.A FE		. 104.6760	3,255,424	3,110,000	3,476,230	0	(91,991)	0	0	7.250	3.740	FA	85, 179	225,475	11/22/2019	08/15/2036
219350-AX-3	CORNING INC	·		1	2.A FE	5,202,561	90.8090	4,302,530	4,738,000	5, 111, 134	0	(19, 194)	0	0	4.700	3.969	MS	65,569	222,686	10/19/2017	03/15/2037
219350-BK-0	CORNING INC	·		1,2	2.A FE	4,993,250		4,705,900	5,000,000	4,995,848	0	998	0	0	5.350		MN	34, 181	267,500	10/30/2018	11/15/2048
219350-BQ-7	CORNING INC	·		1,2	2.A FE	7,479,000		6,502,350	7,500,000	7,481,119	0	671	0	0	5.450		MN	52,229	408,750	11/14/2019	11/15/2079
21987B-BD-9	CORPORACION NACIONAL DEL COBRE DE CHILE	·	. C	1,2	1.G FE	5,091,870		3,564,645	5, 100, 000	5,092,453	0	291	0	0	3. 150		JJ	74,078	160,650	12/09/2020	01/15/2051
22112E-AC-2	COSAN LUXEMBOURG SA	.	. C	1,2	3.B FE	2,747,782		2,769,157	2,751,000	2,746,358	0	(2,353)		0	7.000		JJ	86, 122	192,570	08/29/2016	01/20/2027
22170Q-AA-8	COTTAGE HEALTH CREDIT GROUP			1,2	1.D FE	7,025,270		4,986,030	7,000,000	7,023,689	0	(544)	0	0	3.304	3.284		38,547	231,280	01/24/2020	11/01/2049
22279#-AE-4	SR NT SER 2019-A TRANCHE C	.		1,2	2.B	31,000,000		32,243,100	31,000,000	31,000,000	0	0	0	0	3.950		JJ	595,243		06/19/2019	07/06/2029
22282E-AJ-1	COVANTA HOLDING CORP	.		1,2	4.B FE	1,327,815		1,116,828	1,383,000	1,330,848	0	3,534	0	0	5.000	5.586	MS	23,050	43,225	04/12/2022	09/01/2030
22303X-AA-3	COVANTA HOLDING CORP	.		1,2	4.B FE	1,085,110		883,582	1,079,000	1,084,504	0	(576)		0	4.875	4.787	JD	4,383	52,747	01/04/2022	12/01/2029
224044-AG-2	COX COMMUNICATIONS INC	.			2.B FE	4,577,887		4,235,614	4,085,000	4, 196, 930	0	(40,407)	0	0	7.625	6.398	JD	13,844	311,481	11/19/2013	06/15/2025
224044-BT-3	COX COMMUNICATIONS INC	.		1	2.B FE	105,396		101,464	100,000	104,315	0	(146)	0	0	6.950	0.000	JD	579	6,950	12/20/2013	06/01/2038
224044-BV-8	COX COMMUNICATIONS INC	.		1	2.B FE	440,783	. 120.5600	482,240	400,000	434,797	0	(1,051)	0	0	8.375	7 . 439	MS	11, 167	33,500	12/20/2013	03/01/2039
22404Q-AG-3	COX COMMUNICATIONS INC	.		1	2.B FE	655,023		618,166	601,200	625,707	0	(3,983)	0	0	6.950	5.999	JJ	19,267	41,783	12/20/2013	01/15/2028
224050-AE-4	COX ENTERPRISES INC	.		1	2.B FE	8,310,540		7,338,431	6,982,000	7,664,846	0	(132,248)	0	0	7.375	4.929	JJ	237,436	514,923	11/22/2019	07/15/2027
22406#-AA-8	COYOTE CREEK MINING CO, LLC			1	2.B	15, 104, 978		13,810,482	15, 104, 978	15, 106, 095	0	(57)	0	0	4.390	4.387	N/A	7,267	663, 109	03/16/2015	12/28/2040
224399-AP-0	REDCO CORP	.		1	2.B FE	84,280	. 101.5710	80,241	79,000	82,999	0	(173)	0	0	6.550	6.007	MN	661	5, 175	11/19/2013	11/15/2036
225313-AK-1	CREDIT AGRICOLE SA	.	. C	2	2.A FE	43,356,636	87 . 1280	37,987,808	43,600,000	43,441,656	0	20,525	0	0	4.000	4.044	JJ	828,400	1,744,000	01/04/2018	01/10/2033
225401-AC-2	CREDIT SUISSE GROUP AG	.	. C	1,2	2.B FE	20,000,000		16,643,600	20,000,000	20,000,000	0	0	0	0	4.282	4.281	JJ	409, 169	856,400	01/04/2017	01/09/2028
225401-AF-5	CREDIT SUISSE GROUP AG	.	. C	1,2,5	2.B FE	9,000,000	79.9380	7, 194, 420	9,000,000	9,000,000	0	0	0	0	3.869	3.870	JJ	163,465	348,210	01/05/2018	01/12/2029
22541L-AE-3	CREDIT SUISSE (USA) INC	.		1	2.A FE	3,787,345	. 101.0280	2,929,812	2,900,000	3,445,922	0	(44,411)	0	0	7 . 125	4.658	JJ	95,277	206,625	10/17/2013	07/15/2032
225433-AR-2	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L	.	. C		2.B FE	5,224,737	88.9700	4,448,500	5,000,000	5,088,582	0	(24,354)	0	0	4.550	3.970	A0	46, 132	227,500	11/18/2016	04/17/2026
22576C-E#-4	CRESCENT POINT ENERGY CORP.	.	Α	1	2.C	11,200,000		11,068,960	11,200,000	11,200,000	0	0	0	0	3.780	3.777		22,344		06/12/2013	06/12/2023
22576C-F#-3	CRESCENT POINT ENERGY CORP	.	Α	1	2.0	19,000,000		18,266,600	19,000,000	19,000,000	0	0	0	0	3.750	3.750		378,021	356,250	06/24/2014	06/20/2024
226829-AA-7	CROCKETT COGENERATION A CALIFORNIA LP	.	.	1	4.C FE	955,017		916,492	955,017	955,037	0	(6)	0	0	5.869	5.910	MJSD	156	56,050	03/17/2005	03/30/2025
228187-AB-6	CROWN AMERICAS LLC	.		1,2	3.B FE	472,000	97 . 1530	458,562	472,000	472,000	0	0	0	0	4.750	4.748	FA	9,342	22,420	01/18/2018	02/01/2026
22822R-BD-1	CROCAS 2015-2 C25 - RMBS	.	.	1,2	1.F FE	13,740,815		13,321,000	13,750,000	13,760,100	0	498 , 584	0	0	3.663	3.672	MON	0	0	12/08/2016	05/15/2045
22822V-AP-6	CROWN CASTLE INC	.		1,2	2.B FE	9,965,700	76.0700	7,607,000	10,000,000	9,969,015	0	1,088	0	0	4.000	4.019	MN	51,111	400,000	08/01/2019	11/15/2049
22822V-AQ-4	CROWN CASTLE INC	.		1,2	2.B FE	1,894,896	76.9860	1,231,776	1,600,000	1,878,301	0	(6,350)	0	0	4. 150	3. 185	JJ		66,400	04/30/2020	07/01/2050
22822V-AU-5	CROWN CASTLE INC	.		1,2	2.B FE	9,078,609	65.3240	5,888,959	9,015,000	9,075,780	0	(1,218)	0	0	3.250	3.211	JJ	135, 100	292,988	07/13/2021	01/15/2051
22822V-AW-1	CROWN CASTLE INC	.		1,2	2.B FE	751,582	78.7050	606,029	770,000	754, 174	0	1,724	0	0	2.100	2.376	A0	4,043	16, 170	06/30/2021	04/01/2031
22822V-AY-7	CROWN CASTLE INC	.		1,2	2.B FE	253,838	80.5400	201,350	250,000	253,317	0	(354)	0	0	2.500	2.323	JJ	2,882	6,528	07/07/2021	07/15/2031
228255-AH-8	CROWN CORK & SEAL COMPANY INC	.		1	3.C FE	144,960	. 102.8820	140,743	136,800	140,732	0	(874)	0	0	7.375	6.512	JD	448	10,089	05/23/2016	12/15/2026
228701-AF-5	CROWNROCK LP	.		1,2	3.C FE	437,255	96.5000	418,810	434,000	435,747	0	(970)	0	0	5.625	5.095	A0	5, 154	24,413	02/02/2021	10/15/2025
228701-AG-3	CROWNROCK LP	.		1,2	3.C FE	701,682		614,034	685,000	697,841	0	(2,505)		0	5.000	4.532		5,708	34,250	06/17/2021	05/01/2029
22959#-AA-9	CSOLAR IV SOUTH LLC	.		1	2.A PL	9,748,799	98.3300	9,585,994	9,748,799	9,749,071	0	80	0	0	5.371	5.407	MJSD	133,927	397,419	11/21/2013	09/30/2038
22964*-AC-2	CSOLAR IV WEST, LLC	.		1	2.B PL			27,768,209	31,705,190	31,704,985	0	( 134)	0	0	3.850	3.849		310,508		09/06/2017	03/31/2041
22966R-AC-0	CUBESMART LP	.	.	1,2	2.B FE	5,074,638	96.4240	4,821,200	5,000,000	5,026,174	0	(8,819)	0	0	4.000	3.789	MN	25,556	200,000	02/09/2017	11/15/2025
22966R-AD-8	CUBESMART LP	.		1,2	2.B FE	9,819,859		9,616,543	10,381,000	10,142,401	0	59,824	0	0	3. 125	3.802	MS	108, 135	324,406	02/23/2017	09/01/2026
22966R-AF-3	CUBESMART LP	.		1,2	2.B FE	9,962,300			10,000,000	9,972,971	0	3.486	0	0	3.000	3.042	FA		300,000	10/08/2019	02/15/2030

## **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod		6	7		Fair Value	10	11		e in Book/Adji	usted Carryin					nterest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
22971#-AA-3	CUBE HYDRO NORTH AMERICA I LLC	.		1	2.C PL	35,333,00		33,887,000	35,000,000	35, 122, 346	0	(39,333)	0	0	4.750	4.615	A0	281,701	2,507,467	01/24/2017	10/30/2025
231021-AJ-5	CUMMINS INC	.		1	1.E FE	4,271,65	0 . 108.4780	3,657,878	3,372,000	3,760,272	0	(64,879)	0	0	7. 125	4.594	MS	80,085	240,255	07/19/2013	03/01/2028
231021-AK-2	CUMMINS INC	.		1	1.E FE	4,574,28		4,306,048	4,782,000	4,576,563	0	332	0	0	5.650	5.906	MS	90,061	270, 183	10/17/2013	03/01/2098
23157#-AL-3	GTD SR NT SER K	.		1,2	2.A PL	17,250,00		13,867,275	17,250,000	17,250,000	0	0	0	0	3.200	3.200	FA	211,600	552,000	08/13/2020	08/13/2032
23311V-AG-2	DCP MIDSTREAM OPERATING LP	.		1,2	2.C FE		099.0580	6,934,060	7,000,000	7,014,151	0	(4,721)	0	0	5.375	5.283	JJ	173,493	376,250	07/10/2018	07/15/2025
23317H-AD-4	SITE CENTERS CORP			1,2	2.C FE	8,073,70		7,833,221	8,290,000	8,232,489	0	25,608	0	0	3.625	3.967	FA	125,214	300,513	09/26/2016	02/01/2025
23317H-AE-2	SITE CENTERS CORP			1,2	2.C FE		394.1070	12,436,240	13,215,000	13,242,916	0	(9,615)	0	0	4.250	4. 162	FA	234,016	561,638	09/26/2016	02/01/2026
23317H-AF-9	SITE CENTERS CORP			1,2	2.C FE		093.9390	18,787,800	20,000,000	20,048,901	0	(9,035)	0	0	4.700	4.633	JD	78,333	940,000	10/17/2017	06/01/2027
23325P-A@-3	DNP SELECT INCOME FUND INC			1	1.F FE	18,000,00	091.3000	16,434,000	18,000,000	18,000,000	0	0	0	0	3.000	3.000	JJ	238,500	540,000	07/22/2016	07/22/2026
233293-AR-0	DPL INC	.		1,2	3.B FE		094.3490	354,752	376,000	376,000	0	0	0	0	4. 125	4 . 124	JJ	7,755	15,510	06/18/2020	07/01/2025
23330J-AA-9	DP WORLD LTD	.	. C		2.C FE	3,576,97	0 . 106.2270	3,094,393	2,913,000	3,479,112	0	(26, 160)	0	0	6.850	4.949	JJ	99,216	199,541	11/05/2020	07/02/2037
23330J-AB-7	DP WORLD LTD	.	. C		2.C FE		293.8660	3,755,579	4,001,000	4,836,793	0	(17,522)	0	0	5.625	4.278	MS	60,015	225,056	05/18/2021	09/25/2048
23330J-AC-5	DP WORLD LTD	.	. C	2	2.C FE		584.1290	3,112,773	3,700,000	4, 171, 422	0	(10,094)	0	0	4.700	3.918		43,958	173,900	08/06/2020	09/30/2049
233331-BC-0	DTE ENERGY CO			1,2	2.B FE		088.9410	13,341,150	15,000,000	14,963,771	0	5,543	0	0	3.400	3.442	<b>J</b> D	22,667	510,000	06/10/2019	06/15/2029
23338V-AA-4	DTE ELECTRIC CO	.		1,2	1.F FE		083.2960	7,496,640	9,000,000	8,968,970	0	1,083	0	0	4.000		A0	90,000	360,000	03/19/2013	04/01/2043
23338V-AL-0	DTE ELECTRIC CO	.		1,2	1.F FE	9,355,41	268.5990	5,693,717	8,300,000	9, 292, 156	0	(26,550)	0	0	2.950	2.344	MS	81,617	244,850	08/20/2020	03/01/2050
23338V-AP-1	DTE ELECTRIC CO	.		1,2	1.E FE		072.1670	3,608,350	5,000,000	4,959,798	0	911	0	0	3.250	3.294	A0	40,625	162,500	03/22/2021	04/01/2051
23345M-AA-5	DT MIDSTREAM INC			1,2	3.A FE	572,24	085.7920	488, 156	569,000	571,703	0	(344)	0	0	4. 125	4.040	<b>J</b> D	1,043	23,471	05/25/2021	06/15/2029
23345M-AB-3	DT MIDSTREAM INC			1,2	3.A FE		583.6360	2,008,100	2,401,000	2,439,754	0	(4,061)	0	0	4.375	4. 130	<b>J</b> D	4,669	105,044	09/14/2021	06/15/2031
23357*-AS-0	1ST MTG BDS 2021 SER D	.		1,2	1.F		060.3000		13,520,000	13,520,000	0	0	0	0	2.850	2.850	<b>J</b> D	32,110	401,375	11/16/2021	12/01/2051
233835-AQ-0	MERCEDES-BENZ FINANCE NORTH AMERICA LLC	.			1.G FE		0 . 123.2410	8,010,665	6,500,000	8,909,002	0	(258,451)	0	0	8.500	3.232	JJ	250, 160	552,500	12/18/2019	01/18/2031
23386#-AN-2	DAIRY FARMERS OF AMERICA, INC			1	2.B		085.1760	7,665,840	9,000,000	9,000,000	0	0	0	0	3.550	3.550	JJ	155,313	319,500	01/04/2017	01/06/2032
23386#-AP-7	DAIRY FARMERS OF AMERICA, INC			1	2.B		080.0315	16,006,300	20,000,000	20,000,000	0	0	0	0	3.940		JJ	383,056	788,000	01/04/2017	01/06/2037
23386#-AU-6	SR NT SER H	.		1,2	2.B FE		097 . 1733	14,575,992	15,000,000	15,000,000	0	0	0	0	4.930	4.929	••	359,479	739,500	01/03/2019	01/03/2031
23409#-AQ-8	DAKOTA COAL COMPANY	.		1	1.F		089.6400	7,551,694	8,424,470	8,425,200	0	257	0	0	4.100		A0	86,351	345,403	03/23/2012	04/01/2032
235851-AV-4	DANAHER CORP	.		1,2	1.G FE		764.0140	33,401,225	52, 178, 000	52, 187, 634	0	(881)	0	0	2.600		A0	339, 157		08/24/2021	10/01/2050
237266-AH-4	DARLING INGREDIENTS INC			1,2	3.A FE		097.5380	57,547	59,000	59,000	0	0	0	0	5.250	5.248	A0	654	3,098	03/28/2019	04/15/2027
237266-AJ-0	DARLING INGREDIENTS INC			1,2	3.A FE		398.0080	311,665		320,321	0	(62)	0	0	6.000	5.876		848	9,858	08/24/2022	06/15/2030
23918K-AS-7	DAVITA INC	.		1,2	4.A FE		680.5910	942, 109	1,169,000	1,210,991	0	(5,724)	0	0	4.625	3.972	JD	4,506	54,066	02/18/2021	06/01/2030
240019-BV-0	DAYTON POWER AND LIGHT CO	.		1,2	2.A FE		0 77.7810	11,667,150	15,000,000	14,912,048	0	2,593	0	0	3.950	3.986	<b>J</b> D	26,333	592,500	06/03/2019	06/15/2049
24023M-AA-2	DBS GROUP HOLDINGS LTD	.	. C	2	1.F FE	6,000,00		5,934,420	6,000,000	6,000,000	0	0	0	0	4.520		JD	15,067	271,200	06/04/2018	12/11/2028
244199-AW-5	DEERE & CO	·			1.F FE	615,52		540,705	500,000	553,517	0	(8,012)	0	0	6.550		A0	8, 188	32,750	10/17/2013	10/01/2028
244199-BA-2	DEERE & CO	.			1.F FE	1,549,78			1,200,000	1,399,228	0	(19,613)	0	0	7.125	4.658			85,500	10/17/2013	03/03/2031
244199-BF-1	DEERE & CO	·		2	1.F FE	1,098,23		886,200	1,000,000	1,087,412	0	(3,252)	0	0	3.900		JD	2,383	39,000	07/18/2019	06/09/2042
244199-BG-9	DEERE & CO	.		1,2	1.F FE		071.6420	9,887,312	13,801,000	15,116,211	0	(35,954)	0	0	2.875	2.382		125,647	396,779	04/28/2021	09/07/2049
244199-BK-0	DEERE & CO	·		1,2	1.F FE		584.7710	7,205,535	8,500,000	10,109,813	0	(40,452)	0	0	3.750	2.744		67,292	318,750	08/24/2021	04/15/2050
24703D-BG-5	DELL INTERNATIONAL LLC			1,2	2.B FE	14,394,67		8,908,128	14,400,000	14,395,335	0	655	0	0	3.450	3.452	JD	22,080	499,560	12/06/2021	12/15/2051
24703T-AG-1	DELL INTERNATIONAL LLC			1,2	2.B FE	59,587,80		58,563,600	60,000,000	59,728,210	0	34,922	0	0	5.300	5.380	AO	795,000		03/06/2019	10/01/2029
247109-E@-6	DELMARVA POWER & LIGHT COMPANY			1	1.F	20,000,00		15,776,000	20,000,000	20,000,000	0	0	0	0	4.270	4.270		37,956	854,000	06/21/2018	06/15/2048
247150-AM-6	DELOTTE TOUCHE TOHMATSU LLC	.		1	1.F	1,324,12			1,250,000	1,255,496	0	(11,515)	0	0	4.000	3.044		1,528	75,000	07/11/2016	06/20/2023
247150-AN-4	DELOITTE LLP (US)	.		1	1.F		594.4100	50,745,375	53,750,000	53,949,557	0	(32,766)	0	0	4.400	4.321	JD	72,264	3,547,500	07/11/2016	06/20/2028
247150-AW-4	GTD SR NT SER E	.		1,2	1.F		082.5700	10,734,100	13,000,000	13,000,000	0	0	0	0	3.760	3.760	MN	73,320	488,800	05/07/2020	05/07/2035
250847-DU-1	DTE ELECTRIC CO	-		1	1.F FE	2,478,60			2,130,000	2,351,019	0	(17,076)	0	0	6.350		A0			12/20/2013	10/15/2032
25156P-AC-7	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		. C		2.B FE		3 . 117.9890	21,827,965	18,500,000	24,495,097	0	(689, 167)	0	0	8.750	3.718		71,944	1,618,750	11/22/2019	06/15/2030
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		. C	1	2.B FE	1, 199, 86	489.2860		1,250,000	1,209,209	0		0	0	4.875	5. 145	MS	19,466	60,938	12/20/2013	03/06/2042

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			li li	nterest		Da	tes
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	l n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	DIAGEO INVESTMENT CORP	-	- 11	Ullai							(Decrease)			value							
25245B-AA-5	VALERO ENERGY CORP			1	1.G FE		87.8720	21,968,000	25,000,000	27,740,671		(97, 129)			4.250		MN	147,569		06/26/2019	05/11/2042
252747-AF-7					2.B FE	1,258,564	. 106.2550	1,062,550	1,000,000	1,087,887		(22,351)	0		-		JJ			10/17/2013	07/01/2026
25278X-AQ-2	DIAMONDBACK ENERGY INC	·  ··· ···		1,2	2.B FE	10,646,561	76 . 4680	8,105,608	10,600,000	10,646,216	0	(249)		J	4.400		MS	125,669		09/23/2021	03/24/2051
25278X-AR-0	DIAMONDBACK ENERGY INC	·		1,2	2.B FE	1,586,412			1,520,000	1,577,037	0	(6,350)		0	3. 125		MS			07/07/2021	03/24/2031
25461L-AA-0	DIRECTY FINANCING LLC	·		1,2	3.B FE	3,598,856			3,507,000	3,585,618	0	(10,452)	0	0	5.875	5.432			213,476	12/08/2021	08/15/2027
25466A-AD-3	DISCOVER BANK				2.B FE			4, 171, 482	4,200,000	4, 198, 923	0	1,969	0	J	4.200	4.238		70,070		08/05/2013	08/08/2023
25466A-AE-1	DISCOVER BANK				2.B FE	11,500,720		10,521,280		11,204,545	0	(59,289)		0	4.250		MS	140,250		08/01/2017	03/13/2026
254687-AH-9	TWDC ENTERPRISES 18 CORP	·   · · · · ·		2	2.A FE	2,513,553		2,083,275	2,005,000	2,095,932	0	(54,390)		0	7.550	4.522		69,802	151,378	11/19/2013	07/15/2093
254687-DZ-6	WALT DISNEY CO	·			1.G FE			32,707,200	30,000,000	33,902,055	0	(235,391)	0	0	6.200		JD	82,667		02/01/2017	12/15/2034
254687-EB-8	WALT DISNEY CO			1	1.G FE		. 109.4000	6,017,000	5,500,000	6,481,436	0	(54, 175)		0	6.400		JD	15,644	352,000	04/26/2017	12/15/2035
254687-EH-5	WALT DISNEY CO			1	2.A FE				1,050,000	1,246,627	0	(8,766)		0	6.650	4.866	MN	8,922	69,825	04/06/2015	11/15/2037
254687-EM-4	WALT DISNEY CO			1	1.G FE	1,582,833			1,208,000	1,509,499	0	(11,310)	0	0	7.850	5.499		31,609	94,828	04/06/2015	03/01/2039
254687-ER-3	WALT DISNEY CO	.		1	1.G FE	24,407,439		17,391,703	16,100,000	23,432,327	0	(303,635)	0	0	6. 150		FA	374,057	990 , 150	09/05/2019	02/15/2041
254687-EZ-5	WALT DISNEY CO	.			1.G FE	18, 168, 000		12,568,000	10,000,000	17,465,337	0	(219,042)	0	0	7.750	3. 151		64,583	775,000	09/05/2019	12/01/2045
254687-FM-3	WALT DISNEY CO	.		1,2	2.A FE		66.2700	2,253,180	3,400,000	3,316,909	0	2,080	0	0	2.750		MS	31, 167	93,500	05/27/2020	09/01/2049
254687-FR-2	WALT DISNEY CO			1,2	1.G FE	49,883,500		46,738,500	50,000,000	49,899,940	0	4, 128	0	0	4.625	4.642		629,514	2,312,500	03/19/2020	03/23/2040
254687-FS-0	WALT DISNEY CO			1,2	1.G FE	14,854,560		13,566,483	14,700,000	14,848,531	0	(2,810)		0	4.700	4.002	MS	188,078	690,900	03/20/2020	03/23/2050
254687-FY-7	WALT DISNEY CO			1,2	1.G FE	2, 193, 660		1,612,880	2,000,000	2, 173,743	0	(7,885)		0	3.500	2.848		9,333	70,000	05/29/2020	05/13/2040
254687-FZ-4	WALT DISNEY CO			1,2	1.G FE			6, 126, 892	7,990,000	8,393,725	0	(9,249)	0	0	3.600		JJ		287,640	06/30/2021	01/13/2051
25468P-DN-3	TWDC ENTERPRISES 18 CORP			1	2.A FE	3,964,120		2,807,800	4,000,000	3,967,290	0	1,011	0	0	3.000	3.049		50,333	120,000	08/07/2019	07/30/2046
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	588,770		373,565	500,000	583,867	0	(1,980)	0	0	5.200		MS	7,294	26,000	06/09/2020	09/20/2047
25470D-BG-3	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	5,963,520		4,547,760	6,000,000	5,966,431	0	1,051	0	0	5.300	5.339	MN		318,000	05/16/2019	05/15/2049
25470D-BH-1	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	42,685,663		28,468,710	41,400,000	42,632,142	0	(22,810)	0	0	4.650	4.453	MN	245,985		08/26/2020	05/15/2050
25470D-BJ-7	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	757,967		577,738		748,596	0	(6, 136)	0	0	3.625	2.553		3,242	25,375	06/16/2021	05/15/2030
25470D-BL-2	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE			10,710,534	17,778,000	18,609,653	0			0	4.000		MS		711, 120	06/10/2021	09/15/2055
25470X-BB-0	DISH DBS CORP			1,2	4.C FE	310,948		205,679	291,000	304, 117	0	(4,535)	0	0	7.375	5.488		10,731	21,461	06/17/2021	07/01/2028
25470X-BE-4	DISH DBS CORP	.		1,2	4.A FE	545,560	84.3530	512,866	608,000	552,547	0	6,987	0	0	5.250		JD	2,660	25,807	06/24/2022	12/01/2026
25470X-BF-1	DISH DBS CORP	.		1,2	4.A FE	1,061,090		875,452	1,096,000	1,065,224	0	4, 134	0	J0	5.750	6.326		5,252	63,895	01/28/2022	12/01/2028
25525P-AB-3	DIVERSIFIED HEALTHCARE TRUST	·		1,2	4.C FE			563,975	885,000	870,319 446,786	0	1,434	0	J0	4.375	4.619 2.115		12,906		06/17/2021	03/01/2031
256677-AG-0				1,2															14,350	07/13/2021	04/03/2030
256677-AH-8	DOLLAR GENERAL CORP	·		1,2	2.B FE		80 . 1230	11,697,157	14,599,000	15,648,958	0	(23,535)		J0	4. 125		AO	147,207		07/13/2021	04/03/2050
25746U-BD-0	DOMINION ENERGY INC	·		Ľ	2.B FE	1,276,202		972,626	910,000	1,179,631	0	(12,026)		0	7.000		JD	2,831	63,700	05/22/2013	06/15/2038
260003-AG-3				1		356,802					0			0	6.600		MS			11/19/2013	03/15/2038
260003-AK-4	DOVER CORP			1,2	2.A FE			12,255,683	12,750,000	13,315,117	0	(18,190)		0	5.375		MS	228,438	685,313	06/10/2011	03/01/2041
260543-CE-1	DOW CHEMICAL CO			1,2	2.A FE	1,864,431	93.6180	1,568,102	1,675,000	1,823,868	0	(5,006)	0	0	5.250		MN	11,236	87,938	05/15/2013	11/15/2041
260543-CK-7	DOW CHEMICAL CO			1,2	2.A FE	919,510		898,720	1,000,000	941,877	0	3,612	0	0	4.250	4.906		10,625	42,500	11/03/2015	10/01/2034
260543-CV-3	DOW CHEMICAL CO	·		1,2	2.A FE	4,970,150		4,242,300	5,000,000	4,972,675	0	833	0	J0	4.800		MN	30,667	240,000	05/16/2019	05/15/2049
26078J-AE-0	DUPONT DE NEMOURS INC	·   · · · · ·		1,2	2.A FE	20,000,000	96.9040	19,380,800	20,000,000	20,000,000	0		0	0	5.319	5.318				11/14/2018	11/15/2038
26113*-AA-7	DYAL IV ISSUER B			1,2	1.F PL	8,750,000		7,184,625	8,750,000	8,750,000	0	0	0	0	3.650	3.650		274,130	159,688	02/22/2021	02/22/2041
261130-AA-5	DYAL IV ISSUER A			1,2	1.F PL			13,342,875	16,250,000	16,250,000	0	0	0	J0	3.650	3.650		509,099		02/22/2021	02/22/2041
26139P-AA-1	DP WORLD CRESCENT LTD	·	C		2.C FE	225,775		218,282	220,000	220,396	0	(925)		0	3.908	3.464		740	8,598	08/11/2016	05/31/2023
26151A-AA-7	DRAX FINCO PLC		C	1,2	3.A FE	203,000		192,298	200,000	200,605	0	(1,312)		0	6.625	5.632		2,208		05/02/2019	11/01/2025
26441C-AL-9	DUKE ENERGY CORP	.		1,2	2.B FE			1,982,460	2,000,000	2,000,991	0	(1,655)	0	0	3.950	3.856		16,678	79,000	12/20/2013	10/15/2023
26441C-BF-1	DUKE ENERGY CORP	· · · · · ·		1,2	2.B FE	32,306,062		23,245,448	29,300,000	32, 129,730	0	(72,571)	0	0	4.200	3.595		54,693		07/14/2020	06/15/2049
26441C-BN-4	DUKE ENERGY CORP	.		1,2	2.B FE	3,998,520	70 . 1990	2,807,960	4,000,000	3,998,733	0	180	0	0	3.500	3.502	JD	6,222	140,000	06/07/2021	06/15/2051

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			li li	nterest		Da	ites
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		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	DUKE ENERGY CAROLINAS LLC	-	- ''	1.2	1.F FE	7,926,443		5,231,608	6,733,000	7,846,319	(Decirease)	(36,483)	1 CCCOGITIZEG	value	3.750	2.741		21,041	252,488	10/06/2020	06/01/2045
26442C-AF-9	DUKE ENERGY CAROLINAS LLC			1.2	1.F FE		77.1740		570,000	643,292		(30,463)			3.700	2.741	JD	1,758	21,090	06/30/2021	12/01/2047
26442C-AU-8	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE		80.5430	5,396,381	6,700,000	8,028,453		(36,710)			3.700	2.829	UD			01/14/2021	03/15/2048
26442C-AZ-7	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE			24.826.208	35,200,000			(36,710)			3.950	3.000				06/23/2020	08/15/2049
26442C-BC-7	DUKE ENERGY CAROLINAS LLC	.		1,2	1.F FE		70.5290					(31,425)			3.200	3.349				04/15/2021	08/15/2049
26442T-AD-9	DUKE UNIVERSITY	.		1,2	1.F FE			16.681.182	20.740.000	20.712.370	^				3.450	3.349				04/15/2021	10/01/2038
26442T-AU-9	DUKE UNIVERSITY	.		ļ'	1.B FE		67.3680								2.832	2.678				07/25/2017	10/01/2038
26442U-AB-0	DUKE ENERGY PROGRESS LLC			1	1.6 FE	1, 154, 950			1,000,000			(4,018)			4.200	3.297				08/08/2019	
26442U-AC-8	DUKE ENERGY PROGRESS LLC			1,2	1.F FE			4.318.732							3.700		AO			08/08/2019	10/15/2045
26442U-AK-0	DUKE ENERGY PROGRESS LLC			1.2	1.F FE				13,700,000	13,591,597		(25,377)			2.500	2.540				11/17/2020	08/15/2050
26442U-AM-6	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	7, 179, 315		4.717.151	7.160.000	7.178.889		(323)			2.900	2.886	EA			08/31/2021	08/15/2051
26443C-AQ-6	DUKE UNIVERSITY HEALTH SYSTEM INC			1,2	1.D FE			10,981,800	15,000,000	15,000,000		0			3. 162	3. 162	ID			01/07/2020	06/01/2042
	DUKE ENERGY INDIANA LLC			1 2	1.F FE	6,482,515		5.056.415	6.500.000	6.485.673		940			3.750	3. 764				05/09/2016	05/15/2046
	DUKE ENERGY INDIANA LLC			1.2	1.F FE			714,417	1,024,400	1, 153, 851	0	(3,405)			3.750	2.584		8.323		11/19/2020	10/01/2049
26443T-AC-0	DUKE ENERGY INDIANA LLC			1 2	1.F FE		63.0550		7,100,000	7,227,251	0	(3, 178)	0	0	2.750	-	AO	48,813		06/29/2020	04/01/2050
26444H-AA-9	DUKE ENERGY FLORIDA LLC			1.2	1.F FE			4,699,902	6,530,000	7,079,306	0	(16.505)	0	0	3.400		AO	55.505		08/25/2021	10/01/2046
26444H-AF-8	DIKE ENERGY FLORIDA LLC			1 2	1.F FE	9,324,075		6,313,050	7,500,000	9.237.837	0	(46,542)	0	0	4.200	2 893	.1.1	145.250	315,000	02/11/2021	07/15/2048
	DUN & BRADSTREET CORP			1.2	4.C FE	1,515,319		1,292,565	1,500,000	1.513.719	0	(1.547)	0	0	5.000	4.843	.ID	3.333	73,958	12/09/2021	12/15/2029
266233-AB-1	DUQUESNE LIGHT HOLDINGS INC			1	2.0 FE	4,218,523		3,829,934	4,026,000	4,165,882	0	(7.079)	0	0	6.250	5.856	FA	95,058	251,625	10/17/2013	08/15/2035
26746*-AA-2	DYAL CAP PARTNERS III SER A ISSUER (B)			1.2	1.G PL	7,298,635		6,279,016	7,298,635	7,298,635	0	0	0	0	4.400	4 . 400	JD	14.273	321,140	06/23/2020	06/15/2040
26746@-AA-0	DYAL III ISSUER A			1.2	1.G PL	12,701,365		10,926,984	12,701,365	12.701.365	0	0	0	0	4.400	4.400	JD	24.838	558,860	06/23/2020	06/15/2040
268270-AD-7	ENGIE ENERGIA CHILE SA		C	1	2.B FE	636,512		618.509	640.000	639, 178	0	403	0	0	4.500	4.565	JJ	12.160	28,800	10/24/2014	01/29/2025
26875P-AT-8	EOG RESOURCES INC			1,2	1.G FE	11,988,990	95.6510	8,608,590	9,000,000	11,830,864	0	(65,737)	0	0	4.950	3. 194	A0	94,050	445,500	07/14/2020	04/15/2050
26882P-AR-3	ERAC USA FINANCE LLC			1	2.A FE	47,371,398	. 105.2460	37,709,642	35,830,000	45, 118,090	0	(636,487)	0	0	6.700	3.865	JD	200,051	2,400,610	06/26/2019	06/01/2034
26882P-BE-1	ERAC USA FINANCE LLC			1	2.A FE		. 108.9550	39,264,113	36,037,000	45,089,671	0	(418,376)	0	0	7.000	4.632	A0	532,547	2,508,765	05/07/2019	10/15/2037
26884A-AD-5	ERP OPERATING LP			1	1.G FE	3,693,970	. 103.8780	3,074,789	2,960,000	3,217,710	0	(63,352)	0	0	7.570	4.913	FA	84,649	224,072	12/20/2013	08/15/2026
26884A-BB-8	ERP OPERATING LP			1,2	1.G FE	4,922,979	85.0030	3,527,625	4,150,000	4,852,101	0	(22,455)	0	0	4.500	3.370	JJ	93,375	186,750	09/26/2019	07/01/2044
26884A-BE-2	ERP OPERATING LP			1,2	1.G FE	7, 172, 460	84.3750	5,062,500	6,000,000	7,070,353	0	(32,444)	0	0	4.500	3.345	JD	22,500	270,000	09/26/2019	06/01/2045
26885B-AB-6	EQM MIDSTREAM PARTNERS LP	.		1,2	3.C FE			16,960,149	19,048,000	18,982,531	0	16,273	0	0	4. 125	4.221		65,478	785,730	11/01/2016	12/01/2026
26885B-AK-6	EOM MIDSTREAM PARTNERS LP	.		1,2	3.C FE			295,257	349,000	349,000	0	0	0	0	4.500	4.499		7,242	15,705	01/04/2021	01/15/2029
26928*-AH-7	SR NT SER B	.		1,2	1.E PL	9,000,000		6,873,300	9,000,000	9,000,000	0	0	0	0	2.580		FA	95,460	232,200	02/03/2021	02/03/2033
27409L-AC-7	EAST OHIO GAS CO			1,2	1.F FE	1,002,070		785,760	1,000,000	1,001,763	0	(211)	0	0	2.000	1.974		889	20,000	07/09/2021	06/15/2030
27409L-AE-3	EAST OHIO GAS CO			1,2	1.F FE	7,578,599		4,835,188	7,608,000	7,577,024	0	197	0	0	3.000	3.012		10,144	228,240	07/09/2021	06/15/2050
276480-AF-7	EASTERN GAS TRANSMISSION AND STORAGE INC			1,2	1.G FE	5,664,897	86.3360	4, 187, 296	4,850,000	5,587,772	0	(23,637)	0	0	4.800	3.726		38,800	232,800	08/01/2019	11/01/2043
27731#-AG-0	EASTGROUP PROPERTIES LP			1	2.B	20,000,000		18, 182, 000	20,000,000	20,000,000	0	0	0	0	3.930	3.929		176,850	786,000	04/10/2018	04/10/2028
27731#-AH-8	SR NT			1,2	2.B	21,000,000		19, 139, 400	21,000,000	21,000,000	0	0	0	0	4.270		MS	231,648	896,700	03/28/2019	03/28/2029
27731#-AP-0	SR NT	.		1,2	2.B	11,060,000		8,702,008	11,060,000	11,060,000	0	0	0	0	3.030		A0	66,093	167,559	04/20/2022	04/20/2032
278058-AW-2	EATON CORP		C		2.A FE	3,865,302		3,380,100	3,000,000	3,457,113	0	(54,319)	0	0	7.650		MN	29,325	229,500	12/20/2013	11/15/2029
278058-AY-8	EATON CORP	· · · · · ·	C		2.A FE	455,772		424,860	440,000	450,918	0	(641)	0	0	5.450	5. 166	A0	5,062	23,980	10/17/2013	10/15/2034
278058-DB-5	EATON CORP	· · · · · ·		1	2.A FE	23,312,117		20,070,877	20,320,000	22,823,118	0	(122, 176)	0	0	5.800	4.608	MS	347,020	1, 178,560	09/17/2018	03/15/2037
278642-AZ-6	EBAY INC	·		1,2	2.A FE	15,614,477		11,054,003	15,330,000	15,606,945	0	(5,510)	0	0	3.650	3.545		79,269	559,545	07/29/2021	05/10/2051
278865-BF-6	ECOLAB INC			1,2	1.G FE	2,217,095		1,777,627	2,330,000	2,233,375	0	11,024	0	0	1.300	1.855		12,705	30,290	07/13/2021	01/30/2031
278865-BG-4	ECOLAB INC	·		1,2	1.G FE		55.9020	3,211,570	5,745,000	5,242,155	0	12,428	0	0	2. 125	2.569			122,081	08/24/2021	08/15/2050
278865-BJ-8	ECOLAB INC			1,2	1.G FE	5,756,803		3,515,121	5,835,000	5,758,927	J0	1,570	0	0	2.750	2.811		59,282	160,463	08/31/2021	08/18/2055
279158-AQ-2	ECOPETROL SA		Ü	1,2	3.A FE	1,939,275	67.5800	1,581,372	2,340,000		J0	3,957	J0	0	5.875	7.290	MIN	22,531	137,475	02/23/2022	11/02/2051

# SCHEDULE D - PART 1

								ng-Term BOND												
1	2		Cod		6		air Value	10	11		e in Book/Adj	usted Carryin	g Value				nterest		Da	
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		С	е		SVO	Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
OLIOID		0	1		Admini-	Obtain	<b>-</b> ·		Adjusted	Valuation	(Amor-	Temporary	Adjusted	<b>D</b> .	Effective	14/1	Amount	Amount		Contractual
CUSIP	5	d e	g	Bond	strative	Actual Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	1 1	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
27965#-AP-7	EDENS LIMITED PARTNERSHIP	.	-	1	2.B PL		8,537,000	10,000,000	10,000,000	0	0	0	0	3.780	3.780	MN		378,000	05/18/2015	05/18/2030
27965#-AR-3	EDENS LIMITED PARTNERSHIP	-		1	2.B PL		11,222,990	12,700,000	12,700,000	0	0	0	0	3.770	3.770	JJ	230,085	478,790	07/08/2016	07/28/2028
28249N-AA-9 28249N-AB-7	EIG PEARL HOLDINGS SARL EIG PEARL HOLDINGS SARL				1.F FE		3,779,820 5.372.850	4,500,000	4,500,000 7.000.000	0	0	0	0	3.545	3.545	FA		95,715	01/13/2022	08/31/2036
28249N-AB-7 285295-C@-8	USD SR NT SER E			1.2	1.F FE						0	0		3.630		FA AO			01/13/2022	11/30/2046
285295-U9-8 28621U-AA-1	ELEVATE HOLDOO FUNDING LLC	·		1,4	2.B			9,919,712	25,000,000		(20.839)		0		4.516				01/24/2017	10/10/2031
286857-D@-3	1ST MTG BD SER 2020A-1 TRANCHE A	.		1 2	2.0 PL						(20,839)		0	3.280		MJSD			11/10/2020	12/31/2032
286857-E#-0	1ST MTG SER 2020A-1 TRANCHE A			1.2	1.G			4,140,000	4,140,000					3.360		.ID	6, 182		06/15/2021	06/15/2051
28932M-AG-0	ELM ROAD GENERATING STATION SUPERCRITICA			1,2	1.F FE		7.393.111	7.762.693	7,763,213		379			4.673	4.671	JD			01/12/2011	01/19/2031
29081P-AE-5	EMBOTELLADORA ANDINA SA			1	2.B FE		226,744	228,000	227,966	0	48		0	5.000	5.012	۵0	2.850	11,400	09/26/2013	10/01/2023
29081P-AF-2	EMBOTELLADORA ANDINA SA			1.2	2.B FE		1.860.323	2.509.000	2,669,590		(3.490)		0	3.950	3.575	ΛU	44.047		10/15/2020	01/21/2050
29089Q-AC-9	EMERGENT RIOSOLUTIONS INC			1,2	5.A FE		164.963	334.000	341.413	0	(1,467)	0	0	3.875	3.348		4.889	12,943	08/04/2020	08/15/2028
291011-BD-5	EMERSON ELECTRIC CO			1	1.F FE		196,010		211,081	0	(407)	0	0	5.250	4.768	MN	1.342	10,500	11/19/2013	11/15/2039
29103D-AM-8	EMERA US FINANCE I P			1.2	2.0 FE		12.669.730	16.285.000	19.384.526	0	(86.084)	0	0	4.750	3.531	.ID	34.379	773,538	08/04/2021	06/15/2046
29157T-AE-6	EMORY UNIVERSITY		1	1.2	1.0 FE		4.167.330	6.200.000	6.200.000	0	0	0	0	2.969	2.969		61.359	184.078	05/13/2020	09/01/2050
292102-B#-6	EMPIRE STATE REALTY OP. L.P.			1	2.A PL		12,309,000	15.000.000	15.000.000	0	0	0	0	4.440	4.440				03/22/2018	03/22/2033
292102-B@-8	EMPIRE STATE REALTY OP. L.P.			1	2.A PL		12,738,000	15,000,000	15,000,000	0	0	0	0		4.260		175,725		03/22/2018	03/22/2030
292102-00-7	SR NT SER H	·	.	1	2.A PL		11,837,950	16,150,000	16,150,000	0	0	0	0	3.730		MJSD	23,426		03/17/2020	03/17/2035
29244T-AA-9	ENEL GENERACION CHILE SA		. c		2.B FE			1,500,000	1,498,660	0	(223)	0	0	7.875	7.863	FA	49,219	118, 125	11/19/2013	02/01/2027
29244T-AB-7	ENEL GENERACION CHILE SA		. c		2.B FE		3,705,735	3,700,000	4,038,685	0	(14,083)	0	0	7.325	6.332	FA	112,927	271,025	12/20/2013	02/01/2037
29244U-AF-5	GUACOLDA ENERGIA SPA		. C	1,2	4.C FE		4,483,396	15,576,000	15,574,613	0	1,514	0	0	4.560	4.562	AO	120,351	710,266	04/23/2015	04/30/2025
29245V-AA-3	EMPRESA NACIONAL DE TELECOMUNICACIONES S		. C	1	2.C FE		636,422	640,000	630,338	0	876	0	0	4.875	6.073	AO	5,287	39,000	02/18/2016	10/30/2024
29245V-AB-1	EMPRESA NACIONAL DE TELECOMUNICACIONES S		. C	1,2	2.C FE			3,200,000	3,168,662	0	9,360	0	0	4.750	5.096	FA	63,333	152,000	10/29/2015	08/01/2026
29245V-AE-5	EMPRESA NACIONAL DE TELECOMUNICACIONES S		. C	2	2.C FE		1,755,930	2,200,000	2,032,653	0	11,953	0	0	3.050	4.004	MS	19,944	67, 100	02/23/2022	09/14/2032
29246R-AA-1	ENEL GENERACION CHILE SA		. C	1,2	2.B FE	8,609,25898.2440		8,661,000	8,653,417	0	5,877	0	0	4.250	4.310	AO	77,708	368,093	10/30/2015	04/15/2024
292480-AL-4	ENERGY TRANSFER LP		.	1,2	2.C FE	9,919,70096.0170	9,601,700	10,000,000	9,954,036	0	8,068	0	0	4.950	5.048		63,250	495,000	05/07/2018	05/15/2028
292480-AM-2	ENERGY TRANSFER LP	.	.	1,2	2.C FE		369,898	410,000	445,706	0	(5,005)	0	0	4. 150	2.672	MS	5,010	17,015	07/13/2021	09/15/2029
29250N-BE-4	ENBRIDGE INC	.	. C	1,2	2.A FE			1,680,000	1,676,084	0	132	0	0		3.413	FA	23,800	62,356	06/24/2021	08/01/2051
29250N-BF-1	ENBRIDGE INC	.	. C	1,2	2.A FE	6,403,25177.0350	4,953,351	6,430,000	6,406,345	0	2,038	0	0	2.500	2.540	FA	66,979	175,485	06/24/2021	08/01/2033
29250R-AP-1	ENBRIDGE ENERGY PARTNERS LP			1	2.A FE		329,598	300,000	342,861	0	(1,650)	0	0		6.054	A0	4,750	22,500	12/20/2013	04/15/2038
29252B-AA-7	ENBRIDGE PIPELINES (SOUTHERN LIGHTS) LLC	.	. C	1	1.G PL	16,378,13191.6000	14,671,267	16,016,667	16,303,550	0	(7,043)	0	0	3.980	3.694	JD		637,463	10/06/2016	06/30/2040
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP	·		1,2	3.A FE	1,323,06695.7520		1,292,000	1,313,612	0	(2,873)	0	0	5.750	5.404		31, 161	74,290	11/12/2019	01/30/2028
29261A-AB-6	ENCOMPASS HEALTH CORP		-	1,2	4.A FE	5,967,264 88.0670	5,112,289	5,805,000	5,923,691	0	(15,667)	0	0		4.378		114,891	275,738	05/12/2020	02/01/2030
29261A-AE-0	ENCOMPASS HEALTH CORP	· ·-		1,2	4.A FE		373,543	435,000	456,537	0	(3,267)	0	0		3.671	AO	5,030	20,119	01/25/2021	04/01/2031
29261H-AA-3	ENDEAVOUR MINING PLC		. C	1,2	3.C FE		169,456	200,000	185,590	0	2,600	0	0	5.000	7.207	AU	2, 139	10,000	03/15/2022	10/14/2026
29265A-AS-5	DIAMONDBACK E&P LLC	.	-	]	2.C FE	1,474,37495.6150				0	(9,847)	0	J0	7. 125				95,618	11/19/2013	02/15/2028
29266M-AF-6	IBERDROLA INTERNATIONAL BV	.		[	2.A FE	1,281,199 . 106.1950	1,242,482	1,170,000		0	(3,770)	0	0 0			JJ			12/20/2013	07/15/2036
29268B-AC-5 29268B-AF-8	ENEL FINANCE INTERNATIONAL NV	.		ļ	2.A FE		12,056,485	12,115,000	12,508,841	0	(15,408)	0	0	6.800	6.453		242,569		12/20/2013	09/15/2037
-	ENEL FINANCE INTERNATIONAL NV	.		1		2,758,75692.9820		2,860,000	2,778,876	0	2,812	0		6.000	6.276		,	171,600	12/20/2013	10/07/2039
29272W-AD-1	ENERGY TRANSFER LP	.		1,2	4.B FE 2.C FE		294,960			0	(22,396)	0	0	4.375	4.375		3,837		09/16/2020	03/31/2029
29273R-AR-0	ENERGY TRANSFER LP	·   · · · ·		1,2	2.0 FE						(22,396)	0	0	5.150	5 . 184	FA			12/09/2020	02/01/2042
29273R-AT-6 29273R-AZ-2	ENERGY TRANSFER LP	·   · · · ·		1,2	2.C FE	2,246,87383.3080 793,17092.5550			2,247,349	0		0		5.150	5 . 159	ΓA		115,875	11/10/2020	02/01/2043
	ENERGY TRANSFER LP	·   · · · ·		1,2	2.0 FE			750,000				0			1 1					
29273R-BE-8	ENERGY TRANSFER LP	.		1,2	2.0 FE	6,932,62289.0300				0		0		4.900	5.071				02/19/2020	03/15/2035
29273R-BF-5	ENERGI IKANSPER LP	.		1,2	2.0 FE	2,406,900  83.0190	2,0/5,4/5	2,500,000	2,411,62/	0	2,063	J0	J0	5. 150	5.425	MO	37,910	128, /50	08/20/2020	03/ 15/2045

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ear								
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OLIOID		0	1		Admini-		Obtain		5	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	14/1	Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
29273R-BL-2	ENERGY TRANSFER LP			1,2	2.C FE	4,030,140	83.6630		3,560,000	4,013,966	0	(10,534)		0	5.300		AO	39,832	188,680	06/09/2021	04/15/2047
29274F-AF-1	ENEL AMERICAS SA		C	1,2	2.B FE	2,381,842	94.8610		2,400,000	2,392,283	0	1,926	0	0	4.000		AO	17,600	96,000	10/31/2016	10/25/2026
29278D-AA-3	ENEL CHILE SA		C	1,2	2.B FE	15,811,840		15,582,080	16,000,000	15,889,613	0	20,094	0	0	4.875	5.021		41, 167	780,000	06/07/2018	06/12/2028
29278N-AD-5	ENERGY TRANSFER LP			1,2	2.C FE	9,964,700		9, 187, 300	10,000,000	9,974,449	0	2,075		0	5.800	5.825	JD	25,778	580,000	06/05/2018	06/15/2038
29278N-AE-3	ENERGY TRANSFER LP			1,2	2.C FE	6, 133, 792		4,852,868	5,380,000	6,110,120	0	(13,931)		0	6.000	5.038	JD	14,347	322,800	03/31/2021	06/15/2048
29278N-AG-8	ENERGY TRANSFER LP			1,2	2.C FE	4,989,450		4,847,500	5,000,000	4,993,366	0	1, 139		0	5.250	5.274	AO	55,417	262,500	01/08/2019	04/15/2029
29278N-AN-3	ENERGY TRANSFER LP			1,2	2.C FE	711,263	99.3880	673,851	678,000	696, 106	0	(3,778)	00	0	5.500	4.787	JD	3, 108	37,290	09/11/2018	06/01/2027
29278N-AR-4	ENERGY TRANSFER LP			1,2	2.C FE		80.7310	13,449,785	16,660,000	16,928,965	0	(3,800)	00	0	5.000	4.890	MN	106,439	833,000	03/23/2021	05/15/2050
29355X-AG-2	ENPRO INDUSTRIES INC			1,2	4.B FE	1,001,793	97.6930	976,930	1,000,000	1,000,622	0	(91)	00	0	5.750	5.731	AO	12, 139	57,500	10/29/2018	10/15/2026
29364G-AK-9	ENTERGY CORP			1,2	2.B FE	9,840,000	73.9930	7,399,300	10,000,000	9,849,403	0	3,514	0	0	3.750	3.839	JD	16,667	375,000	05/13/2020	06/15/2050
29364W-AK-4	ENTERGY LOUISIANA LLC	L		1	1.F FE	4,362,376	. 100.8680	4,034,720	4,000,000	4,114,586	0	(59, 182)	00	0	5.400	3.766	MN	36,000	216,000	07/17/2018	11/01/2024
29365P-AP-7	ENTERGY UTILITY AFFILIATES LLC	L		1	1.F FE	674,432	. 100.6280	603,768	600,000	614,343	0	(7,758)	00	0	5.590	4. 156	AO	8,385	33,540	11/19/2013	10/01/2024
29365T-AD-6	ENTERGY TEXAS INC			1,2	1.G FE	8,556,228	90.3600	7,745,659	8,572,000		0	1,828	0	0	5. 150	5. 160	JD	36,788	441,458	05/18/2015	06/01/2045
29366M-AB-4	ENTERGY ARKANSAS LLC	L	l	1.2	1.F FE	2,288,037		1,626,067	2,650,000	2,300,930	0	7.311	0	0	2.650	3.374	JD	3. 121	70,225	03/17/2021	06/15/2051
29366M-AC-2	ENTERGY ARKANSAS LLC			1.2	1.F FE	2,082,420		1,401,560	2,000,000	2,079,939	0	(1,612)	0	0	3.350	3. 139	JD	2.978	67,000	05/05/2021	06/15/2052
29366W-AA-4	ENTERGY MISSISSIPPI LLC			1.2	1.F FE	418,055		265,512	345,400	414,275	0	(1,789)		0	3.850	2.767	JD	1.108		11/06/2020	06/01/2049
29366W-AB-2	ENTERGY MISSISSIPPLIE			1.2	1.F FE	5,682,182		3,768,941	5,205,000	5,666,685	0	(10,311)		0	3.500		.ID	15 181		07/13/2021	06/01/2051
293791-AT-6	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	105,606		96.739	100,000	103,955	0	(223)		0	5.750	5.304	MS	1.917	5,750	12/20/2013	03/01/2035
29379V-AQ-6	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	10,082,435			7,950,000	9,799,508	0	(67,462)		n	6.450	4.519			512,775	06/25/2019	09/01/2040
29379V-AT-0	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE			12.580.596	12,600,000	15.173.361	0	(91.885)		0	5.950	4.312			749,700	06/25/2019	02/01/2041
29379V-AZ-6	ENTERPRISE PRODUCTS OPERATING LLC			1 2	2.A FE	202,996		199,286		200.000	0	(418)		0	3.350	3.321		1.973	6,700	03/24/2015	03/15/2023
29379V-BA-0	ENTERPRISE PRODUCTS OPERATING LLC			1.2	2.A FE	9,244,277		7.517.649	8.560.000	9.185.818	0	(18.824)		0	4.850		MS		415,160	06/25/2019	03/15/2044
29379V-BF-9	ENTERPRISE PRODUCTS OPERATING LLC			1 2	2.A FE	886,634	84.9630	603,237	710,000	882,262	0	(2,899)		0	4.950		AO	7,420		06/17/2021	10/15/2054
29379V-BJ-1	ENTERPRISE PRODUCTS OPERATING LLC			1.2	2.A FE	5,876,745		4,775,290	5,450,000	5,844,736	0	(2,957)		0	4.900	4.388		34 . 123	267,050	08/01/2019	05/15/2046
29379V-BQ-5	ENTERPRISE PRODUCTS OPERATING LLC			1 2	2.A FE	1,742,080		1.290.208	1,600,000	1,736,544	0	(3,331)		n	4.250	3.718		25.689		04/14/2021	02/15/2048
29379V-BY-8	ENTERPRISE PRODUCTS OPERATING LLC			1.2	2.A FE		72.7290	11,796,644	16,220,000	16,247,907	0	(249)		0	3.700		.1.1	251,725	600,140	07/07/2021	01/31/2051
29379V-BZ-5	ENTERPRISE PRODUCTS OPERATING LLC	····		1.2	2.A FE		72.7290	11,790,644	27,000,000			(249)			3.700		JJ			01/07/2021	01/31/2060
29379V-BZ-5	ENTERPRISE PRODUCTS OPERATING LLC			1.2	2.A FE			6,803,775	10,310,000			1.551			3.950	3.982				07/13/2021	02/15/2052
294105-B*-1	USD SR NT SFR D			1 2	2.A FE				17,014,000	10,243,227		1,331			3.200		JD			12/13/2021	12/12/2051
294105-B°-1 294105-B®-9	USD SR NT SER E			1 2	1.G			10,310,484	17,014,000	17,014,000		0			3.130	3. 130				04/12/2022	12/12/2051
29441W-AC-9	EQUATE PETROCHEMICAL BV			1,2	2.B FE		95.6980	5.438.517				9.383			4.250		MN			03/09/2017	11/03/2026
29444G-AJ-6	EQUITABLE HOLDINGS INC		·····	4	2.8 FE				22,380,000	23.776.640		(224,992)			7.000		AO			08/01/2018	04/01/2028
29444G-AJ-6	EQUITABLE HOLDINGS INC	SD		4	2.A FE			24,016,426		101,833		(224,992)			7.000		AO			09/01/2018	
	EQUITABLE HOLDINGS INC	80		1		674.713				675.889		(284)	0		3.000						04/01/2028
29444U-BJ-4				1,2	2.B FE	, ,			710,000	., .			0		-		JJ		21,300	06/17/2021	07/15/2050
29444U-BM-7	EQUINIX INC	··· ···		1,2	2.B FE	16,202,193		10,305,109	16,480,000	16,212,676	0	5,679		0	2.950		MS	143,147		07/29/2021	09/15/2051
29444U-BS-4	EQUINIX INC	··· ···		1,2	2.B FE	6,987,596		5,624,276	7,015,000	6,991,746	0	2,565	0		2.500	2.544		22,409		07/07/2021	05/15/2031
29444U-BT-2	EQUINIX INC	··· ···		1,2	2.B FE	9,160,599		6,311,264	9, 195, 000	9, 162,790	0	917	J0	0	3.400	3.418		118,105	389,051	07/07/2021	02/15/2052
294549-AE-0	EQT CORP	··· ···			2.0 FE	23,841,191		21, 168, 452	20,411,000	22,085,381	0	(416,864)		0	7.750		JJ	729,410	1,581,853	07/17/2018	07/15/2026
29587#-BA-3	SR NT SER D	· ·		1,2	1.C PL	15,000,000		12,009,000	15,000,000	15,000,000	0	0	0	0	3.210	3.210		101,650	481,500	10/15/2019	10/15/2033
29587#-BB-1	SR NT SER E			1,2	1.C PL	17,000,000		13,011,800	17,000,000	17,000,000	0	0	0	0	3.340	3.340		119,869	567,800	10/15/2019	10/15/2036
29587#-BJ-4	SR NT SER C			1	1.C PL			25,802,447	32,802,500	32,802,500	0	0	0	0	3.510	3.510		159,912	575,684	05/11/2022	05/11/2036
29587#-BK-1	SR NT SER D			1	1.C PL	11,267,500		8,736,820	11,267,500	11,267,500	0	0	0	0	3.560		MN	55,712	200,562	05/11/2022	05/11/2037
29717P-AN-7	ESSEX PORTFOLIO LP	· ·		1,2	2.A FE	·	97.7640	703,901	720,000	719, 189	0	620		0	3.875	3.960	MN	4,650	27,900	08/29/2014	05/01/2024
29717P-AP-2	ESSEX PORTFOLIO LP			1,2	2.A FE	4,895,100			5,000,000	4,971,320	0	12,118		0	3.500		AO	43,750	175,000	01/21/2016	04/01/2025
29717P-AQ-0	ESSEX PORTFOLIO LP			1,2	2.A FE		93.9350	37,386,130	39,800,000	40,068,619	0	(82,005)	)  0	l0	3.375	3. 140	AO		1,343,250	09/26/2016	04/15/2026

## **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
29717P-AV-9	ESSEX PORTFOLIO LP		.	1,2	2.A FE	4,860,36	079.0290		4,600,000	4,808,218	0	(20,924)	0	0	2.650	2.093	MS	35,893	121,900	06/17/2020	03/15/2032
29736R-AM-2	ESTEE LAUDER COMPANIES INC			1,2	1.E FE	12,664,16	672.2080	8,430,284	11,675,000	12,619,747	0	(24, 165)	0	0	3. 125	2.692	<b>J</b> D	30,404	364,844	07/28/2021	12/01/2049
29736R-AR-1	ESTEE LAUDER COMPANIES INC		.	1,2	1.E FE			953,617	1,180,000	1, 191, 729	0	(1,356)	0	0	1.950	1.815	MS	6,775	23,010	07/13/2021	03/15/2031
29977A-C*-4	USD SR NT SER G	.		1,2	2.A		085.5100	13,809,865	16,150,000	16,150,000	0	0	0	0	4.540		A0	124,238	733,210	08/01/2019	08/01/2033
30036F-AA-9	EVERGY KANSAS CENTRAL INC	.	.	1,2	1.F FE		072.6650	21,799,500	30,000,000	29,885,906	0	3, 132	0	0	3.450	3.472	A0	218,500		04/02/2020	04/15/2050
30040W-AH-1	EVERSOURCE ENERGY			1,2	2.A FE		273.1370	4,563,749	6,240,000	7,005,695	0	(19,138)	0	0	3.450	2.792	JJ	99,268	215,280	11/10/2020	01/15/2050
30161N-AC-5	EXELON CORP	.	.	1	2.B FE			1,020,798	1,002,000	996,848	0	381	0	0	5.625	5.683	<b>J</b> D	2,505	56,363	12/20/2013	06/15/2035
30161N-AY-7	EXELON CORP	.		1,2	2.B FE		787.8400	5, 164, 992	5,880,000	5,874,371	0	334	0	0	4.700	4.706		58,343	276,360	03/30/2020	04/15/2050
30219G-AN-8	EVERNORTH HEALTH INC		.	1,2	1.G FE	9,995,90	092.9610	9,296,100	10,000,000	9,998,631	0	452	0	0	3.400	3.403	MS	113,333	340,000	06/29/2016	03/01/2027
30225V-A#-4	SR NT			1,2	2.B FE	9,750,00	085.3800	8,324,550	9,750,000	9,750,000	0	0	0	0	3.470	3.470	AO	77,063	338,325	10/09/2019	10/09/2029
30231G-AN-2	EXXON MOBIL CORP			1,2	1.D FE	4,359,08	078.7440	3,149,760	4,000,000	4,324,939	0	(10,407)	0	0	3.567	3.052	MS	45,578	142,680	08/07/2019	03/06/2045
30231G-AW-2	EXXON MOBIL CORP			1,2	1.D FE		085.5250	4,276,250	5,000,000	5, 113,553	0	(2,969)	0	0	4.114	3.961	MS	68,567	205,700	03/10/2016	03/01/2046
30231G-AZ-5	EXXON MOBIL CORP		.	1,2	1.D FE		571.8540	5,389,050	7,500,000	7,521,208	0	(399)	0	0	3.095	3.079		87,047	232, 125	01/14/2020	08/16/2049
30231G-BG-6	EXXON MOBIL CORP		.	1,2	1.D FE		088.4370	11,788,652	13,330,000	13,330,000	0	0	0	0	4.327	4.327	MS	163,424	576,789	03/17/2020	03/19/2050
30231G-BM-3	EXXON MOBIL CORP		.	1,2	1.D FE		575.7990	27,029,923	35,660,000	39, 174, 625	0	(80,972)	0	0	3.452	2.930	AO	259,874		06/10/2021	04/15/2051
302491-AV-7	FMC CORP	.	.	1,2	2.C FE	1, 193, 18	779.5770	771,897	970,000	1, 185, 746	0	(5, 144)	0	0	4.500	3.236	AO	10,913	43,650	07/13/2021	10/01/2049
302508-AQ-9	FMR LLC	.		1	1.E FE		3 . 107.9210	1,296,995	1,201,800	1,359,299	0	(20,004)	0	0	7.570	0. 107	<b>J</b> D	4,043	90,976	10/17/2013	06/15/2029
30251G-BE-6	FMG RESOURCES (AUGUST 2006) PTY LTD	.	. C	1,2	3.A FE	958,50	093.2670	895,363	960,000	958,606	0	106	0	0	6.125	6 . 145	AO	12,413	30,053	04/11/2022	04/15/2032
30260L-AA-3	FEL ENERGY VI SARL		. C	1	2.C FE		785.6270	3,243,718	3,788,195	3,993,701	0	(8,625)	0	0	5.750	5. 141		18, 152	219,936	09/27/2021	12/01/2040
30306V-A#-6	SR SECD NT		.	1,2	2.C FE		4 78.7600	23,297,838	29,580,800	29,536,460	0	2,309	0	0	3.080	3.099		468,670	932,467	04/15/2021	06/30/2039
313309-AP-1	FEDEX CORP				2.B FE		6 . 109.8990	2,417,778	2,200,000	2,851,100	0	(191)	0	0	7.600	5.846		83,600	167,200	11/19/2013	07/01/2097
313747-AX-5	FEDERAL REALTY OP LP		.	1,2	2.A FE	4,887,80		3,345,000	5,000,000	4,903,254	0	2,701	0	0	3.625	3.749		75,521	181,250	07/07/2016	08/01/2046
314211-A*-4	SR NT			1,2	1.G PL		083.6000	16,720,000	20,000,000	20,000,000	0	0	0	0	3.290		MS	190,089	329,000	03/17/2022	03/17/2032
31428X-AT-3	FEDEX CORP		.	1	2.B FE		576.2300	1, 176, 534	1,543,400	1,336,310	0	6,232	0	0	3.875	4.953		24,919	59,807	01/06/2014	08/01/2042
31428X-AX-4	FEDEX CORP			1	2.B FE		995.0110	12,226,015	12,868,000	13,484,079	0	(42,232)	0	0	4.900		JJ	290,745	630,532	06/13/2016	01/15/2034
31428X-BQ-8	FEDEX CORP		.	1,2	2.B FE		975.9600	4,230,972	5,570,000	6,299,630	0	(19,002)	0	0	4.050	3.270		85,221	225,585	08/24/2021	02/15/2048
31428X-CD-6	FEDEX CORP		.	1,2	2.B FE	3,783,47		3,059,250	3,790,000	3,784,618	0	588	0	0	2.400	2.417		11,623	90,960	07/13/2021	05/15/2031
31572U-AF-3	FIBRIA OVERSEAS FINANCE LTD		. C	1	2.C FE	1,061,75		1,003,690	1,000,000	1,030,203	0	(6,585)	0	0	5.500	4.671		25,056	55,000	09/27/2017	01/17/2027
31574E-AA-8	FIDEICOMISO PA PACIFICO TRES		. C		3.A FE		689.2910	3,588,212	4,018,560	3,947,289	0	209	0	0	8.250	8.621		152,873		02/12/2016	01/15/2035
31620M-AU-0	FIDELITY NATIONAL INFORMATION SERVICES I	.	-	1,2	2.B FE		678.2470	7,589,959	9,700,000	9,936,040	0	(5,640)	0	0	4.500	4.331		164,900	436,500	07/18/2019	08/15/2046
31620M-AY-2	FIDELITY NATIONAL INFORMATION SERVICES I	.	-	1,2	2.B FE		092.2660		2,000,000	1,996,104	0	743	0	0	4.250	4.291		10,861	85,000	05/14/2018	05/15/2028
31620M-AZ-9	FIDELITY NATIONAL INFORMATION SERVICES I	.		1,2	2.B FE		480.6930		2,100,000	2,449,419	0	(8,335)	0	0	4.750	3.719		12,746		08/07/2019	05/15/2048
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE		091.2550	4,562,750	5,000,000	4,994,441	0	983	0	0	3.750	3.769		20,833	187,500	05/14/2019	05/21/2029
316773-CH-1	FIFTH THIRD BANCORP				2.B FE	9,310,36		8,742,830	7,083,000	8,804,053	0	(68,960)	0	0	8.250	5.816		194,783	584,348	12/20/2013	03/01/2038
31677A-AB-0	FIFTH THIRD BANK NA (OHIO)			2	2.A FE		095.4630	14,319,450	15,000,000	14,995,407	0	1,465	0	0	3.850	3.859		170,042	577,500	03/10/2016	03/15/2026
31772D-AD-4	QNB FINANSBANK AS	·	. C		4.C FE		0 . 102.0890	2,041,780	2,000,000	1,997,782	0	1,389	0	0	6.875	6.938		43,542		02/28/2019	09/07/2024
32055R-B#-3	GTD SR NT SER E	.	-	1,2	2.B FE	8,000,00		7,207,200	8,000,000	8,000,000	0	0	0	0	3.970		JJ	139,391	317,600	07/23/2019	07/23/2029
335934-AL-9	FIRST QUANTUM MINERALS LTD	.	. C	1,2	4.A FE		597.7940	573,073	586,000	588,771	0	(9,902)	0	0	7.500	5.451		10,988	43,950	11/16/2020	04/01/2025
335934-AT-2	FIRST QUANTUM MINERALS LTD	.	. C	1,2	4.A FE	866,46		779,447	835,000	855,064	0	(9,049)	0	0	6.875	5.612	A0	12,119	57,406	08/11/2021	10/15/2027
337358-BA-2	WELLS FARGO & CO		-		2.B FE	, , ,	8 . 112.3900	1,348,680	1,200,000	1,401,765	0	(11,120)	0	0	7.500	5.590	A0	19,000	90,000	12/20/2013	04/15/2035
337358-BH-7	WELLS FARGO & CO		-		2.B FE	10,588,70		9,474,872	8,800,000	9,678,806	0	(220,644)	0	0	7.574	4.522		277,713	666,512	07/17/2018	08/01/2026
33767B-AC-3	FIRSTENERGY TRANSMISSION LLC	·	-	1,2	2.C FE		581.4030	6,105,225	7,500,000	7,487,991	0	346	0	0	4.550		A0	85,313		03/25/2019	04/01/2049
337738-AV-0	FISERV INC	·	-	1,2	2.B FE		581.3300	17,485,950	21,500,000	21,695,665	0	(3,766)	0	0	4.400	4.336	JJ	473,000	946,000	06/29/2021	07/01/2049
337932-AH-0	FIRSTENERGY CORP	.	-	1,2	3.A FE		093.3320	23,333,000	25,000,000	24,956,092	0	(9,272)	0	0	4.400	4 . 195	JJ	507,222	1,100,000	06/19/2017	07/15/2027
33938E-AU-1	FLEX LTD	.	. C	1,2	2.C FE	1,488,76	797.8850	1,468,275	1,500,000	1,496,702	0	1,374	0	0	4.750	4.846	JD	3, 167	71,250	01/12/2016	06/15/2025

## **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod		6	7		air Value	10	11		e in Book/Adji	usted Carryin					nterest			tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
33972P-AA-7	FLNG LIQUEFACTION 2 LLC			1	2.B FE		86.7900	38,817,123	44,725,340	44,657,977	0	(5,758)	0	0	4. 125	2.403	MS			09/12/2019	03/31/2038
34107@-AA-7	SR NT			1	2.B PL		82.9500	15,738,803	18,973,844	18,973,844	0	0	0	0	2.920	2.920	FA	209,303	600,206	07/15/2021	08/15/2038
341081-ER-4	FLORIDA POWER & LIGHT CO			1	1.E FE			15,863,850	15.000.000	17, 129, 134	0	(152.963)	0	0	5.950	4.288	AO	223, 125		07/26/2013	10/01/2033
341081-EV-5	FLORIDA POWER & LIGHT CO	.		1	1.E FE	229, 126		204,086	200,000	221, 182	0	(1,037)	0	0	5.650	4.619		4,708	11,300	11/19/2013	02/01/2037
341081-FA-0	FLORIDA POWER & LIGHT CO	. [		1	1.E FE	711,953		638,280	600,000	683,375	0	(3,701)	0	0	5.950	4.657	FA	14,875		10/17/2013	02/01/2038
341081-FU-6	FLORIDA POWER & LIGHT CO	. [		1.2	1.D FE		84.3980	14.769.650	17.500.000	19.190.404	0	(44,036)	0	0	3.990	3.403	MS	232.750	698.250	05/04/2021	03/01/2049
341081-FX-0	FLORIDA POWER & LIGHT CO	. [		1.2	1.D FE		772.6430	20,340,040	28.000.000	31,321,823	0	(89,357)	0	0	3. 150		AO			10/20/2020	10/01/2049
344419-AC-0	FOMENTO ECONOMICO MEXICANO SAB DE CV		. C	1,2	2.A FE		70.0290	19,433,048	27,750,000	28,306,346	0	(11,983)	0	0	3.500	3.385			971,250	06/16/2021	01/16/2050
34490@-AD-6	FOOTBALL CLUB SER 2020-XI-D TR CTF	. L		1.2	1.F FE		84.2800	8.428.000	10.000.000	10.000.000					3.330	3.378		81.400		08/20/2020	10/05/2032
34490@-AE-4	FOOTBALL CLUB SER 2020-XI-E TR CTF			1.2	1.F FE		81.8400		10,000,000	10,000,000	0	0	0	0	3.530	3.580				08/20/2020	10/05/2035
34531X-AA-2	FORD FOUNDATION			1.2	1.A FE		382.2730		18.620.000	17,773,187	0	20.641	0	0	3.859		.ID	59.879	718,546	01/30/2019	06/01/2047
34531X-AC-8	FORD FOUNDATION			1.2	1.A FE		359.2100	15,607,756	26,360,000	26,820,595	0	(5, 129)	0	0	2.815	2.747	ID	61,836	742,034	08/05/2020	06/01/2070
345370-DA-5	FORD MOTOR CO			1 2	3.A FE		)75.2450	447.708	595.000	595.000	0	0, 120)	0	0	3.250	3.250		7 .466		11/08/2021	02/12/2032
345397-XU-2	FORD MOTOR CREDIT COMPANY LLC			1,2	3.A FE		793.5390	464.889	497,000	522,602	0	(8,033)	0	0	4.389	2.603			21,813	06/17/2021	01/08/2026
345397-ZX-4	FORD MOTOR CREDIT COMPANY LLC			2	3.A FE		96.3630		1,573,000	1,508,205	0	32,518	0	0	4.063	6.483				03/31/2020	11/01/2024
35177P-AL-1	ORANGE SA		C	1	2.A FE		122.3270	25,009,511	20.444.800	28, 121, 262	0	(797.525)	0	0	9.000	3.631		613,344		11/22/2019	03/01/2031
351837-AA-7	FRANCISCAN MISSIONARIES OF OUR LADY HEAL		.   0	1 2	1 F FF		575.2380	966.808	1,285,000	1,464,589	0	(4.399)	0	0	3.914	3. 127			50,295	06/21/2021	07/01/2049
35671D-CC-7	FREEPORT-MCMORAN INC			1.2	2.0 FE		)97.2850	86.584	89.000			0			5.000	4.999		1.483	4,450	08/01/2019	09/01/2027
356834-AA-9	FREEPORT TERMINAL (MALTA) PLC			1,2	1.G FE			1.976.994	1,800,000	1,961,725		(25,270)		0	7.250	5.305				11/19/2013	05/15/2028
358070-AB-6	FRESNILLO PLC			1,2	2.B FE		78.8620		8.800,000			(25,270)		0	4.250	4.328			374,000	05/17/2021	10/02/2050
36120P-AC-7	GTL TRADE FINANCE INC			1.2	2.0 FE	6,517,500		6,027,590	5,330,000	6,434,197		(28.003)			7.250	5.551		80,505		11/05/2019	04/16/2044
361448-BA-0	GATX CORP		.   0	1.2	2.6 FE		390.5570		3,800,000	3.790.162		1.852			3.500	3.554				10/31/2017	03/15/2028
36 164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDING COMPANY			1,2	2.B FE					19,039,581		(173.454)			4.418	2.851				07/13/2021	11/15/2035
36190C-AA-5	GNI QUINTERO SA			1	2.B FE	742, 177			733.004	736.636		(1/3,434)		0	4.634	4.467				02/02/2015	07/31/2029
362320-BA-0	VERIZON COMMUNICATIONS INC			'	2.8 FE		1 . 105.5450	2.374.763	2.250.000	2.478.416		(37, 165)			6.940	4.745	••			08/01/2018	04/15/2028
36253#-AA-2	SR SECD NT SER A			1,2	3.B PL				25,000,000	25,000,000		(37, 103)			6.688	6.673				01/11/2019	12/31/2038
36256#-AA-9	SR NT			1.2	2.B PL			13,300,000	17.519.475	17.519.475				0	3.770		JD	344,077		01/11/2019	12/31/2044
36258G-AA-5	GUSAP III LP			1,2	2.6 PL		)92.7340							0	4.250	5.599			31,875	06/22/2022	01/21/2030
36260#-AA-3	GSRP PORTFOLIO II LLC			1,2	2.0 PE				23.978.868						3.100	3.099				10/01/2021	06/29/2046
36261N-AA-5	GYP HOLDINGS III CORP	.		1,2	2.0 PL		682.0890		23,978,868	23,978,868		(1.660)	n		4.625	4.525				06/24/2021	05/01/2029
36294B-AJ-3	GS CALTEX CORP	.		1,4	4.B FE		)96.1930	1,923,860	2,403,000	1.998.890				0	3.000		JD	4.500		05/29/2019	06/04/2024
36321P-AC-4	GALAXY PIPELINE ASSETS BIDCO LTD	.	· · · · · ·	1	1.0 FE		277.3060			16,110,083		(4.989)		0	3.250	3. 194			519,708	03/29/2019	09/30/2040
363576-AB-5	ARTHUR J. GALLAGHER & CO			1,2	2.B FE		570.0400	658,376	940,000	929, 179		(4,969)		0 n	3.500	3. 194		3,747	32,900	05/13/2021	05/20/2051
364760-AB-5	GAP INC			1,2	3.0 FE		370.0400	622.939				(930)			3.500	3.721		8.554		11/08/2021	10/01/2031
366651-AC-1	GARTNER INC	.		1.2	3.4 FE		593.3160	297,678	319,000	324,265		(930)		0	4.500		JJ			12/03/2020	07/01/2028
366651-AC-1	GARTNER INC			1,2	3.A FE		3 86.7060	297,678				(2,441)			3.750	3.650	۸۸			06/17/2021	10/01/2028
366651-AG-2	GARTNER INC	.		1,2	3.A FE		87.6590		507,000	509,919		(190)	^	0	3.750	3.707	νο	817		11/08/2021	06/15/2029
36728K-AA-8	GAS NATURAL DE LIMA Y CALLAO SA			1,2	3.A FE		599.4940	2.326.170				1.067			4.375	4.402				02/17/2016	04/15/2029
36830B-AB-1	GC TREASURY CENTER CO LTD		· · · · · · ·	1,2	2.B FE		180.5400	2,326,170				(1,165)		0	2.980	2.935				05/18/2021	04/01/2023
36830B-AC-9	GC TREASURY CENTER CO LTD			1,2	2.B FE		169.1860		2.600.000						4.300		MS		111,800	03/18/2021	03/18/2051
36830B-AC-9	GC TREASURY CENTER CO LTD			1,2	2.B FE				2,600,000			733		0	4.400					03/11/2021	03/18/2051
	OD ATT	.		1,2	2.8 FE						0	/65	0	0	4.400	4 . 473				10/27/2021	
36901@-AA-0 369550-BH-0	GENERAL DYNAMICS CORP			1,2	1.E PL		77.3100	46,386,000			0	5,240	0	0	4.250		AO			10/2//2021	10/27/2031
		·					91.2930				0		0	0							
369550-BJ-6	GENERAL DYNAMICS CORP	.		1,2	1.G FE		89.0360		6,300,000	6,212,448	0	1,785	0	0	4.250	4.337			267,750	03/23/2020	04/01/2050
36959C-AA-6	GENERAL ELECTRIC CO				2.B FE	J5,039,797	. 112.8250	4,274,939	3,789,000	4,665,089	0	(48,516)	0	0	7.500	5.008	FA	102,619	284, 175	12/20/2013	08/21/2035

## **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	<u>S Owned D</u> ece	mber 31 of	Current Yea	ar								
1	2		Cod		6	7		Fair Value	10	11		e in Book/Adji	usted Carryin					nterest			ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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					Desig-																
					nation,																
					NAIC									Total							
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			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
36962G-XZ-2	GENERAL ELECTRIC CO			1	2.B FE	1,067,54		956,368	863,000	987,966	0	(10,584)	0	0	6.750	4.786	MS	17, 152	58,253	12/20/2013	03/15/2032
370334-CH-5	GENERAL MILLS INC			1,2	2.B FE	14,976,60	087.8190	13, 172, 850	15,000,000	14,983,085	0	1,260	0	0	4.550	4.560	AO	140,292	682,500	04/03/2018	04/17/2038
370334-CP-7	GENERAL MILLS INC			1,2	2.B FE	823,50		553, 100	810,000	823,099	0	(278)	0	0	3.000	2.914		10, 125	24,300	07/13/2021	02/01/2051
37045V-AG-5	GENERAL MOTORS CO			1	2.C FE		497.6710	7,618,338	7,800,000	7,703,015	0	40,284	0	0	4.000		A0	78,000	312,000	07/28/2015	04/01/2025
37045V-AH-3	GENERAL MOTORS CO			1	2.C FE	29,083,88		25,215,873	29,300,000	29, 141,034	0	9,709	0	0	5.000	5.060	A0	366,250	1,465,000	02/10/2017	04/01/2035
37045V-AJ-9	GENERAL MOTORS CO			1	2.C FE		681.7650	4,035,103	4,935,000	5,562,411	0	(17,420)	0	0	5.200	4.290	A0	64, 155	256,620	11/16/2020	04/01/2045
37045V-AP-5	GENERAL MOTORS CO			1,2	2.C FE	50,089,00		43,301,000	50,000,000	50,087,471	0	(2,698)	0	0	5. 150	5. 133	AO	643,750	2,575,000	08/09/2017	04/01/2038
37045V-AQ-3	GENERAL MOTORS CO			1,2	2.C FE		082.2590	1,490,533	1,812,000	2, 132, 200	0	(7, 188)	0	0			AO	24,462	97,848	05/14/2021	04/01/2048
37045X-AZ-9	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	18,674,38		18,141,618	18,700,000	18,694,475	0	3,305	0	0	4.300	4.312	JJ	375,247	804, 100	07/08/2015	07/13/2025
37045X-CG-9	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	9,766,40		9,147,500	10,000,000	9,871,325	0	23,270	0	0	3.850	4. 107	JJ	188,222	385,000	01/30/2018	01/05/2028
37231B-AA-6	GENM CAPITAL LABUAN LTD		. C	1,2	2.C FE		075.7930	2,273,790	3,000,000	3,000,000	0	0	0	0	3.882	3.881	AO	23,292	116,460	04/12/2021	04/19/2031
372546-AW-1	GEORGE WASHINGTON UNIVERSITY			1,2	1.E FE		583.6700	12,550,500	15,000,000	15,076,797	0	(799)	0	0	4. 126	4.093		182,232	618,900	12/26/2018	09/15/2048
373298-CF-3	GEORGIA-PACIFIC LLC			1	1.G FE		6 . 102.9930	5,149,650	5,000,000	5, 149,005	0	(136,596)	0	0	8.000	0.012	JJ	184,444	400,000	07/10/2018	01/15/2024
37331N-AK-7	GEORGIA-PACIFIC LLC			1,2	1.G FE		482.9670	1,368,956	1,650,000	1,685,844	0	(4,668)	0	0	2.300	1.970		6,430	37,950	07/07/2021	04/30/2030
373334-JW-2	GEORGIA POWER CO			1	2.A FE	2,832,83		2,125,806	2,480,000	2,812,040	0	(12, 151)	0	0	4.300	3.349			106,640	04/06/2021	03/15/2042
373334-KN-0	GEORGIA POWER CO			1,2	2.A FE		074.7830	2,019,141	2,700,000	3,057,872	0	(8,685)	0	0	3.700	2.975		41,903	99,900	09/10/2020	01/30/2050
374297-D@-5	GTD SR NT SER L			1	2.C FE		0 76.7000	11,505,000	15,000,000	15,000,000	0	0	0	0	3.450	3.450		51,750		02/22/2022	02/22/2032
375558-AX-1	GILEAD SCIENCES INC			1,2	2.A FE		292.2470	5,627,067	6,100,000	6,358,489	0	(6,929)	0	0	4.800	1	A0		292,800	04/25/2019	04/01/2044
375558-BA-0	GILEAD SCIENCES INC			1,2	2.A FE		087.7020	4,095,683	4,670,000	5,100,989	0	(12,430)	0	0	4.500	3.865	FA	87,563	210, 150	08/01/2019	02/01/2045
375558-BJ-1	GILEAD SCIENCES INC			1,2	2.A FE		088.1340	4,406,700	5,000,000	4,794,685	0	10,873	0	0	4.000		MS	66,667	200,000	02/06/2019	09/01/2036
375558-BK-8	GILEAD SCIENCES INC			1,2	2.A FE		482.7920	3,642,848	4,400,000	4,567,227	0	(4, 186)	0	0	4. 150		MS	60,867	182,600	07/18/2019	03/01/2047
375558-BT-9	GILEAD SCIENCES INC			1,2	2.A FE		164.7160	13,053,217	20,170,000	18,983,322	0	26,375	0	0	2.800		A0	141, 190	564,760	08/24/2021	10/01/2050
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE		3 . 112.4710					(1,448)			6.375		MN	1,629	12,750	12/20/2013	05/15/2038
377372-AJ-6 378272-AQ-1	GLENCORE FUNDING LLC			1.2	1.F FE		586.7130			7,404,224 2.970.751		(33,900)		0	4.200		MS		270,312	01/16/2020	03/18/2043
	GLENCORE FUNDING LLC			,	2.A FE				11,390,000	2,970,751		(5,204)					AO				10/27/2027
378272-BC-1 378272-BE-7	GLENCORE FUNDING LLC			1,2	2.A FE		672.3030 681.9860		1,390,000	1,657,637		(5,204)		0	3.875	2.539	AU			07/13/2021	04/27/2051
378272-BE-7 37940X-AB-8	GLOBAL PAYMENTS INC			1,2	2.A FE	1,190,36	285.3610					(2,872)		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	2.850	2.539	n∪			07/13/2021	04/27/2031
37940X-AB-8	GLOBAL PAYMENTS INC			1.2	2.0 FE		871.4370		5,500,000	5.357.890		(19,488)		٠٠	4. 150		FA	42,311	215,800	02/21/2020	08/15/2029
37940X-AC-6	ISR NT SER A			2	1.D PL		081.0300				n	(3,048)	n	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	2.710	2.710	.ID		271,000	12/01/2021	12/01/2031
37941*-AB-0	SR NT SER B	.		2	1.D PL			7.861.000			n	o	n	0	2.710		JD		271,000	12/01/2021	12/01/2031
37941*-AC-8	SR NT SER C			2	1.D PL		075.1000		19,000,000	19,028,000	n	۰۰	n	0	3.010	3.010	.ID		572,878	12/01/2021	12/01/2033
37959D-AC-8	GLOBO COMUNICACOES E PARTICIPACOES SA		r	1	3.B FE		085.4680	854,680	1,000,000	982,670	0	1.480	0	0	5.500	5.748	11			01/06/2022	01/14/2032
37976#-AB-4	SR SECD NT R		0	1	3.B		5 . 100.6551	34.977.631	34.750.000	34,762,829	0	(2.626)	0	0	5.500	5.485	Δ0			01/24/2017	04/08/2026
38141E-C3-1	GOLDMAN SACHS GROUP INC			1.2	2.A FE		288.3440	9,629,496	10,900,000	13,978,677	0	(103.758)	0	0	4.800		JJ			06/30/2020	07/08/2044
38141G-CU-6	GOLDMAN SACHS GROUP INC			1	2.A FE			10.909.185	10,500,000	10,570,077	0	0	0	0	6. 125	6. 124		242.958		02/06/2003	02/15/2033
38141G-FD-1	GOLDMAN SACHS GROUP INC			1	2.8 FE		4 . 106.5050	2,948,058	2,768,000	3,014,606	n	(10,248)	n	0	6.750		AO			12/20/2013	10/01/2037
38141G-GM-0	GOLDMAN SACHS GROUP INC				2.A FE	560,60		503.373	483.000	545.028	n	(2.003)	n	n	6.250	5. 150		12.578		07/24/2013	02/01/2041
38141G-VS-0	GOLDMAN SACHS GROUP INC			2	2.A FE		587.7980	3,950,910	4,500,000	4,503,740		(2,000)		0	4.750		AO		213,750	06/13/2018	10/21/2045
38141G-XR-0	GOLDMAN SACHS GROUP INC	. [		1.2	1.F FE		876.1230	654.658		827.461	n	2.799	n	n	1.992	2.460	JJ	7.328	17, 131	06/03/2021	01/27/2032
38141G-YC-2	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE		271.9780	2,281,703	3,170,000	3, 192,762		(2,219)		0	3.210		AO	19,503		06/03/2021	04/22/2042
38141G-YJ-7	GOLDMAN SACHS GROUP INC			1.2	1.F FE		077.5190	209,301		270,000	0	0	0	0	2.383	1	JJ	2.860	6,434	07/14/2021	07/21/2032
38143Y-AC-7	GOLDMAN SACHS GROUP INC	. [		1	2.B FE	3, 197, 09		3,130,290	3,000,000			(6,824)		0	6.450	5.913	••			12/20/2013	05/01/2036
38148L-AF-3	GOLDMAN SACHS GROUP INC				2.B FE		490.4430	416,038		597,326	n	(4,090)	n	n	5. 150	3.261		2,566		06/09/2020	05/22/2045
38148Y-AA-6	GOLDMAN SACHS GROUP INC			1.2.5	2.A FE		882.0160	21,438,162	26 . 139 . 000	25,236,563	0		0	0	4.017	4.321		177.917	1.050.004	04/18/2018	10/31/2038

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			lı lı	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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		С	'		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		_	e		Admini-														A 4		
CUSIP		o d		Dand		Actual	Obtain	Fair	Par	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	When	Amount Due and	Amount Received		Contractual
	<b>.</b>		g	Bond Char	strative		Fair			Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate					Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
38242#-AC-8	GTD SR UNSECD NT SER C			1	2.B PL		81. 1600		1,720,000	1,720,000	0	0	0	0	2.400		JJ	20,067	20,640	01/06/2022	01/06/2029
38242#-AE-4	GTD SR UNSECD NT SER E			1	2.B PL		72.1200	10,428,552	14,460,000	14,460,000	0	0	0	0	2.760		JJ	194,005	199,548	01/06/2022	01/06/2034
382550-BH-3	GOODYEAR TIRE & RUBBER CO			1,2	3.C FE	2,653,653		2,669,090	2,581,000	2,603,080	0	(19,428)		0	9.500	8.849		21, 114	245, 195	11/17/2020	05/31/2025
382550-BN-0	GOODYEAR TIRE & RUBBER CO			1,2	3.C FE			1,536,504	1,842,000	1,873,561	0	(4, 139)		0	5.000	4.679		42,468	106,683	11/08/2021	07/15/2029
389286-AA-3	GRAY ESCROW II INC	·		1,2	4.B FE	4,387,336		3, 136,009	4,333,000	4,382,749	0	(4,095)	0	0	5.375		MN	29,759	236,780	12/08/2021	11/15/2031
39063@-AH-3	GREAT LAKES GAS TRANSMISSION CO			1	2.A		. 100.6800	16, 108, 800	16,000,000	16,000,000	0	0	0	0	8.080		JJ	545,849	1,292,800	03/29/2000	01/29/2030
39121J-AE-0	GREAT RIVER ENERGY	.		1	1.G FE			3,365,127	3,270,193		0	(14,479)		0	6.254	4.619		102,259	204,518	01/31/2012	07/01/2038
39121J-AG-5	GREAT RIVER ENERGY	.		1	1.G FE	3,882,278		3,618,767	3,270,345	3,662,110	0	(32,932)		0	7.233	5.394		118,272	236,544	11/19/2013	07/01/2038
39121J-AH-3	GREAT RIVER ENERGY			1	1.G FE	1,645,775		1,449,753	1,468,000	1,537,882	0	(44,559)	0	0	4.478	2.703		32,869	69,713	11/22/2019	07/01/2030
39122@-AA-7	GREAT RIVER HYDRO, LLC			1	2.B PL	20,000,000		17,022,000	20,000,000	20,000,000	0	0	0	0	4.940	4.940	FA	335,702	988,000	04/18/2017	04/19/2032
39530V-AB-4	GREENKO SOLAR (MAURITIUS) LTD		. C	1,2	3.B FE	3,000,000		2,733,060	3,000,000	3,000,000	0	0	0	0	5.950	5.948	JJ	75,367	178,500	07/22/2019	07/29/2026
400131-AG-3	GRUMA SAB DE CV		. C	1,2	2.B FE	2,363,206		2,237,897	2,260,000	2,283,935	0	(13,551)	0	0	4.875	4.207		9, 181	110, 175	09/28/2016	12/01/2024
40049J-AT-4	GRUPO TELEVISA SAB		. C		2.A FE	1,524,000		1,408,956	1,200,000	1,405,406	0	(16,271)	0	0	8.500		MS	31, 167	102,000	10/17/2013	03/11/2032
40049J-BA-4	GRUPO TELEVISA SAB		. C	1,2	2.A FE	5,834,950			5,000,000	5,783,296	0	(22,054)	0	0	5.000	3.926	MN	33,333	250,000	08/04/2020	05/13/2045
40049J-BE-6	GRUPO TELEVISA SAB		. C	1,2	2.A FE	4,937,360	88.5790	4,428,950	5,000,000	4,941,734	0	1,972	0	0	5.250	0.002	MN	26,979	262,500	05/23/2019	05/24/2049
40052V-AD-6	GRUPO BIMBO SAB DE CV		. C	1	2.B FE	5,797,750	86.1620	4,308,100	5,000,000	5,760,975	0	(22,267)	0	0	4.875	3.829	JD	2,708	243,750	04/26/2021	06/27/2044
40052V-AE-4	GRUPO BIMBO SAB DE CV		. C	1,2	2.B FE		85.0000	1,700,000	2,000,000	2,220,071	0	(5, 176)	0	0	4.700	3.989	MN	13,317	94,000	03/30/2021	11/10/2047
40052V-AG-9	GRUPO BIMBO SAB DE CV		. C	1	2.B FE	1,966,680	76.2670		2,000,000	1,968,736	0	669	0	0	4.000	4.097	MS	25,556	80,000	09/03/2019	09/06/2049
40052X-AB-6	GRUPO DE INVERSIONES SURAMERICANA SA		. C	1,2	3.A FE	662,595		614,560	638,000	647 , 142	0	(2,722)	0	0	5.500	4.982	A0	6,043	35,090	08/29/2016	04/29/2026
402740-AB-0	GULFSTREAM NATURAL GAS SYSTEM LLC			1	2.B FE	1,336,032		1,203,096	1,200,000	1,258,045	0	(18,797)	0	0	6. 190	4.353	MN	12,380	74,280	07/17/2018	11/01/2025
404119-BQ-1	HCA INC			1	2.C FE	248,603		246, 105	247,600	248,008	0	(156)		0	5.250	5. 163		2,744	12,999	01/11/2019	04/15/2025
404119-BR-9	HCA INC			1	2.C FE	910,886	99.8920	892,435	893,400	899,091	0	(2,473)		0	5.375	5.046	FA	20,008	48,020	10/18/2017	02/01/2025
404119-BS-7	HCA INC			1,2	2.C FE		. 100.6390	808,936	803,800	816,719	0	(4,375)	0	0	5.875	0.200	FA	17,840	47,223	10/25/2018	02/15/2026
404119-BV-0	HCA INC			1,2	2.C FE	554, 419		513,288	577,000	555,989	0	460	0	0	5.500	5.780		1,410	31,735	12/19/2018	06/15/2047
40414L-AM-1	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	18,824,773		19,493,865	20,250,000	19,867,140	0	172,684	0	0	3.400	4.358		286,875	688,500	07/17/2018	02/01/2025
40414L-AN-9	HEALTHPEAK PROPERTIES INC			1,2	2.A FE		97.3250	16,866,423	17,330,000	17, 105, 396	0	87,342	0	0	4.000	4.572	JD	57,767	693,200	07/17/2018	06/01/2025
40414L-AR-0	HEALTHPEAK PROPERTIES INC	·	.	1,2	2.A FE	7,965,760	88.9580	7,116,640	8,000,000	7,976,898	0	3,409	0	0	3.500		JJ	129,111	280,000	06/20/2019	07/15/2029
404280-AJ-8	HSBC HOLDINGS PLC	.	. C		2.A FE	3,922,754		3,183,568	3,229,000	3,758,989	0	(21,763)	0	0	6.800	5.234		18,298	219,572	12/20/2013	06/01/2038
404280-AW-9	HSBC HOLDINGS PLC	.	. C		1.G FE	10,384,920		10,063,664	10,400,000	10,395,733	0	1,328	0	0	4.300	4.314	MS	140,371	447,200	03/01/2016	03/08/2026
404280-BH-1	HSBC HOLDINGS PLC		. C		2.A FE			12,783,561	13,300,000	13,300,933	0	611	0	0	4.375		MN	61,420	581,875	11/16/2016	11/23/2026
404280-CC-1	HSBC HOLDINGS PLC	.	. C	2,5	1.G FE		87.3980	19,227,560	22,000,000	22,000,000	0	0	0	0	3.973		MN	94,690	874,060	05/15/2019	05/22/2030
404530-AB-3	HACKENSACK MERIDIAN HEALTH INC	.	.	1,2	1.D FE	1,020,000		850,262	1,020,000	1,020,000	0	0	0	0	4.211		JJ	21,476	42,952	04/19/2018	07/01/2048
404530-AC-1	HACKENSACK MERIDIAN HEALTH INC			1,2	1.D FE	9,208,732		6,412,063	9,295,000	9,214,104	0	3,215	0	0	2.675	2.734	MS	82,880	248,641	04/26/2021	09/01/2041
404530-AD-9	HACKENSACK MERIDIAN HEALTH INC			1,2	1.D FE	5,000,000		3, 186, 050	5,000,000	5,000,000	0	0	0	0	2.875	2.875	MS	47,917	143,750	08/20/2020	09/01/2050
40465@-AK-8	HSRE CORE HOLDING I LLC			1,2	2.B		87.8000	4,390,000	5,000,000	5,000,000	0	0	0	0	3.160	3.159	MS	46,083	158,000	09/16/2021	09/16/2028
40465@-AL-6	HSRE CORE HOLDING I LLC			1,2	2.B	5,000,000		4,240,500	5,000,000	5,000,000	0	0	0	0	3.610	3.609	MS	52,646	180,500	09/16/2021	09/16/2031
406216-AS-0	HALLIBURTON CO	ļ	.		2.A FE	5,801,939		4,087,260	4,375,800	5,794,089	0	(916)	0	0	7.600	5.717		125,634	332,561	10/17/2013	08/15/2096
406216-BA-8	HALLIBURTON CO			1,2	2.A FE	4,540,136		3,687,606	4,420,000	4,528,365	0	(3,577)	0	0	4.500	4.305		25,415	198,900	08/01/2019	11/15/2041
406216-BE-0	HALLIBURTON CO			1,2	2.A FE	4,694,659		3,779,542	4,420,000	4,670,103	0	(7,505)	0	0	4.750	4.325	FA	87,479	209,950	08/01/2019	08/01/2043
406216-BG-5	HALLIBURTON CO			1,2	2.A FE	1,996,698		1,946,013	2,001,000	1,999,699	0	3, 153	0	0	3.800	3.823	MN	9,716	158,292	11/06/2015	11/15/2025
406216-BL-4	HALLIBURTON CO			1,2	2.A FE	262,213		214,705	250,000	260,227	0	(1,349)		0	2.920		MS	2,433	7,300	07/07/2021	03/01/2030
40621P-AA-7	HALLIBURTON CO				2.A FE	3,704,370	. 103.0570	3,091,710	3,000,000	3,262,093	0	(56,739)	0	0	6.750	4.389	FA	84,375	202,500	10/21/2013	02/01/2027
40963L-AH-7	KEB HANA BANK	ļ	. C		2.B FE	1,850,845	97.4770	1,817,946	1,865,000	1,862,120	0	1,589	0	0	4.375	4.468	MS	20,625	81,594	09/25/2014	09/30/2024
40963M-AH-5	KEB HANA BANK		D		2.B FE		97.4770	335,321	344,000	348,139	0	(2,258)		0	4.375	3.656	MS	3,804	15,050	02/25/2016	09/30/2024
410867-AA-3	HANOVER INSURANCE GROUP INC	. l	.		2.B FE	1,693,249	. 105. 1280		1,443,000	1,516,807	0	(23,973)	0	l0	7.625	5.605	AO	23.228	110.029	07/17/2018	10/15/2025

## **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7		air Value	10	11		e in Book/Adj		g Value			I	nterest		Da	tes
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
41163G-AF-8	RELX INC			1	2.A FE	3,763,810	. 103.0340		3,248,000	3,547,286	0	(57,086)	0	0	7.200	4.917	FA	97,440	233,856	11/22/2019	08/01/2027
41242*-AY-8	HARDWOOD FUNDING, LLC			1	1.G FE	1, 132, 200	91.2800	912,800	1,000,000	1,057,024	0	(12,227)	0	0	3.230	1.882	JD	2, 153	32,300	07/11/2016	06/07/2027
41242*-AZ-5	HARDWOOD FUNDING, LLC			1	1.G FE	1,030,400		873,700	1,000,000	1,017,878	0	(2, 108)	0	0	3.380	3. 109	JD	2,253	33,800	07/11/2016	06/07/2030
41242*-BC-5	HARDWOOD FUNDING, LLC	.		1	1.G FE	4,666,667		4,257,867	4,666,667	4,666,667	0	0	0	0	3.520	0.020	JD	10,951	82, 133	02/29/2016	06/07/2028
413875-AW-5	L3HARRIS TECHNOLOGIES INC	.		1,2	2.B FE		96.2050	17,316,900	18,000,000	18,003,200	0	848	0	0	4.400	4.397	<b>J</b> D	35,200	792,000	05/23/2018	06/15/2028
415864-AM-9	HARSCO CORP	.		1,2	4.C FE	840,685		649,036	825,000	835,582	0	(2,330)	0	0	5.750	5.325	JJ	19,897	47,438	08/16/2021	07/31/2027
416515-AS-3	HARTFORD FINANCIAL SERVICES GROUP INC	.		1	2.A FE		99.2250	595,350	600,000	655,244	0	(2,699)	0	0	5.950	5.016	A0	7,537	35,700	10/17/2013	10/15/2036
416515-BA-1	HARTFORD FINANCIAL SERVICES GROUP INC			1	2.A FE	863, 207		727,783	700,000	828,719	0	(4,598)	0	0	6.625	5.019	MS	11,723	46,375	11/19/2013	03/30/2040
416515-BF-0	HARTFORD FINANCIAL SERVICES GROUP INC			1,2	2.A FE	12,656,256	72.3760	9,264,128	12,800,000	12,667,122	0	3,309	0	0	3.600	3.661	FA	168,960	460,800	08/08/2019	08/19/2049
41652P-AC-3	HARTFORD HEALTHCARE CORP			1	1.F FE	15,426,068	70.4560	10,832,610	15,375,000	15,423,793	0	(817)	0	0	3.447	3.428	JJ	264,988	529,976	01/24/2020	07/01/2054
41984L-AA-5	HAWAIIAN BRAND INTELLECTUAL PROPERTY LTD			1,2	4.A FE	4,062,069	90.4790		4,049,000	4,023,839	0	(28,092)	0	0	5.750	5.257	JAJ0	45,917	181,499	06/21/2022	01/20/2026
42217K-BF-2	WELLTOWER OP LLC			1,2	2.A FE		97.4440	9,958,777	10,220,000	10,220,764	0	(998)	0	0	4.000	3.980	JD	34,067	408,800	02/09/2017	06/01/2025
42225U-AF-1	HEALTHCARE REALTY HOLDINGS LP			1,2	2.B FE		92.8470	14,855,520	16,000,000	15,961,435	0	8,603	0	0	3.750	0.000	JJ	300,000	600,000	06/01/2017	07/01/2027
42251#-AV-6	HEB GROCERY COMPANY, LP			1	1.G		88.5707	10,628,488	12,000,000	12,000,000	0	0	0	0	3.670	3.670	MS	111,323	440,400	03/30/2016	03/30/2033
42704L-AA-2	HERC HOLDINGS INC			1,2	4.A FE		93.2300	2,497,632	2,679,000	2,730,977	0	(23,349)	0	0	5.500	4.637	JJ	67,942	147,345	02/24/2020	07/15/2027
428102-AE-7	HESS MIDSTREAM OPERATIONS LP			1,2	3.A FE	2,098,750	85.7540	1,792,259	2,090,000	2,097,587	0	(834)	0	0	4.250	4 . 190	FA	33,556	91,292	08/09/2021	02/15/2030
428102-AF-4	HESS MIDSTREAM OPERATIONS LP			1,2	3.A FE		91.9670	263,945	287,000	287,000	0	0	0	0	5.500	5.499	A0	3,332	8, 199	04/05/2022	10/15/2030
42970#-AA-2	HIGH NOON SOLAR LLC			1	2.C PL	21,560,760	87.2200	18,805,295	21,560,760	21,563,344	0	(149)	0	0	4.110	4 . 108	<b>J</b> D	456,402		08/08/2017	12/31/2036
431282-AP-7	HIGHWOODS REALTY LP			1,2	2.B FE		92.4400	8,088,500	8,750,000	8,696,522	0	11,691	0	0	3.875	4.036		113,021	339,063	02/13/2017	03/01/2027
431282-AQ-5	HIGHWOODS REALTY LP			1,2	2.B FE		90.0450	9,004,500	10,000,000	9,934,676	0	11,824	0	0	4. 125	4.265	MS	121,458	412,500	02/22/2018	03/15/2028
432833-AF-8	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE		90.7320	816,588	900,000	900,000	0	0	0	0	4.875	4.874		20,231	43,875	06/10/2019	01/15/2030
432833-AG-6	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE		99.1380	520,475	525,000	534,439	0	(6,927)	0	0	5.375	3.892		4,703	28,219	08/04/2020	05/01/2025
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE		86.7890	115,429	133,000	134,085	0	(145)	0	0	3.750	3.604		831	4,988	06/17/2021	05/01/2029
432833-AL-5	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE		84.2240	188,662	224,000	227,526	0	(344)	0	0	4.000	3.777	MN	1,493	8,960	11/08/2021	05/01/2031
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	1	80.0410	570,692	713,000	713,000	0	0	0	0	3.625	3.625	FA	9,764	25,846	01/19/2021	02/15/2032
43324@-AB-3	SR NT SER B GREEN	.		1,2	1.F PL		77.7100	6,216,800	8,000,000	8,000,000	0	0	0	0	2.880	2.880	JJ	106,880	230,400	07/14/2021	07/14/2033
433240-AC-1	HINES GLOBAL REAL ESTATE HOLDINGS			1,2	1.F PL	6,590,000		4,841,673	6,590,000	6,590,000	0	0	0	0	3.030		JJ	92,628	199,677	07/14/2021	07/14/2036
43474T-AB-9	HOLCIM US FINANCE (LUXEMBOURG) SA		. C	1	2.A FE		99.6840	996,840	1,000,000	1,046,341	0	(1,472)	0	0	6.875	6.418		17,569		12/20/2013	09/29/2039
43475D-AA-5	HOLCIM CAPITAL CORPORATION LTD		. C	1	2.A FE		97.1750	3,887,000	4,000,000	4,089,747	0	(1,956)	0	0	6.500	6.304		78,722	260,000	12/20/2013	09/12/2043
435765-AJ-1	HOLLY ENERGY PARTNERS LP			1,2	3.A FE		98.6860	591,129	599,000	599,000	0	0	0	0	6.375	6.373		8,062	19,836	04/06/2022	04/15/2027
437076-AS-1	HOME DEPOT INC	.		1	1.F FE	14,450,124		12,839,880	12,000,000	14,057,047	0	(105,547)	0	0	5.875	4.200	JD	29,375	705,000	01/09/2019	12/16/2036
437076-AV-4	HOME DEPOT INC	.		1,2	1.F FE	469,882		433,584	400,000	455, 161	0	(1,927)	0	0	5.950	4.787	A0	5,950	23,800	10/17/2013	04/01/2041
437076-BP-6	HOME DEPOT INC			1,2	1.F FE		74.8420		4,600,000	5,404,018	0	(14,794)	0	0	3.500	2.699	MS	47,406	161,000	10/08/2020	09/15/2056
437076-BS-0	HOME DEPOT INC			1,2	1.F FE		82.6470	4,958,820	6,000,000	6,630,171	0	(16,928)	0	0	3.900	3.265	<b>J</b> D	10,400	234,000	08/05/2019	06/15/2047
437076-BX-9	HOME DEPOT INC			1,2	1.F FE		91.5750	2,884,613	3,150,000	3,717,218	0	(13,666)	0	0	4.500		<b>J</b> D	9,844	141,750	08/01/2019	12/06/2048
437076-BZ-4	HOME DEPOT INC			1,2	1.F FE		71.4280	40,342,534	56,480,000	61, 130, 242	0	(123,562)	0	0	3. 125			78,444	1,765,000	11/19/2020	12/15/2049
437076-CD-2	HOME DEPOT INC	.		1,2	1.F FE	24,425,267		16,580,478	22,250,000	24,302,926	0	(50,931)	0	0	3.350	2.852		157,357	745,375	12/09/2020	04/15/2050
437076-CF-7	HOME DEPOT INC	.		1,2	1.F FE	1,803,855		1,456,098	1,880,000	1,814,813	0		0	0	1.375	1.832		7,611	25,850	07/13/2021	03/15/2031
437076-CG-5	HOME DEPOT INC	.		1,2	1.F FE			21,460,935	35,465,000	33,300,480	0	50,220	0	0	2.375	2.682		248,009		07/28/2021	03/15/2051
437076-CK-6	HOME DEPOT INC	.		1,2	1.F FE	4,352,920		2,913,240	4,400,000	4,354,240	0	1,043	0	0	2.750	2.000	MS	35,628	118,983	09/07/2021	09/15/2051
43761A-B@-4	GBP SR NT SER C	.		1,2	2.B	17,722,600		13,913,988	16,899,400	16,899,400	0	0	0	(2,048,200)		3.610	JD	30,503	619,494	12/13/2018	12/13/2030
43761A-C0-3	USD SR NT SER F	.		1,2	2.B		92.7770	18,555,400	20,000,000	20,000,000	0	0	0	0	5.020	5.020	JD	552,200	502,000	12/13/2018	12/13/2030
438516-BS-4	HONEYWELL INTERNATIONAL INC			1,2	1.F FE		83.2670	3,314,027	3,980,000	4,300,191	0	(8,278)	0	0	3.812	3.328		16,858	151,718	08/01/2019	11/21/2047
438516-BZ-8	HONEYWELL INTERNATIONAL INC			1,2	1.F FE		82.7190	1, 182,882	1,430,000	1,459,592	0	(3,848)	0	0	1.950	1.643		2,324	27,885	07/13/2021	06/01/2030
438516-CA-2	HONEYWELL INTERNATIONAL INC		<u>.  </u>	1,2	1.F FE	31,731,528	71.6210	21,307,248	29,750,000	31,629,317	0	(48,860)	0	0	2.800	2.476	JD	69,417	34,440	07/28/2021	06/01/2050

## **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod		6	7		air Value	10	11		in Book/Adju	usted Carryin					nterest			tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
440452-AJ-9	HORMEL FOODS CORP			1,2	1.F FE	4,741,09	269.3350	3,127,009	4,510,000	4,733,521	0	(5, 120)	0	0	3.050	2.793	JD	10,699	137,555	07/07/2021	06/03/2051
44107H-AF-9	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	22,418,86	561.5280	13,794,578	22,420,000	22,419,130	0	12	0	0	2.667	2.667	A0	149,485	597,941	08/13/2020	10/01/2050
44267D-AD-9	HOWARD HUGHES CORP			1,2	3.C FE	1, 158, 98		1,021,020	1,134,000	1, 153, 524	0	(2,993)	0	0	5.375	5.004	FA	25,397	60,953	03/17/2021	08/01/2028
44267D-AE-7	HOWARD HUGHES CORP	.		1,2	3.C FE		083.6520	573,016	685,000	685,000	0	0	0	0	4.125	4 . 124	FA	11,773	28,256	01/19/2021	02/01/2029
44267D-AF-4	HOWARD HUGHES CORP	.		1,2	3.C FE		380.5070	190,802	237,000	235,823	0	130	0	0	4.375	4 . 448	FA	4,320	10,369	06/17/2021	02/01/2031
442722-AA-2	HOWARD MIDSTREAM ENERGY PARTNERS LLC			1,2	4.C FE		396.6350	2,290,250	2,370,000	2,380,811	0	(2,050)	0	0	6.750		JJ	73,766	92,874	03/25/2022	01/15/2027
44329H-AD-6	HP CMNTYS LLC			1	1.C FE		090.4250	904,250	1,000,000	890,257	0	1,568	0	0	5.820		MS	17, 137	58,200	11/19/2013	09/15/2053
443628-AH-5	HUDBAY MINERALS INC		. C	1,2	4.B FE		391.1400		2,345,000	2,435,244	0	(20,027)	0	0		5.039	A0	35,908	143,631	06/17/2021	04/01/2029
444859-BB-7	HUMANA INC			1,2	2.C FE		887.3890	4,459,461	5, 103, 000	5, 177, 309	0	(1,769)	0	0	4.625	4.509	JD	19,668	236,014	07/24/2013	12/01/2042
444859-BK-7	HUMANA INC			1,2	2.C FE	271,74	0 87.7610	219,403	250,000	267,915	0	(2,615)	0	0	3. 125	1.924	FA	2,951	7,813	07/08/2021	08/15/2029
444859-BL-5	HUMANA INC			1,2	2.C FE	6,268,52	378.8970	4,319,611	5,475,000	6,228,972	0	(18,244)	0	0	3.950	3.170	FA	81,699	216,263	07/13/2021	08/15/2049
445640-AB-1	HUNT OIL COMPANY OF PERU LLC (LIMA BRANC		. C	1	3.A FE		95.0750	1,661,911	1,748,000	1,740,356	0	965	0	0	6.375	6.499	JD	9,286	118,683	05/24/2018	06/01/2028
44841D-AB-8	HUTCHISON WHAMPOA INTERNATIONAL (14) LTD		. C		1.F FE		797.1190	1,476,209	1,520,000	1,519,683	0	222	0	0	3.625	0.007	A0	9,336	55, 100	10/28/2014	10/31/2024
44841S-AC-3	HUTCHISON WHAMPOA INTERNATIONAL (03/33)		. C		1.F FE		0 . 116.4140	1,862,624	1,600,000	1,895,600	0	(19,601)	0	0	7.450	5.207	MN	12,251	119,200	10/17/2013	11/24/2033
449253-AB-9	TAA INC			1,2	4.B FE	196,42		188,535	194,000	195,488	0	(270)	0	0	5.500		<b>J</b> D	474	10,670	05/23/2019	06/15/2027
449282-AA-0	SR SECD NT 4/A2			1	1.G PL	20,000,00	093.1700	18,634,000	20,000,000	20,000,000	0	0	0	0	4.250	4.250	<b>J</b> D	467,500	0	06/13/2022	12/15/2029
44929@-AP-9	ICRE REIT HOLDINGS			1	2.B		087.9141	10,549,692	12,000,000	12,000,000	0	0	0	0	3.760	3.760	JJ	220,587	451,200	07/05/2017	07/05/2029
44929@-AR-5	SR NT SER D TRANCHE B			1,2	2.B	11,000,00	89.1500	9,806,500	11,000,000	11,000,000	0	0	0	0	4.010	4.010	MN	73,517	446,600	05/01/2019	05/01/2031
44963L-AC-0	THS NETHERLANDS HOLDCO BV		. C	2	4.B FE		087.9260	1,758,520	2,000,000	2,031,772	0	(5,362)	0	0	8.000		MS	45,778	160,000	10/14/2019	09/18/2027
449691-AC-8	ILIAD HOLDING SAS		. C	1,2	4.A FE		390.6980	4,089,573	4,509,000	4,580,078	0	(6,373)	0	0	7.000	6.738	A0	66,633	305, 109	11/08/2021	10/15/2028
450679-AT-2	ITT INC			1	1.A		7 . 103.3690	5,258,381	5,087,000	5,584,572	0	(161,114)	0	0	7.400	3.771		48,100	376,438	10/17/2013	11/15/2025
45112E-AG-4	ICICI BANK LTD (DUBAI BRANCH)		. C		2.C FE		595.4130	3,614,244	3,788,000	3,782,443	0	1,601	0	0	4.000		MS	43,352	151,520	03/14/2016	03/18/2026
45174X-AA-0	THC HEALTH SERVICES INC			1,2	1.B FE	8,362,66		5,311,606	6,460,000	8,239,763	0	(50, 114)	0	0	4. 131		MN	34,099	266,863	06/25/2020	05/15/2048
452308-AR-0	ILLINOIS TOOL WORKS INC			1,2	1.E FE		085.2330	2,556,990	3,000,000	3,262,642	0	(9,687)	0	0	3.900	3.281	MS	39,000	117,000	07/18/2019	09/01/2042
45326Y-A@-6	USD SR NT SER B		. C	1,2	2.B		086.4000	11,232,000	13,000,000	13,000,000	0	0	0	0	4. 130	4 . 130	AO	90,975	536,950	10/30/2019	10/30/2030
454889-AR-7	INDIANA MICHIGAN POWER CO			1,2	1.G FE		773.9820	2,367,424	3,200,000	3,614,779	0	(11,738)	0	0	3.750	2.985	JJ	60,000	120,000	09/15/2020	07/01/2047
454889-AT-3	INDIANA MICHIGAN POWER CO	.		1,2	1.G FE	11,596,19		7,498,991	9,245,800	11,476,362	0	(59,564)	0	0	4.250	2.892		148,446	392,947	01/14/2021	08/15/2048
454889-AU-0	INDIANA MICHIGAN POWER CO			1,2	1.G FE		468.4170	5,404,943	7,900,000	7,923,773	0	(128)	0	0	3.250	3.232		42,792	256,750	06/30/2021	05/01/2051
455170-AA-8	INDIANA UNIVERSITY HEALTH INC			1,2	1.C FE		782.5480	368, 164	446,000	538,414	0	(2,460)	0	0	3.970		MN	2,951	17,706	11/03/2020	11/01/2048
455170-AB-6	INDIANA UNIVERSITY HEALTH INC			1,2	1.C FE		062.7280	1,436,471	2,290,000	2,290,000	0	0	0	0	2.852		MN	10,885	65,311	06/24/2021	11/01/2051
455434-BG-4	INDIANAPOLIS POWER & LIGHT CO				1.G FE	1, 184, 45		1,069,190	1,000,000	1, 123, 472	0	(8,095)	0	0	6.600		JJ	33,000	66,000	11/19/2013	01/01/2034
455434-BT-6	INDIANAPOLIS POWER & LIGHT CO			1,2	1.F FE		980.6240	1,499,606	1,860,000	1,972,275	0	(3,041)	0	0	4.050	3.658		12,555	75,330	08/01/2019	05/01/2046
456472-AB-5	INDUSTRIAS PENOLES SAB DE CV	.	. C	1,2	2.B FE	1,012,50		924,280	1,000,000	1,008,892	0	(1,169)	0	0	4. 150	3.992	MS	12,565	41,500	10/09/2019	09/12/2029
456472-AD-1	INDUSTRIAS PENOLES SAB DE CV		. C	1,2	2.B FE		082.6800	2,480,400	3,000,000	3,271,468	0	(5, 128)	0	0	4.750	4 . 188	FA	57,396	142,500	10/18/2021	08/06/2050
45662N-A#-0	INFINEON TECHNOLOGIES AG	.	. D	1	2.C YE		092.7100	23,548,340	25,400,000	25,400,000	0	0	0	0	4.300		A0	260,914		04/05/2016	04/05/2028
45674G-AA-2	INEOS QUATTRO FINANCE 2 PLC		. C	1,2	3.B FE		090.4510	355,472	393,000	393,000	0	0	0	0	3.375	3.374		6,116	13,264	01/21/2021	01/15/2026
456866-AL-6	TRANE TECHNOLOGIES CO LLC				2.B FE		1 . 101.6350	457 , 154	449,800	461,420	0	(9,034)	0	0	7.200		JD	2,699	36,455	11/19/2013	06/01/2025
456873-AF-5	TRANE TECHNOLOGIES FINANCING LTD		. C	1,2	2.B FE		081.8490	3,273,960	4,000,000	4,515,835	0	(11,791)	0	0	4.500	3.717		50,000	180,000	08/07/2019	03/21/2049
45687A-AG-7	TRANE TECHNOLOGIES GLOBAL HOLDING COMPAN			1	2.B FE	469, 46		452,065	460,000	468 , 123	0	(163)	0	0	5.750	0.004	JD	1,176	26,450	06/16/2014	06/15/2043
457187-AC-6	INGREDION INC			1,2	2.B FE		384.7120	211,780	250,000	262,802	0	(1,634)	0	0	2.900	2. 126		604	7,250	07/08/2021	06/01/2030
45780R-AA-9	INSTALLED BUILDING PRODUCTS INC			1,2	4.A FE		490 . 1680	2,990,873	3,317,000	3,407,472	0	(41,521)	0	0	5.750	4.318		79,470	190,728	02/24/2020	02/01/2028
458140-AV-2	INTEL CORP			1,2	1.E FE		281.4050		3,840,000	4,261,311	0	(11,871)	0	0	4.100	3.406		18,368	157,440	08/01/2019	05/19/2046
458140-BG-4	INTEL CORP			1,2	1.E FE		275.2230	9,402,875	12,500,000	12,697,043	0	(4,806)	0	0	3.734	3.633		29,820	466,750	08/07/2019	12/08/2047
458140-BJ-8	INTEL CORP			1,2	1.E FE		2 68.1110	35,879,513	52,678,000	56,846,241	0	(109,918)	0	0	3.250	2.812		218,760	1,712,035	07/20/2021	11/15/2049
458140-BK-5	INTEL CORP			1,2	1.E FE	19,333,58	262.3680	11,288,608		19,288,030	0	(18,524)	0	0	3.100	2.810	FA	211,971	561,100	02/17/2021	02/15/2060

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			lı lı	nterest		Da	tes
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			0		Modifier								Year's	Change							
			°		and		Rate					Current	Other-	in							
		С	'		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
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CUSIP		o d		Dand	Admini-	Actual	Obtain	Fair	Par	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	When	Amount Due and	Amount Received		Contractual
	D		g	Bond Char	strative		Fair			Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate				A	Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
458140-BM-1	INTEL CORP			1,2	1.E FE				10,500,000	10,490,091	0	349		0	4.750		MS	133,000	498,750	03/20/2020	03/25/2050
458140-BN-9	INTEL CORP			1,2	1.E FE	14,431,137	89.2980	13, 126, 806	14,700,000	14, 439, 317	0	2,739	0	0	4.950		MS	194,040	727,650	03/20/2020	03/25/2060
458140-BW-9	INTEL CORP	· <del> </del> · · · · ·	·   ······	1,2	1.E FE			1,611,901	2,480,000	2,472,047	0	215	0	0	3.050	3.067		29,205	75,640	08/10/2021	08/12/2051
458140-BX-7	INTEL CORP		·   ······	1,2	1.E FE			3,132,885	4,960,000	4,941,528	0			0	3.200	3.217		61,284	158,720	08/10/2021	08/12/2061
45834Q-AA-7	INTEGRIS BAPTIST MEDICAL CENTER INC	·	·	1,2	1.G FE		72.0940	5,634,146	7,815,000	8, 159,045	0	(7,370)		0	3.875	3.616		114,403	302,831	03/18/2021	08/15/2050
45846A-AA-8	INTERCHILE SA	-	C	1	2.A FE	3, 157, 500		2,502,240	3,000,000	3, 153, 301	0	(3,518)		0	4.500	4. 161		375	135,000	10/13/2021	06/30/2056
458665-AS-5	INTERFACE INC	-		1,2	4.A FE		82.3590	2,299,463	2,792,000	2,860,189	0	(7,365)		0	5.500	5.093		12,797	153,560	11/08/2021	12/01/2028
45866F-AL-8	INTERCONTINENTAL EXCHANGE INC	·		1,2	1.G FE			9,690,450	14,480,000	14,710,435	0	(5,552)	0	0	3.000	2.912		19,307		10/14/2021	06/15/2050
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC	·		1,2	1.G FE			1,354,338	1,800,000	1,718,338	0	7,408	0	0	1.850	2.376		9,805		07/13/2021	09/15/2032
45866F-AP-9	INTERCONTINENTAL EXCHANGE INC	.		1,2	1.G FE	9,932,000	69.5710	6,957,100	10,000,000	9,938,428	0	2,729	0	0	2.650	2.694		78,028	265,000	08/17/2020	09/15/2040
45866F-AQ-7	INTERCONTINENTAL EXCHANGE INC	·		1,2	1.G FE			21, 197,064	33,980,000	34, 222, 430	0	(3,795)		0	3.000		MS	300 , 157	1,019,400	06/09/2021	09/15/2060
459200-AS-0	INTERNATIONAL BUSINESS MACHINES CORP	.		1	1.G FE	276,928		238,260	222,600	245,839	0	(4,058)		0	6.500	4. 180		6,672	14,469	01/07/2014	01/15/2028
459200-KB-6	INTERNATIONAL BUSINESS MACHINES CORP	·		1	1.G FE	5,378,817		4,390,998	5,100,000	5,343,907	0	(10,423)		0	4. 150	3.756		27,044	211,650	06/21/2019	05/15/2039
459200-KC-4	INTERNATIONAL BUSINESS MACHINES CORP	.		1	1.G FE			25,762,269	31,040,000	34,485,862	0	(76,690)		0	4.250	3.593		168,564	1,319,200	01/13/2020	05/15/2049
459200-KL-4	INTERNATIONAL BUSINESS MACHINES CORP	.		1,2	1.G FE			15,695,511	24,050,000	24,908,271	0	(21,883)	0	0	2.950	2.757		90,655	709,475	02/17/2021	05/15/2050
459506-AQ-4	INTERNATIONAL FLAVORS & FRAGRANCES INC	·		1,2	2.C FE	2,521,464		2,012,366	2,540,000	2,524,275	0	1,843	0	0	2.300	2.387		9,737	58,420	06/29/2021	11/01/2030
459506-AR-2	INTERNATIONAL FLAVORS & FRAGRANCES INC	· · · · · ·		1,2	2.0 FE	5,399,676		3,848,850	5,400,000	5,400,145	0	150	0	0	3.268	0.200	MN	22,549		09/09/2020	11/15/2040
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRANCES INC	··· ···		1,2	2.C FE				29,623,000	29,958,422	0	(6,879)		0	3.468	3.402		85,610		08/24/2021	12/01/2050
460146-CM-3	INTERNATIONAL PAPER CO	·		1,2	2.B FE	5,635,750			5,000,000		0	(29, 108)	0	0	5.000	4.023 5.118	MS	73,611	250,000	07/14/2016	09/15/2035
460599-AD-5 460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLCINTERNATIONAL GAME TECHNOLOGY PLC	·   · · · · ·		1,2	3.B FE				1,223,000						6.250	3.857				12/04/2020	01/15/2027
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY PLC	.		1.2	3.B FE		93.5730	357,449	382.000	382.000		0			4. 125	4 . 123		3.327		03/16/2021	04/15/2026
460690-BT-6	INTERPUBLIC GROUP OF COMPANIES INC	.		1,2	2.B FE	2,295,105		1,803,108	2,281,000			(1,372)			2.400		MS		54,744	07/08/2021	03/01/2031
461070-AR-5	INTERSTATE POWER AND LIGHT CO	·   · · · · ·		1.2	2.A FE	2,058,572		1.398.380	1,954,000	2,054,758	0	(2.434)		0	3.500	3.206		17,287		06/30/2021	09/30/2049
461127-D#-6	INTERTEK FINANCE PLC	·   · · · · ·	n	1	2.A	3,132,600		2,911,500	3.000.000	3,027,175	0	(17.368)		0	3.860		JJ	57.578	115.800	05/05/2016	07/02/2024
46124J-A@-1	INVENTRUST PROPERTIES CORP.	1	J	1	2.C PL	11,940,000		11,340,612	11,940,000	11,940,000	0	0		0	5.200	5.200		241.453	113,000	08/11/2022	08/11/2032
46128M-AG-6	INVERSIONES CMPC SA	·   · · · · ·	C	1 2	2.0 FE	2,384,506	98.6940	2,356,813	2,388,000	2,387,360	0	409	0	0	4.750		MS			09/11/2014	09/15/2024
46361*-BF-2	THE IRVINE COMPANY, LLC	·   · · · · ·		1	1.E PL	42,000,000		40,794,600	42.000.000	42.000.000	0	0	0	0	3.750	3.749		791.875		06/30/2014	06/30/2024
46590X-AB-2	JBS USA LUX SA	<u> </u>	1	1.2	2.0 FE	150,870		134.049	141.000	147.555	n	(1.218)	n	n	5.500	4.394		3.576	7.755	02/27/2020	01/15/2030
46590X-AC-0	JBS USA LUX SA	[	1	1.2	2.0 FE		81.5780	324,680	398,000	398.000		0	0		3.750	3.750		1,244	14,925	05/14/2021	12/01/2031
466313-AH-6	JABIL INC		1	1.2	2.0 FE	29,626,380			30.000.000	29.796.050	0	37 .539	0	0	3.950		JJ			01/30/2018	01/12/2028
46647P-AJ-5	JPMORGAN CHASE & CO			1,2,5	1.F FE			48,163,780	58,000,000	58,289,629	0	(13.581)	0	0	3.882	3.837	JJ	981.930	2,251,560	10/06/2017	07/24/2038
46647P-AL-0	JPMORGAN CHASE & CO		1	1,2,5	1.F FE	7,389,713		6,262,960	8,000,000	7,437,579	0	11,505	0	0	3.964	4.423		40,521	317,120	07/19/2018	11/15/2048
46647P-AN-6	JPMORGAN CHASE & CO	. L		1,2,5	1.F FE	26,020,855		18,110,510	23,500,000	25.831.297	0	(58.392)	0	0	3.897		JJ		915,795	08/09/2019	01/23/2049
46647P-BN-5	JPMORGAN CHASE & CO	. l		1,2,5	1.E FE			20,729,280	31,200,000	32,282,607	0	(25,231)	0	0	3. 109	2.923	AO	185,918	970,008	08/24/2021	04/22/2051
46647P-CE-4	JPMORGAN CHASE & CO	.		1,2,5	1.E FE		68.8850	7,997,549	11,610,000	12,369,208	0	(16,869)	0	0	3.328	2.983	AO	74,056	386,381	08/30/2021	04/22/2052
46659*-AB-3	JM FAMILY ENTERPRISES, INC.	ļ		1	2.B		92.4804	16, 184, 076	17,500,000	17,500,000	0	0	0	0	3.540	3.539	MN	103,250	619,500	11/01/2017	11/01/2027
46671@-AA-7	JRD HOLDINGS SECURED TRUST (2021)	.		1,2	2.B		76.9400	20 , 194 , 136	26,246,602	26,246,602	0	0	0	0	3.620	3.620	MON	42,228	950, 127	01/27/2021	01/15/2041
47032@-AP-6	JAMES CAMPBELL COMPANY LLC	.		1	2.A	12,700,000	89.6500	11,385,550	12,700,000	12,700,000	0	0	0	0	3.820	3.820	JD	1,348	485, 140	07/13/2016	09/30/2028
470320-AT-8	SR NT SER 2018-A	.		1,2	2.A	10,000,000	90.8200	9,082,000	10,000,000	10,000,000	0	0	0	0	4.360	4.360	JD	1,211	436,000	12/06/2018	11/30/2029
47215P-AE-6	JD. COM INC	.	. C	1,2	2.A FE	1,414,300		1,313,715	1,500,000	1,434,227	0	7,554	0	0	3.375	4.072	JJ	23,484	50,625	03/20/2020	01/14/2030
47215P-AF-3	JD. COM INC	.	. C	1	2.A FE	4, 119, 200		2,940,160	4,000,000	4,115,366	0	(2,237)	0	0	4. 125	3.949	JJ	76,542	165,000	03/22/2021	01/14/2050
47216F-AA-5	JAZZ SECURITIES DAC	.	. C	1,2	3.B FE			683, 104	761,000	767,686	0	(1,146)	0	0	4.375		JJ	15,352	40,322	11/08/2021	01/15/2029
476556-CX-1	JERSEY CENTRAL POWER & LIGHT CO			1	2.B FE	21,769,249		18,082,165	18,546,000	21, 150, 354	0	(120,631)	0	0	6. 150	4.789		95,048	1,140,579	09/07/2017	06/01/2037
476556-DD-4	JERSEY CENTRAL POWER & LIGHT CO	ļ	.	1,2	2.A FE		80.3080	2,007,700	2,500,000	2,493,997	0	592	0	0	2.750	2.780	MS	22,917	68,750	06/08/2021	03/01/2032

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			li	nterest		Da	tes
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
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			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
478160-AJ-3	JOHNSON & JOHNSON	SD	<del></del>	Onai	1.A FE		. 118. 1630	118,163	100,000	116,491	0	(4, 127)		n value	6.950		MS	2,317	13,813	09/09/2013	09/01/2029
478160-AJ-3	JOHNSON & JOHNSON				1.A FE	10,521,378		9,334,877	7,900,000	9,202,793	0	(164,722)		0	6.950		MS	183,017	542, 187	09/09/2013	09/01/2029
478160-AL-8	JOHNSON & JOHNSON				1.A FE	5,503,239		5.089.434	4.900.000	5,275,251	0	(104,722)		0	4.950		MN			07/29/2013	05/15/2033
478160-BA-1	JOHNSON & JOHNSON	.		1	1.A FE				700,000	831.818	n	(26,391)		n	4.850		MN	4.338		04/30/2013	05/15/2031
478160-BJ-2	JOHNSON & JOHNSON			1 2	1.A FE	1,354,825		1,286,795	1,305,000	1,336,906	n	(3,040)	n	n	4.375		JD	4,123	57,094	03/07/2014	12/05/2033
478160-CM-4	JOHNSON & JOHNSON			1.2	1.A FE			8.180.500		10.516.496	n	(2,541)	n	n	3.500		JJ		350,000	08/07/2019	01/15/2048
478160-CS-1	JOHNSON & JOHNSON			1 2	1.A FE		62.7200	4,578,560	7,300,000	7,203,405	n	2.496	n	n	2.250	2.315		54.750		08/07/2019	09/01/2050
478160-CT-9	JOHNSON & JOHNSON			1 2	1.A FE				30,260,000	29,592,829	n	9,962	n	n	2.450	2.538		247, 123	741,370	06/10/2021	09/01/2060
478165-AB-9	S C JOHNSON & SON INC		l		1.6 FE	2,372,612			2,000,000	2.163.907	n	(27 .449)	n	n	6.750	4.920		51.000	135,000	10/17/2013	02/15/2028
478375-AH-1	JOHNSON CONTROLS INTERNATIONAL PLC		С	1	2.B FE	1,315,440		1, 187, 248	1,144,600	1,277,188	0	(7.109)	0	0	6.000	4.795		31,667		12/28/2016	01/15/2036
48121@-AJ-0	SR NT SER 2020C		·····	1 2	2.B PL	10,000,000		7.644.000			0	0	0	0	2.730	2.730			273,000	11/18/2020	11/18/2032
48121@-AQ-4	SR NT SER 2021D			1.2	2.B PL			6,070,183	8,510,000	8,510,000	0	0	0	0	2.980	2.980		54.242		10/14/2021	10/14/2036
48126P-AA-0	NK KAZMUNAYGAZ AO		С	1.2	2.0 FE	3,305,556		2.359.383	3.167.000	3.289.057	0	(10.523)	0	0	3.500		AO		110,845	05/27/2021	04/14/2033
48305Q-AB-9	KAISER FOUNDATION HOSPITALS			1	1.D FE	6, 126, 325		5, 109, 647	5,320,000	6,039,436	0	(24.740)		0	4.875	3.872	AO	64.838	259,350	05/02/2019	04/01/2042
48305Q-AE-3	KAISER FOUNDATION HOSPITALS			1.2	1.D FE	14,684,150		9,706,409	13,480,000	14,613,321	0	(28,723)	0	0	3.266	2.809	MN	73,376		04/01/2021	11/01/2049
48305Q-AF-0	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	3,045,000		2,207,625	3,045,000	3,045,000	0	0	0	0	2.810	2.810	JD	7, 130	85,565	06/08/2021	06/01/2041
48305Q-AG-8	KAISER FOUNDATION HOSPITALS			1,2	1.D FE		68.0030	4,991,420	7,340,000	7,367,904	0	(609)	0	0	3.002	2.982	JD		220,347	06/29/2021	06/01/2051
48344F-AA-8	KALLPA GENERACION SA		C	1,2	2.C FE	1,720,657	95.9140	1,623,824	1,693,000	1,703,699	0	(3,062)	0	0	4.875	4.651	MN	8,483	82,534	01/23/2017	05/24/2026
485134-BH-2	EVERGY METRO INC			1	1.F FE	2,315,332	. 100.8710	2,118,291	2,100,000	2,254,978	0	(8,087)	0	0	6.050	5.254	MN	16,234	127,050	12/20/2013	11/15/2035
485134-BS-8	EVERGY METRO INC			1,2	1.F FE	10,429,356	80.4920	6,761,328	8,400,000	10,333,978	0	(50,221)	0	0	4. 125	2.856	A0	86,625	346,500	01/26/2021	04/01/2049
485170-AQ-7	KANSAS CITY SOUTHERN			1,2	2.B FE	367,269		307,611	370,000	367,721	0	87	0	0	4.300	4.346	MN	2,033	15,910	07/26/2016	05/15/2043
486606-J#-4	SR UNSECD NT GG			1	1.A FE	1,192,023	95.1600	1,134,330	1,192,023	1, 192,023	0	0	0	0	3.670	3.670	JD	1,458	43,747	06/13/2013	04/16/2025
486606-J@-6	SR UNSECD NT FF			1	1.A FE	774,041	99.3000	768,623	774,041	774,041	0	0	0	0	3.570	3.570	JD	921	27,633	06/13/2013	04/16/2023
48666K-AY-5	KB HOME			1,2	3.B FE		87.0540	128,840	148,000	149,666	0	(227)		0	4.800	4.589	MN	908	7, 104	06/17/2021	11/15/2029
487312-AD-2	KEENAN FORT DETRICK ENERGY LLC			1	1.D FE	1,654,545		1,170,915	1,500,000	1,645,666	0	(3,318)	0	0	4.166	3.587	MN	7,985	62,490	04/01/2020	11/15/2048
491386-AL-2	KENTUCKY POWER CO			1	2.A FE	2,851,857	97.6280	2,831,212	2,900,000	2,869,340	0	2,540	0	0	5.625	5.766	JD	13,594	163, 125	11/19/2013	12/01/2032
491674-BL-0	KENTUCKY UTILITIES CO	.		1,2	1.F FE	6,319,850	84.6250	4,802,469	5,675,000	6,263,322	0	(16,774)	0	0	4.375		A0	62,070	248,281	06/17/2019	10/01/2045
491674-BM-8	KENTUCKY UTILITIES CO			1,2	1.F FE	12,637,643		8,982,710	12,700,000	12,641,829	0	1,717	0	0	3.300	3.326		34,925	419, 100	05/19/2020	06/01/2050
492386-AT-4	KERR-MCGEE CORP			1	3.A FE	2,097,768		1,577,482	1,514,000	1,959,973	0	(42,387)	0	0	7.875		MS	35, 106	119,228	08/08/2019	09/15/2031
492386-AU-1	KERR-MCGEE CORP			1	3.A FE	26,665,199		23,324,289	23,472,400	24,296,007	0	(515,943)	0	0	6.950	-	JJ	815,666	1,631,332	07/17/2018	07/01/2024
49271V-AD-2	KEURIG DR PEPPER INC			1,2	2.B FE	289,546		200,611	220,000	285,401	0	(1,657)	0	0	5.085		MN	1, 119	11, 187	06/09/2020	05/25/2048
49271V-AK-6	KEURIG DR PEPPER INC			1,2	2.B FE	25,378,703		17,315,336	23,030,000	25,260,079	0	(52,986)	0	0	3.800	3.247		145,857	875, 140	05/11/2021	05/01/2050
49271V-AM-2	KEURIG DR PEPPER INC			1,2	2.B FE	16,673,129		11,366,586	16,520,000	16,668,712	0	(2,672)	0	0	3.350		MS	162,951	553,420	08/24/2021	03/15/2051
49271V-AN-0	KEURIG DR PEPPER INC			1,2	2.B FE	415,929		330 , 161	410,000	415,086	0	(581)	0	0	2.250		MS	2,716	9,225	07/13/2021	03/15/2031
49327V-2B-9	KEYBANK NA			2	2.A FE	14,947,500		13,364,400	15,000,000	14,966,201	0	5,016	0	0	3.900		A0	126,750	585,000	03/06/2019	04/13/2029
49337W-AC-4	NATIONAL GRID USA			1	2.B FE		. 106.8180	427,272	400,000	471,087	0	(7, 109)	0	0	8.000		MN	4,089	32,000	11/19/2013	11/15/2030
49337W-AH-3	NATIONAL GRID USA			1	2.B FE			382,652	400,000	414,602	0	(1,034)	0	0	5.875		AO	5,875	23,500	10/17/2013	04/01/2033
493859-C*-1	KIER GROUP PLC	·	C	1	3.C YE	16,645,634	95.6100	15,914,890	16,645,634	16,645,634	0	0	0	0	5.360		MN	101,612		11/20/2014	11/20/2024
49427R-AK-8	KILROY REALTY LP			1,2	2.B FE	11,883,385		10,086,650	11,500,000	11,719,865	0	(29,842)	0	0	4.250	3.906				10/25/2016	08/15/2029
49427R-AL-6	KILROY REALTY LP			1,2	2.B FE			10,640,097	10,972,000	10,954,024	0	6,820	0	0	4.375		A0	120,006		09/09/2015	10/01/2025
49427R-AN-2	KILROY REALTY LP	· · · · · ·		1,2	2.B FE			42,725,350	47,000,000	47, 186, 337	0	(25,941)	0	J0	4.750		JD		2,232,500	04/04/2019	12/15/2028
494368-BV-4	KIMBERLY-CLARK CORP	.		1,2	1.F FE			859,245	1,188,000	1,387,032	0	(6,497)	0	0	3.200	2.264		15,946	38,016	09/22/2020	07/30/2046
494368-CA-9	KIMBERLY-CLARK CORP	.		1,2	1.F FE	23,981,833		15,735,204	22,802,000	23,921,339	0	(29,668)		0	2.875	2.613	FA		655,558	07/13/2021	02/07/2050
494368-CB-7	KIMBERLY-CLARK CORP	·   · · · · ·		1,2	1.F FE		89.8280	449,140	500,000	547, 198	0	(6,326)	0	J0	3.100	1.663 4 967	MS	4,090		07/07/2021	03/26/2030
49446R-AV-1	KIMCO REALTY CORP		I	11,2	Z.A FE	4,586,902	ชช.44/0	3,901,479	5,700,000	4,637,160	10	118,8/8	10	10	3.700	4.96/	AU	52,725	210,900	03/25/2020	10/01/2049

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Coc	les	6	7		Fair Value	10	11	Change	e in Book/Adi	justed Carryin	g Value			I	nterest		Da	tes
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to	,		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
494550-AJ-5	KINDER MORGAN ENERGY PARTNERS LP	-	- ''	1	2.B FE	235,871	. 108.4940		200,000	221,360	(Decircuse)	(1,988)		Value	7.400	5.748		4,358	14,800	11/19/2013	03/15/2031
494550-AW-6	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE		. 106.4940	410,700		447, 141		(1,900)			6.950		JJ			07/24/2013	01/15/2038
	KINDER MORGAN ENERGY PARTNERS LP			1			. 100. 1240	774.470	· ·	824.108		(2,304)				5.709					
494550-BD-7 49456B-AH-4	KINDER MORGAN INC	·  ···		1 2	2.B FE					1.113.386		(2,237)			6.500		JD	4.163		11/19/2013	09/01/2039
49456B-AJ-0	KINDER MORGAN INC			1 2	2.B FE	1, 124, 577		8,523,800		1, 113,386		(6,001)			5.050	3.836	<b>J</b> D		505,000	01/06/2021	02/15/2046
49456B-AR-2	KINDER MORGAN INC			1.2	2.B FE				2.160.000	2.095.271		(49,642)			2.000	2.408	EA			07/13/2021	02/15/2046
49456B-AR-2	KINDER MORGAN INC			1,2	2.B FE	13,414,292			14,060,000	13,437,071					3.250	3.501				07/13/2021	02/15/2031
49456B-AT-8	KINDER MORGAN INC			1,2	2.B FE	39,133,960				39, 152, 327		9.865			3.250		FA			06/02/2021	08/01/2050
49461M-AA-8	KINDER MORGAN INC.			1,2	2.B FE							9,865			5.875		JD	4.348		06/02/2021	06/15/2030
496902-AQ-0	KINROSS GOLD CORP			1.2	2.0 FE	2,057,000			2,057,000	2,057,000		0			4.500		JJ		92,565	06/01/2022	07/15/2027
49803X-AA-1	KITE REALTY GROUP LP		·····	1,2	2.0 FE	24,452,730		23.004.750	25,000,000	24.761.105					4.000	4.499				05/01/2017	10/01/2026
49836A-AB-0	KLABIN AUSTRIA GMBH		٠	1.2	3.A FE	4,296,000		3,939,160	4,000,000	4,283,547		(4,029)			7.000	6.432			280,000	10/09/2019	04/03/2049
49989A-AB-5	KOC HOLDING AS		٥	1 2	4.0 FE		99.7740	531.795	533.000	532.845		750			5.250		MS	8.239	27,983	03/09/2016	03/15/2023
49989A-AC-3	KOC HOLDING AS		С.	1.2	4.0 FE			2,470,750	2,500,000	2,493,798	0	2.654		0	6.500	6.618				03/05/2019	03/11/2025
500605-AH-3	KOPPERS INC		·····	1.2	4.A FE			1,401,137	1,462,000	1,460,456	0	(16,085)		0	6.000	4 774				02/24/2020	02/15/2025
50075N-AW-4	MONDELEZ INTERNATIONAL INC			1,2	2.A FE	28,219,714		24,185,298	22,750,000	27,584,175	0	(192,268)		0	6.875	4.943		673.416		06/24/2019	01/26/2039
50075N-AZ-7	MONDELEZ INTERNATIONAL INC				2.A FE		. 104.6750	770,408		839.412	0	(3,621)	·	0	6.500	5.245	FA		47,840	12/20/2013	02/09/2040
50077L-BF-2	KBAFT HEINZ FOODS CO			1.2	2.0 FE		93.3520	774,822			0	0		0	4.250	4.249	MS			05/04/2020	03/01/2031
501044-DG-3	KROGER CO			1.2	2.A FE		84.4610	3,167,288	3,750,000	4,691,574	0	(27.139)		0	4.450	2.963	FA		166,875	11/17/2020	02/01/2047
501044-DN-8	KROGER CO	`L		1.2	2.B FE			3.428.656	4,400,000	5,203,278	0	(19.594)		0	3.950	2.953	JJ	80 . 141	173,800	11/10/2020	01/15/2050
501797-AL-8	BATH & BODY WORKS INC			1	3.B FE	1,010,539		872,969	982,000	1,007,953	0	(1,155)	00	0	6.875	6.566	MN	11,252	67,513	09/02/2020	11/01/2035
501797-AW-4	BATH & BODY WORKS INC			1,2	3.B FE		93.7930	428,634	457,000	457,000	0	0	0	0	6.625	6.623	AO	7,569	30,276	09/16/2020	10/01/2030
50190E-AA-2	LCM INVESTMENTS HOLDINGS II LLC			1,2	4.B FE	823,851	80.7720	655,869	812,000	822, 164	0	(1,215)	00	0	4.875	4.657	MN	6,598	39,585	09/14/2021	05/01/2029
501955-AB-4	LG CHEM LTD		C		2.A FE	1,988,380	91.3270	1,826,540	2,000,000	1,992,270	0		0	0	3.625	3.694	AO	15,306	72,500	04/08/2019	04/15/2029
502175-B*-2	LTC PROPERTIES INC			1	2.C	4,000,000	99.9100	3,996,400	4,000,000	4,000,000	0	0	0	0	5.030	5.027	JJ	90,540	203,200	07/19/2012	07/19/2024
502175-C0-9	LTC PROPERTIES INC			1	2.C		90.0000	13,680,000	15,200,000	15,200,000	0	0	0	0	4.260	4.260	FMAN	246,275	493,240	11/20/2015	11/20/2028
502175-D*-0	LTC PROPERTIES, INC			1	2.C	16,510,000	84.3000	13,917,930	16,510,000	16,510,000	0	0	0	0	3.990	3.990	<b>J</b> A <b>J</b> 0	129,920	667,004	07/20/2016	07/20/2031
502413-BG-1	L3 TECHNOLOGIES INC			1,2	2.B FE			32,674,250	35,000,000	34,989,035	0	4,083		0	4.400	4.406	JD	68,444	1,540,000	05/30/2018	06/15/2028
50247@-AA-4	SR SECD NT SER A			1,2	2.A PL			10,436,220	13,320,000	13,320,000	0	0		0	3.360	3.360	JD	225,019	447,552	06/30/2020	06/30/2045
50247V-AB-5	LYB INTERNATIONAL FINANCE BV		C	1	2.B FE		88.2020	617,414	700,000	704,010	0	(53)		0	5.250		JJ	16,946	36,750	12/20/2013	07/15/2043
50249A-AK-9	LYB INTERNATIONAL FINANCE III LLC			1,2	2.B FE			2,731,638	4,200,000	4, 165, 857	0	442		0	3.800		AO	39,900	159,600	10/06/2020	10/01/2060
505588-BE-2	SPIRE MISSOURI INC			1	1.F FE	2,276,512		1,933,060	2,000,000	2,186,302	0	(11,912)		0	6.000	4.918		20,000	120,000	11/19/2013	05/01/2034
511546-AB-9	ENBRIDGE ENERGY PARTNERS LP			1	2.A FE			19,902,144	19,200,000	19,522,483	0	(42,678)		0	7.125		AO	342,000		11/19/2013	10/01/2028
512807-AW-8	LAM RESEARCH CORP			1,2	1.G FE	6,383,168		4,332,096	6,400,000	6,384,472	0	536		0	2.875	2.888	JD	8, 178	184,000	04/30/2020	06/15/2050
512807-AX-6	LAM RESEARCH CORP			1,2	1.G FE			2,301,285	3,500,000	3,490,115	0	245	0	0	3. 125		JD	4,861	109,375	04/30/2020	06/15/2060
513063-AA-5	LAMAR FUNDING LTD		C		3.C FE	6,170,000		5,842,435	6, 170, 000	6,170,000	0	0	0	0	3.958		MN	36,631	244,209	04/29/2015	05/07/2025
513272-AC-8	LAMB WESTON HOLDINGS INC	·		1,2	3.C FE	85,000		80,580	85,000	85,000	0	0	0	0	4.875	4.874		529	4, 144	05/07/2020	05/15/2028
513272-AD-6	LAMB WESTON HOLDINGS INC	·		1,2	3.C FE			315,877	357,000	357,000	0	0	0	0	4. 125	4.124		6, 177	10,758	10/19/2021	01/31/2030
51805@-AJ-7	GTD SR NT SER I	·		[]	2.B			10,096,352	13, 160,000	13,160,000	0	0		0	2.730	2.730	FA	140,713	179,634	02/10/2022	02/10/2032
51808B-AE-2	ENI USA INC	·		1	2.B FE				1,336,000	1,475,928	0	(24,841)		0	7.300	4.857	MN	12,462	97,528	10/17/2013	11/15/2027
52532X-AH-8	LEIDOS INC	·   · · · · ·		1,2	2.0 FE	3,955,509		3,114,649	4,070,000	3,972,157	0	10,702		0	2.300	2.630			93,610	07/13/2021	02/15/2031
526057-BW-3 526057-CT-9	LENNAR CORP	·		1,2	2.B FE		99.3140	568,076	572,000	5/1,848	0			0	5.250	4.903			27,885	11/06/2015	12/15/2023
				1,2	2.B FE		. 100.0740		1,658,000	1,658,000		0		0							06/01/2026
527298-BR-3 527298-BS-1	LEVEL 3 FINANCING INCLEVEL 3 FINANCING INC	·  ···		1,2	3.C FE		78.7780	180,402	229,000			(364)	0	0	4.250	4.037	JJ	4,866	9,733	08/23/2021	07/01/2028
JZ1Z90-BŞ-I	LEVEL 3 FINANCING INC	.		11,4	J.U FE	.   967,000	/3. 1000	J/U/,45/	967,000	967,000	10	10	10	<b>.</b>	3.625	3.025	JU	1	35,054	00/0//2020	01/10/2029

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Cod	es	6	7		Fair Value	10	11	Change	e in Book/Adj	justed Carryin	g Value			I	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
		-	- ''								(Decrease)			value							
52736R-BJ-0	LEVI STRAUSS & CO			1,2	3.A FE	1,181,274		935,056	1, 174, 000	1,180,103		(634)		0	3.500		MS		41,090	02/03/2021	03/01/2031
529043-AE-1	LXP INDUSTRIAL TRUST			1,2	2.B FE	4,961,650		3,983,750	5,000,000	4,969,737		3,503	0	0	2.700		MS			08/14/2020	09/15/2030
53079E-BH-6	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	8,390,340		6,221,628	8,400,000	8,392,761	0	676	0	0	4.500	-	JD	16,800	378,000	06/04/2019	06/15/2049
53117C-AS-1	LIBERTY PROPERTY LP	·   ···		1,2	1.G FE	6,822,346			6,880,000	6,856,720	0	5,982	0	0	3.250	3.346	-	55,900	223,600	09/13/2016	10/01/2026
53154*-AE-3	LIBERTY UTILITIES FINANCE GP 1			<u> </u>	2.A	4,585,000			4,585,000	4,585,000	0	0	0	0	3.860	3.855		74,234	176,981	07/31/2013	07/31/2023
53154*-AF-0	LIBERTY UTILITIES FINANCE GP 1	··· ···		1	2.B	3,375,000			3,375,000	3,375,000	0	0	0	0	4.260	4.259		60,306	143,775	07/31/2013	07/31/2028
53227J-AB-0	LIFE STORAGE LP	·		1,2	2.B FE				3,500,000	3,487,784	0	2,051	0	0	4.000		JD	6,222	140,000	05/22/2019	06/15/2029
53227J-AC-8	LIFE STORAGE LP	·		1,2	2.B FE				9,000,000	8,966,167	0	4,027	J0	0	2.200		A0	41,800	198,000	09/09/2020	10/15/2030
532457-BA-5	ELI LILLY AND CO			1	1.F FE			1,707,521	1,593,000	1,732,897	0	(6,792)		0	5.550		MS	26,032		11/19/2013	03/15/2037
	ELI LILLY AND CO			1,2	1.F FE			1,846,086	2,200,000	2,272,898	0	(2,203)	0	0	3.700	-	MS	27, 133	81,400	07/18/2019	03/01/2045
532457-BR-8	ELI LILLY AND CO			1,2	1.F FE			2,158,871	2,460,000	2,673,331	0	(5,626)	0	0	3.950	3.416		12,416	97 , 170	08/01/2019	05/15/2047
532457-BZ-0	ELI LILLY AND CO			1,2	1.F FE	8,278,317		5,275,928	8,600,000	8,288,752	0	4,780	0	0	2.500		MS	63,306	215,000	11/12/2020	09/15/2060
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD		C		2.C FE	1,548,235		1,492,062	1,537,590	1,562,073	0	(237)	0	0	5.875		JAJ0	21,580	91,330	10/15/2015	07/05/2034
532522-AB-5	LIMA METRO LINE 2 FINANCE LTD				2.C FE	1,853,215			1,853,215	1,853,215	0	0	0	0	4.350		JAJ0	19,258	81,435	07/18/2019	04/05/2036
53359#-AF-9	LINCOLN ELECTRIC HOLDINGS, INC.			1	2.A	5,000,000		4,079,371	5,000,000	5,000,000	0	0	0	0	3.030		A0	29,879	151,500	10/20/2016	10/20/2033
534187-AR-0	LINCOLN NATIONAL CORP			1	2.A FE	58,022		44, 173	47,000	54,700	0	(416)	0	0	6. 150		A0	674	2,891	05/22/2013	04/07/2036
534187-AW-9	LINCOLN NATIONAL CORP			1	2.A FE	1,492,176		1,275,885	1,300,000		0	(6,344)	0	0	6.300	0.200	A0	18,655	81,900	12/20/2013	10/09/2037
534187-BA-6	LINCOLN NATIONAL CORP			1	2.A FE	2,979,292		2,339,778	2,260,000	2,820,916	0	(20, 131)	0	0	7.000		JD	7,031	158,200	07/01/2013	06/15/2040
534187-BD-0 535555-A*-7	LINCOLN NATIONAL CORP			1	2.A FE		99.2230	1,587,568	1,600,000	1,608,335	0	(12,242)	0	0	4.000	3. 198	MS	21,333	64,000	03/24/2015	09/01/2023
536210-BA-3	GTD SER NT SER A			1	2.0			10,991,187	12,635,000	12,635,000		0		0	3.820	3.819	MS			02/19/2015	02/19/2030
538021-AC-0	NODEL NO SER W. SER W. STERMS CODE			4	2.A		. 107.3070	3.433.824		3,467,080		(75.284)				-			236,599		03/03/2032
	LIVE NATION ENTERTAINMENT INC			1		4,039,571					0	(75,284)	0	0	7.750 4.875		MS			10/17/2013	03/15/2026
538034-AK-5 538034-AR-0	LIVE NATION ENTERTAINMENT INC			1,2	4.C FE	1,071,427		921.770				(179)			-		AO		5,070	01/20/2017	11/01/2024
538034-AH-U	LIVE NATION ENTERTAINMENT INC			1,2	4.0 FE				1,034,000	1,062,162		(4,34/)		0	4.750		MN	7 . 126		02/24/2020	10/15/2027
	LIVE NATION ENTERTATIONENT INC			1,2	4.A FE			9,947,431		10,331,068		(8,957)			4.582	-					
539439-AM-1	220100 01111110 01100 120 111111		0						10,300,000			(8,957)		0		4.471	-			11/14/2016	12/10/2025
539439-AN-9 53944Y-AB-9	LLOYDS BANKING GROUP PLC LLOYDS BANKING GROUP PLC		٥		2.A FE		85.4960		15,000,000	16,006,470		(22,548)			5.300	4.813	JD		795,000	04/25/2019	12/01/2045
53944Y-AB-9	LLOYDS BANKING GROUP PLC		٥		2.A FE				8,700,000 31.417.000			1,986			4.650		MS			10/09/2019	03/24/2026
53944Y-AE-3 539830-AF-6	LOCKHEED MARTIN CORP		·		2.A FE	6, 146, 495				5.537,607		(2,508)			7.750	4.314	MNI			07/17/2018	05/01/2026
539830-AF-6 539830-BQ-1	LOCKHEED MARTIN CORP			1.0	1.6 FE				21.130.000			(147,008)			2.800	4.252	mtv			08/24/2021	05/01/2026
54400#-AH-2	SB NT SEB C			1,2	2.B Z			14,503,320	17,550,000	17,550,000		0			3. 150	3. 151				11/10/2022	11/10/2032
54400#-AH-2	SRINT SER D			1	2.B Z				34,030,000	34,030,000		0			3. 130		MS		0	11/10/2022	
548661-CR-6	LOWE'S COMPANIES INC			1 0	2.B Z			192.914		218.571		(686)			5.800		MS	2.449	11,600	12/20/2013	11/10/2034
548661-DE-4	LOWE'S COMPANIES INC			1.2	2.A FE	4, 164, 825		2,741,690	3,500,000	4,115,481		(20,224)			4.250	-	MS			06/30/2020	09/15/2044
548661-DN-4	LOWE'S COMPANIES INC			1,2	2.A FE			18.580.000	25.000.000	24.884.027		(20,224)			3.700	3.730	-		925,000	04/11/2016	04/15/2046
548661-DQ-7	LOWE'S COMPANIES INC			1.2	2.A FE			11,777,550	15,000,000	14,086,740		21, 156			4.050		MN			04/11/2016	05/03/2047
548661-DS-3	LOWE'S COMPANIES INC			1 2	2.A FE				22,250,000	14,086,740		(16.058)			4.050		MN			08/01/2019	05/03/204/
548661-DZ-7	LOWE'S COMPANIES INC			1.2	2.A FE	9,863,821	64. 1260	6,374,124	9,940,000	9,866,674				n	3.000	3.039				08/01/2019	10/15/2050
550241-AA-1	LUMEN TECHNOLOGIES INC	·   · · · · ·		1 2	4.A FE	751,813		548.325		751.540	n	(176)		n	5.375		JD	1.792		06/17/2021	06/15/2029
55276V-AG-7	MDGH GMTN (RSC) LTD		С.	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	4.A FE	2,390,064		2,380,392	2,400,000	2,393,770	n		n	n	4.500	4.551				10/31/2018	11/07/2028
55276V-AK-8	MDGH GMTN (RSC) LTD		٥	2	1.0 FE				15,000,000			(11,784)	^		3.700	3.495			555,000	05/25/2021	11/07/2028
55300R-AB-7	MGM CHINA HOLDINGS LTD	·   · · · · ·	С	1.2	4.A FE	2, 151, 215		2,423,300	2,149,000	2,150,286	n			n	5.875	5.614				10/13/2021	05/15/2026
55300R-AG-6	MGM CHINA HOLDINGS LTD		c	1 2	4.A FE		88.4630	398,968	451,000	450,980	n		n	n	4.750	4.750		8,926		03/25/2021	02/01/2027
	MEPT EDGEMOOR OPERATING. L.P.	· [ · · · · · ·	·····	1,2	2 B			5.741.190	6.300.000	6.300.000	n	n	n	n	3.760	3.760		1.316		08/09/2016	06/29/2028
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## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Coc	les	6	7		Fair Value	10	11	Change	in Book/Adj	justed Carryin	g Value			li li	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
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					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	Ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
55335@-AF-5	MEPT EDGEMOOR	-	+ ''-	1	2.B	15,000,000	93. 1700	13,975,500	15,000,000	15,000,000	(Decirease)	0		value	3.860		A0	102,933	579,000	04/27/2017	04/27/2027
55336V-AE-0	MPLX LP			1.2	2.B FE .		99.5680	2,031,187	2,040,000	2,043,770		(12,778)			4.500	3.854	AU		91,800	10/25/2016	07/15/2023
55336V-AG-5	MPLX LP			1,2						7.867.863					4.875	4.732	JU				
55336V-AG-5 55336V-AJ-9	MPLX LP			1,2	2.B FE . 2.B FE .			7,782,637	7,853,000 8,360,000			(8,699)			4.875		JD			07/17/2018	12/01/2024
55336V-AJ-9	MPLX LP			1,2	2.B FE .				30,000,000	8,440,138		(33, 736)	,		4.875		AO			02/05/2018	04/15/2025
55336V-AM-2	MPLX LP			1.2	2.B FE .				20.000,000						4.000		MS		800,000	02/05/2018	03/15/2028
55336V-AH-1 55336V-AT-7	MPLX LP			1,2	2.B FE .		88.4560		20,000,000						5.500	4.051	mo		114,840	02/05/2018	03/15/2028
55336V-A1-7 55337P-AA-0	MIWD HOLDCO II LLC			1,2	4.B FE .							(4,942)			5.500	5.390	IA			05/14/2021	02/15/2049
55354G-AH-3	MSCL INC			1,2	4.B FE .		87.4140	515.743	590.000	594,795		(1,227)			4.000	3.818		3.016		06/17/2021	11/15/2029
55388R-AA-4	MV24 CAPITAL BV			1,2	3.B FE .	1,713,000		1,565,716	1,713,000	1,713,000		0	·		6.748	6.746		9.633	117,780	08/01/2019	06/01/2034
554783-AK-6	WEYERHAEUSER COMPANY LTD			1	2.B FE .	5,919,925		5.290.750	5.000.000	5.427.580		(123.139)			7.700	4.721		145.444		09/17/2018	02/15/2026
55608P-AW-4	MACQUARIE BANK LTD				1.F FE .	7,000,000			7,000,000	7,000,000			·		3.900	3.899			273,000	01/12/2016	01/15/2026
55617L-AP-7	MACY'S RETAIL HOLDINGS LLC			1.0	3.A FE .	2,351,736		2.041.448	2,295,000	2.338.686		(8.325)			5.875		AO			07/30/2021	04/01/2029
55617L-AR-3	MACY'S RETAIL HOLDINGS LLC			1.2	3.A FE .	120,000		100,864		120,000	0	0	·	n	6. 125	6. 125		2.164	3,777	03/02/2022	03/15/2032
55903V-AN-3	WARNERMEDIA HOLDINGS INC			1.2	2.0 FE	20,000,000		15,380,000	20,000,000	20,000,000	0	0		0	5.050	5.049			505,000	03/09/2022	03/15/2042
559080-AF-3	MAGELLAN MIDSTREAM PARTNERS LP			1.2	2.A FE .			512,855	700,000		0	406		0	4.200	4.326		2,450		05/22/2013	12/01/2042
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP			1.2	2.A FE .	8,739,063		8,702,488	8,750,000	8,746,829	0	1 087	0	0	5.000		MS	145.833		02/22/2016	03/01/2026
559665-AA-2	MAGNOLIA OIL & GAS OPERATING LLC			1.2	4.B FE .		95.7830	638.873			0	0	0	0	6.000	5.997	FA		40,020	07/17/2018	08/01/2026
56540#-AB-1	MAPLELEAF MIDSTREAM INVESTMENTS. LLC			1.2	3.A PL .		89.1700	42,801,584	48,000,000	48,000,000	0	0	0	0	4.980		JJ	1 . 168 . 640		09/28/2018	09/30/2028
565849-AB-2	MARATHON OIL CORP			1	2.0 FE .		. 102.9550	514.775	500.000	556.095	0	(4.629)		0	6.800	5.246		10.011	34,000	10/17/2013	03/15/2032
565849-AM-8	MARATHON OIL CORP			1,2	2.0 FE	2,271,633		1,796,571	2,100,000	2,258,726	0	(3,959)	00	0	5.200	4.647	JD	9, 100	109,200	08/07/2019	06/01/2045
56585A-AF-9	MARATHON PETROLEUM CORP			1,2	2.B FE .		. 103. 1780	169,212	164,000	183,969	0	(655)	00	0	6.500	5.419	MS	3,553	10,660	07/24/2013	03/01/2041
570535-AS-3	MARKEL CORP			1,2	2.B FE .		78.2690	1,565,380	2,000,000	2,063,808	0	(1,424)	00	0	4.300	4.091	MN	14,333	86,000	08/06/2019	11/01/2047
570535-AT-1	MARKEL CORP			1,2	2.B FE .		87.6200	30,667,000	35,000,000	34,870,250	0	4,896	0	0	5.000	5.025	MN	199,306	1,750,000	05/15/2019	05/20/2049
57169*-AZ-0	SR UNSECD NT P			1	1.F	10,000,000	82.6200	8,262,000	10,000,000	10,000,000	0	0	0	0	2.970	2.970	MS	77,550	297,000	09/27/2016	09/27/2031
57169*-BA-4	SR UNSECD NT Q			1	1.F	20,000,000	77.3979	15,479,570	20,000,000	20,000,000	0	0	0	0	3.340	3.340	MS	174,422	668,000	09/27/2016	09/27/2036
57169*-BK-2	SR UNSECD NT W			1	1.F		87.8086	35, 123, 444	40,000,000	40,000,000	0	0	0	0	3.780	3.780	MS	386,400	1,512,000	03/29/2017	03/29/2032
571748-BD-3	MARSH & MCLENNAN COMPANIES INC			1,2	2.A FE .			3,661,971	4,430,000	5,456,026	0	(28, 180)		0	4.200	2.881	MS	62,020	186,060	10/14/2021	03/01/2048
571748-BN-1	MARSH & MCLENNAN COMPANIES INC			1,2	2.A FE .			2,110,285	2,580,000	2,620,879	0	(4,885)		0	2.250	2.024	MN	7,418	58,050	07/13/2021	11/15/2030
573284-AA-4	MARTIN MARIETTA MATERIALS INC				2.B FE .	15, 188, 615		13,538,850	13,000,000	13,950,445	0	(298,633)		0	7.000	4.303	JD	75,833	910,000	07/17/2018	12/01/2025
573284-AW-6	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE .			3,268,605	4,090,000	4,093,625	0	(326)		0	2.400		JJ	45,263	101,705	07/13/2021	07/15/2031
573284-AX-4	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE .	8,545,079		5,800,132	8,565,000	8,546,020	0	658		0	3.200	3.212	JJ	126,381	283,977	07/13/2021	07/15/2051
574599-AT-3	MASCO CORP				2.B FE .				7,500,000	9,064,609	0	(202,794)	00	0	7.750	4 . 102		242, 188	581,250	11/22/2019	08/01/2029
575718-AA-9	MASSACHUSETTS INSTITUTE OF TECHNOLOGY			1	1.A FE .			5,743,815	5,500,000	7,075,663	0	(1,071)	00	0	5.600		JJ	154,000	308,000	09/04/2018	07/01/2111
57636Q-AH-7	MASTERCARD INC			1,2	1.D FE .	1,614,315		1,258,245	1,500,000	1,604,605	0	(2,852)		0	3.800	3.367	MN	6,333	57,000	06/21/2019	11/21/2046
57636Q-AL-8	MASTERCARD INC			1,2	1.D FE .			8,719,323	10,700,000	12,196,416	0	(39,218)		0	3.650	2.872		32,546	390,550	08/27/2020	06/01/2049
57636Q-AQ-7	MASTERCARD INC		·   ······	1,2	1.D FE .			13,468,077	16,060,000	20,388,833	0	(114,580)		0	3.850		MS	163, 165	618,310	05/21/2021	03/26/2050
57636Q-AT-1	MASTERCARD INC		·   ······	1,2	1.E FE .		-	11, 171, 397	15,714,000	15,528,803	0	4,319		0	2.950	3.012		136,494		05/14/2021	03/15/2051
57665R-AJ-5	MATCH GROUP HOLDINGS II LLC		·   ······	1,2	3.C FE	1,964,326		1,801,490	1,954,000	1,961,116	0	(1,280)		0	5.625	5.532		41,523	109,913	05/06/2020	02/15/2029
57665R-AN-6	MATCH GROUP HOLDINGS II LLC	·		1,2	3.0 FE		89.4320	440,900	493,000	500, 150	J0	(1,668)		0	4.625	4.205		1,900	22,801	06/17/2021	06/01/2028
577081-AU-6	MATTEL INC		·   ······	1	3.B FE .			562,477	651,000	629,857	J0	623		0	6.200		AO	10,091		07/29/2020	10/01/2040
577081-BF-8	MATTEL INC			1,2	3.A FE .		87.8940	776,983		886, 195	0	(363)		0	3.750	3.698		8,288		06/17/2021	04/01/2029
577128-AA-9	MATTHEWS INTERNATIONAL CORP			1,2	4.B FE .			1,419,027	1,503,000	1,511,199	0	(3,092)		0	5.250		JD	6,576		12/07/2017	12/01/2025
578454-AB-6 578454-AF-7	MAYO CLINIC			ļ'	1.0 FE .				8,000,000 7.085.000	8,763,670 7.085.000	0	(28,513)		0	3.774	3.110				01/14/2020	11/15/2043
3/8454-AF-/	MATU ULINIU		.		I.U FE .		66.0140	1			0	J0	10	JU	3. 196	3. 196	MIN		226,43/	03/23/2021	11/15/2061

## **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod		6	7		Fair Value	10	11		e in Book/Adji	usted Carryin					nterest			tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of		Paid	Accrued	During Year	Acquired	Date
58013M-FK-5	MCDONALD'S CORP			1,2	2.A FE	75,728,78		50,977,626	66,978,000	75,300,404	0	(209,035)	0	0	3.625		S	809,318	2,427,953	04/07/2021	09/01/2049
581557-AM-7	MCKESSON CORP			1	2.A FE	4,980,26	. 106.7050	4, 108, 143	3,850,000	4,279,363	0	(91,332)	0	0	7.650	4.669 N	S	98, 175	294,525	10/17/2013	03/01/2027
58155Q-AE-3	MCKESSON CORP			1,2	2.A FE	623,73		546,664	540,000	606,320	0	(2,290)	0	0	6.000	4.948 N	S	10,800	32,400	10/17/2013	03/01/2041
581760-AV-7	MCLAREN HEALTH CARE CORP			1,2	1.E FE		683.5750	10,522,093	12,590,000	15,389,142	0	(73,463)	0	0			Ν	70,559	552, 197	07/09/2020	05/15/2048
582834-AP-2	WESTROCK MWV LLC				2.B FE		4 . 113.2170	7,925,190	7,000,000	9,025,524	0	(39,977)	0	0	7.550		S	176, 167	326,449	06/24/2019	03/01/2047
582839-AF-3	MEAD JOHNSON NUTRITION CO	.		1	1.G FE	216,60		207,900	200,000	213, 162	0	(461)	0	0	5.900	5.304 N	Ν	1,967	11,800	12/20/2013	11/01/2039
585055-AQ-9	MEDTRONIC INC			1	1.G FE		3 . 110.3160	701,610	636,000	751,813	0	(4,609)	0	0	6.500	4.863 N	S	12, 172	41,340	11/19/2013	03/15/2039
585055-AY-2	MEDTRONIC INC			1,2	1.G FE		284.6260	1,354,016	1,600,000	1,859,511	0	(9,598)	0	0		2.914 A	0	16,000	64,000	08/07/2019	04/01/2043
58547D-AD-1	MELCO RESORTS FINANCE LTD		. C	1,2	3.C FE		80.6870	590,629	732,000	619,867	0	8,647	0	0	5.375	8.332	D	2,951	39,345	04/11/2022	12/04/2029
58547D-AE-9	MELCO RESORTS FINANCE LTD		. C	1,2	3.C FE	1,417,29	83.1940	1,242,918	1,494,000	1,426,177	0	8,880	0	0	5.750	6.742 J	J	38, 180	42,953	02/17/2022	07/21/2028
58601V-AC-6	MEMORIAL HEALTH SERVICES			1,2	1.D FE	6, 119, 40	71.5670	4,001,311	5,591,000	6,096,929	0	(12,315)	0	0	3.447	2.950 N	Ν	32, 120	192,722	08/10/2021	11/01/2049
586054-AD-0	MEMORIAL SLOAN-KETTERING CANCER CENTER			1,2	1.D FE		166.5450	1,567,800	2,356,000	2,361,512	0	(86)	0	0	2.955	2.942 J	J	34,810	69,620	10/21/2021	01/01/2050
588056-AW-1	MERCER INTERNATIONAL INC		. C	1,2	4.A FE		395.0130	1,860,355	1,958,000	1,955,375	0	(8,951)	0	0	5.500	4.956 J	J	49,657	107,690	12/03/2020	01/15/2026
588056-BB-6	MERCER INTERNATIONAL INC		. C	1,2	4.A FE		183.5760	2,102,772	2,516,000	2,537,406	0	(2,908)	0	0	5. 125	4.960 F	Α	53,727	128,945	02/17/2021	02/01/2029
58933Y-AJ-4	MERCK & CO INC			1	1.E FE	11,383,53		9,543,027	10,740,000	11,322,497	0	(19,375)	0	0	4. 150		Ν	53,238	445,710	08/01/2019	05/18/2043
58933Y-AT-2	MERCK & CO INC			1,2	1.E FE	11,577,19	882.2810	8,544,882	10,385,000	11,476,188	0	(35,084)	0	0	3.700	3.033 F	Α	150,496	384,245	01/07/2020	02/10/2045
58933Y-AV-7	MERCK & CO INC			1,2	1.E FE		87.8530	17,570,600	20,000,000	19,822,404	0	7,995	0	0	3.900	0.070	S	247,000	780,000	03/05/2019	03/07/2039
58933Y-AW-5	MERCK & CO INC			1,2	1.E FE		885.6920	8,312,124	9,700,000	10,646,990	0	(22,642)	0	0	4.000	3.425 N	S	122,867	388,000	07/18/2019	03/07/2049
58933Y-AZ-8	MERCK & CO INC			1,2	1.E FE		579.7970	398,985	500,000	493,329	0	838	0	0	1.450	1.040	D	141	7,250	07/07/2021	06/24/2030
58933Y-BB-0	MERCK & CO INC			1,2	1.E FE		63.9550	21,909,704	34,258,000	34,304,488	0	(1,231)	0	0		2.441 J	D	16,320	839,321	08/24/2021	06/24/2050
590188-JB-5	BANK OF AMERICA CORP				1.G FE		6 . 105.4120	63,247	60,000	63,344	0	(510)	0	0	6.750	5.544 J	D		4,050	11/19/2013	06/01/2028
59023V-AA-8	BANK OF AMERICA CORP			1	2.A FE	6,859,90		5,832,650	5,000,000	6,478,176	0	(62,449)	0	0	7.750	4.975 N	Ν	50,590	387,500	12/10/2015	05/14/2038
591539-AA-9	HOUSTON METHODIST HOSPITAL			1,2	1.C FE		462.4070	8,406,223	13,470,000	13,489,927	0	(370)	0	0	2.705		D	30,364	364,364	06/23/2021	12/01/2050
59156R-AE-8	METLIFE INC			1	1.G FE		110.4190	24,292,180	22,000,000	23, 106, 212	0	(77,624)	0	0	6.500	5.827 J	D	63,556		12/23/2004	12/15/2032
59156R-AJ-7	METLIFE INC			1	1.G FE		111.0920	11,109,200	10,000,000	13,428,828	0	(249,941)	0	0	6.375	2.846 J	D	28,333	637,500	08/27/2019	06/15/2034
59156R-AY-4	METLIFE INC			1	1.G FE	2,266,42		1,801,065	1,750,000	2,147,571	0	(14,541)	0	0	5.875	4.086 F	Α	41,411	102,813	04/30/2013	02/06/2041
59156R-BD-9	METLIFE INC			1	1.G FE		684.7970	1, 187, 158	1,400,000	1,386,681	0	451	0	0		4.196 F	Α	22, 138	57,750	05/22/2013	08/13/2042
59182*-AF-3	SR NT SER 2021-D			1,2	2.B		76.1400	12,943,800	17,000,000	17,000,000	0	0	0	0	2.810	2.810 N		23,885	477,700	12/13/2021	12/13/2033
59217G-GU-7	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE		377.2580	1,564,475	2,025,000	1,954,599	0	8,035	0	0	1.550		J	15, 171	31,388	07/08/2021	01/07/2031
592189-AA-2	METROPOLITAN MUSEUM OF ART			1	1.A FE		678.2490	10,434,504	13,335,000	12,595,018	0	21, 175	0	0	3.400	3.768 J	J	226,695	453,390	09/06/2018	07/01/2045
592688-D#-9	SR NT SER 2022-A			1	2.B		71.3100	18,199,025	25,521,000	25,521,000	0	0	0	0		2.810 N		207, 174	358,570	03/17/2022	03/17/2037
592688-D*-3	EURO SR NT SER 2020-A	.		1,2	2.B		364.5600	6,406,116	9,922,732	9,922,732	0	0	0	(628,455		1	S	29,801	103, 172	03/19/2021	03/19/2036
592688-D0-1	SR NT SER 2021-A			1,2	2.B		078.6400	9,025,906	11,477,500	11,477,500	0	0	0	0	2.830		J	143,459	324,813	07/22/2021	07/22/2033
592838-AA-4	MEXICO GENERADORA DE ENERGIA S DE RL DE		. C	1	2.B FE		396.0250	1,194,522	1,243,970	1,259,562	0	(953)	0	0	5.500	5.232 J	D	4,751	69,629	08/23/2016	12/06/2032
59284B-AD-0	ORBIA ADVANCE CORPORATION SAB DE CV		. C	1	2.C FE		097.1900	7,629,415	7,850,000	9,620,389	0	(53,400)	0	0		4.933 N		150 , 131	529,875	04/26/2021	09/19/2042
59284B-AE-8	ORBIA ADVANCE CORPORATION SAB DE CV	.	. C	1	2.C FE		286.8040	7,316,709	8,429,000	8,813,060	0	(10,343)	0	0	5.875	5.492 N		143,059	495,204	03/30/2021	09/17/2044
59284B-AF-5	ORBIA ADVANCE CORPORATION SAB DE CV		. C	1,2	2.C FE		092.2400	4,612,000	5,000,000	4,979,979	0	3,838	0	0		4.093 A	0	48,333	200,000	09/28/2017	10/04/2027
59284B-AG-3	ORBIA ADVANCE CORPORATION SAB DE CV	.	. C	1,2	2.C FE		5 81.6710	3,920,208	4,800,000	5,643,426	0	(18,779)	0	0	5.500	4.329 J	J	121,733	264,000	09/10/2021	01/15/2048
59284M-AB-0	MEXICO CITY AIRPORT TRUST		. C	1,2	2.C FE	562,00		436,325	565,400	562,335	0	98	0	0			0	5,269	31,097	08/06/2019	10/31/2046
59284M-AD-6	MEXICO CITY AIRPORT TRUST	.	. C	1,2	2.C FE	1,008,50		771,570	1,000,000	1,008,385	0	(96)	0	0	5.500	5.437 J	J	23,069	55,000	06/16/2021	07/31/2047
593035-AA-6	MEXICO REMITTANCES FUNDING FIDUCIARY EST		. C	1	3.A FE		088.9570	8,895,700	10,000,000	9,961,998	0	6,743	0	0		4.961 J		102,917	487,500	01/13/2021	01/15/2028
594457-BT-9	DTE GAS CO			1	1.F FE		5 . 100.6820	1,006,820	1,000,000	1,041,721	0	(3,034)	0	0	5.700		S	16,783	57,000	11/19/2013	03/15/2033
59447#-AK-9	SR SECD NT			1,2	1.F	12,000,00		7,047,600	12,000,000	12,000,000	0	0	0	0	3.020		0	77,513	362,400	10/14/2020	10/14/2055
59447#-AL-7	SR SECD NT SER A			1,2	1.F		59.0800	2,806,300	4,750,000	4,750,000	0	0	0	0	2.900	2.900 F		56,631	137,750	08/03/2021	08/03/2051
59447#-AM-5	SR SECD NT SER B			1	1.F	5,500,00	060.7400	3,340,700	5,500,000	5,500,000	0	0	0	0	3.050	3.050 N	Ν	23,765	83,875	05/10/2022	05/10/2052

## **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod		6	7		air Value	10	11		e in Book/Adji	usted Carryin					nterest			tes
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			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
594918-CC-6	MICROSOFT CORP			1,2	1.A FE	26,411,24	566.6410	17,343,320	26,025,000	26,390,104	0	(9,431)	0	0	2.525	2.452	JD	54,761	657, 131	08/24/2021	06/01/2050
594918-CD-4	MICROSOFT CORP			1,2	1.A FE		64.6260	24,023,035	37, 172, 400	39,224,705	0	(34,889)	0	0	2.675	2.443	JD	82,863	994,362	08/24/2021	06/01/2060
594918-CE-2	MICROSOFT CORP			1,2	1.A FE	49,653,84	771.2480	35,310,509	49,560,000	49,650,783	0	(2,038)	0	0	2.921	2.911	MS	418,209		06/24/2021	03/17/2052
594918-CF-9	MICROSOFT CORP			1,2	1.A FE		569.6560	15,632,617	22,442,600	22,445,913	0	83	0	0	3.041		MS	197, 161	682,479	06/03/2021	03/17/2062
59523U-AN-7	MID-AMERICA APARTMENTS LP			1,2	1.G FE	20,055,28		19,526,122	20,600,000	20,312,196	0	59,306	0	0	3.600	3.946	JD	61,800	741,600	06/06/2018	06/01/2027
59523U-AP-2	MID-AMERICA APARTMENTS LP			1,2	1.G FE	21,868,66		20,980,300	22,000,000	21,926,856	0	13,373	0	0	4.200	4.200	JD	41,067	924,000	05/07/2018	06/15/2028
59523U-AU-1	MID-AMERICA APARTMENTS LP			1,2	1.G FE	2,449,91	264.1400	1,593,879	2,485,000	2,450,985	0	773	0	0	2.875	2.946	MS	21,036	76,604	08/05/2021	09/15/2051
59748T-AA-7	MIDLAND COGENERATION VENTURE LP			1	3.B FE	21,805,65	0 . 101.7500	22, 187, 249	21,805,650	21,805,650	0	0	0	0	6.000	5.991	MS	385,233		08/24/2011	03/15/2025
597861-AA-1	MIDMICHIGAN HEALTH			1,2	1.E FE	6, 139, 24	467.8020	4,118,972	6,075,000	6,136,371	0	(1,374)	0	0	3.409	3.351	JD	17,258	207,097	05/19/2021	06/01/2050
60284M-AB-8	MINERA MEXICO SA DE CV		. C	1,2	2.A FE	4, 137, 00	476.1130	3,425,085	4,500,000	4, 151, 832	0	5,904	0	0	4.500	5.018	JJ	87, 188	202,500	05/11/2020	01/26/2050
603374-AE-9	MINERVA LUXEMBOURG SA		. C	1,2	3.B FE		694.9690	1,519,504	1,600,000	1,583,010	0	2,977	0	0	5.875	6 . 122	JJ	42,300	94,000	12/05/2017	01/19/2028
606822-BB-9	MITSUBISHI UFJ FINANCIAL GROUP INC		. C		1.G FE		086.6420	5,930,645	6,845,000	6,980,886	0	(5,915)	0	0	4.286	4.112	JJ	126,315	293,377	02/26/2019	07/26/2038
606822-BE-3	MITSUBISHI UFJ FINANCIAL GROUP INC		. C		1.G FE		85.1620	21,290,500	25,000,000	25,049,644	0	(2,054)	0	0	4. 153	4 . 136		328,779		02/26/2019	03/07/2039
60687Y-AD-1	MIZUHO FINANCIAL GROUP INC		. C		1.G FE		093.5940	5,303,972	5,667,000	5,667,000	0	0	0	0	3.477	3.477	AO	43,240	197,042	04/05/2016	04/12/2026
60783X-AA-2	MODIVCARE ESCROW ISSUER INC			2	4.B FE		084.2570	433,924	515,000	515,000	0	0	0	0	5.000		AO	6,438	28,397	08/10/2021	10/01/2029
60855R-AJ-9	MOLINA HEALTHCARE INC			1,2	3.C FE	1,396,00	091.2430	1,273,752	1,396,000	1,396,000	0	0	0	0	4.375	4.374	JD	2,714	61,075	05/28/2020	06/15/2028
609207-AW-5	MONDELEZ INTERNATIONAL INC			1,2	2.B FE		763.3070	1,348,439	2,130,000	1,945,585	0	4, 186	0	0	2.625	0.000	MS	18, 172	55,913	06/09/2021	09/04/2050
610202-BN-2	MONONGAHELA POWER CO			1,2	1.G FE	9,988,60	098.3110	9,831,100	10,000,000	9,998,853	0	1,600	0	0	4.100	4.106	AO	86,556	410,000	11/19/2013	04/15/2024
61201#-AN-5	SR NT			1,2	1.G		071.2000	7,120,000	10,000,000	10,000,000	0	0	0	0	4.080		MN	48,733	408,000	11/18/2019	11/18/2059
61237W-AE-6	MONTEFIORE MEDICAL CENTER			1	2.C FE		74.6180	2,051,995	2,750,000	2,769,127	0	(489)	0	0	5.246	5. 191	MN	24,044	144,265	07/26/2018	11/01/2048
61238Q-AA-6	LYB FINANCE COMPANY BV		. C	1	2.B FE		4 . 108.9990	47,641,283	43,708,000	49, 125, 755	0	(1, 138, 172)	0	0	8 . 100	4.805		1,042,436	3,540,348	07/17/2018	03/15/2027
617446-8C-6	MORGAN STANLEY			1	1.G FE		397.7210	2,540,746	2,600,000	2,599,531	0	284	0	0	4.000	4.007	JJ	45,644	104,000	07/20/2015	07/23/2025
617446-8N-2	MORGAN STANLEY			1,2,5	1.G FE		099.8770	9,088,807	9,100,000	9,100,000	0	0	0	0	5.597		MS	137,235	509,327	03/19/2020	03/24/2051
617446-8X-0	MORGAN STANLEY			1,2,5	1.E FE		575.5540	3,906,142	5, 170,000	4,976,374	0	16, 171	0	0	1.928	2.378		17,444	99,678	06/02/2021	04/28/2032
617446-8Y-8	MORGAN STANLEY			1,2,5	1.E FE		762.1020	15,320,563	24,670,000	24, 237, 104	0	4,652	0	0	2.802	2.000	JJ	299,543	691,253	06/02/2021	01/25/2052
61744Y-AL-2	MORGAN STANLEY			1,2,5	1.G FE		083.9680	43,663,360	52,000,000	51,706,109	0	13,452	0	0	3.971	4.019		912,006	2,064,920	02/06/2019	07/22/2038
61744Y-AP-3	MORGAN STANLEY			1,2,5	1.G FE	11,000,00		10,067,640	11,000,000	11,000,000	0	0	0	0	3.772	3.773		180,951	414,920	01/18/2018	01/24/2029
61746B-EG-7	MORGAN STANLEY	.		1	1.G FE		585.2510	2,557,530	3,000,000	2,952,873	0	1,133	0	0	4.375	4.482		57,969	131,250	07/11/2018	01/22/2047
61747Y-DU-6	MORGAN STANLEY				2.A FE		099.6400	1,096,040	1,100,000	1, 102, 491	0	(6, 190)	0	0	4.100	3.498	MN	4,886	45, 100	03/24/2015	05/22/2023
61761J-VL-0	MORGAN STANLEY			1	1.G FE		297.6780	4,393,556	4,498,000	4,491,797	0	3,796	0	0	3.700	3.780	AO	31,436	166,426	01/22/2016	10/23/2024
61761J–ZN–2	MORGAN STANLEY				2.A FE		094.6240	3,784,960	4,000,000	3,987,913	0	2,954	0	0	3.950	4.026	AO	29,844	158,000	02/09/2018	04/23/2027
61980A-AD-5	MOTIVA ENTERPRISES LLC			1	2.A FE		7 . 100.2530	20,746,356	20,694,000	23,951,384	0	(112,377)	0	0	6.850		JJ	653,643	1,417,539	05/07/2019	01/15/2040
620076-BU-2	MOTOROLA SOLUTIONS INC			1,2	2.C FE		179.8000	4, 197, 480	5,260,000	5, 285, 175	0	(2,681)	0	0	2.750	2.684	MN	14,867	144,650	07/13/2021	05/24/2031
623115-AD-4	MOUNT SINAI HOSPITAL (NEW YORK)			1	1.G FE		6 80.6770	11,406,921	14, 139, 000	13,435,223	0	22,576	0	0	3.981	4.357	JJ	281,437	562,874	07/08/2020	07/01/2048
623115-AE-2	MOUNT SINAI HOSPITAL (NEW YORK)			1	1.G FE		074.3940	4,835,610	6,500,000	6,500,000	0	0	0	0	3.737		JJ	121,453	242,905	11/14/2019	07/01/2049
62482B-AB-8	MOZART DEBT MERGER SUB INC			1,2	4.C FE		079.4780		6, 197, 000	6,208,597	0	(1,440)	0	0	5.250	5.216		81,336	312,690	01/25/2022	10/01/2029
62676#-AA-7	SR SECD NT - GREEN NT SER A			1,2	1.F PL		067.0300	17,092,650	25,500,000	25,500,000	0	0	0	0	3.200	3. 191	JD	410,267	306,000	02/15/2022	06/30/2056
627496-AA-0	MUSEUM OF MODERN ART			1,2	1.C FE		069.1030	2, 160, 851	3,127,000	3, 127,000	0	0	0	0	3.220	3.220	JJ	50,345	100,689	04/13/2021	07/01/2051
62856R-AC-9	PROSUS NV		. C	1,2	2.C FE		298.9340	5,279,118	5,336,000	5,341,579	0	(1,725)	0	0	5.500	5.449		130,436	293,480	12/05/2016	07/21/2025
62856R-AD-7	PROSUS NV		. C	1,2	2.C FE		094.7810	6,516,194	6,875,000	7,016,020	0	(30,068)	0	0	4.850	4.311		162,088		05/01/2020	07/06/2027
62886E-AY-4	NCR CORP	.		1,2	4.B FE		585.8040	1,484,409	1,730,000	1,729,437	0	103	0	0	5.000	5.006		21,625	86,500	08/21/2020	10/01/2028
62886E-AZ-1	NCR CORP			1,2	4.B FE		382.4380		2,599,000	2,694,225	0	(12,883)	0	0	5.250	4.569		34, 112	136,448	06/17/2021	10/01/2030
62886E-BA-5	NCR CORP	.		1,2	4.B FE		583.6290	201,546	241,000	246,265	0	(689)	0	0	5. 125	4.719		2,607	12,351	11/19/2021	04/15/2029
628931-AB-3	JPMORGAN CHASE BANK NA				1.G FE		3 . 104.3470	5,008,656	4,800,000	5,088,071	0	(146,742)	0	0	8.250	4.782		66,000	396,000	10/17/2013	11/01/2024
62912X-AF-1	NGPL PIPECO LLC		.	1,2	2.C FE	1,289,41	095.2630		1,288,000	1,288,782	0	(155)	0	0	4.875	4.857	FA	23,721	62,790	09/17/2018	08/15/2027

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			li	nterest		Da	tes
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011010		0	1		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
629270-AK-4	US TERM NT SER 10			1,2	2.B PL	3,509,600		2,778,901	3,509,600	3,509,600	0	0	0	0	2.790	2.790		5, 168	97,918	10/19/2021	10/19/2031
62927@-AL-2	US TERM NT SER 11			1,2	2.B PL		76.7500	6,327,031	8,243,688	8,243,688	0	0	0	0	2.940	2.940	MJSD	12,791	242,364	10/19/2021	10/19/2033
62928@-AE-7	CANADIAN TERM NT SER 11			1,2	2.B PL			855,004	1,114,012	1,114,012	0	0	0	0	2.940	2.940	MJSD	1,729	32,752	10/19/2021	10/19/2033
629377-CC-4	NRG ENERGY INC			1,2	3.A FE	191,808	99.3300	199,653	201,000	195,050	0	1,256	0	0	6.625	7.487	JJ	6, 140	13,316	03/24/2020	01/15/2027
629377-CH-3	NRG ENERGY INC			1,2	3.A FE	2,861,444	88.3490		2,716,000	2,821,547	0	(23,956)	0	0	5.250	4 . 159	JD	6,337	142,590	02/23/2022	06/15/2029
62952E-AB-3	NYU LANGONE HOSPITALS			1	1.F FE	1,628,034	. 101. 1170	1,617,872	1,600,000		0	(436)	0	0	5.750	5.625	JJ	46,000	92,000	12/20/2013	07/01/2043
62954H-AV-0	NXP BV		C	1,2	2.B FE		92.6880	12,976,320	14,000,000	13,968,318	0	5,512	0	0	4.300	4.340	JD	21,739	602,000	06/11/2019	06/18/2029
62954R-AA-4	NYU LANGONE HOSPITALS			1,2	1.F FE	4,900,000	66.6750	3,267,075	4,900,000	4,900,000	0	0	0	0	3.380	3.380	JJ	82,810	165,620	01/28/2020	07/01/2055
62979*-AK-3	SR NT SER J			1,2	2.A	17,010,000	74.5100	12,674,151	17,010,000	17,010,000	0	0	0	0	2.960	2.960	MN	43,357	425, 174	01/28/2022	11/30/2033
62979*-AL-1	SR NT SER K			1,2	2.A FE	14,460,000	69.2400	10,012,104	14,460,000	14,460,000	0	0	0	0	3.060	3.060	MN	38, 102	427 , 727	12/14/2021	11/30/2036
62983P-AA-3	NAKILAT INC		C	1	1.E FE			32,273,426	31,302,728	33,706,979	0	(202,034)	0	0	6.067	4.609	JD	984,938	979,613	05/07/2019	12/31/2033
631005-BC-8	NARRAGANSETT ELECTRIC CO			1	1.G FE	219,490	97.5560	195, 112	200,000	215,354	0	(553)	0	0	5.638	4.969	MS	3.320	11,276	11/19/2013	03/15/2040
632525-AS-0	NATIONAL AUSTRALIA BANK LTD		C	2	2.A FE	12,600,000		10,615,374	12,600,000	12,600,000	0	0	0	0	3.933	3.933	FA	205, 106	495,558	07/29/2019	08/02/2034
63618E-AM-3	NATIONAL FUEL GAS CO	.l	·		2.C FE	2,343,380		1,997,800	2,000,000	2,011,201	0	(44,515)	0	0	7.395	5.021	MN	24.650	147,900	11/19/2013	03/30/2023
63633D-A#-1	NATIONAL HEALTH INVESTORS, INC.			1	2.0 FE	5,000,000	96.9200	4,846,000	5,000,000	5,000,000	0	0	0	0	3.990	3.989	FMAN	32,142	199,500	11/03/2015	11/03/2023
63633D-B*-4	SR NT 15-1 TR B?			1	2.0 FE	10,537,700		9,510,800	10,400,000	10,450,445	0	(16.410)	0	0	4.330	4. 147	FMAN		450,320	01/24/2017	11/03/2025
63681#-AA-8	CTL - NAT LOGISITICS PT FUNDED			1 2	1.D FE			28,918,289	37,910,709	37,902,150	0	570	0	0	2.654		MON	58 692	1,005,794	03/24/2021	10/10/2042
637417-AG-1	NATIONAL RETAIL PROPERTIES INC			1.2	2.A FE	3,619,728		3,517,452	3,600,000	3,603,741	0	(2.381)	0	0	3.900	3.814	.ID	6.240	140,400	01/20/2016	06/15/2024
637417-AH-9	NATIONAL RETAIL PROPERTIES INC	· · · · · ·		1 2	2.A FE		96.3440	25,252,148	26,210,400	26,468,547	0	(91,357)	0	0	4.000	3.602	MN		1,048,416	02/09/2017	11/15/2025
637417-AJ-5	NATIONAL RETAIL PROPERTIES INC			1.2	2.A FE	4,944,850		4,657,750	5,000,000	4,976,218	0	6.002	0	0	3.600	3.730	.ID	8.000	180,000	12/05/2016	12/15/2026
637417-AK-2	NATIONAL RETAIL PROPERTIES INC	· · · · · · ·		1 2	2.A FE	53,522,494		48,932,640	54,000,000	53,752,817	0		0	0	3.500	3.605		399,000		01/10/2018	10/15/2027
637417-AL-0	NATIONAL RETAIL PROPERTIES INC	· · · · · ·		1.2	2.A FE	23.640.473		22.089.489	23.810.000	23.708.732	0	15.985	0	0	4.300	4.383	Δ0	216 . 142		09/18/2018	10/15/2028
637417-AN-6	NATIONAL RETAIL PROPERTIES INC	· · · · · · ·		1 2	2.A FE	., ,	81.0090	3,742,616	4,620,000	4,609,043	0	1.412	0	0	2.500		AO	24.383	115,500	02/18/2020	04/15/2030
637417-AP-1	NATIONAL RETAIL PROPERTIES INC	· · · · · · ·		1 2	2.A FE	3,996,397		3,315,877	5,350,000	4,056,211	0	23 .283	0	0	3.100		AO	35.013	165,850	05/07/2020	04/15/2050
637432-BS-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN	· [ · · · · ·		.,	1.E FE	167,839		138.877	137 . 200	148.344	0	(5.439)	0	0	7.350		MN	1.681	11,086	10/17/2013	11/01/2026
63859W-AE-9	NATIONWIDE BUILDING SOCIETY		٠		2.A FE	4,894,460		4,566,500	5,000,000		0	12.449	0	0	4.000	4.293			200,000	02/09/2018	09/14/2026
638612-AM-3	NATIONWIDE FINANCIAL SERVICES INC		·····	1 2	1.F FE	9,950,800	69.9910	6.999.100				1.396			3.900		MN		390,000	11/14/2019	11/30/2049
63884W-AA-6	NATURA &CO LUXEMBOURG HOLDINGS SARL	· · · · · ·	r	1.2	3.B FE	1,489,455			1,500,000	1,490,419	n		0	n	6.000	6. 124			45,000	04/13/2022	04/19/2029
63906#-AB-5	NATURA &CO LOXEMBOORG HOLDINGS SARL	ļ	٠	1,2	1.G FE	30,000,000			30.000.000	30.000.000		964		۰	3.990	3.989		412,300		08/27/2019	04/ 19/2029
63909@-AE-8	NAUTICAL SOLUTIONS LLC			2	6. Z			42,788,788	59,428,872	38.628.767	n	(6.086.372)	13.099.630	n	7.500		FMAN	n	5,631,376	11/13/2017	11/14/2023
64079*-AB-8	NT CL A			4	0. Z		. 101.3200	8.578.441				(0,060,372)			6.210		MJSD		5,631,376	02/01/2008	06/30/2027
641062-AY-0	NESTLE HOLDINGS INC			1 0	1.F PL	5,851,217		4.128.022	5,400,681	5.851.944					2.500		MS			09/07/2021	09/14/2041
641062-AZ-7	NESTLE HOLDINGS INC			1,2	1.D FE			4, 128,022				2,092			2.500		MS	43,580		10/07/2021	
				1,2	1.D FE						0	(1.008)			5.875						09/14/2051
64110L-AT-3	NETFLIX INC					1,561,581			1,550,000	, ,	0	. , ,				5.771			91,063	02/04/2019	11/15/2028
64110L-AX-4	NETFLIX INC			1	2.B FE			146,800	142,000	142, 151	0	(1)	0	0	6.375		MN	1, 157	9,053	11/15/2018	05/15/2029
64132N-AA-4	NETWORK 121 LTD		G	2	3.B FE	1,992,400		1,905,080	2,000,000	1,992,864	0	228	0	0	5.650	5.675		23,856	113,000	10/14/2019	12/29/2049
644188-BF-0	NEW ENGLAND POWER CO	·		1,2	1.G FE	1,188,270		766,800	1,000,000	1, 177, 862	0	(4,998)	0	0	3.800	2.791		2,744	38,000	11/18/2020	12/05/2047
64716#-AG-2	NEW MEXICO GAS COMPANY, INC.	··· ···		1,2	2.A		64.8900	3,244,500	5,000,000	5,000,000	0	0	0	0	3.340	3.340		67,728	167,000	02/05/2021	02/05/2051
649322-AC-8	NEW YORK AND PRESBYTERIAN HOSPITAL	· ···		1	1.0 FE		83.8460	10,081,643	12,024,000	12, 474, 190	0	(25,597)	0	0	3.563	3.220		178,506	428,415	06/13/2019	08/01/2036
649322-AD-6	NEW YORK AND PRESBYTERIAN HOSPITAL	·		1	1.C FE			950,446	1, 183, 000		0	(7,435)	0	0	4.063	2.554		20,027	48,065	08/13/2020	08/01/2056
649322-AF-1	NEW YORK AND PRESBYTERIAN HOSPITAL	·		1,2	1.C FE			1,517,416	2, 170, 000	2, 178,800	0	67	0	0	3.954	3.937		35,751	85,802	11/20/2019	08/01/2119
649322-AJ-3	NEW YORK AND PRESBYTERIAN HOSPITAL	·		1,2	1.0 FE	7,455,590		4,231,650	7,500,000	7,456,918	0	681	0	0	2.606	2.630		81,438	195,450	12/03/2020	08/01/2060
649740-AA-4	THE NEW YORK PUBLIC LIBRARY	··· ···		1,2	1.D	10,503,585		7,843,027	10,503,585	10,503,585	0	0	0	0	3.550	3.550		16,572	368,118	04/02/2020	07/15/2051
649840-CM-5	NEW YORK STATE ELECTRIC & GAS CORP			1	1.G FE	108,612		99,981	100,000	100,375	0	(1,090)		0	5.750	4.594		958	5,750	12/20/2013	05/01/2023
651229-AX-4	NEWELL BRANDS INC			1,2	3.A FE	679,485	86.4090	535,736	620,000	676,730	0	(2,755)	0	0	5.625	4.664	A0	8,719	35,650	03/01/2022	04/01/2036

## **SCHEDULE D - PART 1**

							5	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of (	Current Ye	ar								
1	2		Code	es	6	7	F	air Value	10	11	Change	in Book/Adj	usted Carryin	g Value			Interes	st		Da	ites
		3	4	5			8	9			12	13	14	15	16	17 1	8	19	20	21	22
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					Desig-																
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					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	ė		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/			Δι	dmitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	ģ	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate			ue and	Received		Maturity
Identification	Description	e	9 n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Pa		Accrued	During Year	Acquired	Date
		-	" .	1.2					714.000		(Decrease)		rtecognized	value			alu A				
651229-AY-2	NEWELL BRANDS INC			1,2	3.A FE			561,383		890,617	0	(4,508)		0	5.750	4.072 A0		10,264	41,948	12/01/2021	04/01/2046
651639-AM-8				·	2.A FE			276,981	264,000	280,535	0	(574)	0	0	6.250	5.666 A0		4, 125	16,500	05/22/2013	10/01/2039
651639-AW-6	NEWMONT CORPORATION		[	1	2.A FE	11,956,955	. 101.3490	10,575,768	10,435,000	11,699,671	0	(75,362)	0	0	5.875	4.571 A0		153,264	613,056	05/07/2019	04/01/2035
65249B-AA-7	NEWS CORP		[	1,2	3.A FE		86.6500	400,323	462,000	464,200	0	(290)	0	0	3.875	3.789 MN		2,288		06/17/2021	05/15/2029
65249B-AB-5	NEWS CORP			1,2	3.A FE			110,919	122,000	122,000	0	0	0	0	5. 125	5.124 FA		2,362	3, 196	02/08/2022	02/15/2032
65336Y-AN-3	TEXASTIN MEDITION			1,2	4.B FE	2,230,544			2,200,000	2,222,833	0	(4,065)	0	0	4.750	4.509 MN		17,417	104,500	06/17/2021	11/01/2028
65343H-AA-9	NEXSTAR ESCROW INC			1,2	4.B FE	· ·	91.8450	799,052	870,000	901, 143	0	(10,545)	0	0	5.625	4.054 JJ		22,566		02/23/2021	07/15/2027
654106-AK-9	NIKE INC			1,2	1.E FE		89.2780	446,390	500,000	540,414	0	(5,424)	0	0	2.850	1.622 MS		3,721	14,250	07/07/2021	03/27/2030
654106-AM-5	NIKE INC			1,2	1.E FE	36,007,880	78.3610	24,346,763	31,070,000	35,778,292	0	(121,341)	0	0	3.375	2.585 MS		273,804	1,048,613	07/20/2021	03/27/2050
65463P-BA-4	NISOURCE INC				2.B FE	470,578		433, 184	400,000	429, 132	0	(5,691)	0	0	7.990	6.056 MS		9,410	31,960	10/17/2013	05/05/2027
655044-AS-4	NOBLE ENERGY INC			1	1.D FE	3,665,164		4,884,516	3,600,000	3,666,107	0	445	0	0	7.250	7.118 FA		108,750	261,000	11/19/2013	08/01/2097
655422-AV-5	GLENCORE CANADA CORP	0	)	1	2.A FE			13,415,085	13,500,000	13,543,394	0	(629)	0	0	6.200	6.163 JD		37,200	837,000	06/07/2005	06/15/2035
655664-AT-7	NORDSTROM INC			1,2	3.A FE		75.0680	339,307	452,000	447,505	0	544	0	0	4.375	4.537 AO		4,944	19,775	12/01/2021	04/01/2030
655844-AV-0	NORFOLK SOUTHERN CORP			1	2.A FE	4,945,391		4, 159, 550	4,600,000	4,945,007	0	(110)	0	0	6.000	5.577 MS		81,267	276,000	10/17/2013	03/15/2105
655855-FB-5	NORFOLK SOUTHERN RAILWAY CO				2.A FE	5,548,312		4,817,851	4,101,800	5,312,644	0	(31,424)	0	0	7.875	5.456 MN		41,274	323,017	10/17/2013	05/15/2043
661169-AA-0	NORTH MISSISSIPPI MEDICAL CENTER INC			1,2	1.E FE	4,230,000		2,764,094	4,230,000	4,230,000	0	0	0	0	3. 183	3.183 AO		33,660	134,641	07/20/2021	10/01/2051
665228-D#-6	NORTHERN ILLINOIS GAS COMPANY			1	1.D	10,000,000			10,000,000	10,000,000	0	0	0	0	3.620	3.620 FA		141,783	362,000	08/10/2017	08/10/2037
665228-G@-5	1ST MTG BDS			1	1.D	22,500,000	67.4000	15,165,000	22,500,000	22,500,000	0	0	0	0	3.300	3.300 FA		280,500	742,500	08/30/2019	08/30/2049
665228-H#-2	1ST MTG BD			1,2	1.D	4,000,000	59.5400	2,381,600	4,000,000	4,000,000	0	0	0	0	2.770	2.770 MS		36,933	110,800	08/31/2020	08/31/2050
665228-J*-4	1ST MTG BD			1,2	1.D	3,000,000		1,693,800	3,000,000	3,000,000	0	0	0	0	2.870	2.870 MN		11,002	86,100	11/06/2020	11/06/2060
665228-L*-1	1ST MTG BDS			1	1.D Z	14,000,000		9,741,200	14,000,000	14,000,000	0	0	0	0	3.180	3.180 AO		79, 147	0	10/27/2022	10/27/2062
665772-CE-7	NORTHERN STATES POWER CO			1	1.F FE	669,037	. 100.7630	604,578	600,000	653,297	0	(2,032)	0	0	5.350	4.587 MN		5,350	32, 100	10/17/2013	11/01/2039
665772-CL-1	NORTHERN STATES POWER CO			1,2	1.E FE	348,052	84.8700	252,913	298,000	345,496	0	(1,593)	0	0	4. 125	3.084 MN		1,571	12,293	05/14/2021	05/15/2044
665772-CS-6	NORTHERN STATES POWER CO			1,2	1.E FE	16,640,550	64.0640	9,609,600	15,000,000	16,544,784	0	(40,067)	0	0	2.600	2.110 JD		32,500	390,000	07/28/2020	06/01/2051
665772-CU-1	NORTHERN STATES POWER CO	.		1,2	1.E FE	10,029,519		7,202,132	10,050,000	10,030,636	0	502	0	0	3.200	3.210 AO		80,400	321,600	05/12/2021	04/01/2052
66621#-AA-4	SR SECD NT SER 2019-A	.		1,2	2.C PL	10,000,000		8,208,200	10,000,000	10,000,000	0	0	0	0	4.500	4.500 MJSD		113,750	450,000	07/18/2019	07/18/2034
666807-BD-3	NORTHROP GRUMMAN CORP			1	2.A FE	1,160,481	95.6480	1,004,304	1,050,000	1, 135, 657	0	(3,100)	0	0	5.050	4.386 MN		6,775	53,025	05/22/2013	11/15/2040
666807-BP-6	NORTHROP GRUMMAN CORP			1,2	2.A FE	2,512,130		2,072,075	2,500,000	2,516,133	0	(903)	0	0	4.030	3.967 AO		21,269	100,750	08/24/2021	10/15/2047
666807-BT-8	NORTHROP GRUMMAN CORP			1,2	2.A FE	29,852,700		29,262,300	30,000,000	29,874,451	0	6,358	0	0	5. 150	5.186 MN		257,500		03/19/2020	05/01/2040
666807-BU-5	NORTHROP GRUMMAN CORP			1,2	2.A FE	5,566,792		5,538,792	5,600,000	5,569,829	0	862	0	0	5.250	5.287 MN		49,000	294,000	03/19/2020	05/01/2050
668103-AC-8	NORTHWESTERN MEMORIAL HEALTHCARE			1	1.C FE	5,250,000			5,250,000	5,250,000	0	0	0	0	2.633	2.633 JJ		63,741	125,561	08/03/2021	07/15/2051
668444-AM-4	NORTHWESTERN UNIVERSITY			1	1.B FE	11,530,879		10,283,696	11,775,000	11,574,137	0	11,806	0	0	3.688	3.846 JD		36 , 189	434,262	09/27/2018	12/01/2038
668444-AN-2	NORTHWESTERN UNIVERSITY	.		1	1.B FE	6,023,578		4,830,357	6,028,000	6,024,806	0	687	0	0	3.868	3.871 JD		19,430	233, 163	10/03/2018	12/01/2048
66981Q-AA-4	BRUNDAGE-BONE CONCRETE PUMPING HOLDINGS			1,2	4.B FE	3,207,529		2,890,895	3,168,000	3, 191,527	0	(7,922)	0	0	6.000	5.723 FA		79,200	167,520	03/24/2022	02/01/2026
66988A-AH-7	NOVANT HEALTH INC			1,2	1.D FE	10,370,774		7, 133, 773	10,340,000	10,369,889	0	(505)	0	0	3.168	3.152 MN		54,595	327,571	04/21/2021	11/01/2051
66988A-AJ-3	NOVANT HEALTH INC	.		1,2	1.D FE	6,020,000	66.9160	4,028,343	6,020,000	6,020,000	0	0	0	0	3.318	3.318 MN		33,291	199,744	04/08/2021	11/01/2061
66989H-AR-9	NOVARTIS CAPITAL CORP			1,2	1.D FE	1,490,845		1,215,443	1,430,000	1,481,356	0	(6,483)	0	0	2.200	1.680 FA		11,972	31,460	07/13/2021	08/14/2030
66989H-AS-7	NOVARTIS CAPITAL CORP			1,2	1.D FE	22,040,227	69.5770	14,225,018	20,445,000	21,956,271	0	(39,268)	0	0	2.750	2.378 FA		213,963	562,238	07/21/2021	08/14/2050
670001-AE-6	NOVELIS CORP			1,2	3.C FE	2,509,225	88.4120	2,202,343	2,491,000	2,505,270	0	(2,617)	0	0	4.750	4.614 JJ		49,630	118,323	06/17/2021	01/30/2030
67021C-AQ-0	NSTAR ELECTRIC CO			1,2	1.E FE	4,349,699	69.3600	2,829,888	4,080,000	4,341,043	0	(6,039)	0	0	3.100	2.769 JD		10,540	126,480	07/20/2021	06/01/2051
67059T-AF-2	NUSTAR LOGISTICS LP			1,2	3.C FE	118,000	96.5830	113,968	118,000	118,000	0	0	0	0	6.000	5.997 JD		590	7,080	05/16/2019	06/01/2026
67059T-AG-0	NUSTAR LOGISTICS LP	.		1,2	3.C FE	388,000	96.6020	374,816			0	0	0	0	5.750	5.749 AO		5,578	22,310	09/09/2020	10/01/2025
67059T-AH-8	NUSTAR LOGISTICS LP	.		1,2	3.C FE	1,267,139			1,230,000	1,261,094	0	(3,423)	0	0	6.375	5.933 AO		19,603	78,413	06/17/2021	10/01/2030
67066G-AH-7	NVIDIA CORP	.		1,2	1.F FE	16,745,493		11,043,399	14,593,000	16,673,871	0	(51,858)	0	0	3.500	2.744 AO		127,689	510,755	10/14/2021	04/01/2050
67066G-AJ-3	NVIDIA CORP			1,2	1.F FE	5,650,592			4.745.000	5.632.223	0	(13,428)	0	0	3.700	2.873 AO		43.891	175,565	08/19/2021	04/01/2060

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			li	nterest		Da	tes
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		0	1	l	Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative		Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
67066G-AN-4	NVIDIA CORP			1,2	1.F FE .		80.2520		1,365,000	1,372,964	0	(870)	0	0	2.000	1.923	JD	1,213	27,300	07/14/2021	06/15/2031
67077M-AG-3	NUTRIEN LTD		. C	1	2.B FE .			564,524	584,000	692,436	0	(3,981)	0	0	5.625	4. 146	JD	2,738	32,850	04/30/2013	12/01/2040
67077M-AR-9	NUTRIEN LTD		. C	1,2	2.B FE .		88.2420	426,209	483,000	466,695	0	481	0	0	4.900	5. 169	JD	1,972	23,667	07/24/2013	06/01/2043
67077M-AX-6	NUTRIEN LTD		. C	1,2	2.B FE .			7,637,100	10,000,000	9,976,610	0	877	0	0	3.950	3.964	MN	52,667	395,000	05/11/2020	05/13/2050
67091T-AE-5	OCP SA		. C	2	3.A FE .		75.8580		2,500,000	2,530,971	0	(290)	0	0	5. 125	5.042	JD	2,847	128, 125	08/23/2021	06/23/2051
67103H-AG-2	O'REILLY AUTOMOTIVE INC			1,2	2.B FE .		97.1640	15,546,240	16,000,000	15,977,154	0	4,699	0	0	4.350	4.379	JD	58,000	696,000	05/10/2018	06/01/2028
67103H-AH-0	O'REILLY AUTOMOTIVE INC			1,2	2.B FE .	9,999,100	93.0500	9,305,000	10,000,000	10,000,398	0	454	0	0	3.900	3.900	JD	32,500	390,000	05/09/2019	06/01/2029
674003-A@-7	OAKTREE CAPITAL MANAGEMENT, L.P			1	1.G FE .	6,066,360	96.2000	5,916,300	6, 150, 000	6,114,636	0	8,979	0	0	4.010	4. 181	MS	80,835	246,615	01/24/2017	09/03/2026
674003-B@-6	OAKTREE CAPITAL MANAGEMENT, L.P		.	1	1.G FE .		89.0395	30,273,436	34,000,000	34,000,000	0	0	0	0	3.780	3.780	JD	46,410		12/18/2017	12/18/2032
674003-C@-5	SR NT		.	1.2	1.G FE .		69.0800	12,365,320	17,900,000	17,900,000	0	0	0	0	3.060	3.060	JJ	241,919	289,085	01/12/2022	01/12/2037
674599-DJ-1	OCCIDENTAL PETROLEUM CORP	`L		1	3.A FE .	2,505,846		2,055,648	2.100.000	2.463.845	0	(13.443)	0	0	6.200	4.718	MS		130,200	09/18/2019	03/15/2040
674599-ED-3	OCCIDENTAL PETROLEUM CORP			1 2	3.A FE .	957,919		845,231		936,893	0	(13.911)	0	0	6.625	4.249	MS		54, 193	06/17/2021	09/01/2030
674599-EF-8	OCCIDENTAL PETROLEUM CORP		1	1.2	3.A FE .	2,174,000		2.200.066	2.174.000	2.174.000	0	0	0	0	6. 125	6. 123		66 579		12/08/2020	01/01/2031
67576G-AD-9	ODEBRECHT OFFSHORE DRILLING FINANCE LTD		c	1.2	6. *		26.4600	12,822,075	48,458,335		(1.212.277)	902.377	0	0	7.720	0.000		0		12/01/2022	12/01/2026
67576J-AB-7	ODEBRECHT OIL & GAS FINANCE LTD	@	C	2	6. *		0.3300		5,552,798	1	0	0	0	0	0.000		N/A	0	0	12/22/2017	12/29/2049
677050-AG-1	OGLETHORPE POWER CORP			1	2.A FE .		96.4130	289,239		326, 162	0	(937)	0	0	5.950	5. 168	MN	2.975	17,850	11/19/2013	11/01/2039
677050-AJ-5	OGLETHORPE POWER CORP			1	2.A FE .	6,588,582		4,917,990	6.600.000	6.592.104	0		0	0	4.200	4.209	JD		277,200	04/04/2013	12/01/2042
677050-AL-0	OGLETHORPE POWER CORP		1	1 2	2.A FE .	9,837,000		7,296,200	10,000,000	9.858.644	0	3.902	0	0	4.250	4.347	AO			04/15/2016	04/01/2046
677347-CE-4	OHIO EDISON CO		1	1	2.B FE .			430,724		447,271	0	(2.246)	0	0	6.875		JJ	12.681	27,500	10/17/2013	07/15/2036
677415-CR-0	OHIO POWER CO		1	1 2	2.A FE .	14,963,400		11,878,950	15,000,000	14,968,135	0	1.414	0	0	4.000	4.013	••	50.000	600,000	05/20/2019	06/01/2049
67777J-AK-4	OHIOHEALTH CORP			1	1.B FE .			3,084,497	4,420,000	4,489,140	0	(1,774)	0	0	3.042	2.954		17.181		06/23/2021	11/15/2050
67777J-AM-0	OHIOHEALTH CORP			1 2	1.B FE .	10,000,000		7,090,700			0	0	0	0	2.834	2.834				10/19/2021	11/15/2041
67777L-AD-5	OI EUROPEAN GROUP BV		Ĺ	1.2	3.C FE .		88.3520	309,232	350,000	350,000	0	0	0	0	4.750	4.749		6,281		11/08/2021	02/15/2030
678858-AZ-4	OKLAHOMA GAS AND ELECTRIC CO			1,2	1.G FE .	9, 168, 633		8,087,978	7,750,000		0	(149.154)	0	0	6.650		JJ	237.645	515,375	08/01/2018	07/15/2027
678858-BL-4	OKLAHOMA GAS AND ELECTRIC CO			1	1.G FE .		97.3770	389,508		447.339		(143,134)			5.850	4.837		1.950		10/17/2013	06/01/2040
679574-AH-6	OLD DOMINION ELECTRIC COOPERATIVE			1	1.6 FE .	19,820	99.6620	17.689	17.749	18.964		(1,670)			5.676		JD	9.4	1,091	11/19/2013	12/01/2028
680665-AJ-5	OLIN CORP			1.2	3.A FE .	7,750,000		7.600.400	8.000.000	7,853,850					5. 125	5.570		120.722	410,000	09/28/2018	09/15/2027
680665-AL-0	OLIN CORP			1,2	3.A FE .	411.451	94.8210	391.611	413.000	411.636					5.625	5.685	INO	9.680		04/12/2022	08/01/2029
681936-BB-5	OMEGA HEALTHCARE INVESTORS INC			1.2	2.0 FE .	1,238,868	-		1,200,000	1,206,019		(5.673)			4.950		AO	14.850		06/09/2016	04/01/2024
				1,2								(5,6/3)									
681936-BF-6	OMEGA HEALTHCARE INVESTORS INC			1,2	2.0 FE .				3,576,000	3,574,758					4.500		AO		160,920	10/19/2016	04/01/2027
681936-BK-5	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE .			14,747,040	16,000,000	15,917,420	0	15,372	0	0	4.750		JJ	,	760,000	03/28/2017	01/15/2028
68233D-AP-2	ONCOR ELECTRIC DELIVERY COMPANY LLC			1	1.F FE .		. 116.0540	580,270	500,000	579,909	0	(5,902)		0	7.250		JJ	16,715		10/17/2013	01/15/2033
68233J-AT-1	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	. 1.F FE .			8,147,701	8,924,000	9,832,249	0	(32,785)		0	4.550	3.778			406,042	08/24/2017	12/01/2041
68233J-BB-9	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE .			2,147,584	2,664,000	3, 185, 215	0	(17,685)	0	0	3.750	2.570		24,975	99,900	11/17/2020	04/01/2045
68233J-BG-8	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE .			2,494,570	2,937,000	3,686,187	0	(20,271)	0	0	4.100	2.704		15,387	120,417	10/21/2020	11/15/2048
68233J-BP-8	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	. 1.F FE .	4,688,754	80.9550		3,804,400	4,640,145	0	(22,209)		0	3.800		<b>J</b> D	12,047	144,567	11/02/2020	06/01/2049
68233J-BR-4	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE .	19,441,577		12,946,221	18,220,000	19,373,944	0	(30,292)		0	3.100	2.755		166,308	564,820	04/13/2021	09/15/2049
68233J-BV-5	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE .		79.5900	290,981	365,600	437,020	0	(1,789)	0	0	3.700		MN	1,728	13,527	11/03/2020	05/15/2050
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO		. C	1,2	3.B FE .			1,060,112	1,177,000	1,182,864	0	(1,021)	0	0	3.875	3.765		13,429	45,609	08/12/2021	01/15/2028
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO		C	1,2	4.B FE .			397,486	442,000	446,541	0	(773)	0	0	4.375		MN	2,471	19,338	06/17/2021	01/15/2028
68245X-AK-5	1011778 BC UNLIMITED LIABILITY CO		. C	1,2	3.B FE .			178, 101	179,000	179,000	0	0	0	0	5.750	5.746		2, 173	10,293	04/02/2020	04/15/2025
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO		. C	1,2	4.B FE .		81.2050	646,392	796,000	792,942	0	326	0	0	4.000		A0	6,722	31,840	06/17/2021	10/15/2030
682680-AN-3	ONEOK INC	.		1	2.C FE .			1,161,300	1,200,000	1,147,136	0	2,843	0	0	6.000	6.522		3,200	72,000	12/20/2013	06/15/2035
68268N-AC-7	ONEOK PARTNERS LP			1	2.B FE .		. 100.4070	602,442	600,000	644,658	0	(2,052)	0	0	6.650	5.854	A0	9,975	39,900	12/20/2013	10/01/2036
68268N-AD-5	ONEOK PARTNERS LP	.		1	2.B FE .	4,344,963	. 101.2910	3,857,161	3,808,000	4,218,896	0	(17,087)	0	0	6.850	5.756	A0	55,068	260,848	12/20/2013	10/15/2037

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		air Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			I	nterest		Da	tes
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			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	ĭ		Admini		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbo		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
68268N-AG-8	ONEOK PARTNERS LP	-	+"-	_	2.B FE		94.9130	664.391	700,000	827, 154	(Decrease)	(4,591)	rtecognized		6. 125	4.606		17.865		04/30/2013	
68268N-AL-7	ONEOK PARTNERS LP			1,2	2.B FE			4,983,500	5,000,000	4,999,927				0	5.000	4.606	FA			09/09/2013	02/01/2041
	ONEOK PARTNERS LP																M9				
68268N-AM-5 68389X-BH-7	ORACLE CORP	ļ		1,2	2.C FE .					738,918	0	(988)		0	6.200		MS	12,779		12/20/2013	09/15/2043
68389X-BH-7	ORACLE CORP			1,2	2.B FE			13,906,850			0	(69,490)		0	4.000	3.937	00		938,400	02/06/2019	07/15/2036
68389X-BJ-3 68389X-BP-9	ORACLE CORP			.,	2.B FE			17,228,789	23,460,000		0	(69,490)		0	3.800	3.342				01/13/2020	11/15/2046
68389X-BP-9 68389X-BQ-7	ORACLE CORP			1,2	2.B FE						0	(45,547)	0	0		3.656					
				.,					39,600,000	41,218,142	0			٥	4.000			,		01/08/2020	11/15/2047
68389X-BW-4 68389X-BX-2	ORACLE CORP			1,2	2.B FE .					59,859,916	0		0	0	3.600	3.618	AO	540,000		03/30/2020	04/01/2040
68389X-BX-2	ORACLE CORP			1,2	2.B FE				20,000,000	19,936,481	0	(15,932)		0	3.600	3.618				03/30/2020	04/01/2050
68559B-AA-5	ORAZUL ENERGY PERU SA			1,2	2.B FE .							(15,932)			5.625	5.959	AU	98,839		06/03/2021	04/01/2060
				1,2	4.A FE	·								۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	-		AU				
68622T-AB-7 686514-AE-0	ORGANON & CO ORLANDO HEALTH INC			1,2	4.A FE				1,341,000			(1,225)			5. 125		-			11/08/2021	04/30/2031
686514-AE-U	ORLANDO HEALTH INC			1,2	1.F FE .				6,150,000			0			3.777	3.776	AU	51, 153	264,390	01/30/2018	10/01/2028
686515-AA-5	ORLANDO HEALTH CENTRAL INC			1,2	1.F FE	4,000,000			4,000,000	4,000,000		0			4.416	4 416	AO			04/13/2016	10/01/2030
69033C-AC-3	OVERSEA-CHINESE BANKING CORPORATION LTD			'	1.F FE	2,477,700		2.463.975	2,500,000			2.642			4.410	4.416	/			06/12/2014	06/19/2024
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER INC		· · · · · · · · · · · · · · · · · · ·	1 2	4.B FE				770,000						6.625	5.350	-	6.518		04/21/2021	05/13/2024
693304-AW-7	PECO ENERGY CO			1.2	4.B FE				4,400,000	5,376,812		(8,061)			3.900		MS			11/12/2020	03/01/2048
693304-AX-5	PECO ENERGY CO			1.2	1.E FE				2,650,000	2,919,219		(27,030)			3.000	2.471	MO		79,500	11/12/2020	09/15/2049
693304-AY-3	PECO ENERGY CO			1.2	1.E FE			9.941.859	15.060.000	16.402.341		(7,227)			2.800		.ID			09/23/2021	06/15/2050
693304-BC-0	PECO ENERGY CO			1.2	1.E FE	2,927,070		1,944,524	2,930,000	2.927.168					2.850	2.855	-			09/07/2021	09/15/2051
69346V-AA-7	PERFORMANCE FOOD GROUP INC			1.2	4.B FE			734,319		776.424	0	(441)	0		5.500		-	8.975		02/15/2022	10/15/2027
693475-BA-2	PNC FINANCIAL SERVICES GROUP INC			2.5	1.G FE			1, 125, 539	1,390,000	1,409,268	0	(3, 163)	0	0	2.307		A0	6.057		06/15/2021	04/23/2032
69349L-AQ-1	PNC BANK NA			2	1.G FE		07 51/0	11,019,082	11,300,000	11,300,221	0	511	0	0	4.200	4 . 199		79.100		10/21/2013	11/01/2025
69351U-AM-5	PPL ELECTRIC UTILITIES CORP		1	1	1.E FE			322.341	300.000	350.548	0	(1.983)	0	0	6.250	4.757		2.396		10/17/2013	05/15/2039
69351U-AS-2	PPL ELECTRIC UTILITIES CORP			1.2	1.E FE			1, 101, 134	1,310,000	1,440,999	0	(4, 154)	0	0	4. 125	3.451		2,402	54,038	08/01/2019	06/15/2044
69351U-AU-7	PPL ELECTRIC UTILITIES CORP	L	J	1.2	1.E FE		81.4710	1,466,478	1,800,000	1,968,700	0	(4,460)	0	0	3.950	3.376	JD	5.925	71,100	08/01/2019	06/01/2047
69352P-AQ-6	PPL CAPITAL FUNDING INC	L		1.2	2.A FE			27.816.600	30.000.000	29.995.571	0	1.492	0	0	4. 125	4. 127	A0			04/01/2020	04/15/2030
69356M-AA-4	PM GENERAL PURCHASER LLC	ļ		1,2	4.C FE			3,347,017	4,402,000	4,497,448	0	(14,506)	0	0	9.500	8.937	JD	34,849	418,190	11/09/2021	10/01/2028
69370P-AG-6	PERTAMINA (PERSERO) PT	ļ	C	2	2.B FE			16,376,825	21,366,000	21,678,966	0	(5,538)	0	0	4. 175	4.084	JJ			05/11/2021	01/21/2050
69370P-AJ-0	PERTAMINA (PERSERO) PT	L	C	2	2.B FE			357,140	500,000	509,879	0	(100)	0	0	4. 150	4.046	FA	7,263		09/22/2021	02/25/2060
694032-AT-0	PACIFIC BELL TELEPHONE CO	ļ			2.B FE			2,093,760	2,000,000	2, 125,672	0	(35,354)	0	0	7. 125	4.975	MS	41,958	142,500	11/19/2013	03/15/2026
694308-HH-3	PACIFIC GAS AND ELECTRIC CO	ļ		1,2	2.C FE .			3,812,249	4,900,000	5,448,851	0	(16,820)	0	0	4.750	3.950	FA	87,928		12/04/2020	02/15/2044
694308-HL-4	PACIFIC GAS AND ELECTRIC CO	ļ		1,2	2.0 FE			2,682,600	3,750,000	3,896,134	0	(4, 113)	0	0	4.300	4.029	MS	47,479	161,250	11/16/2020	03/15/2045
694308-HN-0	PACIFIC GAS AND ELECTRIC CO	ļ		1,2	2.0 FE .			5,224,548	7,400,000	7,651,296	0	(6,634)	0	0	4.250	4.020	MS	92,603	314,500	01/06/2021	03/15/2046
694308-HR-1	PACIFIC GAS AND ELECTRIC CO	ļ		1,2	2.C FE .				11,245,000	11,239,372	0	464	0	0	4.000	4.001	JD	37,483	449,800	12/09/2020	12/01/2046
694308-JJ-7	PACIFIC GAS AND ELECTRIC CO	ļ		1,2	2.C FE			9,409,829	14,950,000	14,861,375	0	2,300	0	0	3.500	3.534	FA	218,021	523,250	06/16/2020	08/01/2050
69435#-AC-0	PES REUSS-PLACID LLC - Term Note				1.F PL			99, 214, 332	100,000,000	100,000,000	0	0	0	0	6.910	7.009	MJSD		540,505	09/07/2022	09/07/2028
694476-AA-0	PACIFIC LIFECORP			1	1.G FE		. 106.4790	14,859,144	13,955,000	14,828,954	0	(58,067)	0	0	6.600	5.802	MS	271, 192	921,030	12/20/2013	09/15/2033
694476-AD-4	PACIFIC LIFECORP			1	1.G FE		90.0840	435, 106	483,000	461,145	0	619	0	0	5. 125	5.500	JJ	10,383	24,754	07/24/2013	01/30/2043
695156-AV-1	PACKAGING CORP OF AMERICA			1,2	2.B FE		76.7820	1,650,813	2,150,000	2,510,095	0	(8,594)	0	0	4.050	3.116	JD	3,870	87,075	06/28/2021	12/15/2049
695156-AW-9	PACKAGING CORP OF AMERICA			1,2	2.B FE			3,467,556	5,400,000	5,399,683	0	56	0	0	3.050	3.050	A0	41, 175	169,275	09/23/2021	10/01/2051
69867D-AA-6	CLARIOS GLOBAL LP			1,2	4.A FE	241,845	97.8510	231,907	237,000	239,573	0	(652)	0	0	6.250	5.889	MN	1,893	14,813	04/02/2019	05/15/2026
69867D-AC-2	CLARIOS GLOBAL LP			1,2	5.A FE		97.8320	156,531	160,000	164,691	0	(2,364)	0	0	8.500	6 . 123	MN	1,738	13,600	02/26/2020	05/15/2027
701094-AP-9	PARKER-HANNIFIN CORP	L		1,2	2.A FE		78.9490	1,468,451	1,860,000	1,950,758	0	(1.972)	0	0	4.000	3.706	JD	3.513	74,400	08/01/2019	06/14/2049

## **SCHEDULE D - PART 1**

								Showing All Lor													
1	2		Coc	les	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value				nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
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					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to	,		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	y n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
70213H-AD-0	MASS GENERAL BRIGHAM INC	_	- ''	1.2	1.D FE	7,292,544			8.000.000	7.346.760	(Decircase)	14.345	n n	value	3.765	4.295		150.600	301,200	12/26/2018	07/01/2048
70213H-AF-5	MASS GENERAL BRIGHAM INC			1,2	1.D FE	24,000,000	67.3410	16.161.840	24,000,000	24,000,000		14,040			3.765	3.342	JJ	401.040	802,080	01/22/2020	07/01/2048
70462G-AA-6	PEACEHEALTH			1.2	1.F FE			8, 118, 197	9,840,000	12,505,973		(68,756)			4.787	3.342	JJ			02/25/2021	11/15/2048
70462G-AC-2	PEACEHEALTH			1,2	1.F FE		65.1260								3.218		MN		471,041		
707190-AB-0	PENINSULAR AND ORIENTAL STEAM NAVIGATION			1,2	1.F FE							(13.986)			6.300	4.529		5.250	63,000	05/21/2021	11/15/2050
	PENN VIRGINIA ESCROW LLC	··· ···	٠	1.0	3.0 FE							(13,986)				4.529	UU				06/01/2027
70789P-AA-2 708653-AA-8	PENNSYLVANIA AMERICAN WATER CO	···		1,2	4.B FE		99.9930					9, 196	0		9.250 7.800		MS			07/27/2021	08/15/2026
	PENNSYLVANIA AMERICAN WATER CO	···			1.E	, , ,						(61,4/0)				4. 118	MO				09/01/2026
708696-BV-0 713291-AH-5	PEPCO HOLDINGS LLC	···		ļ:	2.B FE	18,579,878	99.0500		., . ,		0	(101,288)		0	6.150 7.450		A0		961,737	09/07/2017	10/01/2038
				1		723,448			600,000	* * * * * * * * * * * * * * * * * * * *	0	. , ,	0	0					44,700	10/17/2013	08/15/2032
71338Q-AC-0	PEPPERDINE UNIVERSITY			1,2	1.D FE			5,021,440	8,000,000	8,000,000	0	0	0	0	3.301		JD	22,007	264,080	01/15/2020	12/01/2059
713448-BP-2	PEPSICO INC			1	1.E FE	, , , , , ,	. 106.2640	1,593,960	1,500,000	1,607,002	0	(3,854)		0	5.500		JJ			11/19/2013	01/15/2040
713448-CZ-9	PEPSICO INC			1,2	1.E FE		92.0430	2,761,290	3,000,000	3,549,790	0	(16,430)		0	4.600		JJ	62,867	138,000	07/18/2019	07/17/2045
713448-DD-7	PEPSICO INC			1,2	1.E FE	3,558,780		2,855,250	3,000,000	3,510,501	0	(14,642)		0	4.450	3.373				07/18/2019	04/14/2046
713448-EM-6	PEPSICO INC			1,2	1.E FE	15,047,399		10,363,222	13,090,000	14,924,486	0	(50,722)	0	0	3.375	2.613			441,788	07/29/2020	07/29/2049
713448-EP-9	PEPSICO INC			1,2	1.E FE	4,237,193		2,907,871	4,040,000	4,227,984	0	(4,881)	0	0	2.875	2.629		24,521	116,150	08/24/2021	10/15/2049
713448-EU-8	PEPSICO INC			1,2	1.E FE	11,814,516		10,377,108	12,600,000	11,855,442	0	15,049	0	0	3.625		MS	129,413	456,750	03/20/2020	03/19/2050
713448-FG-8	PEPSICO INC			1,2	1.E FE	746,410		502,610	720,000	745,803	0	(599)	0	0	2.750		A0	3,850	19,800	12/22/2021	10/21/2051
71376L-AE-0	PERFORMANCE FOOD GROUP INC			1,2	4.B FE	345,000		298,870	345,000	345,000	0	0	0	0	4.250	4.249		6, 109	14,866	07/12/2021	08/01/2029
715604-AA-2	PERU LNG SRL		C	1	4.B FE	863,220	83.5980	718,943	860,000	861,746	0	(341)	0	0	5.375		MS	12,712	46,225	04/23/2018	03/22/2030
71568P-AG-4	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT		C		2.B FE			1,448,265	1,500,000	1,490,534	0	1,389	0	0	5.375	5.498	JJ	34,938	80,625	10/18/2018	01/25/2029
71568P-AP-4	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT		C	2	2.B FE	9,831,250		7, 188, 700	10,000,000	9,836,979	0	3,605	0	0	4.000	4.098	JD	1,111	400,000	05/18/2021	06/30/2050
71644E-AF-9	SUNCOR ENERGY INC		C	1	2.A FE	5,499,674		4,670,292	4,400,000	4,921,214	0	(75,278)		0	7.000	4.668		39,356	308,000	10/17/2013	11/15/2028
71644E-AJ-1	SUNCOR ENERGY INC		C	1	2.A FE		. 104.9590	456, 152	434,600	498,771	0	(2,592)	0	0	6.800	5.376		3,776	29,553	10/17/2013	05/15/2038
71647N-AK-5	PETROBRAS GLOBAL FINANCE BV		C	1	3.C FE	3,089,790		2,899,200	3,000,000	3,082,648	0	(1,647)	0	0	7.250	6.999	MS	62,833	217,500	05/15/2017	03/17/2044
71647N-AN-9	PETROBRAS GLOBAL FINANCE BV		C	1	3.C FE	270,774	84.8690	283,462	334,000	270,876	0	61	0	0	6.850		JD	1,652	22,879	06/01/2015	06/05/2115
71675C-AE-8	PETRONAS CAPITAL LTD		C	2	1.G FE	6,261,502		4,269,134	6,200,000	6,260,772	0	(635)	0	0	3.404	3.358	A0	36,933	211,048	10/14/2021	04/28/2061
71677K-AA-6	PETSMART LLC			1,2	4.A FE	303,000		274,573	303,000	303,000	0	0	0	0	4.750	4.749	FA	5,437	14,393	01/29/2021	02/15/2028
717081-ED-1	PFIZER INC			1	1.E FE	2,855,578			2,560,000	2,832,265	0	(7,097)	0	0	4. 125	3.468	JD	4,693	105,600	08/01/2019	12/15/2046
717081-EJ-8	PFIZER INC			1,2	1.E FE		90.6770	9,067,700	10,000,000	10,341,334	0	(16,236)	0	0	4.100	3.802	MS	120,722	410,000	02/06/2019	09/15/2038
717081-EK-5	PFIZER INC			1,2	1.E FE	27,548,948		20,686,396	23,112,000	27,245,633	0	(105,799)	0	0	4.200	3. 165	MS	285,818	970,704	01/13/2020	09/15/2048
717081-EU-3	PFIZER INC			1,2	1.E FE	16,778,830	88.2320	14,999,440	17,000,000	16,811,508	0	8,310	0	0	3.900	3.993	MS	195,217	663,000	03/04/2019	03/15/2039
717081-EV-1	PFIZER INC			1,2	1.E FE	6,759,736	86.7480	5,378,376	6,200,000	6,719,995	0	(12,299)	0	0	4.000	3.502	MS	73,022	248,000	07/18/2019	03/15/2049
717081-EY-5	PFIZER INC			1,2	1.E FE	680,020	82.2320	559, 178	680,000	680,028	0	4	0	0	1.700	1.699	MN	1,060	11,560	07/13/2021	05/28/2030
717081-FA-6	PFIZER INC			1,2	1.E FE		68.0750	21,945,338	32,237,000	33,200,847	0	(25,428)	0	0	2.700	2.542	MN	79,787	870,399	08/24/2021	05/28/2050
718172-AU-3	PHILIP MORRIS INTERNATIONAL INC				1.F FE	9,095,448	76.0690	6,351,762	8,350,000	9,031,308	0	(24,602)	0	0	3.875	3.303	FA	116,842	323,563	07/09/2020	08/21/2042
718172-AW-9	PHILIP MORRIS INTERNATIONAL INC	L			1.F FE	9,941,475	79.0680	7,029,145	8,890,000	9,854,887	0	(32,939)	0	0	4. 125	3.378	MS	119, 182	366,713	06/09/2020	03/04/2043
718172-BD-0	PHILIP MORRIS INTERNATIONAL INC				1.F FE	7,238,202	87.9670	5,524,328	6,280,000	7, 152, 113	0	(26,392)	0	0	4.875	3.896	MN		306, 150	08/01/2019	11/15/2043
718172-BL-2	PHILIP MORRIS INTERNATIONAL INC				1.F FE	5, 119, 545		3,412,776	4,236,000	5,055,482	0	(25,998)		0	4.250		MN	25,504	180,030	06/23/2020	11/10/2044
718172-CS-6	PHILIP MORRIS INTERNATIONAL INC			1,2	1.F FE	662,463		532, 154	680,000	665,020	0	1,753	0	0	1.750	2.056	MN	1,983	11,900	07/13/2021	11/01/2030
718546-AH-7	PHILLIPS 66	L		1	2.A FE	2, 165, 856		2,050,460	2,000,000		0	(3,843)	0	0	5.875		MN	19,583	117,500	12/20/2013	05/01/2042
719245-AD-4	SHUTTERFLY LLC	ļ	l	1,2	5.B FE	4,701,270		2,624,427	4,567,000	4,647,258	0	(41,643)		0	8.500	7.351	A0	97,049	388, 195	11/18/2021	10/01/2026
71951@-AB-4	PHYSICIANS REALTY LP	ļ	l	1	2.B FE		95. 1100	10.366.990	10,900,000	10,900,000	0	0	0	0	4.430		JJ	233.387	482,870	01/07/2016	01/07/2026
71951@-AC-2	PHYSICIANS REALTY LP	L		1	2.B FE	12,200,000		11,348,440	12,200,000	12.200.000		0	0		4.570	4.569		269,478	557,540	01/07/2016	01/07/2028
719510-AE-8	PHYSICIANS REALTY L.P.	L		1	2.B FE		95.0700	2,852,100	3,000,000	3,007,664	n	(2.649)	n	n	4.090	3.986		47.717	122,700	01/24/2017	08/11/2025
71951@-AG-3	PHYSICIANS REALTY L.P.	l	l	1	2.B FE	15.900.000			15.900.000	15.900.000	n		n	n	4.240	4 .239			674.160	08/11/2016	08/11/2027
7 100 10 AU U			1	1	L.D IL	10,300,000		17,750,200					u	v	7.270	7.200			, 100	00/ 11/2010	

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	e in Book/Ad	usted Carryin	g Value			l.	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	Ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		ď	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n 9	Char	Symbol		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
72014T-AD-1	PIEDMONT HEALTHCARE INC	-	<del>  ''</del>	1 2	1.E FE .	3,335,000			3,335,000	3,335,000	(Decircuse)	0	rtccogriizca	value	2.719	2.719		45,339	72,039	09/09/2021	01/01/2042
72014T-AE-9	PIEDMONT HEALTHCARE INC			1.2	1.E FE .		61.7600	741, 120		1,159,078		905	0		2.719		JJ			10/07/2021	01/01/2042
	PIEDMONT NATURAL GAS COMPANY INC			1,2				2.038.449				(82)				3.626					
720186-AK-1 720186-AM-7	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE .				2,830,000						3.640		JD			08/01/2019	11/01/2046
720186-AM-7 72147K-AE-8	PILGRIMS PRIDE CORP	1		1,2	2.A FE .		97.9940					(3,605)			5.875		MS			03/18/2020	09/30/2027
72147K-AE-8 72147K-AG-3	PILGRIMS PRIDE CORP			1,2	2.0 FE .		78. 1660	93.799				0			3.500		MS	1.400	4,428	08/19/2021	03/01/2032
72349#-AB-1	PINNACLE/GORDON FOODS (MULTI-PROPERTY) L	· [· · · · · ·		1,4	2.6 FE .				34,602,794	34,615,864		(1.899)			3.500		MON			03/19/2021	03/01/2032
723900-AA-3	SR NT			1	1.G PL .	11,705,903				11,705,903		0			3.360		AO			10/01/2019	
72605X-AC-9	BARRICK GOLD CORP			1,2	1.G PL .	1,063,710			1,705,903						7.700		JJ			11/19/2013	10/01/2049
72605X-AK-1	BARRICK GOLD CORP				2.A FE .		. 103.9410		7,900,000	8,588,577		(181,241)			7.700		JJ			07/17/2018	06/03/2026
72650R-AM-4	PLAINS ALL AMERICAN PIPELINE LP			1	2.0 FE .	831,387		681,394	7,900,000	795.461		(161,241)			6.700	5.266	MM	5.993		10/17/2013	05/15/2036
72650R-AR-3	PLAINS ALL AMERICAN PIPELINE LP			1	2.0 FE .	82,829		69,040	70,000	79,510		(4,761)			6.650	5.268	MIN	2.146	4,655	11/19/2013	01/15/2037
72650R-BE-1	PLAINS ALL AMERICAN PIPELINE LP			1 2	2.0 FE .			1.816.368	2.400.000	2.125.991		6.684			4.700		.ID	5.013		08/15/2017	06/15/2044
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP			1.2	2.0 FE .	2,707,500			3,000,000	2,736,315		6,084			4.700	5.597	••	55.533	112,800	08/15/2017	02/15/2045
72815L-AA-5	PLAYTIKA HOLDING CORP			1,2	4.B FE .	2,707,300		2,341,410	3,024,000	2,730,313		4.078			4.250	4 . 456		37,842		02/09/2022	03/15/2029
736508-S*-4	PORTLAND GENERAL ELECTRIC COMPANY		· · · · · · ·	1.2	4.b T	4,220,000		3,216,062	4,220,000	4,220,000		0	0		2.320		N/A	5.711	97,904	12/10/2020	12/10/2032
736508-T@-1	PORTLAND GENERAL ELECTRIC COMPANY			1 2	1 F	7,000,000		4, 196, 500	7,000,000	7,000,000	0	0	0	0	2.970		MS	52.553		09/30/2021	09/30/2051
737446-AM-6	POST HOLDINGS INC			1.2	4.B FE .		96.8340	269.199	278.000	283.768	0	(2.369)	0	0	5.750		MS	5.328	16.444	09/05/2017	03/01/2027
737446-AP-9	POST HOLDINGS INC			1 2	4.B FE .			92,410	102,000	105,919	0	(523)		0	5.500	4.776		249	5,610	01/27/2020	12/15/2029
737446-AR-5	POST HOLDINGS INC		1	1.2	4.B FE .	1,078,039		1,092,145	1,293,000	1,089,241	0			0	4.500	6.944		17 . 132		05/03/2022	09/15/2031
737679-D*-8	1ST MTG BD		1	1	1.F	30,000,000		22,077,000	30,000,000	30,000,000	0	0	0	0	3.970	3.970		320.908	595,500	03/24/2022	03/24/2052
73986#-AA-9	PRATT PAPER LA. LLC		1	1	3.B YE .	18.956.583			19.005.000		0	3.576	0	0	6.360	6.393		611.056		07/11/2016	06/30/2033
740212-AL-9	PRECISION DRILLING CORP		C	1.2	4.B FE .			1,066,002	1,096,000	1,098,838	0	(1,214)	0	0	7. 125		JJ			03/04/2021	01/15/2026
740212-AM-7	PRECISION DRILLING CORP		C	1.2	4.B FE .	2,222,883			2,190,000	2,218,200	0	(3,432)		0	6.875	6.611	JJ	69.426	163,109	11/08/2021	01/15/2029
740816-AG-8	PRESIDENT AND FELLOWS OF HARVARD COLLEGE	. l		1	1.A FE .	7,556,650		5.883.800	5.000.000	7.020.398	0	(94.513)		0	6.500	3.247	JJ	149.861	325,000	11/02/2016	01/15/2039
740816-AH-6	PRESIDENT AND FELLOWS OF HARVARD COLLEGE		.	1	1.A FE .		98.9230	10,831,079	10,949,000	12, 133, 267	0	(44,259)	0	0	4.875	4.018	AO	112.683	533,764	10/05/2018	10/15/2040
740816-AM-5	PRESIDENT AND FELLOWS OF HARVARD COLLEGE		.	1,2	1.A FE .		76.4690	305,876	400,000	344,807	0	1,396	0	0	3. 150	4.066	JJ	5,810	12,600	11/26/2018	07/15/2046
740816-AN-3	PRESIDENT AND FELLOWS OF HARVARD COLLEGE			1,2	1.A FE .	2,249,853	74.5020	1,862,550	2,500,000	2,264,024	0	3,538	0	0	3.300	3.800	JJ		82,500	09/04/2018	07/15/2056
74166N-AA-2	ADT SECURITY CORP		.	1	3.C FE		85.0640	281,562	331,000	346,400	0	(1,265)	0	0	4.875	4.276	JJ	7,441	16, 136	06/17/2021	07/15/2032
74170*-AC-3	SR NT C			1	1.F	30,000,000	97.6800	29,304,000	30,000,000	30,000,000	0	0	0	0	4.610	4.608	FA		1,383,000	08/22/2013	08/22/2025
74170*-AP-4	SR UNSECD NT N		.	1	1.F		87.2581	26, 177, 441	30,000,000	30,000,000	0	0	0	0	3.250	3.250	JJ	476,667	975,000	01/05/2017	01/05/2029
74170*-AS-8	SR UNSECD NT Q			1	1.F	12,000,000	87.8112	10,537,341	12,000,000	12,000,000	0	0	0	0	3.580	3.580	A0	95,467	429,600	10/11/2017	10/11/2029
74170*-AT-6	SR UNSECD NT R			1	1.F	12,000,000	84.1598	10,099,182	12,000,000	12,000,000	0	0	0	0	3.730	3.730	A0	99,467	447,600	10/11/2017	10/11/2032
74170*-AX-7	SR NT SER V			1	1.F	10,000,000	85.5972		10,000,000	10,000,000	0	0	0	0	3.680	3.680	MN	38,844	368,000	05/23/2019	05/23/2031
74170*-AY-5	SR NT SER W			1	1.F	15,000,000	81.8760	12,281,395	15,000,000	15,000,000	0	0	0	0	3.800	3.800	MN	60 , 167	570,000	05/23/2019	05/23/2034
74170*-BT-5	SR NT SER 00			1	1.F		82.0800	7,395,408	9,010,000	9,010,000	0	0	0	0	3.850	3.850	AO	75, 158	173,443	04/13/2022	04/13/2037
74264*-AB-2	SR NT B	ļ		1	1.F		95.2100	10,282,680	10,800,000	10,800,000	0	0	0	0	4.270	4.269	A0	97,356	461, 160	04/15/2014	04/15/2026
74264*-AD-8	SR UNSECD NT B	ļ		1	1.F			13,835,040	15,200,000	15,200,000	0	0	0	0	3.850	3.849	A0	146,300	585,200	06/01/2016	04/01/2028
74264*-AH-9	SR NT SER F			1,2	1.F			23,994,000	31,000,000	31,000,000	0	0	0	0	2.820	2.819	JJ	403, 103	874,200	10/15/2020	10/15/2032
74264*-AL-0	SR GREEN NT SER I			1	1.D Z	26,320,000		25, 188, 240	26,320,000	26,320,000	0	0	0	0	4.710	4.690	FA	416,668	0	08/31/2022	08/31/2029
742718-AV-1	PROCTER & GAMBLE CO	.	.		1.D FE .	9, 106, 214		7,527,667	6,379,000		0	(256,626)	0	0	8.000	2.992		92, 141	510,320	11/22/2019	10/26/2029
742718-CB-3	PROCTER & GAMBLE CO	.		1	1.D FE .		. 103.9890	623,934	600,000	657,485	0	(3,910)		0	5.500	4.398		13,750	33,000	11/19/2013	02/01/2034
742718-FK-0	PROCTER & GAMBLE CO	.		1	1.D FE .	9,431,157	83.4430	7,342,984	8,800,000	9,397,024	0	(15,655)		0	3.600		MS	84,480	316,800	09/30/2020	03/25/2050
742718-FQ-7	PROCTER & GAMBLE CO	.		1	1.D FE .		83.5230	567,956	680,000	696,656	0	(1,856)	0	0	1.950	1.633		2,505	13,260	07/13/2021	04/23/2031
742730-AC-7	PRIT CORE REALTY HOLDINGS LLC	.	.	1	2.A		95.8400	16,580,320	17,300,000	17,300,000	0	0	0	0	4.000	3.998	FA	263,344	692,000	02/14/2013	02/14/2025

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			lı lı	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n 9	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
74276#-AH-1	SR UNSECD NT SER B	-	<del>  ''</del>	1	1.G	6,610,000	77.9000	5,149,190	6,610,000	6,610,000	(Decirease)	0	rtccogriizca	value	2.990		A0	47,214	98,820	04/05/2022	04/05/2034
74276#-AJ-7	SR UNSECD NT SER C			1	1.G	6,760,000	74.5800	5,149,190	6,760,000	6,760,000		0			3. 140		AO	50,708		04/05/2022	04/05/2037
	PROGRESS ENERGY INC			4	2.B FE				570,200	662.313		(8.804)				-		14.730			
743263-AE-5 743315-AJ-2	PROGRESSIVE CORP			ļ'	2.8 FE			646, 128	28.000.000	31, 109, 451		(8,804)			7.750 6.625	-	MS	618.333		10/17/2013	03/01/2031
743315-AQ-6	PROGRESSIVE CORP			ļ'	1.F FE		76.6590					(453,258)			3.700		JJ			07/21/2021	03/01/2029
743315-AU-6	PROGRESSIVE CORP			1 2	1.F FE	2,100,933		1.706.675	1.900.000	2.067.841		(4,032)			3.700		MS			07/21/2021	03/26/2030
743315-AW-3	PROGRESSIVE CORP			1,2	1.F FE				4,000,000			(22,332)			3.200	3.998	MO			07/08/2021	03/26/2030
74340*-AH-7	SR NT SER 2019-C			1,2	I.F FE				15,000,000			0			3.950	3.998	mo		586,500	03/17/2020	03/26/2050
74340X-BQ-3	PROLOGIS LP			1,2	1.G FE	3,262,805			3,730,000	3.278.540		10.765			2. 125	2.751				07/10/2019	10/15/2050
74340X-BR-1	PROLOGIS LP			1.2	1.0 FE	1,558,543						9,200			1.250	1.904		4,354		07/21/2021	10/15/2030
74348D-AA-5	PROMIGAS SA ESP			1,2	2.0 FE		81.4820	814.820	1,000,000	994.514		720			3.750		AO	7.813	37,500	10/08/2019	10/15/2030
74353#-AA-2	PROJECT ANDOVER (NORTH ANDOVER MA) (SENI			1.2	1.E			13, 189, 920	16,330,222	16,330,222	0	0	0	0	3.366	3.366		32.064	501,702	05/10/2021	10/10/2042
74354*-AA-5	HARLEM CAPITAL PARTNERS VENTURE FU			1 2	1.E	28,000,000		21.621.600	28.000.000	28.000.000		n	0	n	2.586		MON		724,080	08/10/2021	06/10/2042
74365P-AD-0	PROSUS NV		С	1.2	2.0 FE	3,600,000			3,600,000	3,600,000	0	0	0	0	4.027		FΔ	59.600	144,972	07/27/2020	08/03/2050
74365P-AE-8	PROSUS NV		C	1.2	2.0 FE	5, 149, 588	61.4890	3,166,684	5,150,000	5, 150, 114	0	118	0	0	3.832	3.832	FΔ		197,348	12/01/2020	02/08/2051
743820-AB-8	PROVIDENCE ST JOSEPH HEALTH			1.2	1.E FE	3,785,000		2,217,896	3,785,000	3,785,000	0	0	0	0	2.700	2.700				09/14/2021	10/01/2051
744320-AY-8	PRIDENTIAL FINANCIAL INC			1.2	1.G FE	2,355,020		1,596,900	2,000,000	2.341.670	0	(9.416)	0	0	3.905	2.922	.ID	5.207		07/23/2021	12/07/2047
744320-BA-9	PRUDENTIAL FINANCIAL INC			1.2	1.G FE	5,682,976		3,724,920	4,745,000	5.651.719	0	(22,449)		0	3.935	2.895	JD	12.448	186,716	08/18/2021	12/07/2049
74432Q-AH-8	PRUDENTIAL FINANCIAL INC			l	1.G FE			6,647,340	7,000,000	7,883,867	0	(53.129)	0	0	5.400	4.095	JD	18,900	378,000	05/16/2017	06/13/2035
74432Q-BN-4	PRUDENTIAL FINANCIAL INC			1	1.G FE	25,829,134		19.531.004	18,048,000	24,922,197	0	(276,626)	0	0	6.625	3.655	JD		1, 195,680	09/11/2019	06/21/2040
74432Q-BQ-7	PRUDENTIAL FINANCIAL INC			1	1.G FE	912,471	. 103.4510	724, 157	700,000	864,015	0	(5,991)	0	0	6.200	4.306	MN	5,546	43,400	04/30/2013	11/15/2040
74432Q-CF-0	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	13,002,191	76.0470	8,631,335	11,350,000	12,948,128	0	(36,932)	0	0	3.700	2.951	MS	125,985	419,950	07/21/2021	03/13/2051
744331-AF-6	PRUDENTIAL FUNDING LLC				1.E FE	4,098,925	. 100.7740	4,383,669	4,350,000	4,352,256	0	(4,310)	0	0	6.750	6.670	MS	86,456	293,625	09/17/2018	09/15/2023
744448-CN-9	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	2,920,568	79.4060	2,016,912	2,540,000	2,903,370	0	(10,229)	0	0	3.800	2.962	JD	4,290	96,520	04/15/2021	06/15/2047
744448-CQ-2	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	2,393,448	83.0480	1,993,152	2,400,000	2,393,994	0	137	0	0	4.100	4.116	JD	4,373	98,400	06/14/2018	06/15/2048
744448-CR-0	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	4,585,985	82.4050	3,337,403	4,050,000	4,554,989	0	(12,262)	0	0	4.050	3.325	MS	48,296	164,025	01/08/2021	09/15/2049
744448-CS-8	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	2, 121, 448	71.6700	1,540,905	2,150,000	2, 123, 476	0	620	0	0	3.200	3.269	MS	22,933	68,800	08/06/2019	03/01/2050
744448-CU-3	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	5,972,180		3,789,434	5,875,000	5,964,782	0	(2,586)	0	0	2.700	2.614		73, 144	158,625	05/12/2021	01/15/2051
744448-CV-1	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	1,480,695		1, 194, 285	1,500,000	1,483,458	0	1,800	0	0	1.875	2.018	JD	1,250	28, 125	06/10/2021	06/15/2031
74445P-AC-6	INDONESIA ASAHAN ALUMINIUM (PERSERO) PT		. C		2.C FE	13,055,443		13,085,889	12,900,000	13,005,263	0	(11,086)	0	0	6.530		MN	107,636	842,370	11/09/2018	11/15/2028
74445P-AG-7	INDONESIA ASAHAN ALUMINIUM (PERSERO) PT		. C	2	2.C FE			13,571,064	16,200,000	17, 180, 415	0	(16,332)		0	5.800	0.000	MN	120,060	939,600	02/18/2022	05/15/2050
744482-BM-1	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE			1,2	1.E FE	397,554		267,794	346,000	395,712	0	(1,269)		0	3.600		JJ	6,228	12,456	07/14/2021	07/01/2049
744533-BP-4	PUBLIC SERVICE COMPANY OF OKLAHOMA			1,2	1.G FE	6,401,565		4,217,839	6,345,000	6,400,051	0	(1,124)	0	0	3. 150	3. 103		75,506	200,978	09/01/2021	08/15/2051
744538-AE-9	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE			1,2	1.E FE	.,,		2,831,105	3,450,000	3,441,336	0	980	0	0	2.200	2.233		3,373	75,900	06/01/2021	06/15/2031
744567-BB-3	PUBLIC SERVICE ELECTRIC AND GAS CO				1.F FE	41,554		38,999	44,000	42, 169	0	85	0	0	5.000		JJ	1,100	2,200	11/19/2013	07/01/2037
74456Q-BT-2	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	3,387,326		2,046,429	2,675,000	3,339,055	0	(20, 117)	0	0	3.600	2.270		8,025	96,300	07/22/2020	12/01/2047
74456Q-BZ-8	PUBLIC SERVICE ELECTRIC AND GAS CO	·		1,2	1.F FE	789,817		558,096	700,000	783, 146	0	(2,034)	0	0	3.850	3. 173		4,492		08/07/2019	05/01/2049
74456Q-CA-2	PUBLIC SERVICE ELECTRIC AND GAS CO	·		1,2	1.F FE	1,290,575		936,494	1,300,000		0	233	0	0	3.200	3.238		17,333	41,600	08/08/2019	08/01/2049
74456Q-CC-8	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	5,060,650			5,000,000	5,056,875	0	(1,201)	0	0	3. 150		JJ		157,500	01/10/2020	01/01/2050
74456Q-CD-6	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	12,868,769		7,747,614	11,900,000	12,811,796	0	(24, 268)	0	0	2.700	2.314		53,550	321,300	09/30/2020	05/01/2050
74456Q-CE-4	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	3,897,873		2,386,119	4,270,000	3,917,458	0	8,879	0	0	2.050	2.464			87,535	11/02/2020	08/01/2050
74456Q-CG-9	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	11,031,429		7,540,702	11,048,000	11,032,487	0	631	0	0	3.000		MS		331,440	05/14/2021	03/01/2051
74531E-AA-0	PUGET SOUND ENERGY INC	· · · · ·	1	Ľ	1.F FE	2,580,760	. 107.0910		2,000,000		0	(43,446)	0				MS AO	6,576	140,400		12/01/2027
	PUGET SOUND ENERGY INC	· · · · · ·	· · · · · ·	Ľ	1.F FE		. 106 . 1850		445,000	497,673	0	(7,153)			7.000 5.764		.I.I		31, 150	11/19/2013	03/09/2029
/40002-00-8	FUGET SOUND ENERGY TING			11	j., i.r ft		97.9750	587, 850			10	1 (2,3/0)	10	10	3./64	4.80/	JJ	15,94/	34,584	10/ 1//2013	077 10/2040

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			lı lı	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	Ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
745332-CH-7		-	- "								(Decrease)			value			JD				
	PUGET SOUND ENERGY INC			1,2	1.F FE	3,994,388	. 81.8780	2,783,852	3,400,000	3,970,344		(14,557)			4.223			6,381	143,582	04/28/2021	06/15/2048
745332-CJ-3				1,2	1.F FE		68.5510	8,366,650	12,205,000	13,477,712		(33, 121)	0		3.250		MS	116,795	396,663	07/13/2021	09/15/2049
74726M-A*-0	AUD SR SECD NT SER C		В	1,2	2.B		86.8500	22,189,091	25,548,750	25,548,750	0	0	0	(1,725,000)	3.640		JD	17,835		06/25/2019	06/25/2031
74733L-AE-2	OOREDOO INTERNATIONAL FINANCE LTD		. C		1.G FE			459,374	458,000	464,720	0	(2, 196)	0	0	5.000		AO	4,580	22,900	05/06/2014	10/19/2025
74735K-2B-7	OOREDOO INTERNATIONAL FINANCE LTD		.   C		1.G FE	5,209,540	96.6520	5,094,527	5,271,000		0	4,653	0	0	3.875		JJ	85,672	204,251	01/23/2013	01/31/2028
74735K-2C-5	OOREDOO INTERNATIONAL FINANCE LTD		. C		1.G FE	6,723,963	95.8240	5,380,518	5,615,000	6,666,251	0	(36,582)	0	0	4.500	3.226		105,983	252,675	05/24/2021	01/31/2043
74740F-EW-2	QUAKER DATS CO				1.E FE	237,309		200,762	200,000	203,061	0	(4,464)	0	0	6.800	4.422		6,271		11/19/2013	09/01/2023
74740F-GL-4	QUAKER OATS CO				1.F FE	1,028,142		845,704	800,000	870,610	0	(20,345)	0	0	7.440		MS	17,525	59,520	10/17/2013	03/02/2026
747525-AK-9	QUALCOMM INC			1,2	1.F FE	3,286,804	93.8280	2,692,864	2,870,000	3,252,050	0	(10,808)	0	0	4.800		MN			06/09/2020	05/20/2045
747525-BJ-1	QUALCOMM INC			1,2	1.F FE			29,078,214	39,890,000	44,031,216	0	(104,270)		0	3.250		MN	147,648	1,296,425	11/18/2020	05/20/2050
749685-AU-7				1,2	2.0 FE	12,656,816	86.6840	10,055,344		12,583,341	0	(25,008)	0	0	5.250	4.627	JD	50,750	609,000	11/22/2019	06/01/2045
75102X-AA-4	RAIZEN FUELS FINANCE SA		· C	1	2.C FE	4,736,091		4,641,343	4,772,000	4,753,069	0	4, 185 0	0	0	5.300	5.409		113,110	252,916	05/18/2018	01/20/2027
75144*-AJ-8				1	2.0 FE	9,795,500		9,062,797	9,795,500	9,795,500	0		0				MS	,=	404,818	09/30/2015	09/30/2025
75383K-AA-2	RAPTOR ACQUISITION CORP			1,2	4.A FE	2,166,684	96.1380	1,911,041	2,140,000	2,161,149		(4,822)			4.875	4.590		17,388		12/21/2021	11/01/2026
75508E-AB-4 75513E-AC-5	RAYTHEON TECHNOLOGIES CORP			1,2	4.A FE	3,405,155		3,171,593	3,299,000			(19,234)			7.625	6.855			251,549	12/11/2020	01/15/2026
75513E-BS-9	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE			12,660,716		13,216,706		(16,366)			7.100	4.279				11/22/2019	07/01/2050
75513E-BU-4	RAYTHEON TECHNOLOGIES CORP				2.A FE			12,060,710	11,775,000	2.104.568		(260,960)			7.100	4.279			121,506	10/17/2013	11/15/2027
75513E-BZ-3	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	2,474,376			2,000,000	2,104,308		(13,707)			7.000	4.766	MAI		140,000	10/17/2013	11/01/2028
75513E-CB-5	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	5,711,216			4,770,000			(32,611)			4.700		JD	9.964	224, 190	08/01/2019	12/15/2041
75513E-CL-3	RAYTHEON TECHNOLOGIES CORP			1 2	2.A FE	9,373,207			9,390,000	9,373,910		483	0	n	2.820		MS			08/24/2021	09/01/2051
75606*-AC-4	SR NT SER C			1	2.B PL	3.060.000		2.836.926	3.060.000	3.060.000	0	0	0	0	4.870		MN		74.511	05/23/2022	05/23/2032
75606*-AD-2	SR NT SER D			1	2.B PL	3,750,000	92.1400	3,455,250	3,750,000	3,750,000	0	0	0	0	5.020		MN	19.871		05/23/2022	05/23/2034
75606*-AE-0	SR NT SER E			1	2.B Z	16,000,000		14,600,000	16,000,000	16,000,000	0	0	0	0	5.170	5. 170		87.316	413,600	05/23/2022	05/23/2037
75820Q-AC-6	BELX CAPITAL INC				2.A FE	941,522		823.520	800.000	836.609	0	(14.045)	0	0	7.500		MN		60,000	10/17/2013	05/15/2025
758750-D#-7	SR NT			1	2.C		85.9300	11,308,388	13, 160, 000	13, 160,000	0	0	0	0	3.900	3.899	AO	96,945	193,891	06/07/2022	04/07/2032
75884R-AU-7	REGENCY CENTERS LP			1.2	2.A FE	24,623,644	94.6530	23, 189, 985	24,500,000	24,541,064	0	(15.453)	0	0	3.900	3.824	MN	159.250	955,500	09/26/2016	11/01/2025
75884R-AV-5	REGENCY CENTERS LP		.	1.2	2.A FE		93.4650	11,215,800	12.000.000	12.012.584	0	(2.493)	0	0	3.600	3.571	FA	180.000	432,000	09/19/2017	02/01/2027
75886A-AJ-7	ENERGY TRANSFER LP			1,2	2.C FE	197,000		195, 294			0	0	0	0	4.500	4 . 494	MN	1,478	8,865	12/24/2013	11/01/2023
75913M-AA-7	REGIONS BANK				2.A FE	316,946	103.6990	622, 194	600,000	358,372	0	5,783	0	0	6.450	12.551	JD	538	38,700	02/05/2008	06/26/2037
759470-AQ-0	RELIANCE INDUSTRIES LTD		. C	1	2.B FE	6,891,478	96.9060		6,905,000	6,903,896	0	1,086	0	0	4. 125	4. 131	JJ	121,053	284,831	09/27/2016	01/28/2025
759470-AX-5	RELIANCE INDUSTRIES LTD		. C	1	2.B FE	4,000,000	92.5390	3,701,560	4,000,000	4,000,000	0	0	0	0	3.667	3.667	MN	12,631	146,680	11/20/2017	11/30/2027
759509-AB-8	RELIANCE STEEL & ALUMINUM CO			1	2.B FE	502,510	103.3450	516,725	500,000	502, 136	0	(28)	0	0	6.850	6.802	MN	4,376	34,250	12/20/2013	11/15/2036
759740-AA-0	RENEWABLE POWER GENERATION LLC			1	2.B PL	7,929,590	93.3100	7,399,100	7,929,590	7,461,069	0	7, 175	0	0	4.110	5.459	MS	82,382	325,906	03/31/2016	03/31/2035
75976*-AC-6	GTD SR NT SER C			1	2.C	13,780,000	83.4300	11,496,654	13,780,000	13,780,000	0	0	0	0	3.930	3.930	A0	127,867	270,777	04/06/2022	04/06/2034
75976*-AD-4	GTD SR NT SER D			1	2.C	10,770,000	81.2100	8,746,317	10,770,000	10,770,000	0	0	0	0	4.110	4.110	A0	104,514	221,324	04/06/2022	04/06/2037
760759-AF-7	REPUBLIC SERVICES INC	ļ	.	1	2.B FE	4,394,928		4, 180, 400	4,000,000	4,277,275	0	(15,779)	0	0	6.086		MS	71,680	243,440	10/17/2013	03/15/2035
760759-AK-6	REPUBLIC SERVICES INC			1	2.B FE		105.8480	211,696	200,000	222,793	0	(803)	0	0	6.200	5. 189	MS	4, 133	12,400	11/19/2013	03/01/2040
760759-AM-2	REPUBLIC SERVICES INC		.	1,2	2.B FE		99.8410	7, 190, 549	7,202,000	7,205,570	0	(28,666)		0	4.750		MN	43,712		10/12/2011	05/15/2023
760759-AN-0	REPUBLIC SERVICES INC		.	1,2	2.B FE	560,400		482,762	475,000	541,533	0	(2,370)	0	0	5.700		MN	3,460	27,075	05/22/2013	05/15/2041
76169#-AJ-2	REYES HOLDINGS, L.L.C.	·		1	1.G PL	55,000,000		50,842,000	55,000,000	55,000,000	0	0	0	0	3.710	3.709		419,436	2,040,500	10/17/2017	10/17/2028
76169#-AM-5	SR SECD NT SER 2018A TRANCHE C	·	· [	1,2	1.G PL	2,000,000		1,902,800	2,000,000	2,000,000	0	0	0	0	4.600	4.600		4,600	92,000	12/13/2018	12/13/2028
76169#-AP-8	SR SECD NT SER 2018A TRANCHE E	·	·   ······	1,2	1.G PL	, ,	94.4800	22,675,200	24,000,000	24,000,000	0	0	0	0	4.650	4.649		55,800		12/13/2018	12/13/2029
76169#-AR-4	SR SECD NT SER 2018A TRANCHE G	.	· [	1,2	1.G PL	20,000,000		18,786,000	20,000,000	20,000,000	0	0	0	0	4.700		JJ		940,000	01/10/2019	01/10/2031
761713-BA-3	REYNOLDS AMERICAN INC	ļ	. [	1,2	2.B FE	11,713,062	90.4710	9,589,926	10,600,000	11,450,425	0	(51,354)	0	0	5.700	4.808	FA	228,253	604,200	04/25/2019	08/15/2035

## **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod		6	7		Fair Value	10	11		e in Book/Adju	usted Carryin					nterest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
761713-BB-1	REYNOLDS AMERICAN INC	.		1,2	2.B FE	29,463,30		24,552,700	28,760,000	29,425,413	0	(12,835)	0	0		5.663	FA	635,596	1,682,460	06/09/2020	08/15/2045
766879-AA-8	CEMEX MATERIALS LLC				3.A FE	2,230,00	098.8040	1,976,080	2,000,000	2, 113,536	0	(40,346)	0	0	7.700	5.292	JJ	68,444	154,000	12/13/2019	07/21/2025
767201-AT-3	RIO TINTO FINANCE (USA) LTD		. C	1,2	1.F FE	19,781,80		13,270,400	20,000,000	19,788,146	0	5,530	0	0	2.750	2.804	MN	90 , 139	550,000	10/28/2021	11/02/2051
771196-AU-6	ROCHE HOLDINGS INC	.		1	1.C FE	1,598,08		1,435,488	1,200,000	1,504,175	0	(12,271)	0	0		4.738	MS	28,000	84,000	10/17/2013	03/01/2039
77310V-AA-2	ROCKEFELLER FOUNDATION	.		1,2	1.A FE	3,200,00		2,028,640	3,200,000	3,200,000	0	0	0	0	2.492	2.492	AO	19,936	79,744	10/08/2020	10/01/2050
77340R-AM-9	ROCKIES EXPRESS PIPELINE LLC	.		1	3.A FE	134,09		97,427	116,000	131,875	0	(526)	0	0	6.875		AO	1,684	7,975	05/14/2018	04/15/2040
77340R-AT-4	ROCKIES EXPRESS PIPELINE LLC	.		1,2	3.A FE		287.4580	98,828	113,000	113,686	0	(71)	0	0	4.800	4.699	MN	693	5,424	06/17/2021	05/15/2030
77509N-AF-0	ROGERS COMMUNICATIONS INC	.	. C	1	2.A FE	1, 125, 11		953,701	845,000	1,022,503	0	(13,901)	0	0		5.801	MN	12,323	73,938	10/17/2013	05/01/2032
775109-BN-0	ROGERS COMMUNICATIONS INC	.	. C	1,2	2.A FE		175.9160	4,706,792	6,200,000	6,535,310	0	(7,036)	0	0	4.350	4.012	MN	44,950	269,700	06/19/2019	05/01/2049
775190-AS-9	SR NT			1,2	2.B		087.7400	12,437,145	14, 175, 000	14,175,000	0	0	0	0	4.400		AO	105,683	623,700	10/29/2018	10/31/2033
775371-AU-1	ROHM AND HAAS CO			1	2.B FE		111.3750	26,730,000	24,000,000	29,710,577	0	(758,017)	0	0	7.850	3.717	JJ	868,733	1,884,000	11/22/2019	07/15/2029
776743-AL-0	ROPER TECHNOLOGIES INC	.		1,2	2.A FE		776.9840	1,277,934	1,660,000	1,595,407	0	7, 176	0	0	1.750	2.277	FA	10,974	29,050	07/13/2021	02/15/2031
780097-BG-5	NATWEST GROUP PLC		. C	2,5	1.G FE		094.2640	5,655,840	6,000,000	6,000,000	0	0	0	0	4.892	4.893	MN	35,059	293,520	05/15/2018	05/18/2029
78009P-EH-0	NATWEST GROUP PLC		. C	2,5	1.G FE		094.0880	23,522,000	25,000,000	25,000,000	0	0	0	0	5.076	5.077		542,850	1,269,000	09/24/2018	01/27/2030
780641-AH-9	KONINKLIJKE KPN NV		. C	1	2.B FE		3 . 111.9270	14,265,096	12,745,000	14,590,865	0	(181,382)	0	0	8.375	6.009		266,848	1,067,394	02/15/2019	10/01/2030
78081B-AN-3	ROYALTY PHARMA PLC			1,2	2.C FE		975.5210	4,153,655	5,500,000	5,416,193	0	8,672	0	0		2.345	MS	39,088	130,075	07/15/2021	09/02/2031
78081B-AP-8	ROYALTY PHARMA PLC	.		1,2	2.C FE		961.9880	5,507,634	8,885,000	8,577,600	0	6,324	0	0	3.350	0.040	MS	98,389	327,412	08/17/2021	09/02/2051
781172-AB-7	RUBY PIPELINE LLC	.		1	6. *		485.4800	23,968,074	28,039,394	23,968,074	(4,071,320)	(259)	0	0	8.000	0.000		0	0	02/15/2012	04/01/2022
78319M-AA-1	RUTAS 2 AND 7 FINANCE LTD	0.	. C		3.A FE		062.5840	1,752,352	2,800,000	1,967,891	0	62,041	0	0	0.000	3.076		0	0	10/08/2019	09/30/2036
78349A-AB-9	RWJ BARNABAS HEALTH INC			1,2	1.D FE	1,336,17		985,256	1,215,000	1,327,635	0	(3,258)	0	0		3.358	JJ	23,990	47,980	11/03/2020	07/01/2046
78349A-AC-7	RWJ BARNABAS HEALTH INC			1,2	1.D FE	3,399,74		2,397,906	3,288,000	3,394,725	0	(2,467)	0	0	3.477	0.200	JJ	57 , 162	114,324	05/14/2021	07/01/2049
783549-AZ-1	RYDER SYSTEM INC			1	2.B FE	3,770,93		3,266,080	3,200,000	3,370,192	0	(52,744)	0	0	6.950	4.966		18,533	222,400	10/17/2013	12/01/2025
78386F-AC-0	FALABELLA SA		. C	1,2	2.B FE		096.9380	13,668,258	14, 100, 000	14,105,370	0	(1,577)	0	0	4.375		JJ	263,885	616,875	11/04/2015	01/27/2025
78392B-AC-1	SK HYNIX INC		. C		2.C FE		673.4350	1,248,395	1,700,000	1,646,056	0	5,937	0	0		2.818		18, 169	40,375	05/19/2021	01/19/2031
78397P-AD-3	SA GLOBAL SUKUK LTD		. C	2	1.F FE			1,709,320	2,000,000	1,886,280	0	8,780	0	0	2.694	3.476		2,095	53,880	03/29/2022	06/17/2031
78409V-AQ-7	S&P GLOBAL INC	.		1,2	1.G FE		473.0550	562,524	770,000	844, 110	0	(1,874)	0	0	3.250	2.736		2,085	25,025	07/21/2021	12/01/2049
78409V-AR-5	S&P GLOBAL INC	.		1,2	1.G FE	1,859,13		1,199,763	2,180,000	1,866,044	0	4,544	0	0	-	2.934		18,942	50 , 140	06/30/2021	08/15/2060
78409V-AS-3	S&P GLOBAL INC	.		1,2	1.G FE		076.9090	522,981	680,000	654,291	0	3, 126	0	0	1.250	1.783		3,211	8,500	07/13/2021	08/15/2030
78409V-AY-0	S&P GLOBAL INC	.	-	1,2	1.G FE		098.8510	19,770,200	20,000,000	19,956,317	0	8,876	0	0	4.750	4.794		395,833	970,000	07/19/2018	08/01/2028
78409V-AZ-7	S&P GLOBAL INC	.	-	1,2	1.G FE		095.4330	19,086,600	20,000,000	19,924,370	0	12,821	0	0	4.250	4.318		141,667	870,000	04/03/2019	05/01/2029
784305-B*-4	SJW GROUP	-	-	1,2	1.G		075.0900	18,021,600	24,000,000	24,000,000	0	0	0	0		3.530		141,200	847,200	10/08/2019	11/01/2039
78454L-AL-4	SM ENERGY CO		-	2	3.C FE		596.6040	349,706	362,000	359,879	0	594	0	0	5.625	5.889		1,697	20,363	04/29/2022	06/01/2025
78454L-AN-0	SM ENERGY CO			1,2	3.C FE				1,543,000	1,561,791	0	(4,770)	0	0	6.750	6.263	MS	30,667	104, 153	12/06/2021	09/15/2026
78454L-AW-0	SM ENERGY CO			1,2	3.C FE		095.5760		2,223,000	2,261,098	0	(6,231)	0	0	6.500	6.090	JJ		153,325	11/09/2021	07/15/2028
78467K-B*-7	SR NT D	.	. D	1	2.A		097.4200	48,710,000	50,000,000	50,000,000	0	0	0	0			A0	417,708		04/16/2012	04/16/2024
78478E-AA-6	ST MARYS CEMENT INC CANADA	-	. C	1,2	2.C FE		0 . 100.0190		2,972,000	2,992,478	0	(4,611)	0	0	5.750	5.542	JJ	72,628	170,890	02/22/2018	01/28/2027
78478G-AA-1	STC SUKUK COMPANY LTD	.	. C	l	1.G FE				1,200,000	1,200,000	0	0	0	0		3.889		6,224	46,680	05/02/2019	05/13/2029
78486L-AA-0	SURA ASSET MANAGEMENT SA	.	. C	1	2.B FE		292.9330	2,953,411	3, 178, 000	3, 154, 107	0	5,045	0	0	4.375	4.570			139,038	05/30/2018	04/11/2027
784880-AJ-4	SVF HOLDING REAL ESTATE INVESTMENT TRUST		-	1	2.A	19,000,00		16,980,660	19,000,000	19,000,000	0	0	0	0		4.339	FA	311,516		08/15/2018	08/15/2030
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC	.	-	1,2	2.A FE	35,000,00		31,476,900	35,000,000	35,000,000	0	0	0	0	4.682	4.682	MN	273, 117		04/26/2018	05/01/2038
78520L-AB-6	SABIC CAPITAL II BV		. C		1.G FE		598.4810	1,723,418	1,750,000	1,740,913	0	1,397	0	0		4.603		17,719	78,750	10/02/2018	10/10/2028
785592-A*-7	SABINE PASS LIQUEFACTION	·	-	1	2.B FE		092.1600	36,864,000	40,000,000	40,000,000	0	0	0	0	5.000	4.999		588,889		02/24/2017	09/15/2037
785592-AJ-5	SABINE PASS LIQUEFACTION LLC	.	-	1,2	2.B FE				1,227,000	1,240,432	0	(11,571)	0	0	5.750	4.715		9,015	70,553	07/17/2018	05/15/2024
785592-AS-5	SABINE PASS LIQUEFACTION LLC	.	-	1,2	2.B FE		598.0990	1,184,055	1,207,000	1,203,972	0	578	0	0	5.000	5.060		17,770	60,350	05/11/2017	03/15/2027
785592-AV-8	SABINE PASS LIQUEFACTION LLC	.		1,2	2.B FE	2,056,96	7 . 101. 1860	2,057,111	2,033,000	2,043,739	0	(3,269)	0	0	5.875	5.672	JD	60,051	59,719	07/17/2018	06/30/2026

## **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod		6	7		Fair Value	10	11			usted Carryin					nterest		Da	
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
785712-AG-5	SABLE INTERNATIONAL FINANCE LTD		C	1,2	3.C FE	274,77	092.7560	256,934	277,000	275,649	0	283	0	0	5.750	5.872	JJ	7,698	15,928	04/02/2019	09/07/2027
786455-B@-3	SAFESTORE HOLDINGS PLC		B	1	2.B	40,000,00	80.5000	30,177,500	37 , 487 , 578	37,487,578	0	0	0	(4,543,478)	2.920	2.920	//N	94,260	1,141,368	05/31/2017	05/31/2029
786455-D#-9	EURO SR SECD NT SER D		B	1,2	2.B	1,103,44		660,856	995,565	995,565	0	0	0	(63,054)	1.420	1.420 I	-A	5,812	14,254	08/03/2021	08/03/2033
79466L-AJ-3	SALESFORCE INC	.		1,2	1.F FE		7 80.0670	7, 198, 023	8,990,000	8,986,989	0	366	0	0	1.950		JJ	80,835	176,766	07/13/2021	07/15/2031
79466L-AL-8	SALESFORCE INC	.		1,2	1.F FE	19,503,34		12,900,807	19,370,000	19,500,228	0	(2,573)	0	0	2.900	2.864	JJ	259,020	566,411	10/14/2021	07/15/2051
79466L-AM-6	SALESFORCE INC	.		1,2	1.F FE	13,360,78		8,411,025	12,990,000	13,354,238	0	(4,859)	0	0	3.050	2.927	JJ	182,690	399,497	08/31/2021	07/15/2061
79575@-AK-3	SALTCHUK RESOURCES, INC.			1	1.F PL		393.2600	14,340,668	15,377,083	15,377,148	0	(10)	0	0	4.270	4.270	JD	10,943	679,654	06/25/2013	06/25/2028
797440-BK-9	SAN DIEGO GAS & ELECTRIC CO			1	1.F FE	393,70		338,969	325,000	377,559	0	(2,085)	0	0	6.000	4.587		1,625	19,500	10/17/2013	06/01/2039
797440-BY-9	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	2,066,58	71.8510	1,437,020	2,000,000	2,064,172	0	(1,474)	0	0	3.320	3. 142	٨٥	14,018	66,400	05/05/2021	04/15/2050
797440-CA-0	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	5,415,57		3,684,462	5,420,000	5,415,834	0	157	0	0	2.950	2.953 I	-A	60,403	160,778	09/23/2021	08/15/2051
80281L-AB-1	SANTANDER UK GROUP HOLDINGS PLC		C		2.A FE	25,632,96	375.8360	17,593,952	23,200,000	25,394,590	0	(52,032)	0	0	5.625	4.925	MS		1,305,000	04/25/2019	09/15/2045
80282K-AE-6	SANTANDER HOLDINGS USA INC			2	2.A FE		097.8160	13,694,240	14,000,000	13,999,838	0	1,045	0	0	4.500	4.500	JJ	287,000	630,000	07/14/2015	07/17/2025
80386W-AB-1	SASOL FINANCING USA LLC			1,2	3.B FE		90.6500	4,532,500	5,000,000	5,317,954	0	(48,833)	0	0	6.500		MS	84,861	325,000	05/02/2019	09/27/2028
80414L-2F-1	SAUDI ARABIAN OIL CO		C		1.F FE		85.8420	4,292,100	5,000,000	4,932,892	0	1,906	0	0	4.375	4.462	٨٥	45,573	218,750	04/09/2019	04/16/2049
80414L-2L-8	SAUDI ARABIAN OIL CO		C	2	1.F FE		070.0440	4,202,640	6,000,000	5,870,139	0	2,742	0	0	3.250	3.369		20,042	195,000	02/04/2022	11/24/2050
80414L-2M-6	SAUDI ARABIAN OIL CO		C	2	1.F FE	1, 165, 25	867.7120	819,315	1,210,000	1, 165,832	0	335	0	0	3.500	3.660	MN	4,353	42,350	03/24/2021	11/24/2070
808513-BG-9	CHARLES SCHWAB CORP			1,2	1.F FE		77.7820	583,365	750,000	737,726	0	1,376	0	0	1.650		MS	3,781	12,375	07/07/2021	03/11/2031
808513-BS-3	CHARLES SCHWAB CORP	.		1,2	1.F FE	7,217,07	9 81.7010	5,857,962	7, 170,000	7,210,450	0	(4,469)	0	0	2.300	2.223	MN	21,988	164,910	07/13/2021	05/13/2031
808626-AE-5	LEIDOS INC			1	2.C FE		7 . 101.3770	2,467,719	2,434,200	2,559,866	0	(8,997)	0	0	7.125	6.392	JJ	86,718	173,437	11/19/2013	07/01/2032
80874D-AA-4	SCIENTIFIC GAMES HOLDINGS LP	.		1,2	4.B FE	1,588,01		1,342,612	1,590,000	1,588,211	0	198	0	0	6.625	6.644	MS	35, 113	56,765	02/04/2022	03/01/2030
80928H-AA-1	SCOTIABANK PERU SAA		C	2	2.B FE		098.7860	745,834	755,000	755,000	0	0	0	0	8.589	8.595	JD	3,423	33,975	12/06/2012	12/13/2027
810186-AP-1	SCOTTS MIRACLE-GRO CO	.		1,2	3.C FE		094.8580	514, 130	542,000	500,040	0	8,916	0	0	5.250	7.552	JD	1,265	28,455	03/23/2020	12/15/2026
810186-AS-5	SCOTTS MIRACLE-GRO CO	.		1,2	4.B FE		3 81.0060	145,811	180,000	183,975	0	(688)	0	0	4.500	4.017	٨٥	1,710	8, 100	06/17/2021	10/15/2029
810186-AW-6	SCOTTS MIRACLE-GRO CO	.		1,2	4.B FE		076.4590	692,719	906,000	906,000	0	0	0	0	4.375	4.374		16,516	38,316	08/10/2021	02/01/2032
812007-AE-2	DEVON OEI OPERATING LLC				2.B FE		5 . 108 . 1750	984,393	910,000	1,015,912	0	(19,686)	0	0	7.500		MS	20,096	68,250	10/17/2013	09/15/2027
81257V-AB-7	SEATTLE CHILDREN'S HOSPITAL			1,2	1.C FE			4,787,424	7,605,000	7,605,000	0	0	0	0	2.719	2.719		51,695	206,780	02/04/2021	10/01/2050
81373P-AA-1	SECURIAN FINANCIAL GROUP INC	.		1	1.G FE	15,763,81		10,910,970	13,500,000	15,618,731	0	(48,674)	0	0	4.800		٨٥	136,800	648,000	11/22/2019	04/15/2048
81413P-AG-0	SECURITY CAPITAL GROUP INC			1	2.B FE		9 . 108 . 1450	1,432,272	1,324,400	1,501,346	0	(27,610)	0	0	7.700	4.880	JD	4,532	101,979	10/17/2013	06/15/2028
816851-AP-4	SEMPRA ENERGY			1	2.B FE		4 . 101.5150	17,308,308	17,050,000	21,302,858	0	(175,619)	0	0	6.000		٨٥	215,967	1,023,000	11/22/2019	10/15/2039
816851-BH-1	SEMPRA ENERGY			1,2	2.B FE		081.9850	36,893,250	45,000,000	44,540,024	0	23,892	0	0	3.800	3.890	-A	712,500	1,710,000	01/31/2018	02/01/2038
81708#-AA-9	SENECA GENERATION LLC	.		1	3.C PL		092.1400	27,642,000	30,000,000	30,000,000	0	0	0	0	4.330	4.310		328,358	1,299,000	04/27/2016	04/27/2026
81728X-AA-6	SENTARA HEALTHCARE			1,2	1.0 FE		064.8660	2,464,908	3,800,000	3,800,000	0	0	0	0	2.927		MN	18,538	111,226	10/07/2021	11/01/2051
817565-CF-9	SERVICE CORPORATION INTERNATIONAL			1,2	3.C FE		082.1970	179, 189	218,000	218,000	0	0	0	0	3.375	3.375 I		2,780	7,358	08/03/2020	08/15/2030
817565-CG-7	SERVICE CORPORATION INTERNATIONAL			1,2	3.C FE	·	984.8800	374,321	441,000	443,796	0	(272)	0	0	4.000	3.910		2,254	17,640	06/17/2021	05/15/2031
817826-AF-7	7-ELEVEN INC			1,2	2.B FE		465.8330	2,238,322	3,400,000	3,365,766	0	1,512	0	0	2.500	2.570		33,292	85,000	01/27/2021	02/10/2041
817826-AG-5	7-ELEVEN INC			1,2	2.B FE		661.4960	11,450,555	18,620,000	18, 123, 157	0	11,200	0	0	2.800	2.938		204, 199	521,360	04/14/2021	02/10/2051
819892-AL-4	SHARP HEALTHCARE			1,2	1.D FE		061.5810	2,866,596	4,655,000	4,655,000	0	0	0	0	2.680	2.680		51,981	124,754	09/17/2020	08/01/2050
82088K-AK-4	SHEA HOMES LIMITED PARTNERSHIP A CALIFOR			1,2	3.C FE	871,33		754, 124	863,000	869,932	0	(1,110)	0	0	4.750	4.571		15,486	40,993	12/01/2021	02/15/2028
822582-AN-2	SHELL INTERNATIONAL FINANCE BV		C	1	1.E FE	2,798,18			2,100,000	2,619,159	0	(21,486)	0	0	5.500	3.567		30,800	115,500	04/30/2013	03/25/2040
822582-AY-8	SHELL INTERNATIONAL FINANCE BY		C	1	1.D FE		490.3860	972,915	1,076,400		0	874	0	0	4.550	4.759 I			48,976	03/08/2016	08/12/2043
822582-BF-8	SHELL INTERNATIONAL FINANCE BV		C	[1	1.D FE		487.5990	5,781,534	6,600,000	7,421,458	0	(23,651)	0	0	4.375	3.560		40 , 104	288,750	06/09/2020	05/11/2045
822582-BY-7	SHELL INTERNATIONAL FINANCE BY		C	1	1.D FE		879.2350	11,251,370	14,200,000	16,229,838	0	(58,743)	0	0	3.750	2.910		161,229	532,500	11/17/2020	09/12/2046
822582-CE-0	SHELL INTERNATIONAL FINANCE BV		C	1,2	1.D FE	17,482,93		12,085,767	17, 100, 000	17,466,768	0	(8,679)	0	0	3. 125	3.004		80 , 156	534,375	06/08/2021	11/07/2049
822582-CH-3	SHELL INTERNATIONAL FINANCE BV		C	1,2	1.D FE		272.5630	26,935,386	37, 120, 000	39,703,289	0	(63,622)	0	0	3.250	2.874		284,844		04/14/2021	04/06/2050
824348-AQ-9	SHERWIN-WILLIAMS CO			1,2	2.B FE	2, 122, 25	978.8410		2,140,000		0	620	0	0	4.000	4.054	JD	3,804	85,600	08/01/2019	12/15/2042

## **SCHEDULE D - PART 1**

<u> </u>								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod		6	7		air Value	10	11			usted Carryin					nterest		Da	
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			F		nation Modifier								Current Year's	Exchange							
			0		and		Rate					Current	Other-	Change in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
824348-BM-7	SHERWIN-WILLIAMS CO			1.2	2.B FE	8,462,798	368.7730	5,543,104	8,060,000		0	(9,368)	0	0	3.300	3.034	MN		265,980	07/22/2021	05/15/2050
82460C-AJ-3	SHINHAN BANK	.	C		2.A FE	672,674		635,073	677,000	675,433	0	450	0	0			MS	7,069	26,234	03/17/2016	03/24/2026
82460C-AM-6	SHINHAN BANK		C		1.E FE	1,243,038	98.9520	1,236,900	1,250,000	1,248,765	0	1,490	0	0	3.875	3.996	MN	7,535	48,438	10/29/2018	11/05/2023
82460C-AR-5	SHINHAN BANK	.	C		2.A FE	1,243,900	88.8810	1,111,013	1,250,000	1,244,290	0	390	0	0	4.375	4.436	A0	11,849	27,344	04/06/2022	04/13/2032
826200-AD-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	.	C	1	1.E FE	6,467,24		5,539,979	5,350,000	5,721,407	0	(93, 182)	0	0	6. 125	4.047	FA	121,973	327,687	07/22/2013	08/17/2026
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	.	C	1	1.E FE		89.2070	3,925,108	4,400,000	4,921,829	0	(14,728)	0	0	4.400	3.623		18,284	193,600	07/18/2019	05/27/2045
82655A-AC-7	SIGMA ALIMENTOS SA DE CV	.	C	1,2	2.C FE			10,431,630	11,000,000	11, 130, 525	0	(38,686)	0	0	4. 125	3.714		74,365	453,750	09/26/2016	05/02/2026
828807-DM-6	SIMON PROPERTY GROUP LP			1,2	1.G FE		79.2080	2,142,576	2,705,000	2,689,401	0	1,766	0	0		2.278	FA	24,796	59,510	07/13/2021	02/01/2031
82894*-BB-2	SR NT SER C	.		1	2.C		93.0540	23,263,496	25,000,000	25,000,000	0	0	0	0	4.880	4.880	MN	203,333		05/01/2019	05/01/2034
829259-BA-7	SINCLAIR TELEVISION GROUP INC			1,2	3.C FE		74.6610	276,992	371,000		0	0	0	0	4. 125	4.125		1,275	15,304	11/20/2020	12/01/2030
82937J-AC-8	SINOPEC GROUP OVERSEAS DEVELOPMENT (2012	-		1	1.E FE		92.7940	4,944,992	5,329,000	6,344,807	0	(35,903)	0	0	4.875	3.511			259,789	04/21/2021	05/17/2042
82939G-AH-1 82939G-AL-2	SINOPEC GROUP OVERSEAS DEVELOPMENT (2018			1,2	1.E FE		90.0330	14,405,280			0	6,496			2.950	2.996	MN		472,000	08/01/2019	08/08/2029
82967N-BA-5	SIRIUS XM RADIO INC			1.2	1.E FE		992.5340		355,000	362,672		(5,440)		0	5.000	4.059		7.396		12/11/2020	08/01/2027
82967N-BJ-6	SIRIUS XM RADIO INC			1,2	3.0 FE		386.8130		537,000	541,639	0	(235)		0	4.000	3.918		9,905		06/17/2021	07/15/2028
82967N-BM-9	SIRIUS XM RADIO INC			1,2	3.C FE			895.229	1,133,000		0	0	0	0		3.874		14.635	45,733	08/02/2021	09/01/2031
83001A-AC-6	SIX FLAGS ENTERTAINMENT CORP			1.2	4.C FE		290.1010	658.638		735,495	0	(777)	0	0	5.500		AO	8.488		03/24/2022	04/15/2027
832696-AM-0	J M SMUCKER CO	.		1	2.B FE		89.2500	11,754,225	13, 170, 000	13,802,584	0	(39, 157)	0	0	4.250	3.755	MS	164,808	559,725	08/25/2017	03/15/2035
833034-AM-3	SNAP-ON INC			1,2	1.F FE	2,319,560	71.2640		2,310,000	2,319,293	0	(166)	0	0	3.100	3.078	MN	11,935	71,610	05/19/2021	05/01/2050
833636-AE-3	SOCIEDAD QUIMICA Y MINERA DE CHILE SA		C	1	2.A FE	1,935,000	99.2610	1,985,220	2,000,000	1,997,746	0	8,814	0	0	3.625	4.044	A0	17,722	72,500	10/24/2014	04/03/2023
833636-AG-8	SOCIEDAD QUIMICA Y MINERA DE CHILE SA		C	1,2	2.A FE		97.7070	2,931,210	3,000,000	2,995,941	0	2,014	0	0	4.375	4.443		55,781	131,250	10/23/2014	01/28/2025
833636-AJ-2	SOCIEDAD QUIMICA Y MINERA DE CHILE SA		C	1,2	2.A FE		84.7440	6,355,800	7,500,000	8,113,747	0	(12,993)	0	0	4.250	3.760		140,781	318,750	08/24/2020	01/22/2050
833636-AL-7	SOCIEDAD QUIMICA Y MINERA DE CHILE SA		C	1,2	2.A FE		73.6460	4,786,990	6,500,000	6,447,653	0	1,084	0	0		3.545		70,146	221, 181	09/13/2021	09/10/2051
837004-CB-4	DOMINION ENERGY SOUTH CAROLINA INC			1	1.F FE		. 104.8740	340,841	325,000	367,461	0	(1,866)	0	0		4.819		9,067	19,663	11/19/2013	01/15/2038
837004-CE-8	DOMINION ENERGY SOUTH CAROLINA INC			1,2	1.F FE		98.2760	294,828	300,000	326,255	0	(922)	0	0	5.450	4.712	FA	6,813	16,350	11/19/2013	02/01/2041
837004-CG-3	DOMINION ENERGY SOUTH CAROLINA INC			1,2	1.F FE	4,232,483			3,640,000	4,173,727	0	(17,945)	0	0	4.600	3.567	JD	7,442	167,440	08/01/2019	06/15/2043
838515-J#-2 838518-G#-9	SR SECD NT SER F 2020 TRANCHE B			1,2	1.G 2.C		)74.7200 )97.6000		25,200,000	25,200,000	0	0	0	0	3.930	3.930	A0		990,360	04/16/2020	04/16/2050
838518-G#-9 841215-AA-4	SOUTHAVEN COMBINED CYCLE GENERATION LLC	.		1	1.A		992.5310				0	91		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	3.846	3.845				08/06/2013	07/14/2032
842400-EZ-2	SOUTHERN CALIFORNIA EDISON CO	.		1	2.A FE		392.5310		4,822,769		n	(42.667)	0 n	n	5.550		JJ			05/06/2013	01/15/2036
842400-GE-7	SOUTHERN CALIFORNIA EDISON CO	.		1.2	2.A FE	2,289,697		1.547.635	2.150.000	2.280.534	0	(4.091)	0	0		3.208			77,400	09/16/2020	02/01/2045
842400-GG-2	SOUTHERN CALIFORNIA EDISON CO			1.2	2.A FE		78.5170	31,730,290	40,412,000	43,261,678	0	(75,470)	0	0	4.000	3.554				06/09/2021	04/01/2047
842400-GK-3	SOUTHERN CALIFORNIA EDISON CO			1,2	2.A FE		179.8890	7,413,699	9,280,000	10,439,749	0	(30,674)	0	0	4. 125	3.365		127,600		06/09/2021	03/01/2048
842400-GR-8	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE			7,758,535	8,780,000	10,572,388	0	(41,490)	0	0	4.875	3.644		142,675		11/05/2020	03/01/2049
842400-GT-4	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	15,815,08	73.5040	11,644,504	15,842,000	15,818,681	0	989	0	0	3.650	3.658	FA	240,930	578,233	09/15/2020	02/01/2050
842400-GY-3	SOUTHERN CALIFORNIA EDISON CO	.		1,2	1.G FE	22,858,188		15,342,566	23,932,000	22,899,915	0	22,385	0	0	2.950	3.181		294, 164	705,994	02/25/2021	02/01/2051
842400-HD-8	SOUTHERN CALIFORNIA EDISON CO	.		1,2	1.G FE	1,263,409		1,030,100	1,250,000	1,261,582	0	(1,246)	0	0		2.375		2,604	31,250	07/08/2021	06/01/2031
842434-CG-5	SOUTHERN CALIFORNIA GAS CO	.		1	1.E FE	127,228		108,483	108,000	121,436	0	(752)	0	0	5.750	4.468		794	6,210	11/19/2013	11/15/2035
842434-CT-7	SOUTHERN CALIFORNIA GAS CO	.		1,2	1.D FE			6,227,200	8,000,000	7,982,167	0	781	0	0		3.963	FA	119,378	316,000	05/30/2019	02/15/2050
842434-CU-4	SOUTHERN CALIFORNIA GAS CO	.		1,2	1.D FE	4, 181,55		3,430,578	4,030,000	4,156,078	0	(16,951)	0	0	2.550	2.057	FA	42,819	102,765	07/08/2021	02/01/2030
842587-CW-5	SOUTHERN CO	.		1,2	2.B FE		87.3640	5,975,698	6,840,000	6,962,659	0	(6,615)	0	0		4.071			290,700	03/29/2018	07/01/2036
842587-CX-3	SOUTHERN CO	.		1,2	2.B FE		83.6370		9,000,000	10,599,683	0	(45,584)	0	0	4.400	0.201	JJ	198,000	396,000	05/07/2021	07/01/2046
84265V-AA-3	SOUTHERN COPPER CORP			1	2.A FE		. 115.8760	5,854,056	5,052,000	6,079,823	0	(56,627)	0	0	7.500	0.200	JJ	162,085	378,900	05/10/2019	07/27/2035
84265V-AE-5	SOUTHERN COPPER CORP			1	2.A FE				6,666,000	7,578,041	0	(30,617)	0	0	6.750	5.512		93,741		06/28/2017	04/16/2040
84265V-AG-0	SOUTHERN COPPER CORP	.		[ ]	2.A FE	2,9/9,760	95.8410		2,598,000	2,964,083	0	(12,451)	0	0	5.250	4. 166	MIN	20,080	136,395	03/24/2021	11/08/2042

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			lı lı	nterest		Da	tes
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		С	e		SVO		Used to	,		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini	_	Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative		Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbo		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
84265V-AJ-4	SOUTHERN COPPER CORP	-	-''	1	2.A FE		_		614,000	629,892	(Decirease)	(311)	n n	Value	5.875		A0	6,814	36,073	08/23/2016	04/23/2045
8426EP-AE-8	SOUTHERN COMPANY GAS CAPITAL CORP			1.2	2.A FE			1,890,729	2,930,000	2,904,807		579	0		3. 150		MS		97,423	09/07/2021	09/30/2051
843452-AY-9	SOUTHERN NATURAL GAS COMPANY LLC			1,2	2.A FE				1.050.000			(12, 172)			7.350		FA				02/15/2031
843452-AY-9	SOUTHERN POWER CO			1	2.A FE				4.800.000						5. 150	4.715				11/19/2013	02/15/2031
843646-AM-2	SOUTHERN POWER CO			1 2	2.B FE				7,000,000						4. 150	4.715			247,200	11/12/2015	12/01/2025
843646-AU-4	SOUTHERN POWER CO			1,2	2.B FE							(10.589)			4. 150	3.775		24,208		11/12/2015	12/11/2025
843646-AU-4 8447HB-AA-0	WELLS FARGO BANK NA	1		1,4	2.8 FE				6,000,000			(10,589)			7.690	6.943				10/17/2013	12/ 15/2046
845437-BL-5	SOUTHWESTERN ELECTRIC POWER CO			1	2.A FE		. 104.3910		576,000	6,095,152		(35,278)			6.200	5.445				12/20/2013	03/15/2025
845467-AN-9	SOUTHWESTERN ENERGY CO			1 2	3.B FE		. 101.9020	289.100		274, 860	٥				7.750		AO	5.425	21,700	09/29/2020	10/01/2027
845467-AP-4	SOUTHWESTERN ENERGY CO			1.2	3.A FE		. 103.5670	620,366	599,000		0	(5,256)	0	0	8.375	7.344		14.771	50,166	06/17/2021	09/15/2028
845467-AR-0	SOUTHWESTERN ENERGY CO			1 2	3.A FE		92.6230	323,254	349,000	356.029	0	(824)		0	5.375	4.986	FΔ	7.816	9,379	02/10/2022	02/01/2029
845467-AS-8	SOUTHWESTERN ENERGY CO			1.2	3.A FE	1,185,683		1,069,490	1,176,000	1,184,856	0	(826)		0	5.375	5.246	MS	18.612	65,844	02/17/2022	03/15/2030
845467-AT-6	SOUTHWESTERN ENERGY CO			1.2	3.A FE			47.814	56.000	56.000	0	0	0	0	4.750	4.749		1.108	1.618	12/08/2021	02/01/2032
845743-BS-1	SOUTHWESTERN PUBLIC SERVICE CO			1.2	1.G FE	3,383,440		2,466,395	2,940,000	3,351,516	0	(9.746)	0	0	4.400	3.558			129,360	08/01/2019	11/15/2048
845743-BU-6	SOUTHWESTERN PUBLIC SERVICE CO			1.2	1.G FE			10,428,600	15,000,000	14,950,783	0		0	0	3. 150		MN			02/23/2021	05/01/2050
84610W-AB-1	LIFE STORAGE LP			1,2	2.B FE				19,000,000	18,612,235	0	102, 153	0	0	3.500	4. 132	JJ		665,000	05/10/2017	07/01/2026
84749A-AA-5	SPECIALTY BUILDING PRODUCTS HOLDINGS LLC			1,2	4.C FE	3,384,613	80.3220		3,280,000	3,352,431	0	(22,463)	0	0	6.375	5.220	MS	52,856	209, 100	11/15/2021	09/30/2026
84756N-AD-1	SPECTRA ENERGY PARTNERS LP			1,2	2.A FE		99.3620	10,134,924	10,200,000	10,201,177	0	(1,460)	0	0	4.750	4.728	MS	142,658	484,500	12/20/2013	03/15/2024
84762L-AW-5	SPECTRUM BRANDS INC			1,2	4.B FE		88.7630	227,233	256,000	256,000	0	0	0	0	5.500	5.499	JJ	6,492	14,080	06/26/2020	07/15/2030
84762L-AX-3	SPECTRUM BRANDS INC			1,2	4.B FE		78.1820	234,546	300,000	300,000	0	0	0	0	3.875	3.875	MS	3,423	11,625	02/19/2021	03/15/2031
84765E-AA-6	BHSH SYSTEM			1,2	1.D FE			1,350,820	1,865,000		0	(4,877)	0	0	3.487	2.914	JJ	29,987	65,033	06/24/2021	07/15/2049
84861T-AC-2	SPIRIT REALTY LP			1,2	2.B FE			4,973,935	5,210,000	5,072,290	0	33,251	0	0	4.450	5.245	MS	68,265	231,845	10/09/2018	09/15/2026
84861T-AD-0	SPIRIT REALTY LP			1,2	2.B FE			7,824,960	9,000,000	8,996,381	0	1,061	0	0	4.000		JJ	166,000	360,000	06/20/2019	07/15/2029
84929*-AA-0	SPOWER FIN 2 LLC SR SEC NT 2041			1	3.C PL			28,708,696	35,407,864	35,407,864	0	0	0	0	4.960	4.960			1,782,952	09/20/2018	12/31/2041
852060-AD-4	SPRINT CAPITAL CORP			1	3.A FE		. 103.9940	406,617	391,000	420,552	0	(4, 150)	0	0	6.875		MN	3,435	26,881	06/07/2017	11/15/2028
85207U-AF-2	SPRINT LLC			1	3.A FE			118,747	117,000	113,875	0	4,061	0	0	7.875		MS	2,713	9,214	06/23/2016	09/15/2023
85207U-AK-1	SPRINT LLC			1,2	3.A FE			516,684	491,000	521,832	0	(9,835)	0	0	7.625	5.210	MS	12,480	37,439	07/24/2019	03/01/2026
852380-AA-1	SR SECD NT			1,2	2.C PL			13,824,000	20,000,000	20,000,000	0	0	0	0	3.750	3.750		95,833	750,000	08/05/2021	05/15/2056
85253#-AJ-0	STAG INDUSTRIAL OPERATING PARTNERS			1,2	2.C			3,885,500	5,000,000	5,000,000	0	0	0	0	2.800		MS	36,167	140,000	09/28/2021	09/29/2031
85253#-AK-7	STAG INDUSTRIAL INC			1,2	2.C			1,502,678	2,020,000	2,020,000	0	0	0	0	2.950		MS	15,394	59,590	09/28/2021	09/28/2033
853254-AK-6	STANDARD CHARTERED PLC		C		2.B FE	4,405,213			4,300,000	4,396,866	0	(2,666)		0	5.300		JJ	108,886	227,900	04/17/2018	01/09/2043
853254-AL-4	STANDARD CHARTERED PLC		C		2.B FE			2,475,200	2,500,000	2,505,241	0	(4,494)		0	5.200	4.995		55,972	130,000	11/19/2013	01/26/2024
853254-AN-0	STANDARD CHARTERED PLC STANDARD CHARTERED PLC		C		2.B FE 1.G FE			908,050	1,000,000	1,012,057	0	(273)	0	0	5.700	5.602	MS	15,042	57,000	04/11/2014	03/26/2044
853254-BP-4			C	2,5					15,000,000	., ,					3.563				645,750	05/16/2019	05/21/2030
854403-AE-2 85440K-AA-2	LELAND STANFORD JUNIOR UNIVERSITY			1 0	1.A FE		79.8000	127,680		148,270					3.563	4.080	JD	475	5,701 7,476	09/21/2018	06/01/2044
854502-AN-1	STANLEY BLACK & DECKER INC			1.2	1.A FE	7,569,174		4.874.400	8,000,000	7.584.697		9.462			2.750	3.026				07/07/2021	11/15/2050
855030-AN-2	STAPLES INC			1,2	4.C FE			518.220			٥	7.929			7.500	9 . 459		9.532		06/17/2021	04/15/2026
855244-AX-7	STARBUCKS CORP			1.2	2.A FE			11,881,513		17,840,098	n	(24,765)		n	3.350	3.015				04/06/2021	03/12/2050
855244-BA-6	STARBUCKS CORP			1 2	2.A FE	23.224.652			21, 160,000	23, 129, 250	n	(24,703)	n	n	3.500	2.998	MN		740,600	07/13/2021	11/15/2050
85628U-AJ-5	STATE BANK OF INDIA (LONDON BRANCH)	<u> </u>	C		2.0 FE			1,284,010	1,300,000		0		0		4.375	4.396	JJ	24.804	56,875	01/16/2019	01/24/2024
856899-AB-5	STATE GRID OVERSEAS INVESTMENT (2013) LT		C	1	1.E FE		99.3050	395,234	398,000	397.825	0	466	0		3. 125	3.240		1.347	12,438	05/15/2013	05/22/2023
857477-BP-7	STATE STREET CORP	1	ļ		1.F FE	1,160,810		919,322	1, 150, 000	1.159.289	0	(1,027)	0	0	2.200	2.092		8.293	25,300	06/30/2021	03/03/2031
85805R-AB-4	STEEL CAPITAL SA		C		6. Z	0	18.0000	0	0	0	0	0	0	0	5.900	0.000			0	10/04/2012	10/17/2022
858119-BF-6	STEEL DYNAMICS INC	. [		1,2	2.C FE	3,099,395			3,169,000		0	9.041		l	5.000	5.338		7.042		01/18/2019	12/15/2026

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
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		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	:		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
		е	п	Char							(Decrease)			value						Acquired	
858119-BM-1	STEEL DYNAMICS INC			1,2	2.C FE	1,785,924			1,660,000	1,767,152	0	(12,379)		0	3.250	2.339		24,877	53,950	07/13/2021	01/15/2031
858119-BP-4	STEEL DYNAMICS INC			1,2	2.C FE	818,546	65.0360	526,792	810,000	818,312	0	(174)		0	3.250		A0	5,558	26,325	07/13/2021	10/15/2050
86156*-AA-9	GTD SR SECD NT			1	2.C PL	13,468,890		12,487,276	12,928,125	13,077,314	0	(63,532)		0	4.900	4.324		52,790	633,976	07/19/2016	03/01/2025
86171#-AA-6	SR NT			1	1.F PL	20,500,000		14,548,850	20,500,000	20,500,000	0	0	0	0	3.200	3.200		227,778	656,000	02/26/2021	02/26/2036
862121-A@-9	STORE CAPITAL			1	2.B FE	5,000,000		4,870,000	5,000,000	5,000,000	0	0	0	0	5.240	5.239		29,111	262,000	11/19/2015	11/21/2024
863667-AE-1	STRYKER CORP			1,2	2.A FE	3,057,275		2,044,825	2,500,000	3,012,454	0	(19,304)		0	4.100	2.748		25,625	102,500	08/18/2020	04/01/2043
863667-AG-6	STRYKER CORP			1,2	2.A FE	461,624		339,640	400,000	455,763	0	(1,790)		0	4.375	3.434		2,236	17,500	08/05/2019	05/15/2044
863667-AJ-0	STRYKER CORP			1,2	2.A FE	3,879,091		2,858,201	3,220,000		0	(17,322)	0	0	4.625		MS	43,850	148,925	08/07/2019	03/15/2046
863667-AY-7	STRYKER CORP			1,2	2.A FE	269, 163		219,713	270,000	269,295	0	91	0	0	1.950	1.000	JD	234	5,265	07/13/2021	06/15/2030
863667-AZ-4	STRYKER CORP			1,2	2.A FE	9,759,642		6, 161,274	9,140,000	9,723,944	0	(14,956)	0	0	2.900		JD	11,780	265,060	07/13/2021	06/15/2050
86425Q-AA-6	SURA ASSET MANAGEMENT SA		C	1	2.B FE	1,472,821		1,418,459	1,425,000	1,434,281	0	(6,826)		0	4.875	4.347	A0	14,280	69,469	09/16/2016	04/17/2024
86562M-AC-4	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	3,000,000		2,892,060	3,000,000	3,000,000	0	0		0	3.784	3.784	MS	35,317	113,520	03/02/2016	03/09/2026
867229-AE-6	SUNCOR ENERGY INC		C	1	2.A FE	890,778		719,803	700,000	841,933	0	(6,114)		0	6.500	4.646	JD	2,022	45,500	05/22/2013	06/15/2038
86722T-AB-8	SUNCOR ENERGY INC		C	1	2.A FE	3,875,844			2,800,000	3,608,670	0	(33, 119)		0	6.850		JD	15,983	191,800	04/30/2013	06/01/2039
86765B-AH-2	ENERGY TRANSFER LP			1	2.C FE		97.2000	456,840	470,000	518,334	0	(1,575)	0	0	6.850	5.888	FA	12, 163	32, 195	11/19/2013	02/15/2040
86765B-AK-5	ENERGY TRANSFER LP			1	2.C FE	5,889,625		4,880,452	5,300,000	5,861,219	0	(16,584)	0	0	6.100	5.218	FA	122, 136	323,300	03/17/2021	02/15/2042
86765B-AM-1	ENERGY TRANSFER LP			1,2	2.C FE	3,689,813		3,031,088	3,750,000	3,693,574	0	1,840	0	0	4.950	5.070	JJ	85,594	185,625	11/19/2020	01/15/2043
86765B-AQ-2	ENERGY TRANSFER LP			1,2	2.C FE	8,886,692		7,201,851	8,450,000	8,869,221	0	(8,945)		0	5.350	4.975		57,765	452,075	04/06/2021	05/15/2045
86765B-AV-1	ENERGY TRANSFER LP			1,2	2.C FE	8,883,370		7,381,937	8,673,000	8,877,601	0	(3,825)		0	5.400		A0	117,086	468,342	05/14/2021	10/01/2047
86765L-AN-7	SUNOCO LP			1,2	3.B FE	502, 188		460,752	486,000	496,823	0	(3,349)	0	0	5.875	5.029		8,407	28,553	08/13/2021	03/15/2028
86765L-AT-4	SUNOCO LP			1,2	3.B FE	855,010		743,470	850,000	854,329	0	(561)	0	0	4.500	4.406		4,888		11/08/2021	05/15/2029
86765L-AZ-0	SUNOCO LP			1,2	3.B FE	587,000		509,757	587,000	587,000	0	0	0	0	4.500	4.499		4,476	27, 149	10/05/2021	04/30/2030
869049-AE-6	SECURITY CAPITAL GROUP INC			1	2.B FE		. 103.0150	679,899	660,000	713,896	0	(9,226)		0	7.500		JD	4, 125	49,500	10/17/2013	12/01/2027
86964W-AB-8	SUZANO AUSTRIA GMBH		C	1,2	2.C FE	3,294,600		3,000,210	3,000,000	3,278,239	0	(4,963)	0	0	7.000	6.244		61,250	210,000	05/21/2019	03/16/2047
86964W-AF-9	SUZANO AUSTRIA GMBH		C	1,2	2.C FE	1,585,024		1,595,968	1,600,000	1,590,264	0	1,486	0	0	6.000		JJ	44,267	96,000	09/17/2018	01/15/2029
86964W-AK-8	SUZANO AUSTRIA GMBH		C	1,2	2.C FE	789,016		624,768	800,000	790,392	0	927	0	0	3. 125	3.280		11,528	25,972	06/28/2021	01/15/2032
870674-AA-6	SWEIHAN PV POWER COMPANY PJSC	ļ	C	1	2.A FE	4,966,050		3,984,163	4,966,050	4,966,050	0	0	0	0	3.625	3.625		75,508	94,510	01/13/2022	01/31/2049
87126*-AB-2	SYDRAN SERVICES, LLC	· <del> </del> · · · · ·			6. *	1	0.0000	0	355,556	0	0	401,273	0	0	0.000	0.000		0	0	07/01/2002	12/24/2024
871503-AU-2	GEN DIGITAL INC	·		1,2	3.C FE	1,856,531		1,757,040	1,802,000	1,796,846	0	(3,771)	0	0	5.000	5. 130	A0	19,021	90 , 100	03/17/2020	04/15/2025
872287-AL-1	COMCAST CABLE COMMUNICATIONS LLC				1.G FE		. 109.2560	546,280	500,000	557,490	0	(9,739)		0	7 . 125	4.580	FA	13,458	35,625	10/17/2013	02/15/2028
87264A-AV-7	T-MOBILE USA INC	·		1,2	2.C FE	499,000		486, 181	499,000	499,000	0	0	0	0	4.750		FA	9,876	23,703	01/22/2018	02/01/2028
87264A-AX-3	T-MOBILE USA INC			1,2	2.C FE	25,643,000		22,307,220	26,000,000	25,680,421	0	12,953	0	0	4.375		A0	240 , 139	1,137,500	04/03/2020	04/15/2040
87264A-AZ-8	T-MOBILE USA INC			1,2	2.C FE	23,280,719		18,825,960	22,800,000	23,261,046	0	(10,020)	0	0	4.500		A0	216,600	1,026,000	09/17/2020	04/15/2050
87264A-BV-6	T-MOBILE USA INC			1,2	2.C FE	2,237,635		1,934,852	2,196,000	2,229,737	0	(5,658)	0	0	3.375		A0	15,647	74, 115	11/10/2021	04/15/2029
87264A-BY-0	T-MOBILE USA INC			1,2	2.C FE	10,723,946		6,917,608	10,515,000	10,719,293	0	(2,302)	0	0	3.600	3.505	MN	48,369	378,540	08/10/2021	11/15/2060
87264A-CT-0	T-MOBILE USA INC			1,2	2.C FE	4,760,140		3,235,959	4,765,000	4,760,792	0	441	0	0	3.400	3.405		34,202	189,912	08/10/2021	10/15/2052
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD	ļ	C	1,2	2.B FE	8,601,792		6, 108, 209	8,930,000	8,614,178	0	7, 174	0	0	3. 175	3.373		135,463	283,528	04/07/2021	07/09/2050
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP	ļ		1,2	3.C FE	3,037,500		2,666,100	3,000,000	3,022,947	0	(3,602)	0	0	5.500		JJ	76,083	165,000	09/24/2018	01/15/2028
87470L-AG-6	TALLGRASS ENERGY PARTNERS LP	ļ		1,2	3.C FE	447,643		414,205	443,000	446,753	0	(776)		0	6.000	5.763		8,860	26,580	06/17/2021	03/01/2027
87470L-AH-4	TALLGRASS ENERGY PARTNERS LP	ļ		1,2	3.C FE		. 100.8790	102,897	102,000	106,780	0	(1,395)		0	7.500	3.565		1,913	7,650	03/02/2021	10/01/2025
87470L-AJ-0	TALLGRASS ENERGY PARTNERS LP	ļ		1,2	3.C FE	2,574,992		2,238,788	2,574,000	2,575,170	0	(8)		0	6.000	5.992		77,649	77,220	11/08/2021	12/31/2030
875127-BE-1	TAMPA ELECTRIC CO	ļ		1,2	1.G FE	4,794,417		3,427,511	4,260,000	4,755,285	0	(11,926)		0	4.300	3.591		8, 141	183, 180	08/01/2019	06/15/2048
875127-BH-4	TAMPA ELECTRIC CO	ļ		1,2	1.G FE	1,409,745		1,105,527	1,365,000	1,403,354	0	(4,400)	0	0	2.400	2.016	MS	9,646	32,760	07/14/2021	03/15/2031
875127-BJ-0	TAMPA ELECTRIC CO	ļ		1,2	1.G FE	10,767,491		7,621,062	10,840,000	10,770,980	0	1,731	0	0	3.450	3.485	MS	110,116	373,980	03/18/2021	03/15/2051
875484-AK-3	TANGER PROPERTIES LP	.		1,2	2.C FE	19,915,800	91.5610	18,312,200	20,000,000	19,960,537	0	9, 194	0	0	3.875	3.923	JJ	357,361	775,000	06/28/2017	07/15/2027

## **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Decei	mber 31 of	Current Ye	ar								
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		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
87612B-BN-1	TARGA RESOURCES PARTNERS LP			1,2	2.C FE	2,395,036	. 100.9850	2,247,926	2,226,000	2,319,909	0	(24,727)	0	0	6.875	5.465	JJ	70,567	153,038	10/22/2019	01/15/2029
87612B-BQ-4	TARGA RESOURCES PARTNERS LP			1,2	2.C FE	1,799,201	94.2370		1,753,000	1,792,999	0	(2,346)	0	0	5.500	5.236	MS	32, 138	96,415	01/06/2020	03/01/2030
87612E-AK-2	TARGET CORP			1	1.F FE		. 110.2500	12,706,313	11,525,000	12,974,428	0	(112,754)	0	0	6.350	4.735	MN	121,973	731,838	01/02/2014	11/01/2032
87612E-AR-7	TARGET CORP			1	1.F FE	1,220,620	. 110.9670	1.109.670	1,000,000	1.164.774	0	(7.401)	0	0	6.500	4.918	AO	13.722	65,000	11/19/2013	10/15/2037
87612E-BA-3	TARGET CORP	. l		1	1.F FE	1,341,729		1,089,134	1,244,000	1,331,606	0	(3.040)	0	0	4.000	3.499		24.880	49,760	07/18/2019	07/01/2042
87724R-AA-0	TAYLOR MORRISON COMMUNITIES INC			1 2	3.C FE	280,881	96.2340	270.418	281.000	280.938	0	23	0	0	5.875	5.879	.ID	734	16,509	05/22/2019	06/15/2027
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC	1		1.2	3.C FE	1,053,790		860,549	989,000	1.044.001	0	(6,500)	0	0	5. 125		FA	21, 119	50,686	11/08/2021	08/01/2030
878742-AS-4	TECK RESOURCES LTD	· · · · · · ·	С	1.2	2.0 FE	979,200		978,251	1,020,000	983,393	0	1, 175	0	0	6.000	6.340	FΔ		61,200	01/09/2019	08/15/2040
87927V-AM-0	TELECOM ITALIA CAPITAL SA		С.	1	4.A FE	724,785		526.063		717.200	0	(1.770)	0	0	6.000		MS		41,220	04/10/2018	09/30/2034
87927Y-AA-0	TELECOM ITALIA SPA	·   · · · · · ·	٥	1	4.A FE			1,994,485	2,103,000	2,067,088	0	23,941	0	0	5.303		MN	9,603	111,522	11/16/2018	05/30/2024
879385-AD-4	TELEFONICA EUROPE BV		٥	1	2.0 FE			38.752.183	34,722,000	45,260,522	0	(1. 173.065)	0	0	8.250		MS			12/18/2019	09/15/2030
87938W-AC-7	TELEFONICA EMISIONES SAU		٥	1	2.0 FE	1,507,291			1,350,000			(1,175,003)			7.045	6.089		2.906		12/10/2013	06/20/2036
87938W-AU-7	TELEFONICA EMISIONES SAU		٥	1	2.0 FE		80.7300	159.845		231.665		(5,332)			5.213	-	MS	3.240		05/14/2021	03/08/2047
87973P-AW-4	TEMASEK FINANCIAL (I) LTD		٥	1.2	1.A FE			16,598,826	27,900,000	27,657,301		2.827			2.500		AO		697,500	10/20/2020	10/06/2070
	TEMASEK FINANCIAL (I) LTD		0	1,2	1.A FE			6,626,300				1,785			2.750	2.799		113,819	275,000		
87973P-BC-7	TENASKA GATEWAY PARTNERS LTD		U	1,2	1.A FE							(16)								07/26/2021	08/02/2061
88031V-AA-7		.		1		2,673,803		2,659,578	2,673,803	2,673,921	0	. ,			6.052	6.090			191,617	06/04/2007	12/30/2023
88032W-AG-1	TENCENT HOLDINGS LTD		G	1,2	1.E FE	3,993,520		3,672,040	4,000,000	3,996,567	0	764	0	0	3.595	3.613		64,710	143,800	01/23/2018	01/19/2028
88032W-AH-9	TENCENT HOLDINGS LTD		C	1,2	1.E FE	12,026,330		9,483,120	12,000,000	12,021,861	0	(583)	0	0	3.925	3.908		211,950	471,000	01/16/2018	01/19/2038
88032W-AU-0	TENCENT HOLDINGS LTD		C	1,2	1.E FE	999,730		814,380	1,000,000	999,839	0	39	0	0	2.390	2.392		1,859	23,900	05/27/2020	06/03/2030
88032W-AV-8	TENCENT HOLDINGS LTD		C	1,2	1.E FE	1,998,860		1,268,540	2,000,000	1,999,034	0	88	0	0	3.240	3.243		5,040	64,800	05/27/2020	06/03/2050
88032W-AW-6	TENCENT HOLDINGS LTD		C	1,2	1.E FE	2,998,020		1,799,130	3,000,000	2,998,184	0	125	0	0	3.290	3.293		7,677	98,700	05/27/2020	06/03/2060
88032W-BC-9	TENCENT HOLDINGS LTD		C	1,2	1.E FE	9,996,500		7,129,200	10,000,000	9,996,876	0	332	0	0	3.840	3.842		73,600	384,000	04/15/2021	04/22/2051
88032X-AD-6	TENCENT HOLDINGS LTD		D	1	1.E FE		97.9050	4,190,334	4,280,000	4,317,337	0	(16,646)	0	0	3.800		FA	63,249	162,640	11/14/2016	02/11/2025
88033G-AV-2	TENET HEALTHCARE CORP			1	4.C FE	3,048,466		2,567,747	2,842,000	3,025,297	0	(16,083)	0	0	6.875	5.898		24,966	195,388	06/17/2021	11/15/2031
88033G-CX-6	TENET HEALTHCARE CORP			1,2	4.A FE			1,770,220	1,843,000	1,857,410	0	(15,627)	0	0	6.250		FA	47,995	115, 188	08/14/2020	02/01/2027
88033G-DA-5	TENET HEALTHCARE CORP			1,2	3.C FE	1,805,522		1,645,108	1,763,000	1,785,893	0	(12, 180)	0	0	5. 125	4.356	MN	15,059	90,354	06/17/2021	11/01/2027
88033G-DP-2	TENET HEALTHCARE CORP			1	3.C FE	776,000	95.2410	739,070	776,000	776,000	0	0	0	0	6.125	6 . 123		2, 112	23,765	06/01/2022	06/15/2030
880451-AS-8	TENNESSEE GAS PIPELINE COMPANY LLC			1	2.B FE	13 , 144 , 751		13,764,010	13,000,000	13,064,849	0	(13,732)	0	0	7.000	6.856		267,944	910,000	10/17/2013	03/15/2027
880451-AV-1	TENNESSEE GAS PIPELINE COMPANY LLC			1	2.B FE	6,619,655	. 106.7480	7,659,169	7, 175, 000	6,936,536	0	32,475	0	0	7.000	7.720	AO	106,031	502,250	10/19/1998	10/15/2028
880779-BA-0	TEREX CORP			1,2	4.B FE	2,914,968	89.8560	2,591,447	2,884,000	2,911,104	0	(3, 117)	0	0	5.000	4.839	MN	18,426	144,200	12/01/2021	05/15/2029
882384-A*-1	SR NT	.		1,2	1.G PL	20,000,000	69.3500	13,870,000	20,000,000	20,000,000	0	0	0	0	3.100	3.100	A0	155,000	620,000	10/01/2020	10/01/2040
882384-A@-9	TEXAS EASTERN TRANSMISSION, LP			1	1.G PL	18,000,000	79.1600	14,248,800	18,000,000	18,000,000	0	0	0	0	2.500	2.500	MS	148,750	450,000	09/02/2021	09/02/2031
882389-CC-1	TEXAS EASTERN TRANSMISSION LP	.		1	1.G FE	1,425,443	. 110 . 1270		1,200,000	1,342,793	0	(11,099)	0	0	7.000	5.388	JJ	38,733	84,000	11/19/2013	07/15/2032
882440-AN-0	TEXAS GAS TRANSMISSION LLC	.		1	2.C FE		. 103.5780	1,035,780	1,000,000	1,081,117	0	(15,377)	0	0	7.250	5.218	JJ	33,431	72,500	10/17/2013	07/15/2027
882484-AB-4	TEXAS HEALTH RESOURCES	.		1	1.0 FE	2,538,150	71.3990	1,784,975	2,500,000	2,536,028	0	(718)	0	0	3.372	3.292	MN	10,772	84,300	01/15/2020	11/15/2051
882508-BD-5	TEXAS INSTRUMENTS INC			1.2	1.E FE	3,339,750		2.668.740	3.000.000	3.313.885	0	(7.499)	0	0	4. 150	3.515		15.908	124,500	06/21/2019	05/15/2048
882508-BF-0	TEXAS INSTRUMENTS INC	L		1.2	1.E FE	34,687,100		30,883,300	35,000,000	34,733,370		11,913		0	3.875		MS			03/01/2019	03/15/2039
882508-BM-5	TEXAS INSTRUMENTS INC	L		1.2	1.E FE		69.3800	4.093.420	5.900.000	5.877.791	0	535	0	0	2.700	2.719				10/14/2021	09/15/2051
882884-B#-5	1ST MTG BD SER 2019C	.[	l	1.2	1.F	20,000,000	83.9411	16,788,212	20,000,000	20,000,000		0	0		3.920	-	MS		784,000	03/29/2019	03/29/2039
883203-BU-4	TEXTRON INC	1		1.2	2.B FE	1,850,958		1.777.266	1.800.000	1.806.551	n	(6.781)	n	n	4.300		MS	25.800	77,400	07/29/2015	03/01/2024
883203-BW-0	TEXTRON INC	·   · · · · ·		1 2	2.B FE	2,977,260		2,888,460	3,000,000	2,990,700	n	2.703	n	n	4.000	4. 103			120,000	03/04/2016	03/15/2026
88322Y-AC-5	THATOIL TREASURY CENTER CO LTD		۲	1,2	2.0 FE	2,475,550		2,322,400	2,500,000	2,484,409		2 ,427	n	n	4.625	4. 103				11/15/2018	11/20/2028
88322Y-AD-3	THATOIL TREASURY CENTER CO LTD		r	'	2.0 FE	2,475,330			2,400,000	2,464,409		640			5.375	5.452			115,625	11/15/2018	11/20/2028
88339W-AA-4	WILLIAMS COMPANIES INC		v	1.2	2.6 FE	3,993,320			4,000,000			230			3.500	3.432			142,722	10/05/2021	10/15/2051
883556-BY-7	THERMO FISHER SCIENTIFIC INC			1 2	1.G FE	3,993,320		2,738,320							4.100	3.509				04/01/2021	08/15/2047
000000-D1-1	I IIILINNU I I OHLIN OUTENITETU TNU			1,4	I.U FE	, 330, 203	01.1940					(10,203)	U		4. 100	o.u/ I	ΙΛ		130,334	04/01/2021	00/ 13/204/

## **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		О	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
883556-BZ-4	THERMO FISHER SCIENTIFIC INC			1,2	1.G FE	808,01	88.1530	678,778	770,000	801,323	0	(4,481)	0	0	2.600	1.931	A0	5,005	20,020	06/29/2021	10/01/2029
883556-CM-2	THERMO FISHER SCIENTIFIC INC			1,2	1.G FE		73.6950	736,950	1,000,000	995,380	0	215	0	0	2.800	2.832	AO	5,911	32,044	08/09/2021	10/15/2041
884903-BH-7	THOMSON REUTERS CORP		c	1	2.B FE	1,219,99	96.8370	1,113,626	1,150,000	1,204,543	0	(1,949)	0	0	5.850	5.413	AO	14,203	67,275	12/20/2013	04/15/2040
88579Y-AW-1	3M CO	.		1,2	1.E FE		68.6890	3,806,744	5,542,000	6,079,895	0	(16,767)	0	0		2.567	MS	49,070	173, 188	10/30/2020	09/19/2046
88579Y-AZ-4	3M CO	.		1,2	1.E FE	1,114,91	74.7540	732,589	980,000	1, 109, 319	0	(3,631)	0	0	3.625	2.867	A0	7,500	35,525	06/09/2021	10/15/2047
88579Y-BK-6	3M CO	.		1,2	1.E FE	25,502,38	69.8610	16,510,250	23,633,000	25,417,284	0	(46,030)	0	0	3.250	2.836	FA	266,692	768,073	07/07/2021	08/26/2049
88579Y-BP-5	3M CO	.		1,2	1.E FE		76.8650	11,010,911	14,325,000	16,844,617	0	(62,728)	0	0	3.700	2.765	A0	111,894	530,025	02/18/2021	04/15/2050
88706Q-AA-2	HELLAS TELECOMMUNICATIONS LUXEMBOURG II		c	2	6. *		0.0140		8,554,000	0	0	0	0	0	6.034	0.000	JAJ0	0	0	06/03/2008	01/15/2018
887315-AM-1	HISTORIC TW INC				3.A FE	6,477,91	. 100.1710	5,529,439	5,520,000	5,528,037	0	(93,274)	0	0	9. 150	7.286	FA	210,450	505,080	11/19/2013	02/01/2023
887317-AL-9	WARNER MEDIA LLC			1	3.A FE	20,891,41	94.9670	18,613,532	19,600,000	20,748,582	0	(33,436)	0	0	6.250	5.728	MS	313,056		10/29/2018	03/29/2041
88731E-AF-7	TIME WARNER CABLE ENTERPRISES LLC				2.C FE	15,087,72	. 100.6660	13,086,580	13,000,000	13,095,782	0	(465,414)	0	0	8.375	4.627	MS	320,576	1,088,750	07/10/2018	03/15/2023
88731E-AJ-9	TIME WARNER CABLE ENTERPRISES LLC				2.C FE	299, 69	. 111.6090	305,809	274,000	292, 188	0	(1,054)	0	0	8.375	7.454	JJ	10,581	22,948	10/17/2013	07/15/2033
88738T-AA-8	TIMKEN CO				2.B FE	2, 178, 15	. 102.7210	2,054,420	2,000,000	2,084,071	0	(12,810)	0	0	6.875	5.946	FA	51,944	137,500	10/17/2013	05/08/2028
891027-AF-1	GLOBE LIFE INC				2.A FE		. 100.7290	293, 121	291,000	294,438	0	(9,006)	0	0	7.875	4.610	MN	2,928	22,916	12/20/2013	05/15/2023
891490-AR-5	CONOCOPHILLIPS CO				1.F FE	3, 140, 71	. 109.0580	2,497,428	2,290,000	2,593,522	0	(68,264)	0	0	7.800	4 . 168	JJ	89,310	178,620	07/01/2013	01/01/2027
891490-AS-3	CONOCOPHILLIPS CO				1.F FE	5,232,09	. 120.5850	4,823,400	4,000,000	5,083,067	0	(19,886)	0	0	7.900	5.797	JJ	158,000	316,000	10/17/2013	01/01/2047
89153V-AV-1	TOTALENERGIES CAPITAL INTERNATIONAL SA		C	1,2	1.E FE		71.1040	18,437,267	25,930,000	26,440,205	0	(11,933)	0	0	3. 127	3.018		72,074	810,831	10/14/2021	05/29/2050
89236T-HX-6	TOYOTA MOTOR CREDIT CORP			1	1.E FE	3,760,62	78.6980	3,029,873	3,850,000	3,773,845	0	8,741	0	0	1.650	1.917	JJ	30 , 174	63,525	07/13/2021	01/10/2031
89324#-AA-6	TRANS-ELECT NTD HOLDINGS PATH 15, LLC		C	1	2.A		. 101.9204	753,299	739, 106	739, 106	0	(346,635)	0	0	8.960	8.948		2,943	66,224	09/12/2003	12/15/2023
893526-8Z-9	TRANSCANADA PIPELINES LTD		C	1	2.A FE		. 114.4430	4,005,505	3,500,000	4,835,109	0	(56,674)	0	0		4.307		123,059	266,875	04/30/2013	01/15/2039
893526-DJ-9	TRANSCANADA PIPELINES LTD		C	1	2.A FE		. 100.5560	1,759,730	1,750,000	2, 138, 974	0	(14,789)	0	0	6.100		JD	8,896	106,750	05/22/2013	06/01/2040
89352H-AB-5	TRANSCANADA PIPELINES LTD		C	1	2.A FE		98.7190	691,033	700,000	812,525	0	(6,238)	0	0	5.850		MS	12,058	40,950	05/22/2013	03/15/2036
89352H-AY-5	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE		87.5410	1,969,673	2,250,000	2,779,474	0	(13, 175)	0	0	4.875	3.457	MN	14,016	109,688	11/10/2020	05/15/2048
89352L-AC-4	TRANSCANADA PIPELINES LTD		C	1	2.A FE		. 103.0670	5, 153, 350	5,000,000	5,308,382	0	(101,457)	0	0	7.060	4.669		75,503	353,000	10/17/2013	10/14/2025
893570-BM-2	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1	2.B FE		. 106 . 1760	1,989,951	1,874,200	2,065,100	0	(43,675)	0	0	7.250	4.389	JD	11,323	135,880	10/17/2013	12/01/2026
893574-AR-4	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2.A FE		76.5660	6,199,549	8,097,000	9,142,677	0	(23,917)	0	0	3.950		MN	40,867	319,832	07/29/2021	05/15/2050
893647-BE-6	TRANSDIGM INC			1,2	4.A FE	1,758,50			1,702,000	1,722,639	0	(18,788)	0	0	6.250		MS		93,813	05/16/2022	03/15/2026
893647-BL-0	TRANSDIGM INC			1,2	4.C FE		93.9050	2,206,768	2,350,000	2,404,285	0	(10,251)	0	0	5.500		MN	16,515	129,250	12/02/2021	11/15/2027
893647-BQ-9	TRANSDIGM INC			1,2	4.C FE		2 87. 1870		1,965,000		0		J0	0	4.875		MN	15,966	95,794	06/17/2021	05/01/2029
89366L-AA-2	TRANSELEC SA		C	1	2.B FE		99.6070			,	0	4.217	0	0	4.625	4.697	.l.i		30,756	07/23/2013	07/26/2023
89366L-AD-6				1,2	2.B FE	3,698,95			3,737,000	3,728,425	0	4,21/	0	0		4.368	••	73,676		07/09/2014	01/14/2025
89366L-AE-4 89387Y-AC-5	TRANSELEC SA			1,2	2.B FE		90.4510		1,790,000 4,900,000	1,778,960		(15,201)		0	3.875	3.991	MN			07/07/2016	01/12/2029
893939-AE-8	TRAVELERS COMPANIES INC			1,2	1.F FE		92.3320					(15,201)		0	7.750		AO		271,950 813,750	07/30/2019	11/01/2028
	TRAVELERS COMPANIES INC			4	1.F FE			759,843	700,000			(310,570)		0	6.250	4.747	JD	1,71,792	· ·	10/17/2018	04/15/2026
89417E-AD-1 89417E-AQ-2	TRAVELERS COMPANIES INC			1.2	1.F FE		962.4560		700,000	753.347		(5, 104)			2.550	2.662	AO	3.491		07/21/2021	04/27/2050
89417E-AQ-2	TRAVELERS COMPANIES INC			1.2	1.F FE	6,879,78		4,778,112	6,900,000	6,880,881		621		0	3.050		JD		210,450	06/03/2021	04/2//2050
89420G-AE-9	TRAVELERS PROPERTY CASUALTY CORP			1,2	1.F FE		2 . 109.8570				n	(6.008)	n		6.375	4.708				10/17/2013	03/15/2033
89566E-A#-5	TRI-STATE GENERATION AND TRANSMISS	.		1	1.G FE		)88.2400	17,648,000	20,000,000	20,000,000	n	0	n	0		3.899				10/31/2014	10/01/2033
89566E-AD-0	TRI-STATE GENERATION AND TRANSMISSION AS			1	1.6 FE		190.6110		20,000,000	20,000,000	n	(3.942)	n	n	6.000	5.562	.ID	6.933		12/20/2013	06/15/2040
896818-AS-0	TRIUMPH GROUP INC			1.2	4.B FE		101.8340	2,335,860	2,600,000	2,146,663	n	(3,942)	n	0	8.875	8.020	.ID			05/19/2022	06/01/2024
89788M-AB-8	TRUIST FINANCIAL CORP			2	1.G FE		380.3710	618.857			n	(13,919)	n	n	1.950	1.915		1.084	15,015	06/30/2021	06/05/2030
898324-AA-6	FIDEICOMISO FIBRA UNO BANCO ACTINVER SA	. [	С	1.2	2.B FE		598.5790	739,343		757,090	n	(3,817)	n		5.250	4.670		1.750		10/27/2015	12/15/2024
898324-AC-2	FIDEICOMISO FIBRA UNO BANCO ACTINVER SA	. [	c	1,2	2.B FE		196.8860	542,562		561,511	n	(429)	n	n	5.250	5. 147				06/08/2016	01/30/2026
898339-AA-4	FIDEICOMISO FIBRA UNO BANCO ACTINVER SA	.	c	1.2	2.B FE		286.5250	4.412.775	5.100.000	5.409.782	0	(39.643)	0	0	4.869	3.834		114.503	248,319	05/17/2021	01/15/2030

## **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod		6	7		Fair Value	10	11			usted Carryin					nterest			tes
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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
898339-AB-2	FIDEICOMISO FIBRA UNO BANCO ACTINVER SA		C	1,2	2.B FE	16,095,69		12,677,028	15,600,000	16,084,358	0	(4,339)	0	0	6.390	6 . 149	JJ	459,654	996,840	05/13/2021	01/15/2050
89838L-AH-7	TRUSTEES OF BOSTON COLLEGE			1	1.D FE	450,00		273,861	450,000	450,000	0	0	0	0	3.042	3.042	JJ	6,845	13,955	06/15/2021	07/01/2057
898813-AQ-3	TUCSON ELECTRIC POWER CO			1,2	1.G FE		585.8560	2,395,382	2,790,000	3,306,563	0	(11,917)	0	0	4.850	3.717	JD	11,276	135,315	08/01/2019	12/01/2048
898813-AT-7	TUCSON ELECTRIC POWER CO			1,2	1.G FE		066.4400	3,986,400	6,000,000	5,950,944	0	1,453	0	0	3.250	3.294			195,000	05/06/2021	05/01/2051
899043-AC-7	TUFTS UNIVERSITY			1,2	1.D FE	2,860,00		1,915,428	2,860,000	2,860,000	0	0	0	0	3.099	3.099				04/22/2021	08/15/2051
900111-AA-3	TURKCELL ILETISIM HIZMETLERI AS		C	1	4.B FE		593.9490		2,500,000	2,487,605	0	4, 175	0	0	5.750		A0		143,750	10/07/2015	10/15/2025
90016A-AB-6	TURKIYE SISE VE CAM FABRIKALARI AS	.	C	1,2	4.C FE		097.4330	6,820,310	7,000,000	6,941,255	0	16,068	0	0	6.950	7.244		144,599	486,500	03/07/2019	03/14/2026
90041L-AF-2	TURNING POINT BRANDS INC			1,2	3.C FE		786.4860		1,356,000	1,362,344	0	(136)	0	0		5.597	FA	28,815	69,019	04/28/2022	02/15/2026
90131H-AT-2	TFCF AMERICA INC				2.A FE		2 . 101.5490	1,812,650	1,785,000		0	(33,664)	0	0	7.750	5.657	JJ	61,868		04/06/2015	01/20/2024
90131H-AU-9	TFCF AMERICA INC				2.A FE	1,766,51			1,500,000	1,557,041	0	(50,366)	0	0	7.750	4. 124	FA		116,250	07/17/2018	02/01/2024
90131H-AX-3	TFCF AMERICA INC				2.A FE	403,95		341,929	325,000	350, 101	0	(8,113)	0	0	7.700	4.747	AO	4,240	25,025	04/06/2015	10/30/2025
90131H-BR-5	TFCF AMERICA INC				2.A FE		3 . 112.8410	496,500	440,000	542,651	0	(2,028)	0	0	7.750	5.883		2,842	34,100	04/06/2015	12/01/2045
902494-BD-4	TYSON FOODS INC			1,2	2.B FE		085.6000	2,910,400	3,400,000	4,069,712	0	(17,908)	0	0	4.550	0.047	JD	12,462	154,700	05/28/2020	06/02/2047
90265E-AQ-3	LIDE INC	.		1,2	2.A FE		086.7590	13,013,850	15,000,000	14,965,128				0	3.200	3.237			480,000	06/25/2019	01/15/2030
90265E-AU-4 90352J-AC-7	UBS GROUP AG	.		1,2	2.A FE	6,970,46		4,981,760		6,974,881 37,000,000		0		0	1.900	1.939				11/30/2020	03/15/2033
90352J-AC-7 90363@-AA-8	UISTA NATIONAL TENNIS CENTER INC			2	1.G FE		093.6160	34,637,920	894,820			(1.689)		0	3.110	4.252	MS			03/16/201/	03/23/2028
90380*-AA-9	SR SECD NT			1.2	2.C PL		883.0200		12,733,618	12,733,618		(1,689)			3.110	3.859		124.245		09/08/2014	03/30/2040
90473L-AA-0	UNIFRAX ESCROW ISSUER CORP			1.2	4.B FE		480.5290	2,105,028	2,733,618	2,648,745		(5,097)		0	5.250		MS	34,690		11/09/2021	09/30/2028
90473L-AC-6	UNIFRAX ESCROW ISSUER CORP			1,2	4.B FE	1,394,90			1.368.000			(2,630)		0	7.500	7.171				09/15/2021	09/30/2029
904764-BK-2	UNILEVER CAPITAL CORP			1.2	1.E FE		0 78.0080	585.060		734,858		(2,630)		٥٠	1.375	1	MS	3,065		07/07/2021	09/30/2029
904764-BR-7	UNILEVER CAPITAL CORP			1.2	1.E FE	2, 181, 44		1.437.495	2.210.000	2. 182.353		665			2.625	2.688	INO		58,013	08/09/2021	08/12/2051
906548-CK-6	UNION ELECTRIC CO			1.2	1.F FE		298.0950	7.945.695	8.100.000	8.100.106	0	133	0	0	3.500	3.499	Δ0	59,850		04/01/2014	04/15/2024
906548-CQ-3	UNION ELECTRIC CO			1.2	1.F FE		370.6580	4 .575 .106	6 .475 .000	6,811,164	0	(8.389)	0	0	3.250	2.963	Δ0	52.609	210,438	07/14/2021	10/01/2049
906548-CS-9	UNION ELECTRIC CO			1.2	1.F FE		863.5750	4,609,188	7.250.000	7.290.986	0	(1,016)	0	0	2.625		MS	56.036	190,313	11/17/2020	03/15/2051
906548-CT-7	UNION ELECTRIC CO			1,2	1.F FE			1,319,083	1,670,000	1,669,028	0	117	0	0	2. 150		MS			06/16/2021	03/15/2032
907818-DR-6	UNION PACIFIC CORP			1.2	1.G FE	4,643,53		4.557.984	4.625.000	4.628.540	0	(3.526)	0	0	3.646		FA	63.704	168,628	07/17/2018	02/15/2024
907818-EN-4	UNION PACIFIC CORP	. [		1.2	1.G FE		982.2610	863.741	1,050,000		0	(5,773)	0	0	4.000		AO	8.867		10/22/2020	04/15/2047
907818-EQ-7	UNION PACIFIC CORP	.		1,2	1.G FE		084.7530	16,950,600	20,000,000	19,986,093	0		0	0	3.600	3.606		212,000	720,000	09/12/2017	09/15/2037
907818-FE-3	UNION PACIFIC CORP	.		1,2	1.G FE		078.5880		4,000,000	4, 150, 423	0	(1,834)	0	0	3.950	3.759		59,689	158,000	08/06/2019	08/15/2059
907818-FG-8	UNION PACIFIC CORP	.		1,2	1.G FE		377.6320	12,234,803	15,760,000	16,881,951	0	(14,908)	0	0	3.839	3.493	MS	169,744	605,026	05/08/2020	03/20/2060
907818-FK-9	UNION PACIFIC CORP	.		1,2	1.G FE		873.1340	4,000,430	5,470,000	5,705,101	0	(5,638)	0	0	3.250	3.013	FA	72,098	177,775	07/29/2021	02/05/2050
907818-FN-3	UNION PACIFIC CORP	.		1,2	1.G FE	15, 114, 85	063.9980	9,849,292	15,390,000	15, 123,089	0	4,004	0	0	2.973	3.047	MS	133,451	457,545	06/30/2021	09/16/2062
907818-FS-2	UNION PACIFIC CORP	.		1,2	1.G FE		373.8250		2,900,000	3,007,163	0	(807)	0	0	3.799	3.635	A0	26,013	110,171	04/06/2021	04/06/2071
907818-FU-7	UNION PACIFIC CORP	.		1,2	1.G FE		883.9500	436,540	520,000	532,905	0	(1,438)	0	0	2.375		MN	1,407	12,350	07/13/2021	05/20/2031
907818-FV-5	UNION PACIFIC CORP	.		1,2	1.G FE		973.1650	658,485	900,000	895,538	0	87	0	0	3.550	3.574	MN	3,639	31,950	05/17/2021	05/20/2061
907818-FW-3	UNION PACIFIC CORP	.		1,2	1.G FE		7 67.8100	3,977,057	5,865,000	5,863,900	0	65	0	0	2.950	2.951	MS	53,347	173,018	09/07/2021	03/10/2052
907834-AJ-4	ANADARKO PETROLEUM CORP			1	3.A FE	18,353,65		14,259,706	14,321,000	17, 125, 645	0	(380,281)	0	0	7.950	4.354	A0	240,354	1,138,520	08/08/2019	04/15/2029
91127K-AC-6	UNITED OVERSEAS BANK LTD	.	C	2	1.F FE	1,395,19		1,363,488	1,400,000	1,390,370	0	588	0	0	3.750	3.873	A0	11,083	52,500	04/08/2019	04/15/2029
91127K-AH-5	UNITED OVERSEAS BANK LTD	.	C	2	1.F FE	1,050,00		965,381	1,050,000	1,050,000	0	0	0	0	3.863	3.862	A0	9,464	20,281	03/31/2022	10/07/2032
911308-AB-0	UNITED PARCEL SERVICE INC			1	1.F FE	11,364,16		9, 137, 680	8,000,000	10,442,130	0	(298,651)	0	0	7.620	2.917	A0	152,400	609,600	11/22/2019	04/01/2030
911312-BQ-8	UNITED PARCEL SERVICE INC			1,2	1.F FE		688.8300	4,787,937	5,390,000	6,085,352	0	(16,481)	0	0	4.250	3.486		67,450	229,075	08/01/2019	03/15/2049
911312-BS-4	UNITED PARCEL SERVICE INC			1,2	1.F FE		577.2260	3,328,441	4,310,000	4,780,164	0	(12, 141)	0	0	3.400		MS	48,847	146,540	07/21/2021	09/01/2049
911312-BV-7	UNITED PARCEL SERVICE INC			1,2	1.F FE		99.9060	14,985,900	15,000,000	14,937,401	0	2,491	0	0	5.200		A0	195,000	780,000	03/19/2020	04/01/2040
911312-BW-5	UNITED PARCEL SERVICE INC			1,2	1.F FE	12,510,70	9 . 104.2490	12,614,129	12,100,000	12,495,981	0	(5,745)	0	0	5.300	5.072	A0	160,325	641,300	03/20/2020	04/01/2050

## **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod		6	7		air Value	10	11		e in Book/Adji	usted Carryin					nterest			tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	1	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
911363-AM-1	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE		84.1600	182,627	217,000	222,085	0	(304)	0	0	3.875	3.640 F	Α	3, 177	8,409	11/09/2021	02/15/2031
911365-BF-0	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.A FE	556, 260		569,718	577,000	562, 127	0	74, 133	0	0	5.500	6.161 F	Α	11,989	35,970	03/24/2020	05/15/2027
911365-BL-7	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE		93.9180	353, 132	376,000	400,956	0	(7,052)	0	0	5.250		J	9, 102	19,740	06/17/2021	01/15/2030
911365-BP-8	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE		81.6850	184,608	226,000	226,000	0	0	0	0	3.750	3.750	J	3,908	7,816	07/30/2021	01/15/2032
912920-AK-1	QWEST CORP				3.B FE	466,302		449,351	452,400	456,975	0	(1,503)	0	0	7.250	6.828 N	S	9,657		12/20/2013	09/15/2025
913017-BA-6	RAYTHEON TECHNOLOGIES CORP	.		[1	2.A FE		. 113.2070	362,262	320,000	375,385	0	(6,943)	0	0	7.500	4.481 N	S	7,067	24,000	11/27/2013	09/15/2029
913017-BJ-7	RAYTHEON TECHNOLOGIES CORP			[]	2.A FE	1,487,291		1,300,728	1,300,000	1,428,531	0	(7,668)	0	0	5.400	4.355 N	N	11,700		12/23/2013	05/01/2035
913017-BK-4	RAYTHEON TECHNOLOGIES CORP			[]	2.A FE	260,667		232,582	220,000	249, 114	0	(1,510)	0	0		4.708	υ	1,109		11/19/2013	06/01/2036
913017-BP-3	RAYTHEON TECHNOLOGIES CORP	.		1	2.A FE			704,095	660,000	761,391	0	(4,301)	0	0	6.125	4.719	J			11/19/2013	07/15/2038
913017-CJ-6	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	11,037,215			9,790,000	10,957,040	0	(34,321)	0	0	3.750	3.028 N		61, 188		10/29/2020	11/01/2046
913017-CP-2	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE			1,230,045		* * *		(1,919)		0	4.050					06/21/2019	05/04/2047
913017-CW-7 913017-CX-5	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE		90.9010	14,544,160				(12.889)		0	4.450	4.493 N			712,000	08/13/2018	11/16/2038
91324P-AR-3	UNITEDHEALTH GROUP INC			1,2	1.F FE		7 . 105.7140			3,005,669		(12,889)		0	5.800	4.203 N				03/03/2020	03/15/2036
91324P-AX-0	UNITEDHEALTH GROUP INC			1	1.F FE		2 . 111.7910		500,000	577,824		(3,566)		0	6.500		o D	1.444		10/17/2013	06/15/2037
91324P-BE-1	UNITEDHEALTH GROUP INC			1	1.F FE				205.000	239,701		(3,566)		0	6.625	4.998 N		1,735		11/19/2013	11/15/2037
91324P-BK-7	UNITEDHEALTH GROUP INC			1	1 F FF		1 113.3140	539.539		551.429		(1,327)			6.875	4.996 N	۸			10/17/2013	02/15/2038
91324P-CZ-3	UNITEDHEALTH GROUP INC			1.2	1.F FE		)86.2260	3.793.944	4.400.000	4.802.121		(10.358)			4.250	3.671	Λ			07/18/2019	04/15/2047
91324P-DF-6	INITEDIENTI GROUP INC			1.2	1.F FE		579.9150	399.575		453,787		1.023		0	3.750	4.364	٥	3,958		10/25/2018	10/15/2047
91324P-DL-3	INITEDHEALTH GROUP INC			1,2	1.F FE		387.2020	22.890.525	26.250.000	30,689,572	0	(114,474)		0	4.250	3.250	n			05/08/2020	06/15/2048
91324P-DV-1	UNITEDHEALTH GROUP INC			1.2	1.F FE		378.5860	28,762,476	36,600,000	36,246,898	0	2.370	0	0	3.875	3.917 F		535,783	1,418,250	03/20/2020	08/15/2059
91324P-DZ-2	INITEDHEALTH GROUP INC			1.2	1.F FE		668 . 1550	13.705.971	20.110.000	21.790.932	0	(44.145)	0	0	2.900	2.468 N		74.519		07/21/2021	05/15/2050
91324P-EA-6	UNITEDHEALTH GROUP INC			1.2	1.F FE			16,708,630	24,640,000	24,614,508	0	(131)	0	0	3. 125	3. 124 N			770,000	02/25/2021	05/15/2060
91324P-ED-0	UNITEDHEALTH GROUP INC			1.2	1.F FE		283.3040		1,880,000	1,922,326	0	(4,737)	0	0	2.300	1.998 N		5,525		07/13/2021	05/15/2031
91324P-EF-5	UNITEDHEALTH GROUP INC	·		1.2	1.F FE		272.0740	5.275.817	7.320.000	7.864.786	0	(12.534)	0	0	3.250	2.860 N	N	30.398	237,900	08/24/2021	05/15/2051
91337C-AA-4	UNIVAR SOLUTIONS USA INC			1,2	3.B FE			1,266,686	1,334,000	1,353,050	0	(4,661)	0	0	5. 125	4.667	D	5,697	68,368	03/09/2022	12/01/2027
91338C-AA-3	UNITYPOINT HEALTH	.		1,2	1.E FE		72.3090	23,500,425	32,500,000	32,557,848	0	(983)	0	0	3.665	3.654 F	Α	449,981	1, 191, 125	05/14/2020	02/15/2050
91412N-BC-3	UNIVERSITY OF CHICAGO			1	1.0 FE		84.3190	2,080,150	2,467,000	2,978,100	0	(12,263)	0	0	4.003	2.895 A	0	24,689	98,754	06/28/2021	10/01/2053
91412N-BE-9	UNIVERSITY OF CHICAGO			1	1.0 FE		66.9340	3,202,792	4,785,000	4,785,000	0	0	0	0	2.547	1	0	30,468	121,874	08/26/2020	04/01/2050
91412N-BG-4	UNIVERSITY OF CHICAGO			2	1.0 FE	2,025,000	70.5400	1,428,435	2,025,000	2,025,000	0	0	0	0	3.000	3.000	0	15, 188		03/03/2021	10/01/2052
914744-AB-3	UNIVERSITY OF NOTRE DAME DU LAC	.		1	1.A FE	12,604,900	96.7060	10,637,660	11,000,000	12,396,138	0	(51,554)	0	0	4.900	3.917 N	S	179,667	539,000	12/03/2018	03/01/2041
914744-AD-9	UNIVERSITY OF NOTRE DAME DU LAC	.		1	1.A FE		79.9230	3,996,150	5,000,000	4,736,356	0	7,932	0	0	3.438	3.798 F		64,940	171,900	09/07/2018	02/15/2045
914748-AA-6	UNIVERSITY OF NOTRE DAME DU LAC	.		1,2	1.A FE		76.9070	76,907	100,000	91,165	0	205	0	0	3.394	3.952 F	Α	1,282	3,394	10/03/2018	02/15/2048
91481C-AD-2	TRUSTEES OF THE UNIVERSITY OF PENNSYLVAN			1,2	1.B FE		63.2100	4,633,293	7,330,000	7,330,000	0	0	0	0	2.396	2.396 A	0	43,907	175,627	07/07/2020	10/01/2050
914886-AA-4	UNIVERSITY OF SOUTHERN CALIFORNIA			1	1.0 FE		97.0670	4,950,417	5,100,000	5,895,751	0	(228)	0	0	5.250	4.529 A	0	66,938	267,750	12/26/2018	10/01/2111
914886-AB-2	UNIVERSITY OF SOUTHERN CALIFORNIA			1	1.C FE		78.2870	26,868,098	34,320,000	33,814,678	0	26,289	0	0	3.028	3. 151	0	259,802	1,039,210	05/02/2019	10/01/2039
914886-AC-0	UNIVERSITY OF SOUTHERN CALIFORNIA			1	1.0 FE		82.8000	1,829,880	2,210,000	2,530,687	0	(9, 126)	0	0	3.841	2.985 A		21,222	84,886	01/17/2020	10/01/2047
914886-AD-8	UNIVERSITY OF SOUTHERN CALIFORNIA	-		1,2	1.0 FE	5,000,000			5,000,000	5,000,000	0	0	0	0	3.226		0	40,325	161,300	01/30/2020	10/01/2120
914906-AV-4	UNIVISION COMMUNICATIONS INC			1,2	4.A FE	2,877,435		2,449,671	2,931,000	2,883,201	0	5,740	0	0	4.500	4.822 N	Ν	21,983	131,895	03/10/2022	05/01/2029
914906-AX-0	UNIVISION COMMUNICATIONS INC			1,2	4.A FE	691,882		673,658	704,000	692,599	0	716	0	0	7.375	7.663	D	144	26,825	07/14/2022	06/30/2030
916780-AC-2	SR SECD NT			1	2.A PL	39,082,338	83.3900	32,590,762	39,082,338	39,082,308	0	(30)	0	0	3.680	3.678		719, 115	4, 120	06/30/2022	07/01/2043
91689L-AA-8	URALKALI FINANCE DAC		. C		6. Z		18.6980	0	0	0	0	0	0	0	4.000	95.177		100,000	0	10/15/2019	10/22/2024
918204-AR-9	VF CORP	.		1	2.A FE	34,233,451		27,464,583	28,254,000	33,033,384	0	(346,801)	0	0	6.000	4.049		357,884		05/07/2019	10/15/2033
91825M-AB-9	UZBEKNEFTEGAZ A0		. C	1,2	3.C FE		80.1160	480,696	600,000	600,000	0	0	0	0	4.750	4.749 N		3,563	28,500	11/09/2021	11/16/2028
91832C-AA-4	NEXA RESOURCES SA		. C	1,2	3.A FE	3,519,884	94.0880		3,400,000	3,460,959	0	(13,051)	0	0	5.375	4.883 N	Ν	28,935	182,750	02/15/2018	05/04/2027

## **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod		6	7		air Value	10	11			usted Carryin					nterest			tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
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					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
918374-AA-7	VTR FINANCE NV		C	1,2	4.C FE	3,112,275	39.0310	1,192,007	3,054,000	3,101,505	0	(7,536)	0	0	6.375	5.998	JJ	89,775	146,498	02/09/2022	07/15/2028
91845A-AA-3	VZ SECURED FINANCING BV		C	1,2	4.A FE	888,299	81.5330	731,351	897,000	889,009	0	710	0	0	5.000	5. 124	JJ	20,681	21,802	01/06/2022	01/15/2032
91911T-AE-3	VALE OVERSEAS LTD		C		2.C FE	475, 201		557,838	470,000	473,999	0	(158)	0	0	8.250	8 . 126	JJ	17,664	38,775	12/20/2013	01/17/2034
91911T-AH-6	VALE OVERSEAS LTD		C	1	2.C FE	198,048	. 105.8310	203, 196	192,000	196,715	0	(177)	0	0	6.875	6.601	MN	1,467	13,200	12/20/2013	11/21/2036
91913Y-AB-6	VALERO ENERGY CORP			1	2.B	7,592,187		6,418,445	5,500,000	7,043,165	0	(171,415)	0	0	8.750	4.303	JD	21,389	481,250	11/22/2019	06/15/2030
91913Y-AE-0	VALERO ENERGY CORP			1	2.B FE	235,017		225,042	200,000	222,239	0	(1,740)	0	0	7.500	0.02.	A0	3, 167	15,000	10/17/2013	04/15/2032
91913Y-AL-4	VALERO ENERGY CORP			1	2.B FE		. 106.9080	2,294,673	2,146,400	2,343,998	0	(8,414)	0	0	6.625	5.682	JD	6,320	142, 199	12/20/2013	06/15/2037
91913Y-AP-5	VALERO ENERGY CORP			1	2.B FE	29,951,008		24,902,516	18,483,000	28,609,275	0	(383,370)	0	0		5.386	MS	571,433	1,940,715	06/24/2019	03/15/2039
919451-AA-2	VALLEY CHILDREN'S HOSPITAL			1,2	1.E FE	1,040,122	79.5900	827,736	1,040,000	1,040,114	0	(2)	0	0	4.399	4.398	MS	13,471	45,750	02/01/2019	03/15/2048
92203#-AX-6	SR NT SER J			1,2	1.G	48,000,000	62.6400	30,067,200	48,000,000	48,000,000	0	0	0	0	3.050	3.050	FA	524,600		08/19/2020	08/22/2050
92203#-AZ-1	SR NT SER L			1,2	1.G	40,000,000	61.8700	24,748,000	40,000,000	40,000,000	0	0	0	0	3.250	3.250	FA	465,833		08/19/2020	08/22/2060
92240M-BJ-6	VECTOR GROUP LTD			1,2	5.A FE	2,603,472		2,510,348	2,520,000	2,561,486	0	(23,981)	0	0			MN	44, 100	264,600	07/31/2020	11/01/2026
92240M-BL-1	VECTOR GROUP LTD			1,2	3.C FE		86.7850	1,714,004	1,975,000	1,982,134	0	(931)	0	0	5.750	5.677	FA	47,318	113,563	06/17/2021	02/01/2029
92277G-AD-9	VENTAS REALTY LP			1,2	2.A FE		97.8070	6,064,034	6,200,000	6, 193, 695	0	4,840	0	0	3.750	3.827	MN	38,750	232,500	04/10/2014	05/01/2024
92277G-AG-2	VENTAS REALTY LP			1,2	2.A FE		96.9020	2,228,746	2,300,000	2,294,167	0	1,919	0	0	4. 125	4.214		43,748	94,875	07/09/2015	01/15/2026
92277G-AL-1	VENTAS REALTY LP			1,2	2.A FE	24,799,000	94.2280	23,557,000	25,000,000	24,907,025	0	20 , 133	0	0	3.850	3.946	AO	240,625	962,500	03/22/2017	04/01/2027
92277G-AM-9	VENTAS REALTY LP			1,2	2.A FE	49,340,900		46,219,500	50,000,000	49,629,019	0	63,730	0	0	4.000	4. 100	MS	666,667	2,000,000	05/03/2018	03/01/2028
92277G-AV-9	VENTAS REALTY LP			1,2	2.A FE	14,679,300	93.7560	14,063,400	15,000,000	14,749,880	0	26,481	0	0	4.750	5.008	MN	91,042	712,500	03/30/2020	11/15/2030
92343V-AF-1	VERIZON COMMUNICATIONS INC			1	2.A FE	8,060,494		9,011,357	8,480,000	8, 188, 443	0	13,261	0	0	6.250		AO	132,500	530,000	06/15/2007	04/01/2037
92343V-CV-4	VERIZON COMMUNICATIONS INC			1	2.A FE	20,853,180		18,500,418	20,700,000	20,820,631	0	(5,768)	0	0	4.272	4.213		407,762		10/31/2016	01/15/2036
92343V-DC-5	VERIZON COMMUNICATIONS INC			1	2.A FE		80.4350	361,958	450,000	544,388	0	(2,830)	0	0	4. 125	1	FA	7,013	18,563	06/09/2020	08/15/2046
92343V-DR-2	VERIZON COMMUNICATIONS INC			1	2.A FE	27,719,491		25,324,760	27,532,000	27 , 703 , 821	0	(6,658)	0	0	4.812		MS	390,092	1,324,840	01/28/2019	03/15/2039
92343V-FD-1	VERIZON COMMUNICATIONS INC			1,2	2.A FE	5,501,080		3,449,776	4,400,000	5,436,451	0	(25,973)	0	0	4.000		MS	48,400	176,000	06/18/2020	03/22/2050
92343V-FU-3	VERIZON COMMUNICATIONS INC			1,2	2.A FE	4,043,247		2,712,010	4,300,000	4,053,497	0	5,548	0	0	2.875		MN	14,080	123,625	02/17/2021	11/20/2050
92343V-FV-1	VERIZON COMMUNICATIONS INC			1,2	2.A FE	4,650,200		2,995,400	5,000,000	4,658,725	0	4,611	0	0	3.000		MN	17,083	150,000	02/17/2021	11/20/2060
92343V-FW-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	68,690,000		42, 155, 053	68,690,000	68,690,000	0	0	0	0	2.987		AO	347,661	2,051,770	10/06/2020	10/30/2056
92343V-GB-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	19,564,294		14,030,660	19,600,000	19,566,530	0	787	0	0	3.550		MS	191,345	695,800	03/11/2021	03/22/2051
92343V-GC-2	VERIZON COMMUNICATIONS INC			1,2	2.A FE			24,532,900	35,000,000	34,655,917	0	4,658	0	0	3.700		MS	356 , 125	1,295,000	03/11/2021	03/22/2061
92344G-AS-5	VERIZON COMMUNICATIONS INC			1	2.A FE		. 111.3960	445,584	400,000	462,544	0	(4,862)	0	0	7.750		JD	1,378	31,000	11/19/2013	06/15/2032
92344G-AX-4	VERIZON COMMUNICATIONS INC			1	2.A FE		. 101.2710	506,355	500,000	522,604	0	(1,207)	0	0	5.850	5.354		8,613	29,250	12/20/2013	09/15/2035
925524-AH-3	PARAMOUNT GLOBAL			1	2.B FE	1,048,615		905,064	851,200	964, 170	0	(11,563)	0	0	7.875	0.000	JJ	28,116	67,032	12/20/2013	07/30/2030
92553P-AP-7	PARAMOUNT GLOBAL			1	2.B FE	5,895,036		4,145,880	6,000,000	5,905,188	0	3, 153	0	0	4.375		MS		262,500	06/25/2019	03/15/2043
92556H-AB-3	PARAMOUNT GLOBAL			1,2	2.B FE	24,509,000		22,297,500	25,000,000	24,613,549	0	40,250	0	0	4.950		JJ	570,625	1,237,500	03/27/2020	01/15/2031
92556H-AC-1	PARAMOUNT GLOBAL			1,2	2.B FE	16,878,337		12,558,408	17,200,000	16,892,944	0	4, 153	0	0	4.950	5.059	MN	99,330	851,400	10/28/2020	05/19/2050
92556V-AD-8	VIATRIS INC			1,2	2.C FE	1, 151, 265		901,531	1,150,000	1, 151, 148	0	(129)	0	0	2.700		JD	776	31,050	07/13/2021	06/22/2030
92556V-AF-3	VIATRIS INC			1,2	2.C FE			27,047,665	43,664,000	44,893,272	0	(24,308)	0	0	4.000	0.000	JD	43,664		08/17/2021	06/22/2050
92564R-AF-2	VICI PROPERTIES LP			1,2	2.C FE		99.3210	626,716	631,000	633,251	0	(1,890)	0	0	5.625		MN	5,916	37,071	03/07/2017	05/01/2024
92564R-AJ-4	VICI PROPERTIES LP			1,2	2.C FE	473,327		450,034	462,000	470,324	0	(1,983)	0	0	5.750	5.211		11,069	27,720	06/17/2021	02/01/2027
92660F-AG-9	VIDEOTRON LTD		C	1,2	3.A FE		99.2470	908, 110	915,000	919,960	0	(3,756)	0	0	5.375		JD	2, 186	49, 181	11/10/2014	06/15/2024
92735L-AA-0	CHESAPEAKE ENERGY CORP			1,2	3.B FE	4,488,740		4, 137, 549	4,249,000	4,441,154	0	(35,496)	0	0	6.750	5.614		60,548	286,808	10/06/2021	04/15/2029
92763M-AA-3	VIPER ENERGY PARTNERS LP	.		1,2	3.C FE		95.1190	827,535	870,000	874,236	0	(741)	0	0	5.375		MN	7,794	46,763	10/30/2020	11/01/2027
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE PLC		C	1,2	3.C FE		89.8670	504, 154	561,000	573,707	0	(4,212)	0	0	5.500	4.622		3,943	30,855	06/17/2021	05/15/2029
927804-FT-6	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	2,819,822		2, 159, 869	2,655,000	2,805,382	0	(4,232)	0	0	4.200	1	MN	14,249	111,510	06/17/2019	05/15/2045
927804-FW-9	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE		79.1850	6,564,437	8,290,000	9,515,114	0	(35,042)	0	0	4.000	3. 105		42,371	331,600	07/13/2021	11/15/2046
927804-GC-2	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	16,531,755	71.7410	11,837,265	16,500,000	16,526,675	0	(826)	0	0	3.300	3.283	JD	45,375	544,500	03/18/2020	12/01/2049

# SCHEDULE D - PART 1

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Identification	Description	е	n	Char	Symbol	Cost Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
927804-GD-0	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE		20,381,089	34, 189,000	31,658,280	0	58,467	0	0	2.450	2.832	JD	37,228	837,631	10/14/2021	12/15/2050
92826C-AF-9	VISA INC			1,2	1.D FE	3,536,76091.4100	2,742,300	3,000,000	3,487,896	0	(14,325)	0	0	4.300	3.272	JD	6,092	129,000	06/21/2019	12/14/2045
92826C-AJ-1	VISA INC			1,2	1.D FE		6,161,224	7,462,000	7,920,257	0	(12,842)	0	0	3.650	3.273	MS	80 , 196	272,363	08/07/2019	09/15/2047
92826C-AN-2	VISA INC		.	1,2	1.D FE	647,86376.9120	523,002	680,000	652,450	0	3, 150	0	0	1.100	1.635		2,826	7,480	07/13/2021	02/15/2031
92826C-AQ-5	VISA INC			1,2	1.D FE		17,291,774	29,215,000	26,669,385	0	63,489	0	0	2.000	2.432		220,736	584,300	07/22/2021	08/15/2050
92838@-AA-1	VISTA RIDGE LLC		.	1,2	1.F PL		16,648,594	23,688,950	23,688,950	0	0	0	0		2.569		154,887	608,806	12/01/2020	10/14/2049
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC		.	1,2	3.B FE	5, 190, 13696.4600	4,910,779	5,091,000	5, 127, 443	0	(26,393)	0	0	5.500	4.364		93,335	277,503	03/14/2022	09/01/2026
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC		.	1,2	3.B FE	993, 17895.5030	950,255	995,000	993,461	0	283	0	0	5.625		FA	21, 144	37,350	03/10/2022	02/15/2027
92857W-BD-1	VODAFONE GROUP PLC		. C	1	2.B FE		14,362,020	18,000,000	16,791,163	0	35, 195	0	0	4.375		FA	288,750	787,500	04/25/2019	02/19/2043
92857W-BL-3	VODAFONE GROUP PLC		. C	1	2.B FE	19,620,80091.8910	18,378,200	20,000,000	19,685,397	0	14,745	0	0	5.000	5.149	MN	86,111	1,000,000	05/23/2018	05/30/2038
92857W-BM-1	VODAFONE GROUP PLC		. C	1	2.B FE		47,062,410	53,000,000	58, 196, 329	0	(105,043)	0	0	5.250	4.588		239,604	2,782,500	09/11/2019	05/30/2048
928668-BF-8	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		.	1	2.A FE	3,064,90087.8820	2,443,120	2,780,000	3,018,177	0	(29, 115)	0	0	3.750		MN	13,900	104,250	06/18/2021	05/13/2030
92928W-AH-8	WMC FINANCE (USA) LTD		. C	1	1.G FE	572, 121 . 106.4300	532, 150	500,000	546,873	0	(3,325)	0	0	6.250		MN	3,993	31,250	10/17/2013	05/15/2033
92931D-AE-2	NATIONAL GRID ELECTRICITY DISTRIBUTION P		. C	1	2.B FE	4,796,069 . 106.0490	4, 185, 754	3,947,000	4,363,661	0	(57,825)	0	0			JD	12,937	291,091	11/19/2013	12/15/2028
92933B-AR-5	WMG ACQUISITION CORP		.	1,2	3.C FE	253,000 80.0110	202,428	253,000	253,000	0	0	0	0	3.000		FA	2,867	7,590	08/06/2020	02/15/2031
92940P-AF-1	WRKCO INC			1,2	2.B FE	4,038,26589.9580	3,148,530	3,500,000	3,925,847	0	(40,375)	0	0	4.200	2.693	JD	12,250	147,000	02/21/2020	06/01/2032
92940P-AG-9	WRKCO INC			1,2	2.B FE	1,094,76479.7990	829,910	1,040,000	1,088,660	0	(4, 125)	0	0			JD	1,387	31,200	07/13/2021	06/15/2033
92976G-AG-6	WELLS FARGO BANK NA				2.A FE		1,609,472	1,600,000	1,736,793	0	(6,471)	0	0	5.850	4.997		39,000	93,600	10/17/2013	02/01/2037
92976G-AJ-0	WELLS FARGO BANK NA				2.A FE		433,956	400,000	470, 134	0	(3,057)	0	0	6.600		JJ	12, 173	26,400	12/20/2013	01/15/2038
92979@-AC-6	WACKER CHEMICAL CORPORATION			1	2.C		46,433,810	46,700,000	46,700,000	0	0	0	0	4.180	4. 177		368,722	1,952,060	04/23/2013	04/23/2023
931142-BF-9	WALMART INC		-		1.0 FE	2,936,690 . 117.2540		2,160,000	2,570,642	0	(48,070)	0	0			FA	61,608	163,080	07/22/2014	02/15/2030
931142-CB-7	WALMART INC		-		1.0 FE	5,904,215 . 105.1960	5,817,339	5,530,000	5,791,602	0	(14,675)	0	0	5.250	4.748		96,775		09/16/2013	09/01/2035
931142-CH-4	WALMART INC		-		1.0 FE	4,997,574 . 105.9720	4,408,435	4,160,000	4,477,838	0	(67,343)	0	0	5.875	3.909		58,384	244,400	01/09/2014	04/05/2027
931142-CK-7	WALMART INC				1.0 FE		1,288,727	1,100,000		0	(9, 117)	0	0	6.500	4.779		27,011	71,500	11/19/2013	08/15/2037
931142-CY-7	WALMART INC				1.0 FE	626,727 . 100.5530	603,318	600,000	621,228	0	(718)	0	0		4.704		5,500	30,000	12/20/2013	10/25/2040
931142-DB-6	WALMART INC		-		1.0 FE	723,516 . 108.5920	694,989	640,000	706,514	0	(2,218)	0	0	5.625	4.767		7,600	36,000	10/17/2013	04/15/2041
931142-EP-4	WALMART INC		-	1,2	1.0 FE		24,237,962	33,230,000	35,979,749	0	(74,695)	0	0	2.950	2.513			980,285	07/22/2021	09/24/2049
931142-EV-1				1,2	1.0 FE			1,865,000	1,920,175	0	(1,304)	0	0	2.650	2.503		13,591		12/22/2021	09/22/2051
93401*-AC-4 93401*-AD-2	WARBURG PINCUS LLC			1,2 1,2	1.D PL	20,000,00073.760040,000,00069.4700	14,752,000	20,000,000	20,000,000	0	0	0	0	2.870	3.020	MS	146,689		12/15/2021	09/29/2033
	WASHINGTON MUTUAL BANK			1,2	l l		27,788,000		40,000,000			0					308,711	952,978		
93933V-AS-7 93933W-AB-2	WASHINGTON MUTUAL BANK		.		6. *	00.0000	0	7,250,000	0	0	0	0	0	5.500	0.000		0	0	11/14/2006	01/15/2013
93933W-AB-2 939653-A*-2	SR NT			1.2	b. ^				12.900.000		0	0	0	3.440	3.440				12/17/2020	12/29/2030
939653-A*-2 939671-AA-1	SH NI			1,4	2.B	12,900,000/9.1800	10,214,220	12,900,000	12,900,000		(2,331)	0	0	7.250	5.976				12/1//2020	12/29/2030
94068V-AA-1	AVISTA CORP				2.8 FE				1,110,938		(2,331)	0	0			MN			10/17/2013	05/05/2028
94068V-AA-1 94106L-BB-4	WASTE MANAGEMENT INC			1.2	1.G FE						(30,991)	0	0	3.900	3.457				10/1//2013	05/05/2023
94106L-BB-4	WASTE MANAGEMENT INC	.	.	1,2	2.A FE	4,263,57562.5660		4.560.000			(43, 169)			2.500	2.827				07/13/2021	11/15/2050
94106L-BP-3	WASTE MANAGEMENT INC		1	1,2	2.A FE	4,263,57562.5660		4,560,000	4,273,655		1.044		0	1.500	1.998	MS	1, 104	3,750	07/13/2021	03/15/2031
948565-AD-8	WEEKLEY HOMES LLC	.	.	1,2	2.A FE	3,277,96084.1000	2.725.681	3.241.000	3.267.593		(4.491)		0	4.875		MS			02/10/2021	09/15/2028
94973V-AH-0	ELEVANCE HEALTH INC		1	1,4	2.B FE		759.450				(2.895)	^		5.950	5. 173				11/19/2013	12/15/2034
94973V-AL-1	ELEVANCE HEALTH INC		1	1	2.B FE		347.698	340.000	359.802	n	(2,893)	n	0	5.850	5. 173		9.172		11/19/2013	01/15/2036
94973V-AY-3	ELEVANCE HEALTH INC			1,	2.B FE		181.926		211,280	n	(371)	n	n	4.625		MN	1.182	9,250	04/30/2013	05/15/2042
94973V-BA-4	ELEVANCE HEALTH INC		1	l,	2.B FE		599.682		600,054	n	(371)	n	0			JJ	9,130		03/24/2015	01/15/2023
949746-TB-7			1	1	2.B FE	6,867,581 . 108.9060		5.719.000	6.352.464	n	(72.071)	n	n	7.950	5.960			454,661	11/19/2013	11/15/2029
949740-16-7	WELLS FARGO & CO		1	l'	2 R FF	564 003 84 3080		450 000	557 072		(3.358)			4 650			3 313	20 025	11/13/2013	11/04/2049

# SCHEDULE D - PART 1

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Identification	Description	е	n	Char	Symbol	Cost Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
94974B-GK-0	WELLS FARGO & CO				2.A FE	3,021,08377.1120		2,565,000	2,991,921	0	(13,400)	0	0	3.900	2.884	MN	16,673		10/14/2020	05/01/2045
94974B-GT-1	WELLS FARGO & CO				2.B FE		23,419,276	29,310,000	35,355,298	0	(171,440)	0	0	4.400	3. 149	JD	60,900		11/19/2020	06/14/2046
94974B-GU-8	WELLS FARGO & CO				2.B FE			11,150,000	14, 109, 648	0	(81,363)	0	0	4.750	3.161	JD	35,308	529,625	11/10/2020	12/07/2046
94980V-AG-3 95000U-2M-4	WELLS FARGO BANK NA			1,2,5	2.A FE	1,932,533 . 100.6790 63,119,76888.9520		1,700,000		0	(8,446)	0		5.950	4.942	ΓA			11/19/2013	08/26/2036
95040Q-AC-8	WELLTOWER OP LLC			1,2,5	2.A FE						(388,554)		0	4.250		AO			02/23/2021	04/04/2051
95040Q-AD-6	WELLTOWER OP LLC			1,2	2.A FE						10,848		0	4.250	4.340	AO			08/09/2018	04/01/2026
95040Q-AH-7	WELLTOWER OF LLC			1,2	2.A FE		13,746,900	15,000,000	14,957,828		6,019			4.125	4. 176	MC			02/13/2019	03/15/2029
95081Q-AP-9	WESCO DISTRIBUTION INC			1.2	3.B FE	2,728,447 . 101.3850		2.614.000	2.698.279		(27.719)			7.250	5.706	ID			03/14/2022	06/15/2028
956708-AA-9	WEST VIRGINIA UNITED HEALTH SYSTEM INC			1.2	1.F FE		174.222		251,235		(27,719)	0	0	4.924	3.700	ID		9,848	12/03/2020	06/01/2048
956708-AB-7	WEST VIRGINIA UNITED HEALTH SYSTEM INC			1.2	1.F FE		1.183.416	1,855,000	1,855,000	0	(1,200)	0	0	3. 129	3. 129	.ID	4,837	58,043	12/04/2020	06/01/2050
95709T-AQ-3	EVERGY KANSAS CENTRAL INC			1,2	1.F FE		7,237,048	10.400.000	10,245,264	0	4. 173	0	0	3.250	3.335	MS	112,667		03/30/2021	09/01/2049
957576-AA-9	WESTERN & SOUTHERN FINANCIAL GROUP INC			1	1.F FE		32,838,294	32,430,000	40,005,968	0	(597.865)	0	0	5.750	3. 130	.I.I			11/22/2019	07/15/2033
957674-AD-6	WESTERN ATLAS HOLDINGS LLC				1.G FE		18.849.488	18.345.000	18.864.658	0	(333,406)	0	0	8.550	6.457	.ID	69.711		07/17/2018	06/15/2024
95984*-AA-8	SR SECD NT			1.2	2.B Z		9, 192, 193	11.656.344	11.656.344	0	0	0	0	3.460		.1.1			10/19/2020	03/31/2040
960402-AS-4	PARAMOUNT GLOBAL				2.B FE	6,505,815 . 101.2940	6.077.640	6.000.000	6.036.590	0	(52.024)	0	0	7.875	6.904	MS			04/01/2010	09/01/2023
960413-AZ-5	WESTLAKE CORP			1.2	2.B FE	9,202,05862.1240	5,873,824	9,455,000	9, 209, 156	0	5.304	0	0	3. 125	3.265		111,622		09/23/2021	08/15/2051
960413-BA-9	WESTLAKE CORP			1.2	2.B FE		5,365,282	9,090,000	8,803,283	0	3.631	0	0	3.375	3.525	FA	115,898		08/24/2021	08/15/2061
961214-EF-6	WESTPAC BANKING CORP		. c	2	2.A FE		9,507,705		11,100,000	0	0	0	0		4.110	JJ	198,958	456,210	07/16/2019	07/24/2034
961214-EG-4	WESTPAC BANKING CORP		. C		2.A FE		5,378,945	6,500,000	6,500,000	0	0	0	0	4.421	4.421	JJ	125,323	287,365	07/16/2019	07/24/2039
962166-AT-1	WEYERHAEUSER CO				2.B FE		9,933,950	9,425,000	10, 171, 388	0	(342,292)	0	0	8.500	4.392	JJ	369,408	801,125	07/17/2018	01/15/2025
962166-BT-0	WEYERHAEUSER CO			1	2.B FE			1,316,000	1,469,858	0	(9,917)	0	0	6.875	5.444	JD	4,021	90,475	12/20/2013	12/15/2033
965231-AA-1	WHITEHEAD INSTITUTE FOR BIOMEDICAL RESEA			1,2	1.B FE		4,485,636	6,585,000	6,597,671	0	(234)	0	0	3.277	3.266	JD	17,983	215,790	04/28/2021	12/01/2050
96926G-AD-5	RICE UNIVERSITY			1	1.A FE	9,310,32480.3640	5,416,534	6,740,000	9, 189, 289	0	(51,359)	0	0	3.774	2.199	MN	32,503	254,368	08/10/2020	05/15/2055
96926J-AC-1	WILLIAM CARTER CO			1,2	3.B FE		232,666	242,000	243,982	0	(407)	0	0	5.625	5.403	MS	4,008	13,613	03/01/2019	03/15/2027
969457-BM-1	WILLIAMS COMPANIES INC			1	2.B FE		1,076,569	906,600	1,018,083	0	(8,541)	0	0	8.750	6.910	MS	23,358	79,328	11/19/2013	03/15/2032
969457-BV-1	WILLIAMS COMPANIES INC			1,2	2.B FE	6,427,85995.2920	5,055,241	5,305,000	6,359,520	0	(30,619)	0	0	5.750	4.295	JD	5,931	305,038	12/10/2020	06/24/2044
969457-BY-5	WILLIAMS COMPANIES INC			1,2	2.B FE		332,670	410,000	416,396	0	(720)	0	0	2.600	2.384		3, 139	10,660	07/13/2021	03/15/2031
96950F-AN-4	WILLIAMS COMPANIES INC			1,2	2.B FE		638,645	700,000	836,960	0	(4, 182)	0	0	5.400		MS	12,285	37,800	12/10/2020	03/04/2044
97068L-AA-6	WILLIS-KNIGHTON MEDICAL CENTER			1	1.F FE	2,713,59888.6350	1,958,834	2,210,000	2,692,002	0	(13,388)	0	0	4.813	3.440		35,456	106,367	05/12/2021	09/01/2048
97068L-AB-4	WILLIS-KNIGHTON MEDICAL CENTER			1,2	1.F FE	9,147,30163.1590	5,895,893	9,335,000	9, 154, 548	0	4,035	0	0	3.065	3. 168	MS	95,373	286, 118	06/23/2021	03/01/2051
97314#-AA-1	WIND STAR RENEWABLES, LLC			1	2.C	168,65196.5700	144,411	149,540	162, 197	0	(969)	0	0	5.340	3.859	JD	4, 125	7,985	07/11/2016	07/11/2036
97342V-AA-2	WINDMW GMBH		. C	1	2.C FE		24,867,462	25,636,559	25,636,559	0	0	0	0	5.020	5.008	JD	701,813	(159,990)	12/16/2015	06/30/2027
97382W-AA-1	WINDSTREAM ESCROW LLC			1,2	4.C FE	2,657,035 81.8100	2,108,244	2,577,000	2,640,645	0	(12,253)	0	0	7.750	7.064	FA	75,449	211, 197	11/18/2021	08/15/2028
976656-CK-2	WISCONSIN ELECTRIC POWER CO			1,2	1.F FE		1,912,208	2,330,000	2,659,826	0	(8,018)	0	0	4.300	3.456	AO	21, 151		08/01/2019	10/15/2048
976826-BN-6	WISCONSIN POWER AND LIGHT CO			1,2	1.G FE		9,287,208	12,600,000	12,585,552	0	488	0	0	3.650		A0	114,975	459,900	03/30/2020	04/01/2050
976843-BM-3	WISCONSIN PUBLIC SERVICE CORP	.		1,2	1.F FE	3,792,18670.2440 2.773.98098.3610		3,700,000	3,788,996	0	(2,177)	0	0	3.300	3. 163		40,700	122,100	06/10/2021	09/01/2049
98105F-AC-8 98105H-AC-4	WOORI BANK	.	U		2.B FE	2,773,98098.3610 2,038,12098.3610		2,700,000		0	(10,941)	0	0	4.750	4.301		21,731		02/09/2017	04/30/2024
98105H-AC-4 981811-AE-2	WORTHINGTON INDUSTRIES INC	.	υ	I	2.B FE			2,000,000		0	(4,403)	0		4.750	4.498		16,097	95,000	04/10/2014	04/30/2024
981811-AE-2 981811-AF-9	WORTHINGTON INDUSTRIES INC			1 2	2.B FE	5,987,34096.8210		7,000,000					0	4.300	4.307	AU		301,000	04/10/2014	04/15/2026
981811-AF-9 983024-AF-7	WYETH LLC	·   · · · ·		1,2	2.8 FE	6,993,07083.6030			514,641		(12.985)		0	6.450	3.668	ΓA	125,417		10/17/2013	08/01/2032
983024-AF-7 983024-AG-5	WYETH LLC			l'	1.E FE						(12,985)			6.500	4.707	ΓA			10/17/2013	02/01/2024
983024-AG-5 98311A-AB-1	WYNDHAM HOTELS & RESORTS INC			1.2	1.E FE			384.000			(4,421)			4.375	4.321	ΓΛ	6.347		06/17/2013	08/15/2028
98389B-AN-0	XCEL ENERGY INC	.		1,2	3.0 FE		8.714.000		10.978.604		(158)			4.800		MS		480.000	05/17/2021	08/15/2028
SOJOSB-AN-U	AVEL ENERGI INC		-	1,2	Z.A FE	11, 134, 900  87. 1400	ō, / 14,000	10,000,000	10,978,604	0	(30,459)	0	JU	4.800	4.035	WO	141,333	480,000	0// 19/201/	17/2041

# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod		6	7		air Value	10	11			usted Carryin					nterest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	1 1	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
98420E-AD-7	XL GROUP LTD		. C	1	1.G FE	24,425,91		18,612,944	19,600,000	24,032,448	0	(121,474)	0	0	5.500	3.961	MS	272,494	1,078,000	08/08/2019	03/31/2045
98421M-AB-2	XEROX HOLDINGS CORP			1,2	3.B FE	413,97	7 80.7080	324,446	402,000	411,466	0	(1,429)	0	0	5.500	5.007 F	-A	8,353	22,110	06/17/2021	08/15/2028
98422H-AE-6	XIAOMI BEST TIME INTERNATIONAL LTD	.	. C	1,2	2.B FE	1,237,42		719,725	1,250,000	1,237,808	0	284	0	0	4.100	4 . 159	JJ	23,774	51,250	07/07/2021	07/14/2051
984848-AJ-0	YAPI VE KREDI BANKASI AS	.	. C		4.C FE	1,120,00		1,102,662	1,120,000	1,120,000	0	0	0	0	5.850		JD	34,580	32,760	06/14/2017	06/21/2024
988498-AL-5	YUM! BRANDS INC	.		1,2	3.C FE		491.9210	367,684	400,000	408,285	0	(1,049)	0	0	4.750	4.388	JJ	8,761	19,000	06/17/2021	01/15/2030
988498-AP-6	YUM! BRANDS INC	.		1,2	3.C FE		88.6630	791,761	893,000	893,000	0	0	0	0	4.625		AO	10,325	41,301	03/16/2021	01/31/2032
988498-AR-2	YUM! BRANDS INC			1,2	3.C FE	360,00	92.6480	333,533	360,000	360,000	0	0	0	0	5.375	5.375	۸0	4,838	9,675	03/24/2022	04/01/2032
98953G-AD-7	ZIGGO BOND COMPANY BV	.	. C	1,2	4.C FE	206,00	81.1260	167, 120	206,000	206,000	0	0	0	0	5. 125	5. 125	JJ	4,868	10,558	02/05/2020	02/28/2030
98956P-AT-9	ZIMMER BIOMET HOLDINGS INC			1,2	2.B FE	991,52	185.6830	771,147	900,000	976,527	0	(10,048)	0	0	3.550	2.226	MS	8,964	31,950	07/07/2021	03/20/2030
98978V-AM-5	ZOETIS INC	.		1,2	2.A FE		80.7080	4,035,400	5,000,000	5,559,149	0	(14,917)	0	0	3.950	3.277	MS	59,799	197,500	01/16/2020	09/12/2047
98978V-AP-8	ZOETIS INC	.		1,2	2.A FE	1,679,44	386.9670	1,261,022	1,450,000	1,662,672	0	(5, 142)	0	0	4.450	3.562 F	-A	23,480	64,525	08/07/2019	08/20/2048
98978V-AT-0	ZOETIS INC	.		1,2	2.A FE		2 67.7680	4,615,001	6,810,000	6,787,881	0	615	0	0	3.000	3.016		26, 105	204,300	07/13/2021	05/15/2050
98981B-AA-0	ZOOMINFO TECHNOLOGIES LLC	.		1,2	4.A FE		84.2680	1,789,852	2,124,000	2, 119, 458	0	708	0	0	3.875	3.914 F		34,294	82,305	11/23/2021	02/01/2029
B5000*-AD-9	EURO SR NT SER C			1,2	2.B PL		72.0300	10,795,136	14,987,000	14,987,000	0	0	0	(949,200)	1.810	1.810	٨٥	47,471	259,254	10/28/2021	10/28/2033
B6000@-AA-1	EURO SR NT SER A		. B	1	2.0	17, 182, 44		14,099,034	16,988,835	16,988,835	0	0	0	(193,614)	2.830		٨٥	102,834	219,328	04/14/2022	04/14/2032
B7000#-AA-7	EURO SR NT			1,2	2.A	13,010,63	462.3900	7,336,716	11,759,443	11,759,443	0	0	0	(744,783)	1.840	1.840	JJ	108, 187	219,547	07/01/2021	07/01/2041
B7000*-AA-1	EURO SR NT SER A			1,2	3.A		66.5000	723,273	1,087,628	1,087,628	0	0	0	(68,885)	1.280	1.280	٨٥	2,475	13,446	04/27/2021	04/27/2031
B7000*-AB-9	EURO SR NT SER B			1,2	3.A	757,61	66.1300	449,530	679,768	679,768	0	0	0	(43,053)	1.280	1.280	JD	4,544	4,265	06/23/2021	06/23/2031
B7000*-AD-5	EURO SR NT SER D			1,2	3.A	9,610,42		4,646,006	8,622,878	8,622,878	0	0	0	(546, 129)	1.440		JD	64,844	60,861	06/23/2021	06/23/2036
B9550@-AE-1	EURO SR NT SER C		. B	1,2	2.B	24,590,25		18,770,415	24,086,250	24,086,250	0	0	0	(1,525,500)	1.950	1.950 N	MS	123,944	452,000	09/26/2019	09/26/2031
C0557#-AA-8	BTMU LEASING (CANADA) CORP		. A	1	2.B		99.7225	6,611,815	6,630,213	6,710,582	0	(19, 192)	0	0	5.343	4.729		31,055	354,246	10/18/2010	12/30/2026
C4931*-BB-8	GTD SR UNSECD NT W	.		1	2.0		93.2469	17,211,755	18,458,250	18,458,250	0	0	0	(1,261,000)	4.110	4.109	٨٥	164,371	779,684	10/13/2016	10/13/2028
C5793#-AH-6	MCCAIN FINANCE (CANADA) LTD	.		1	1.G FE	7,792,40		6,488,444	7,383,300	7,383,300	0	0	0	(504,400)	3.560	3.560	AO	49,649	269,239	04/23/2018	04/23/2030
C5793#-AJ-2	MCCAIN FINANCE CANADA LIMITED			1	1.G FE		88.3412	15,653,998	17,719,920	17,719,920	0	0	0	(1,210,560)	3.680	3.680		123, 173	667,955	04/23/2018	04/23/2032
C6802@-AA-0	CDN SR SECD NT			1	2.B PL		3 80.0000	13,755,679	17, 194, 598	17, 194,598	0	0	0	(954, 130)	4.560		MJSD	2, 178	678,788	02/24/2022	06/30/2051
D2736#-AU-3	USD SR NT SER S	.		1,2	2.C PL		92.1700	5, 161,520	5,600,000	5,600,000	0	0	0	0	4.870	4.869	JJ	118, 179	286,720	07/25/2019	07/25/2029
D7002@-AC-1	SR NT SER A-2037			1,2	2.C			13,569,500	18,209,205	18,209,205	0	0	0	(619, 164)	2.580	1 1	MS	118,754	215,260	03/31/2022	03/31/2037
E1000*-AA-1	USD GTD GREEN SR UNSECD NT			1	2.C PL		85.3200	19,051,956	22,330,000	22,330,000	0	0	0	0	4.540	4.540		183,044	506,891	04/26/2022	04/26/2037
G0369@-BF-2	GBP GTD SR UNWRAPPED CL A REGISTERED BD	.		1,2	1.G FE		67.0500	11,725,481	17,487,668	17,487,668	0	0	0	(2, 119, 498)	2. 140		٠ ٥٥	63,412	371,337	04/30/2021	04/30/2036
G1696#-BL-9	BUNZL FINANCE PLC	.	. D	1	2.A		93.1800	10,694,269	11,477,000	11,477,000	0	0	0	0	3.930	3.929		52,622	451,046	11/19/2015	11/19/2027
G1745*-AT-8	SR SECD NT C		. B	1	2.B FE		76.7794	27,804,111	36,213,000	36,213,000	0	0	0	(4,389,000)	3. 140	3. 140		161,087		11/10/2016	11/10/2036
G1847#-AD-6	EURO SR NT SER D			1,2	1.D PL		64.7200	24,248,966	37,467,500	37,467,500	0	0	0	(2,373,000)	2. 190	2. 190		207,414		06/08/2021	06/08/2041
G1969#-AD-8	BALFOUR BEATTY PLC		. D	1	3.B		99.6052	9,960,524	10,000,000	10,000,000	0	0	0	0	5. 140	5. 133	MS	165,622	514,000	03/05/2013	03/05/2023
G1969#-AE-6	BALFOUR BEATTY PLC		. D	1	3.B		96.2800	16,078,760	16,700,000	16,700,000	0	0	0	0	5.290	5.286	MS	284,661		03/05/2013	03/05/2025
G2037*-AA-4	CHANEL LIMITED	.	. C	1	1.D	16,567,00		15,993,782	16,567,000	16,567,000	0	0	0	0	3.770		٨٥	131,855	624,576	10/15/2014	10/15/2024
G2037*-AF-3	CHANEL LIMITED	.	. В	1	1.D	20,589,08		16,848,777	20,146,810	20,146,810	0	0	0	(1,275,996)	2.044	2.044		105,238	401,568	02/29/2016	03/30/2028
G2044@-BB-0	COMPASS GROUP PLC		. D	1	1.G	3, 103, 50		2,882,789	3,000,000	3,025,743	0	(12,714)	0	0	3.540	3.078		26,550	106,200	05/05/2016	12/04/2024
G20440-BC-8	COMPASS GROUP		. D	1	1.G		92.5700	18,514,000	20,000,000	19,982,009	0	4,690	0	0	3.640	3.665		182,000	728,000	01/24/2017	12/04/2026
G2270@-AA-8	EURO GTD SR UNSECD NT		. B	1	3.B	18,063,70		14,898,021	16,592,750	16,592,750	0	0	0	(1,050,900)	2.230	2.230		31,863	367,374	05/30/2018	05/30/2028
G2615@-AC-8	DCC TREASURY IRELAND 2013 LTD	.	. D	1	2.B	19,000,00		18,359,700	19,000,000	19,000,000	0	0	0	0	4. 190		٠ ٥٥	145,952	796, 100	04/25/2013	04/25/2025
G2687*-AB-5	EURO SR NT SER B			1	2.B PL		475.3800	10,619,369	14,087,780	14,087,780	0	0	0	(479,024)	1.620	1.620		57,689	104,571	03/31/2022	03/31/2032
G2730#-AH-5	GBP SR NT SER F			1	1.F	21,084,06		15, 147, 254	19,414,578	19,414,578	0	0	0	(2,353,038)	3.090	3.090		251,629	638,775	01/31/2019	01/31/2034
G2956@-AQ-4	ABP ACQUISITIONS UK LTD		. B	1	2.B	15,025,50		9,788,374	11,515,734	11,515,734	0	0	0	(1,395,702)	3.610	3.609		113, 168	414,251	09/23/2015	09/23/2030
G2958*-AA-9	GTD SR UNSECD NT A	.	. B	1	2.B		92.6300	4,375,926	4,724,092	4,724,092	0	0	0	(572,558)	4.410	4.408		39,930	199,895	10/22/2014	10/22/2027
G2958*-AB-7	GTD SR UNSECD NT B	.	. B	1	2.B		91.5000	14,675,003	16,038,254	16,038,254	0	0	0	(1,015,781)	2.950	2.949	۸0	90,683	444,423	10/22/2014	10/22/2027

# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11		e in Book/Adj	usted Carryin	g Value				nterest			tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
G3663#-AG-6	GBP SR SECD NT SER E		. B	1,2	2.C	20,012,80		13,616,088	19,313,600	19,313,600	0	0	0	(2,340,800)	3. 190		MS	177,986	627 , 154	09/17/2019	09/17/2037
G3768B-AA-2	GAZ FINANCE PLC		. D		6. *	2,342,10		3,388,900	5,000,000	2,393,020	0	50,920	2,657,900	0	3.250	15.606 I	-A	56,875	162,500	02/18/2020	02/25/2030
G46747-AB-0	HUTCHISON WHAMPOA INTERNATIONAL (14) LTD		. D		1.F FE			2,713,505	2,794,000	2,819,240	0	(13,201)	0	0	3.625	3. 112		17, 162	101,283	09/26/2016	10/31/2024
G5600#-AE-2	GBP SR NT SER B			1	2.C		084.4800	10,197,581	12,071,000	12,071,000	0	0	0	(1,463,000)	3.520	3.519		118,028	431,851	03/21/2019	03/21/2030
G5600#-AG-7	GBP SR NT SER B		. B	1	2.C		079.8100	4,816,933	6,035,500	6,035,500	0	0	0	(731,500)	3.650	3.650		61, 193	223,900	03/21/2019	03/21/2034
G5600#-AH-5	GBP SR NT SER A			1,2	2.C		381.4600	1,248,796	1,533,017	1,533,017	0	0	0	(185,801)	2.060	2.060		8,772	32,067	04/28/2021	04/28/2028
G5600#-AJ-1	GBP SR NT SER B			1,2	2.C		381.4600	1,248,796	1,533,017	1,533,017	0	0	0	(185,801)	2.060		MS	8,772	32,067	06/16/2021	06/16/2028
G5600#-AK-8	GBP SR NT SER C			1,2	2.C		871.2300	533,087	748,402	748,402	0	0	0	(90,706)	2.340	2.340		4,865	17,782	04/28/2021	04/28/2033
G5600#-AL-6	GBP SR NT SER D			1,2	2.C		871.2900	533,536	748,402	748,402	0	0	0	(90,706)	2.340	2.340		4,865	17,782	06/16/2021	06/16/2033
G5600#-AM-4	GBP SR NT SER E			1,2	2.C		666.2000	5,907,348	8,923,487	8,923,487	0	0	0	(1,081,523)	2.450	2.450		60,729	102,738	04/28/2021	04/28/2036
G5600#-AN-2	GBP SR NT SER F			1,2	2.C		366.2000	5,907,348	8,923,487	8,923,487	0	0	0	(1,081,523)	2.450	2.450		60,729	341,250	06/16/2021	06/16/2036
G5791#-AA-9	MANCHESTER UNITED FOOTBALL CLUB LIMITED		. D	1	1.G PL		092.1200	17,464,801	18,958,750	18,958,750	0	0	0	0	3.790	3.790		299,390	718,537	06/26/2015	06/25/2027
G5814#-AA-2	USD SR SECD NT SER A		. C	1	2.C PL		293.1600		3,082,802	3,082,802	0	0	0	0	5.580	5.576		44,429	172,020	09/26/2018	06/30/2031
G5814#-AB-0	MARI JONE LTD		. C	1	2.C PL		293.1600	2,871,938	3,082,802	3,082,802	0	0	0	0	5.580	5.576		44,429	172,020	09/26/2018	06/30/2031
G5963#-AH-6	MEGGIII PLC		. D	1	2.B PL	10,000,00		9, 184, 824	10,000,000	10,000,000	0	0	0	0	3.600		JJ	175,000	360,000	07/06/2016	07/06/2026
G5S64M-AB-2	MAF GLOBAL SECURITIES LTD		. D		2.B FE		098.6580	4,340,952	4,400,000	4,421,422	0	(14,818)	0	0	4.750	4.371		31,350	209,000	11/06/2014	05/07/2024
G6076#-AA-3	MIDLAND MOTORWAYS GROUP LIMITED		. B	1	2.B PL		772.6621	25,820,020	35,534,368	35,535,001	0	93	0	(4,311,612)	3. 120	0. 120	JD	562,210	1, 192, 149	11/28/2017	12/31/2042
G6217F-AA-3	MMC FINANCE DAC	.	. D	1,2	2.C FE		072.7650	0	0	0	0	0	0	0	4.100	4.101		16,400	0	04/20/2017	04/11/2023
G6217F-AA-3	MMC FINANCE DAC		. D	1,2	6. *		072.6280	581,024	800,000	581,024	(218,974)	78	0	0	4.100		AO	7,289	16,400	04/20/2017	04/11/2023
G6390@-AB-2	NAMPAK INTERNATIONAL LIMITED		. D	1	4.A YE 2.B PL		898.6000			9,269,118	0	0	0		5.250	5.233		44,608	217,628	05/28/2013	05/28/2023
G6970*-AX-4	GBP GTD SECD SR NT SER 22			1,2	2.B PL		083.7700			9,536,090		0		(86, 110)	2.830	2.830	JJ		0	06/30/2022	06/30/2032
G6970*-AY-2 G7303Z-AF-1	GBP GTD SECD SR NT SER 23			1,2	2.8 PL		080.1900 599.5090			10,586,267		10.983		(95,593)	2.840	3.994	JJ			04/02/2014	06/30/2034
	RRPF ENGINE LEASING LIMITED		. D		1.6 FE	1,415,62				1,498,454		10,983		0	3.250	4 434	-A			04/02/2014	02/21/2023
G7332#-AG-8 G7334#-AC-5	USD SR UNSECD NT SER 2022 TR A	.	. D	1.2	2.0 FE		091.9063 097.6700					0		0	7.000		-A LI		184,037	04/13/2015	04/13/2027
G7334#-AD-3	USD SR UNSECD NT SER 2022 TR B			1,2	2.A PL		095.5800	585,204	613,000	613,000					7.125	7.126			0	09/13/2022	09/13/2029
G7827#-AB-1	ODD OD INJOECO NT D			1,2	2.A PL	5,931,90		4.494.939	5.431.950	5.431.950				0	3. 150		JD			06/20/2018	06/20/2028
G7827#-AC-9	GBP SR UNSECD NT C		D	1	2.B		080.0000		14,485,200			(987.973)		(1,284,502)	3. 150	(6.206)			240,040	06/20/2018	06/20/2020
G7898#-AB-5	SCOTLAND GAS NETWORKS PLC	·   · · · ·	B	1	2.B		0 76.0600	9.181.203	14,485,200	12.071.000	u	(301,313)		(1,284,502)	2.870	2.870			341.874	09/20/2018	09/27/2030
G7898#-AB-5 G7898#-AF-6	GRP SR NT SER H	·   · · · ·		1	2.B Z		0 . 100.0000		2,414,200	2,071,000	u			(1,463,000)	6.340	6.340				10/13/2022	10/13/2037
G8287#-AB-2	SOUTHERN GAS NETWORKS PLC	.		1	2.A		076.0500		12.071.000	12.071.000	o	n	n	(1.463.000)	2.870	2.870			341,874	09/27/2018	09/27/2033
G8287*-AB-6	SR SECO NT SER 2 CL A	·	B	1	2.A		069.9724			33, 195, 250	u			(4,023,250)	2.960	2.960				09/21/2018	09/21/2033
G8401*-AN-1	SSP FINANCING IK LIMITED		B	1 2	3.B PL		3 81.1100		6,608,025	6,608,025	n	n	n	(418,519)	2.110	2.110				07/15/2019	07/15/2031
G9306Z-AA-5	URALKALI FINANCE DAC		n	1	6. *		0 19.3240	966.200	5.000.000	966,200	(136,664)	103.164	4.000.300	0	4.000	18.078			0	10/15/2019	10/22/2024
G9766#-AE-4	SR UNSECD NT B		. B	1	2.B		082.0600	10,202,626	12,433,130	12,433,130	n	n	η, 300, 300	(1,506,890)	3. 190	3. 190		148,731	421,391	08/16/2017	08/16/2027
G9851*-AB-0	GTD SR SECD NT SER 8 CL 4	Ţ	B	1	1.G		078.7649	6.180.013	7 .846 .150	7.846.150	n	n	n	(950.950)	2.030	2.030	n	7.964		09/22/2016	09/22/2028
G9851*-AD-6	GTD SR SECD NT SER 10 CL A	. [	. B	1	1.G			6,998,061	10,260,350	10,260,350	n	0	n	(1,243,550)	2.210	2.210	 ID	11,338		09/22/2016	09/22/2033
K7017#-AA-8	MERIDIAN SPIRITS APS	.[	. D	1	2.A FE	5,511,92		5,219,794	5.511.926	5.511.360	0	(151.597)			4.110	4.090				06/27/2013	08/01/2030
K7784*-AA-3	SR SECD NT			1	1.B PL		076.5206	24,574,584	32,115,000	32,115,000		0		(2,034,000)	2.730	2.729			876,979	12/15/2016	01/31/2040
L4191B-CA-9	GAZ CAPITAL SA	. [	. D	l	2.0 FE		070.4010	0	0		0	0		0	4.950	1	MS	19.800	0	03/22/2017	03/23/2027
L4191B-CA-9	GAZ CAPITAL SA	. [	. D		6. *	798 በበ	068.0300	544.240	800,000	544,240	(254.876)	242		0	4.950	4.978		10,780	19,800	03/22/2017	03/23/2027
L4191B-CG-6	GAZ CAPITAL SA		. D	l	6. *		070.4180	2,112,540	3,000,000	2,112,540	0	0	887 .460	0	5. 150	17.964			154,500	02/06/2019	02/11/2026
L7598*-AB-6	EURO SR NT SER B			1	1.E PL		075.0000	19,590,150	26,120,200	26,120,200			0	453.840	3.410	3.410			417, 185	05/05/2022	05/05/2037
L7598*-AD-2	USD SR NT SER D	. [ :		l <sub>1</sub>	1.E PL		083.2300	41,615,000	50,000,000	50,000,000				0	5.300	5.299				05/05/2022	05/05/2042
L8038*-AA-4	SR SECD NT		. D	1	3.C		096.9800	21,679,637	22,354,750	22,355,137	0	(56)	0	0	5.500	5.499		54.645	1,243,880	10/31/2012	09/15/2027

# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			I	Interest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			О		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
M2851H-AA-2	DP WORLD LTD		D		2.C FE	3,600,42	5 . 106.2270		4,070,000	3,705,425	0	13,044	0	0	6.850	7.882	JJ	138,623	278,795	11/21/2012	07/02/2037
M5R07D-AG-5	ICL GROUP LTD		D	1,2	2.C FE		098.6670		3,200,000	3,200,000	0	0	0	0	6.375	6.374	MN	17,567	204,000	05/23/2018	05/31/2038
N4281@-BV-6	KONINKLIJKE VOPAK N.V.		D	1	2.B	5,840,00	095.3800	5,570,192	5,840,000	5,840,000	0	0	0	0	3.890	3.890	JD	7,573	227, 176	11/29/2012	06/19/2025
N4281@-BW-4	KONINKLIJKE VOPAK N.V.		D	1	2.B		094.8447	37,217,074	39,240,000	39,240,000	0	0	0	0	4. 140	4. 140	JD	866,419	812,268	11/29/2012	06/19/2027
N42810-CD-5	KONINKLIJKE VOPAK N.V.		C	1,2	2.B	4,700,00	0 80.7700	3,796,190	4,700,000	4,700,000	0	0	0	0	3.400	3.400	JD	5,327	159,800	12/21/2020	12/19/2032
N5S29S-AX-7	MDGH GMTN (RSC) LTD		D	2	1.C FE	9,501,25		6,980,080	8,000,000	9,424,246	0	(34,635)	0	0	3.950	2.975	MN	35,111	316,000	05/11/2021	05/21/2050
N6587*-AB-9	EURO GTD SR NT SER B			1,2	2.B	2,796,50		2,084,264	2,676,250	2,676,250	0	0	0	(169,500)	1.740	1.740	MN	4,010	45,984	05/28/2019	05/31/2031
N6587*-AC-7	EURO GTD SR NT SER C			1,2	2.B	10,067,40	072.2500	6,960,926	9,634,500	9,634,500	0	0	0	(610,200)	1.950	1.950	MN	16, 178	185,521	05/28/2019	05/31/2034
N7334#-AV-5	WERELDHAVE N.V.		В	1	3.B	30,000,00	079.2500	21,485,005	27,110,417	27 , 110 , 417	0	0	0	(1,717,035)	2.090	2.090	JD	26,756	560,060	12/14/2017	12/14/2027
N7891*-AE-2	AVR-AFVALVERWERKING BV		В	1	2.A PL	27,956,25	093.1800	22,443,568	24,086,250	24,086,250	0	0	0	(1,525,500)	2.840	2.840	JD	1,900	667,116	12/10/2014	12/10/2026
N7891*-AF-9	EURO GTD SR SECD NT SER F	.	В	1,2	2.A PL	14,240,00	089.9695	12,039,040	13,381,250	13,381,250	0	0	0	(847,500)	2.060	2.060	JD	766	268,830	10/29/2018	12/30/2028
N9219H-AA-3	VEON HOLDINGS BV		D	1,2	4.B Z	1,853,76	080.0720	2,402,160	3,000,000	1,943,207	0	89,447	1,146,240	0	4.000	25.340	A0	27,333	120,000	10/02/2019	04/09/2025
P0956J-CG-8	BANCO DE CREDITO DEL PERU	.	D	1	2.B FE	620,54	999.7150	590,313	592,000	593, 144	0	(4,543)	0	0	4.250	3.446	A0	6,290	25, 160	05/20/2016	04/01/2023
P4000#-AA-9	CONCESIONARIA LINEA DE TRANSMISION CONCM	.	C	1	2.B PL	9,729,73	291.6900	8,921,191	9,729,732	9,729,732	0	0	0	0	5.620	5.619	JD	298,528	273,405	09/06/2018	05/28/2047
P4831#-AA-4	GENRENT DELAWARE PERU SAC	.	D	1	2.C FE	22,648,95	497.0401	21,978,559	22,648,954	22,648,954	0	0	0	0	5.880	5.879	FA	551,200		02/02/2018	02/02/2037
Q0005*-AC-1	USD GTD SR NT SER C		C	1,2	1.G	21,000,00	081.5900	17,133,900	21,000,000	21,000,000	0	0	0	0	3.530	3.530	A0	137,964	741,300	10/24/2019	10/24/2034
Q0458*-AD-1	AQUASURE FINANCE PTY LTD	.	C	1	1.G FE	19,500,00	091.5700	17,856,150	19,500,000	19,500,000	0	0	0	0	3.280	3.280	JJ	300,257	639,600	07/13/2015	07/12/2027
Q0697#-AC-0	AUSGRID FINANCE PTY LTD		D	1	2.A FE	70,000,00	085.4900	59,843,000	70,000,000	70,000,000	0	0	0	0	3.750	3.750	A0	656,250	2,625,000	09/06/2017	10/01/2032
Q1842#-AG-3	BROOKFIELD WA RAIL PTY LTD		D	1	2.B		097.4300	19,486,000	20,000,000	20,000,000	0	0	0	0	4.640	4.638		425,333	928,000	07/16/2014	07/16/2024
Q2308#-AC-7	CHARTER HALL INVESTMENT MANAGEMENT LTD		C	1	2.A FE		089.0563	8,905,626	10,000,000	10,000,000	0	0	0	0	4.040	1	MN	42,644	404,000	05/23/2017	05/23/2029
Q2308*-AA-5	CHARTER HALL RETAIL MANAGEMENT LTD	.	D	1	2.A FE		089.5000	17,900,000	20,000,000	20,000,000	0	0	0	0	3.550		JJ	313,583	710,000	07/22/2015	07/22/2027
Q2600@-AA-8	USD SR NT SER 2022-A			1	2.C PL		084.5300	7,413,281	8,770,000	8,770,000	0	0	0	0	2.890	2.890	JJ	118,982	126,727	01/12/2022	01/12/2029
Q2600@-AB-6	USD SR NT SER 2022-B			1	2.C PL		079.1700	4,164,342	5,260,000	5,260,000	0	0	0	0	3. 120		JJ	77,041	82,056	01/12/2022	01/12/2032
Q2887#-AB-8	GOODMAN PROPERTY TRUST		D	1	2.A FE		089.8100	7,813,470	8,700,000	8,700,000	0	0	0	0	3.560	3.560		13,765	309,720	06/15/2015	06/15/2027
Q3080#-AB-1	GTD SR UNSECD NT B	.	C	1	1.F		089.9118	5,394,709	6,000,000	6,000,000	0	0	0	0	4. 190	4. 190	MN	27,235	251,400	05/22/2018	05/22/2031
Q3080#-AG-0	USD GTD SR SER G-2019	.	C	1,2	1.F	20,000,00		15,112,000	20,000,000	20,000,000	0	0	0	0	3.030	3.030	A0	124,567	606,000	10/17/2019	10/17/2034
Q3189*-AB-5	SR UNSECD NT	.	D	1	1.G	40,000,00		37,800,000	40,000,000	40,000,000	0	0	0	0	3.560		JJ	680,356	1,424,000	07/09/2013	07/09/2025
Q3189*-AF-6	DEXUS FUNDS MANAGEMENT LTD		D	1	1.G		096.2400	17,996,880	18,700,000	18,730,562	0	(6,714)	0	0	4.790	4.744				07/11/2016	02/19/2027
Q3189*-AL-3	SR UNSECD NT H-2017	·	D	1	1.G		090.7485	33,576,938	37,000,000	37,000,000	0	J0	0	0	3.790	3.790				11/30/2017	11/30/2032
Q3393*-AH-4	SR SECD NT B		D	1	2.B	1,600,00		1,519,360	1,600,000	1,600,000	0	0	0	J0	3.710		MN	7,585	59,360	05/15/2013	05/15/2025
Q3393*-AJ-0	SR SECD NT C		D	1	2.B		093.0951	26,997,589	29,000,000	29,000,000	0	0	0	0	3.910	3.910		144,887		05/15/2013	05/15/2028
Q3629#-AQ-6 Q3793#-AB-9	USD GTD SR NT SER 2019-B			1,2	1.G 2.B FE		088.4100		10,000,000	10,000,000	0	J0	0	0 n	3.630	3.630				08/01/2019	08/01/2030
Q3/93#-AB-9 Q3917#-AB-0	FLINDERS PORT HOLDINGS PTY LTD			1,2	2.B PL		074.7100	11,206,500		15,000,000	0	0			4.270		MS			03/23/2021	03/23/2033
Q3971@-AA-7	GPT RE LIMITED		D	4	1.F FE				., ,	43,300,000				0		1	JD	51,960		09/18/2014	09/18/2026
Q39710-AA-7	GPT RE LIMITED		D	1	1.F FE		093.8500		43,300,000	43,300,000		0			3.600	3.600	JD		1,558,800	05/28/2013	06/19/2025
Q3973#-AD-7	USD GTD SR NT SERIES D	.	υ	1	1.F		081.3404				0	0		0	4.500	4.499	JU			12/20/2017	12/20/2032
Q3973#-AD-7	OC LNG HSDD 2021			1 2	1.G	23,500,00			23,500,000	23,500,000					3.110	3.582				02/07/2019	12/31/2034
Q4352*-AC-2	Series R		n	1,4	2.B PL	26,000,00			20,000,000	26,000,000	u	n	o	0	4.330		JD			06/15/2017	06/15/2029
Q5000*-AB-7	CTD OR LINGERD NT R		n	1	1.G FE	20,000,00			20,000,000	20,000,000	o	n		n	3.460	3.460	In	32,678		12/14/2016	12/14/2031
Q5011#-AE-4	AUD SR NT SER E	.		1	2.C PL		073.5000		4,428,450	4,428,450	n	n	n	(299,000)	4.760		FA	82,561	220,602	08/10/2021	08/10/2033
Q5601@-AB-8	LLITST FINANCE PTY LIMITED		c	1	2.A FE		089.1872		9,000,000	9,000,000	n	n	n	n	4.400	4.739		90,200	396,000	04/09/2019	04/09/2031
Q5664#-AC-8	LONSDALE FINANCE PTY LTD LONSDALE		c	1 2	2.B FE		087.3400	21,835,000	25,000,000	25,000,000	n	n	n	0	4.340	4.339		271,250		10/02/2018	10/01/2033
Q6235#-AF-9	MIRVAC GROUP FINANCE LIMITED		D.	1	1.G PL		096.9713	29,091,404	30,000,000	30,000,000	n	n	n	n	4.730	4.729		51,242	1,419,000	12/18/2013	12/18/2024
Q6235#-AP-7	MIRVAC GROUP FINANCE LIMITED	. [	D	1	1.G PL		084.3100	21,077,500	25,000,000	25,000,000	0	0	0	0	3.780	3.779		270,375		09/20/2016	09/18/2031

# **SCHEDULE D - PART 1**

						,		Showing All Long													
1	2		Cod	les	6	7	F	air Value	10	11		in Book/Adj	usted Carryin	g Value			Ir	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation.																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			, r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
					Admini-		Obtain									⊏ffo otivo		Admitted	Amazunt		
CUSIP		0		Dand	strative	Actual	Fair	Fair	Par	Adjusted	Valuation	(Amor- tization)	Temporary Impairment	Adjusted	Data	Effective Rate	When	Due and	Amount Received		Contractual Maturity
	Description	d		Bond						Carrying	Increase/			Carrying	Rate		Paid			AiI	
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Pald	Accrued	During Year	Acquired	Date
Q6235#-AV-4	USD GTD SR NT SER T			1,2	1.G PL	17,000,000		14,234,100	17,000,000	17,000,000	0	0	0	0	4.230	4.229	MS	205,743	719, 100	06/18/2019	03/18/2034
Q6291#-AD-5	MONASH UNIVERSITY	·	. D	1	1.B FE		86.9400	11,323,935	13,025,000	13,025,000	0	0	0	0	3.800	3.800	JJ	235, 101	495,000	01/10/2017	07/10/2034
	NSW ELECTRICITY NETWORKS FINANCE PTY LIM		. C	1	2.B FE	10,000,000	88.4598	8,845,979	10,000,000	10,000,000	0	0	0	0	3.180	3. 179	MS	92,750	318,000	09/16/2016	03/16/2029
Q65180-AC-6	NSW ELECTRICITY NETWORKS FINANCE PTY LIM	·  - · · · ·	. C	1	2.B FE	20,000,000		16,584,000	20,000,000	20,000,000	0	0	0	0	3.330	3.330	MS	194,250	666,000	09/16/2016	09/16/2031
Q65180-AG-7	NSW ELECTRICITY NETWORKS FINANCE PTY LIM	·  - · · · ·	. C	1	2.B FE	35,000,000		30,655,535	35,000,000	35,000,000	0	0	0	0	3.800	3.799	A0	277,083	1,330,000	10/16/2017	10/16/2032
Q66340-AC-5	NEWCASTLE COAL INFRASTRUCTURE GROUP PTY	ļ	. D	1	2.C FE	40,000,000		37,700,761	40,000,000	40,000,000	0	0	0	0	4.920	4.919	JD	92,933	1,968,000	12/13/2012	12/14/2024
	ORICA FINANCE LIMITED		. D	1	2.B FE			38,744,681	39, 187, 500	39, 187, 500	0	0	0	0	4.590	4.581	MS	514,630	1,798,706	09/18/2013	09/18/2023
Q7397#-AR-5	PRATT FINANCE PROPRIETARY LIMITED	.	. C	1	2.B PL	19,837,500		18,500,459	19,837,500	19,837,500	0	0	0	0	3.740	3.740	JJ	346,231	741,923	06/11/2015	07/13/2027
Q7397#-AT-1	PRATT FINANCE PROPRIETARY LIMITED	. <b> </b>	. C	1	2.B PL	44,000,000		43,051,553	44,000,000	44,000,000	0	0	0	0	5.320	5.319	JJ	1,092,373	2,340,800	07/13/2011	07/13/2036
Q74500-AC-4	PERTH AIRPORT PTY LTD	ļ	. D	1	2.B FE	30,000,000		28,644,000	30,000,000	30,000,000	0	0	0	0	4.770	4.769	JJ	616, 125	1,431,000	07/26/2012	07/26/2027
Q8153#-AA-4	RMIT UNIVERSITY		. D	1	1.D	15,000,000	83.8906	12,583,585	15,000,000	15,000,000	0	0	0	0	3.770	3.770	JJ	257,617	565,500	01/17/2018	01/17/2038
Q8562*-AG-0	USD GTD SR NT SER R6	. <b> </b>	. C	1,2	2.B	15,000,000		12,625,183	15,000,000	15,000,000	0	0	0	0	3.110	3.110	JJ	215, 108	466,500	01/15/2020	01/15/2032
Q8562*-AH-8	USD GTD SR NT SER R7	.	. C	1,2	2.B	35,000,000		27,469,681	35,000,000	35,000,000	0	0	0	0	3.210	3.210	JJ	518,058	1,123,500	01/15/2020	01/15/2035
Q8806@-AA-7	AUD SR SECD NT	ļ	В	1,2	2.B PL			10,576,221	15,642,983	15,642,983	0	0	0	(1,056,183)	4.070		MJSD	161,379	658,235	10/22/2020	06/30/2042
Q9194*-AC-3	TRANSURBAN QUEENSLAND FINANCE PTY	L	. D	l1	2.B FE	23,000,000		20.401.000	23.000.000	23.000.000	0	0	0		4.410	4.409	MS	278.933	1,014,300	09/22/2015	09/22/2030
Q9396#-AL-5	VICTORIA POWER NETWORKS (FINANCE) PTY LT		D	1	1.G	19,000,000		16,611,700	19,000,000	19,000,000	0	0		0	2.860	2.860	AO	119,246	543,400	10/12/2016	10/12/2028
Q9469*-AB-3	AUD GTD SR SECD NT SER B	[		1 2	2.C YE			9.624.044	13,626,000	13,626,000	0	0	0	(920,000)	4.060	4.060	Α0	116,790	553,987	04/15/2021	04/15/2036
	USD GTD SR SECD NT SER A	·[···	1	1 2	2.0 TL				3,178,000	3,178,000	n	0	n	0	2.980		MS		118,381	06/15/2021	09/15/2031
	USD GTD SR SECD NT SER B	T		1 2	2.A FE	10,000,000		7,873,000	10,000,000	10,000,000	n	n	n	n	3.080	3.080	.ID		154,000	06/15/2021	06/15/2033
	USD GTD SR SECD NT SER C	·[···	1	1,2	2.A FE			11.054.137	14,566,000	14.566.000		0		0	3.080	3.080	n		477,765	06/15/2021	06/15/2036
Q9749#-AF-2	WESTRAC PTY LTD.	·†···	n	1,4	2.A FE				10,000,000	14,500,000		0			5. 190	5. 180	n		519,000	06/07/2021	06/15/2036
R3000#-AF-8	WESTRAC PIT LID.	· ···	ν	1.2	2.B PL				29,551,000	29,551,000				(3,390,100)	3.190	3. 180	JU		946,901	07/27/2017	07/27/2029
R3000#-AF-8	Series D	· · · · · ·	D	1,4	2.A			26,628,041				0		(3,390,100)	3. 120	3.050	JJ		946,901	07/27/2017	07/27/2029
R7000*-AG-6	EURO SR SECD NT	ļ		1,2	2.A				12,655,980	12,655,980		(822)		(1,451,898)	2.950	2.936	MJSD			04/23/2021	06/30/2042
	ELLEVIO AB (PUBL)			1,2					, , , , , ,		0		0	. , .,			MJSD		,		
			Ιν	l'	2.B FE	35,000,000		30,236,696	35,000,000	,	0	0	0	0	3.440	3.425	FA	411,367		10/25/2016	10/27/2031
Y048D8-AA-8	AXIATA SPV5 LABUAN LTD	·	. I D	2	2.B FE	1,344,788		950,156	1,450,000		0	2, 189	0	J	3.064	3.460	FA	16,290	44,428	05/06/2021	08/19/2050
	KEB HANA BANK		. D		2.A FE	650,494		624,387	630,000	632,075	0	(2,438)	0	0	4.625	4.202	AU	5,423	29, 138	02/26/2014	10/24/2023
	PETRONAS CAPITAL LTD	.	. <b> </b> D		1.G FE	404,358	97.0430	397,876		408,464	0	656	0	0	3.500	3.678	MS	4, 106	14,350	02/05/2016	03/18/2025
	Subtotal - Bonds - Industrial and Miscella	aneou	us (Un	atfiliated	) - Issuer		1000													\0.5 <i>i</i>	\c.a.
Obligations						22,816,216,444		18,454,354,289	22,046,121,397	22,578,198,071	(5,894,112)	(41,647,028)	22,525,438	(75,739,661)	XXX	XXX	XXX	237,092,360	876,785,963	XXX	XXX
000000-00-0	DUBS 2018-MA1 D - RMBS	.	. B	4	2.C FE	6,908,673		5,983,315	6,425,486	6,558,287	0	103,578	0	(416,580)	4.575	5. 180	MJSD	3,095	154,073	10/19/2018	09/29/2053
000780-AW-6	AMAC 2003-3 B1 - CMO/RMBS	ļ	.	4	1.A FM	797,951	96.4979	92, 173	95,518	80,198	0	9,717	0	0	5.750	12. 135	MON	0	0	12/03/2003	02/25/2033
000780-PA-8	AMAC 2003-13 A4 - CMO/RMBS	.		4	1.A FM	106,834	94.6199	106,834	112,909	106,834	0	84	5,004	0	5.500	6.854	MON	518	6,209	11/12/2003	01/25/2034
004375-BZ-3	ACCR 2004-3 1A5 - RMBS	ļ	.	4	1.A FM	4,753,843	97.9011	3,357,321		3, 155, 500	0	49, 164	0	0	6.000	9.773	MON	17,146	158,353	10/23/2013	10/25/2034
00441T-AA-1	ACE 2006-HE3 A1 - RMBS	.		4	1.A FM	14,625,399		15,569,389	22,773,095	13, 113, 522	0	1,006,714	0	0	4.669	5.562	MON	0	0	08/19/2016	06/25/2036
00442K-AC-5	ACE 2007-WM2 A2B - RMBS	.[	.[	4	1.A FM	3,590,498		2,892,338	6,926,048	2,810,236	0	148 , 333	0		4.569		MON	0	0	03/10/2017	02/25/2037
00442K-AD-3	ACE 2007-WM2 A2C - RMBS	.l		4	1.A FM	2,217,740		1,769,235	4,233,701	1,735,528	0	90,704	0	0	4.669		MON	0	0	03/10/2017	02/25/2037
00442K-AE-1	ACE 2007-WM2 A2D - RMBS	[		4	1.A FM	940,816		745.080	1,781,822	735,643	n	37.858		n	4.759	4 116	MON	n	n	03/10/2017	02/25/2037
007036-ET-9	ARMT 2004-5 6A1 - CMO/RMBS	T	1	4	1.A FM	644.234		633.746	687.957	641.868	n	32 . 168	28 . 468	n	3.838	4.367	MON	n	n	11/04/2013	04/25/2035
007036-FT-8	ARMT 2005-1 4A1 - CMO/RMBS	· [ · · · · ·	1	4	1.A FM	1,245,102		1.182.858	1,286,610	1.260.372	n	15.514	n	n	3.706	5.539	MON	3.974	39.006	05/21/2014	05/25/2035
007036-HY-5	ARMT 2005-3 5A1 - CMO/RMBS			4	1.A FM	2.519.831		2.455.771				36.238	47 . 177	^	3.353	7.021	MON	7.824		04/02/2015	07/25/2035
007036-QE-9	ARMT 2005-8 221 - CMO/RMBS	· [· · · · · ·		4	1.A FM	1,146,753	-					1,286,204			3.353	11.432	MON	, 024	04,203	04/02/2015	11/25/2035
	ARMT 2005-8 221 - CMU/HMBS	·   · · · · ·		4	1.A FM							1,286,204	114,008	J	3.377		MON	0	0		
007036-SC-1		·		4							0		0	]				0	0	05/20/2015	11/25/2035
	ARMT 2005-11 5A1 - RMBS	· ···		4	1.A FM	1,048,803		936,611		902,046	0	74,600	0	0	4.929		MON	0	0	12/18/2013	02/25/2036
00703A-AD-9	ARMT 2007-2 2A1 - RMBS	.	.	4	1.A FM	967,647	. 105.0341	1,128,629		875,731	0	82,931	0	J0	4.809	7.483	MUN	0	0	03/17/2015	06/25/2037

# **SCHEDULE D - PART 1**

1	2		_		-																
			Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adj	justed Carryin	g Value			- 1	nterest		Da	tes
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
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					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		ď	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identificatio	n Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
02148F-AF-2	CWALT 2007-4CB 1A6 - CMO/RMBS	-	- ''	4	1.A FM	917,727		929,000	1,149,144	770,405	(Decirease)	57, 195	1 tooogriized	value	5.750	6.966		/ tooraca	During rear	04/06/2020	04/25/2037
02148J-AH-0	CWALT 2007-4CB TAG - CMO/RMBS			4	1.A FM	1,063,754		1,076,441		875,957		66, 176	0		6.000		MON			04/06/2020	01/26/2037
	CWALT 2006-390B 1A6 - CWO/RMBS			4						258.677		14.745				5.379			0		
02148J-AK-3 02149H-AJ-9	CWALT 2006-39CB ATO - CMO/RMBS			4	1.A FM	1,848,254	81.8152	285,792	349,314	258,677		14,745	0		6.000	7.246	-	0	0	04/06/2020	01/26/2037
02149H-AJ-9 02149H-BR-0	CWALT 2007-208 1A9 - CMO/RMBS	· [· · · · ·	l	4	1.A FM					1,344,349		122,387	0		5.750	7.246				04/06/2020	03/25/2037
02149H-BH-U 02150E-AQ-6	CWALT 2007-208 115 - CMO/RMBS			4	1.A FM	3,501,344		2.687.658	6.228.089	2.288.696		11,332			4.789		MON			07/28/2016	04/25/2037
02150E-AQ-6 02150T-AD-2	CWALT 2007-508 115 - CMO/HMBS	· [· · · · ·	l	4	1.A FM	2,670,398		2,687,658		2,288,696		180 , 397	278,328		4.789	4.795				08/18/2014	04/25/2037
02151C-BH-8	CWALT 2007-043 241 - HMBS	· [· · · · · ·	l	ļ,	1.A FM							137 , 423	0		5.750	8.001	-	0	0	08/18/2014	04/25/2047
02151C-BH-8 02151C-BK-1	CWALT 2007-150B A25 - CMO/RMBS	1		4	1.A FM			2,367,284				47,574	0		5.750	7.079				04/06/2020	07/25/2037
021516-BR-1 02151E-AE-2	CWALT 2007-130B A5 - CMO/RMBS			4	1.A FM	34,601,560		7,352,011	13,235,967	6,644,265		976,238			6.500	13.813				08/14/2007	09/25/2037
02151H-AD-7	CWALT 2007-230B A3 - CMO/RMBS			4	1.A FM		47.2073	431,009	913,014	86,203		3.424			4.719	0.002	-			03/05/2013	08/25/2037
02151J-AA-9	CWALT 2007-HY6 A1 - RMBS			4	1.A FM	12,709,580		12,497,755	15,696,750	12,709,580	0	912, 162	908,931	0	4.809	4.939	-	0	4.708	02/01/2017	08/25/2047
02151R-AA-1	CWALT 2007-0H2 A1A - RMBS			4	1.A FM	9,366,936		9.047.643	11,031,485	9.556.736	0	134 .629	174.312	0	4.769	7 . 166	-	7 306		03/17/2015	08/25/2047
02660K-AA-0	AHMA 2006-5 A1 - RMBS			4	1.A FM			2,181,221	7,160,862	1,782,121	0	209,713	, .	0	2.969	4.811		0	0	06/03/2014	11/25/2046
02660T-CH-4	AHM 2004-4 M1 - RMBS			4	1.A FM	9,030,772			10,016,846	9,311,854	0	363,793	0	0	5.214		MON	0	0	02/14/2018	02/25/2045
02660T-FM-0	AHM 2005-2A A4D - RMBS			4	1.A FM				7,499,031	5,091,926	0	457.509	0	0	5.828	8.701	MON	0	0	09/09/2005	09/25/2035
02660U-AA-8	AHMA 2006-3 A1 - RMBS			4	1.A FM			1,927,416			0	134.677	0	0	3.019		MON	0	0	06/17/2014	10/25/2046
02666A-AB-4	AH4R 2015-SFR1 B - RMBS			4	1.A FE	12,999,402		12,330,999	13,000,000	12.994.315	0	(6.579)	0	0	3.813	3.785	MON	41.308		02/26/2015	04/18/2052
026929-AJ-8	AHM 2006-3 221 - RMBS			4	1.A FM	6,238,689		6,320,571	8,080,872	5,617,335	0	(2, 102, 931)	0	0	6.959	5.917	MON	0	0	02/12/2016	12/25/2036
026930-AA-5	AHMA 2007-2 A1 - RMBS			4	1.A FM	1,313,088		1,493,614	1,730,496	1,233,321	0	74,789	0	0	4.514	5.881	MON	0	0	06/16/2014	03/25/2047
03072S-X5-9	AMSI 2006-R1 M2 - RMBS			4	1.A FM	19,613,422	92.6054	21,978,037	23,733,000	21,844,611	0		0	0	5.004	6.593	MON	16,493	509,388	09/28/2016	03/25/2036
040104-QP-9	ARSI 2005-W5 A2D - RMBS			4	1.A FM	6,653,675	84.8674	6,528,729	7,692,857	7,002,819	0	132,069	0	0	5.029	5.335	MON	5,373	153,704	08/15/2016	01/25/2036
040104-RG-8	ARSI 2006-WI A2D - RMBS			4	1.A FM	1,617,377	84.4000	2,296,614	2,721,106	1,646,872	0	308,249	752,752	0	4.989	12. 139	MON	0	0	05/04/2011	03/25/2036
055294-AA-0	BCAP 2006-AA1 A1 - RMBS			4	1.A FM	2,319,889		2,778,759	2,850,503	2,256,808	0	122 , 238	0	0	4.769	3.872	MON	0	0	05/01/2015	10/25/2036
05530N-AA-5	BCAP 2007-AA2 IA1 - RMBS			4	1.A FM	625,565		1,647,923	1,707,228	564,527	0	279,006	261,345	0	4.809	31.883		0	0	05/03/2016	05/25/2047
05530V-AA-7	BCAP 2007-AA3 A1A - RMBS			4	1.A FM	905, 129		977, 196	1,060,224	916,415	0	58,072	0	0	4.809	5.455	MON	0	0	06/03/2013	04/25/2037
05530V-AP-4	BCAP 2007-AA3 21B - RMBS			4	1.A FM	1, 106, 045		1,207,772	1,449,600	1,026,239	0	80,057	0	0	4.689	7.706	MON	0	0	03/19/2020	05/25/2047
05533W-AF-1	BCAP 2011-RR3 1A6 - CMO/RMBS		C	4	1.A FM	4,630,049		2,939,447	5,680,626	2,813,264	0	1,800,750	0	0	2.994	3.026	-	0	0	09/12/2016	05/27/2037
05569G-AA-4	BNCMT 2007-1 A1 - RMBS	.		4	1.A FM	17,237,592		19,972,577	23,968,724	15,473,265	0	999,859	0	0	4.524	4 . 198		0	0	07/19/2016	03/25/2037
058928-AN-2	BAFC 2006-B 7A1 - CMO/RMBS			4	1.A FM	1,060,395		1,134,982	1,263,177	1,092,864	0	280,535	8,318	0	2.606	8.693	-	0	0	05/05/2014	03/20/2036
059469-AB-2	BOAA 2006-7 A2 - CMO/RMBS			4	1.A FM	357,859		249,521	848,738	236,858	0	16,615	0	0	5.707	6.290	-	0	0	04/06/2020	10/25/2036
059469-AF-3	BOAA 2006-7 A6 - RMBS			4	1.A FM	1,052,452		740,019	2,495,941	705, 149	0	52,263	0	0	6.359	6.661	-	0	0	04/06/2020	10/25/2036
05946X-A9-4	BAFC 2005-4 B1 - CMO/RMBS			4	1.A FM		70.2318	1,580,901	2,250,977	0	0	101,875	0	0	5.500	0.000		0	0	01/10/2006	08/25/2035
05946X-P6-4	BAFC 2005-6 211 - CMO/RMBS			4	1.A FM		85.6991	682,934	796,898	682,934	0	56, 128	27,329	0	5.500	8.344	-	0	0	01/24/2006	10/25/2035
05946X-R6-2	BAFC 2005-7 2A1 - CMO/RMBS			4	1.A FM		79.2363	895, 122	1,129,687	895, 122	0	53, 187	22,326	0	4.929		MON	0	0	03/03/2014	11/25/2035
05946X-SQ-7	BAFC 2005-2 1A1 - CMO/RMBS			4	1.A FM		91.9337	231,754	252,089	231,754	0	14,943	18,958	0	5.500	5.584	-	0	0	03/08/2005	04/25/2035
05946X-TV-5	BAFC 2005-2 B1 - CMO/RMBS	·		4	1.A FM	1,350,438		814,589	1,245,317		0	118,511	0	0	5.696	18.264		0	0	07/21/2005	04/25/2035
05946X-WX-7	BAFC 2005-3 B1 - CMO/RMBS	·		4	1.A FM	475,267	56.5561	475,267	840,346	475,267	0	69,467	4,782	0	5.500	15.348		0	0	07/21/2005	06/25/2035
05946X-WY-5	BAFC 2005-3 B2 - CMO/RMBS	·		4	1.D FM		0.0039	0	1.273.244		0		0	0	5.500	6.219	-	/5	(1)	07/21/2005	06/25/2035
059496-AC-3 05949A-4R-8	BOAN 2007-1 2A1 - CMO/RMBS	·		4	1.A FM	1,153,518					0		0	0	5.466	6.219	-	0	0	04/06/2020	04/25/2037
05949A-4H-8 05949C-HM-1	BOAMS 2005-1 1A1 - CMO/RMBS	· ···	l	4	1.A FM		87.5140								4.079	5.653				04/06/2020	10/25/2035
05949C-HM-1 05950T-AC-9	BOAMS 2006-B 2A1 - CMO/RMBS	ļ		4	1.A FM							166.937			3.873		MON			04/06/2020	11/20/2036
059501-AC-9 059522-AW-2	BAFC 2007-C 1A4 - CMO/RMBS	ļ		4	1.A FM	3,746,921			4,116,025		۰	154,926		۰	3.473	4.016				03/10/2011	05/20/2036
05952D-AB-4	BAFC 2007-C 1A4 - CINO/NINDS	1	l	4	1.A FM						n	32,304	71.976	n	4.673	8 . 084	-	2.982		03/06/2013	02/20/2047

# **SCHEDULE D - PART 1**

								Showing All Lor	ig-Term BOND	S Owned Dece	mber 31 or	Current Ye	ear								
1	2		Coc	les	6	7		Fair Value	10	11	Change	e in Book/Adj	justed Carryin	g Value			I	nterest			ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifie								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		1	Ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	BAFC 2007-B A1 - RMBS	-	- ''	Ullai	1.A FM .						(Decrease)					1		Accided	During real	05/26/2015	
05952E-AA-4				4			82.9030	3,122,720	3,766,714	3, 128, 455	0	194,604		0	4.773	3.700		0	0		04/22/2047
05952F-AC-7	BOAMS 2007-2 A3 - CMO/RMBS	· · · · · ·		4	1.A FM .			984,896	1,373,312	984,896	0	85,323		0	6.000	7.558		0	0	05/30/2007	05/25/2037
05952G-AA-9	BAFC 2007-D 1A1 - RMBS	·		4	1.A FM .				2,874,063	2,348,360	0	123,931		0	4.773	3.614	-	0	0	10/14/2015	06/20/2047
05952H-CG-2	BOAMS 2007-1 220 - CMO/RMBS		·   · · · · ·	4	1.A FM .	3,768,762		1,477,078	1,726,366	1,262,026	0	168,257		0	5.750	14 . 473	-	0	0	03/22/2007	01/25/2037
07384M-6F-4	BSARM 2004-12 1A1 - CMO/RMBS		·   · · · · ·	4	1.A FM .			140,971	158 , 127	112,058	0	(14,605)		0	3.263	16.829	-	430	4,658	03/19/2020	02/25/2035
073868-AA-9	BALTA 2006-6 1A1 - RMBS	··· ···	·   ······	4	1.A FM .			1,223,041	1,456,640	779,584	0	162,608		0	4.709	13.401		0	0	04/06/2011	11/25/2036
07386H-K2-6	BALTA 2006-3 1A1 - RMBS	··· ···	·   ······	4	1.A FM .		93.8268	871,274	928,599	758,419	0	184,710		0	4.769	15. 147		0	0	03/05/2012	05/25/2036
07386H-WR-8	BALTA 2005-8 1A1 - RMBS		·   ······	4	1.A FM .		88.0296	912, 141	1,036,175	768,035	0	19,773		0	4.929		MON	0	0	10/01/2013	10/25/2035
073870-AA-5	BALTA 2007-2A 1A1 - RMBS			4	1.A FM .	6,075,094		7,146,853	8,663,088	6, 148, 635	0	557,386		0	4.729	6.915		0	0	05/30/2013	04/25/2037
073871-AA-3	BALTA 2006-4 1A1 - RMBS			4	1.A FM .			632,008	733, 170	412,820	0	94,099		0	4.709	15.239	-	0	0	01/19/2012	08/25/2036
073873-AA-9	BALTA 2006-5 IA1 - CMO/RMBS			4	1.A FM .		82.8879	927,980	1,119,560	589,003	0	114,545		0	4.729	14.740		0	0	01/19/2012	08/25/2036
073875-AA-4	BALTA 2006-7 1A1 - RMBS			4	1.A FM .		86.1366	876,891	1,018,024	494,672	0	158,538		0	4.729	17 . 427	-	0	0	03/05/2012	12/25/2046
073879-MY-1	BSABS 2004-AC7 A1 - RMBS			4	1.A FM .	4,664,958		4,579,407	5, 128, 382	4,664,958	0	347 , 130	,	0	6.000	6.877		0	0	05/25/2011	12/25/2034
07387A-AW-5	BSARM 2005-3 2A1 - CMO/RMBS	.		4	1.A FM .			347,666	327 , 187	235,305	0	16,436		0	3.939	5.981		0	0	04/06/2020	06/25/2035
07387A-FX-8	BSARM 2005-12 121 - CMO/RMBS			4	1.A FM .		88.4264	719,805	814,016	609, 125	0	78,083		0	4.217	11.116		0	0	04/29/2014	02/25/2036
073880-AD-8	BSARM 2007-1 2A1 - CMO/RMBS			4	1.A FM .		84.8170	299,018	352,545	116,072	0	8,615	0	0	3. 152	5.808	MON	0	0	11/06/2012	02/25/2047
073881-AD-6	BSARM 2007-3 2A1 - CMO/RMBS			4	1.A FM .	340,811		353,734	428,308	340,372	0	113,077	0	0	3.290	7.419	-	0	0	04/06/2020	05/25/2047
073882-AC-6	BSARM 2006-4 2A1 - CMO/RMBS			4	1.A FM .	1,311,882	86.2606	1,373,742	1,592,548	159,966	0	22,584	0	0	3.625	5.501	MON	0	0	02/22/2013	10/25/2036
073882-AK-8	BSARM 2006-4 4A1 - CMO/RMBS			4	1.A FM .		89.5692	3,063,195	3,419,922	1,058,315	0	80,093		0	3.725	4.434	MON	0	0	10/08/2015	10/25/2036
10568G-AE-7	BRAVO 2019-1 A1D - CMO/RMBS			4	1.A		90.1993	21,281,613	23,594,000	24, 163, 819	0	(111,766)	0	0	3.500	2.940	MON	68,816	825,790	12/02/2021	03/25/2058
125439-AA-7	CWHL 2007-6 A1 - CMO/RMBS			4	1.A FM .	7,668,377		5, 128, 054	11,765,517	1,994,928	0	210,461	0	0	6.000	6.806	-	0	0	04/05/2011	06/25/2037
12543W-AA-6	CWHL 2006-18 1A1 - CMO/RMBS			4	1.A FM .		51.7145	749,303	1,448,923	631,473	0	28,256	0	0	6.000	4.139	MON	0	0	11/13/2012	12/25/2036
12544B-AA-1	CWHL 2007-HY5 1A1 - CMO/RMBS			4	1.A FM .		72.2510	225,279	311,800	188,525	0	78, 157		0	3.969	7.977	MON	0	0	03/19/2020	09/25/2037
12544V-AE-9	CWHL 2007-5 A5 - CMO/RMBS			4	1.A FM .		53.5833	635,471	1, 185, 950	387,096	0	86,995	0	0	5.750	21.425	MON	0	0	05/30/2007	05/26/2037
12544W-AC-1	CWHL 2007-HY3 2A1 - CMO/RMBS		.	4	1.A FM .		81.0004	831,266	1,026,249	543,483	0	332,460	0	0	2.673	7.870	MON	0	0	03/19/2020	06/25/2047
12566R-AE-1	CMALT 2006-A6 IA5 - CMO/RMBS	ļ	.	4	1.A FM .		82.5413	1,493,818	1,809,782	1,478,504	0	101,736	0	0	6.000	6.012	MON	0	0	06/10/2014	11/25/2036
12566T-AD-9	CMALT 2006-A7 1A4 - CMO/RMBS		.	4	1.A FM .		89.1864	982,782	1, 101, 941	703,699	0	118,705	295, 498	0	5.750	12.992	MON	0	0	11/04/2011	12/25/2036
12566T-AM-9	CMALT 2006-A7 A12 - CMO/RMBS		.	4	1.A FM .	3,550,568	89.4984	3,563,330	3,981,446	3,324,182	0	196,766	0	0	6.000	5. 128	MON	0	0	01/16/2014	12/25/2036
12637H-AP-3	CSMC 2006-4 2A1 - CMO/RMBS		.	4	1.A FM .		34.3491	4,934,774	14,366,541	5,061,243	0	2,302,691	0	0	6.500	5.932	MON	0	0	04/14/2015	05/25/2036
12641N-BA-6	CSMC 2009-4R 113 - CMO/RMBS		.	4	1.A FM .		70.2854	6,274,588		7,482,550	0	191,587	0	0	2.327	3.672	MON	0	0	02/07/2017	04/26/2036
12652C-AJ-8	CSMC 2017-HL2 A9 - CMO/RMBS		.	4	1.A		89.3401	905,956	1,014,053	1,019,363	0	9,916	0	0	3.500	3.406	MON	2,958	35,492	10/26/2017	10/25/2047
12652C-AU-3	CSMC 2017-HL2 A01 - CMO/RMBS	ļ	.	4	1.A FE .		0.7056	85,410	0	139,094	0	(60,762)	0	0	0.275	8.793	MON	2,770	38,831	10/26/2017	10/25/2047
12652C-BA-6	CSMC 2017-HL2 B1 - CMO/RMBS		.	4	1.A		86.0322	2,528,331	2,938,818	2,915,486	0	489	0	0	3.780	3.845	MON	9,257	110,961	10/26/2017	10/25/2047
12652C-BB-4	CSMC 2017-HL2 B2 - CMO/RMBS		.	4	1.A		85.4414	2,021,097	2,365,478	2,313,917	0	2,842	0	0	3.780	4.059	MON	7,451	89,314	10/26/2017	10/25/2047
12652C-BC-2	CSMC 2017-HL2 B3 - CMO/RMBS		.	4	1.A	1,590,367	84.5285	1,454,098	1,720,245	1,619,907	0		0	0	3.773	4.646	MON	5,409	64,952	10/26/2017	10/25/2047
12652C-BD-0	CSMC 2017-HL2 B4 - CMO/RMBS		.	4	1.A		78.9906	566, 106	716,675	626,691	0	4,087	0	0	3.761	5.407	MON	2,246	27,060	10/26/2017	10/25/2047
12652C-BE-8	CSMC 2017-HL2 B5 - CMO/RMBS		.	4	3.B FE .			264,047	488,325	324,740	0	2,659	(3,726)	0	3.761	6.540	MON	1,531	18,438	10/26/2017	10/25/2047
12652C-BF-5	CSMC 2017-HL2 B6 - CMO/RMBS		.	4	6. *			204,369	472,155	204,369	(21,746)	1,151		0	3.774	8.896		1,485	7,389	10/26/2017	10/25/2047
12653T-BV-2	CSMC 18J1 B1 - CMO/RMBS		.[	4	1.A				9,654,207	9,286,399	0	58,580	,	0	3.587		MON	28,855	347,667	07/25/2018	02/25/2048
12666P-BE-3	CWL 2006-10 3V4 - RMBS	L	. [	4	1.A FM .			7,424,664	7,820,334	7,354,478	0	129,619		0	4.909		MON	5,332	166,985	01/12/2017	08/25/2046
12666T-AE-6	CWL 2006-11 AF5 - RMBS		.[	4	1.A FM .				23,116,752	4,018,774	0	1,484,446		0	6.400	43.900	MON	0	0	06/22/2006	07/25/2046
126670-FC-7	CWL 2005-1M2 A4 - RMBS	ļ		4	1.A FM .		96.1389		1,213,133	1,190,068	0	21.787	0	0	5.089	6.001		857	28.618	08/02/2016	01/25/2036
126670-GS-1	CWL 2005-13 AF5 - RMBS	l	.1	4	1.A FM .	6,703,097		9,847,414	10,500,487	7,027,463		1,012,931	0		6.552		MON	0	0	11/04/2005	04/25/2036
126670-NZ-7	CWL 2005-16 2A4 - RMBS	L		4	1.A FM .	17,897,090		30,734,232	35,022,946	17,952,709	0	3,299,211	0	0	6.028	20.793		0	0	12/08/2005	04/25/2036
126670-QT-8	CWL 2005-17 1F3 - RMBS	L		4	1.A FM .	16,435,107		16,435,107	17,112,265	16.435.107	0		670.606	0	5.711	4.560		0	0	05/08/2018	08/25/2034

# **SCHEDULE D - PART 1**

								Showing All Loi	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			l	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
12667F-FK-6	CWALT 2004-J4 1A5 - RMBS	-	-"-	4	1.A FM		. 100.9561	545,685	540,517	548,404	(Decirease)	(255)		value	6.355	5.895		2.862	57,437	04/13/2004	06/25/2034
12667F-JC-0	CWALT 2004-34 1AS - NIIDS			4	1.A FM	3,759,759		3,708,333	3,963,444	3,806,622					3.538	6.574				01/12/2017	06/25/2034
12667F-KN-4	CWALT 2004-100B M - CMO/RMBS			4	1.A FM			963.480		910.359		146.967	0		5.250	17.088		11,000	120,400		
12667F-KN-4	CWALT 2004-1308 M - CMO/HMBS			4	1.A FM		92.2903		1,043,967	910,359					5.250	0.000		0	0	11/30/2004	07/25/2034
12667F-MW-2	CWALT 2004-1308 BT - CMO/RMBS			4	1.A FM			30, 117	328,992	302,910			16,919		5.250	7.635		1 508		05/24/2004	08/25/2034
12667F-SC-0	CWALT 2004-1412 ATO - CMO/RMBS			4	1.A FM	1,484,299		3.163.218	5.875.483	1.778.439	^	427.986	16,919		6.000	24.526		1,308	17,940	09/09/2004	10/25/2034
12667G-6L-2	CWALT 2004-2208 M - CMO/RMBS			4	1.A FM							427,986			4.049	-	MON		0	08/03/2016	10/25/2034
12667G-BC-6	CWALT 2005-10CB 1A7 - CMO/RMBS			4	1.A FM	1,281,255						84, 177	157,311		5.500	5.524				03/03/2016	05/25/2035
12667G-KA-0	CWALT 2005-100B 1A7 - CMO/RMBS			4	1.A FM					1,208,026		107.736	157,311		5.250		MON	0	0	05/08/2005	06/25/2035
12667G-LP-6	CWALT 2005-230B A13 - CMO/RMBS			4	1.A FM	1,145,875						62,488			5.500	5.329		0	0	01/16/2014	07/25/2035
12667G-NY-5	CWALT 2005-23CB ATS - CMO/RMBS			4	1.A FM	5, 100, 604				4.162.118		257 .328			4.873	3.014				09/14/2016	07/20/2035
12667G-XW-8	CWALT 2005-30CB 2A1 - CMO/RMBS			4	1.A FM			311, 130	332,760	285,083		25, 604			5.500	7.988				03/19/2020	08/25/2035
12667G-ZX-4	CWALT 2005-36 3A1 - CMO/RMBS			4	1.A FM	2.225.845		2.157.608	2.691.412	2.176.393	0	651 .436	0	n	0.702	5.718				04/06/2020	08/25/2035
126680-AB-3	CWALT 2007-0A7 A1B - RMBS			4	1.A FM	9,851,397		11,031,656	12,910,069	10,147,773	0	115,530	0	0	4.669	9. 121		8.371	241.324	09/28/2015	05/25/2047
126685-DB-9	CWL 2006-S1 A4 - RMBS			4	1.A FM	1,210,548		1,210,548	1,298,462	1,210,548	0	425, 102	760,486	0	5.899	33.339		0	0	03/20/2006	08/25/2023
12668A-BB-0	CWALT 2005-46CB A18 - CMO/RMBS			4	1.A FM	4,403,454			5,078,892	3,642,961	0	111.811	0	0	5.789	1.481		0	0	05/17/2013	10/25/2035
12668A-BP-9	CWALT 2005-J10 A17 - CMO/RMBS			4	1.A FM	210,380		200.482	282,464	178,360	0	15,213	0	0	5.500	8.011		0	0	03/19/2020	10/25/2035
12668A-NT-8	CWALT 2005-54CB 1A1 - CMO/RMBS			4	1.A FM			1,814,623	2,513,391		0	97 . 158	0	0	5.039	4.223		0	0	01/13/2016	11/25/2035
12668A-PY-5	CWALT 2005-54CB 313 - CMO/RMBS			4	1.A FM			1,019,919	1,745,650	505,680	0	67,975	0	0	5.500	11.933		0	0	03/19/2020	11/25/2035
12668B-RZ-8	CWALT 2006-6CB 1A4 - CMO/RMBS			4	1.A FM	4,758,891		4,783,541	5,970,053		0	234,590	0	0	5.500	6.461	MON	0	0	04/06/2020	05/25/2036
126694-AJ-7	CWHL 2005-19 1A9 - CMO/RMBS			4	1.A FM	3,304,236	69.7380	808,099	1, 158, 765	625,773	0	75,456	0	0	5.500	10.876	MON	0	0	07/27/2005	08/25/2035
126694-C6-3	CWHL 2006-HYB2 1A1 - CMO/RMBS			4	1.A FM	229,874	73.4808	280,935	382,325	249,274	0	96,793	0	0	3.548	7.643	MON	0	0	03/19/2020	04/22/2036
126694-FN-3	CWHL 2005-20 A7 - CMO/RMBS			4	1.A FM	743,350	65.4893	582,540	889,519	593, 114	0	261,941	0	0	5.250	6.594	MON	0	0	04/06/2020	12/27/2027
126694-FS-2	CWHL 2005-20 A11 - CMO/RMBS			4	1.A FM	2,817,781	66.9513	575,543	859,644	573,564	0	54,729	0	0	5.500	8.553	MON	0	0	07/28/2005	10/25/2035
126694-H2-7	CWHL 2006-J2 1A2 - CMO/RMBS			4	1.A FM	1,294,725	63.7668	262,372	411,455	229,712	0	38,500	0	0	6.000	16.620	MON	0	0	02/15/2006	04/25/2036
126694-JT-6	CWHL 2005-24 A3 - CMO/RMBS			4	1.A FM	1,508,321	54.1250	1,266,547	2,340,041	1,496,643	0	108,793	22,082	0	5.500	6. 109	MON	0	0	10/01/2013	11/25/2035
126694-K4-9	CWHL 2006-6 A2 - CMO/RMBS			4	1.A FM	289,008	53.7268	234,058	435,645	196,355	0	19,696	0	0	6.000	7.992	MON	0	0	03/19/2020	04/25/2036
126694-LE-6	CWHL 2005-24 A38 - CMO/RMBS			4	1.A FM	692,200		692,200	1,278,891	692,200	0	53,412	114, 165	0	5.500	5.763		0	0	10/12/2005	11/25/2035
126694-LS-5	CWHL 2005-22 1A1 - CMO/RMBS			4	1.A FM	1,269,909		1,459,126	1,676,864	1,217,701	0	112,724	0	0	3.704	7.975	MON	0	0	03/19/2020	11/25/2035
126694-PP-7	CWHL 2005-28 A9 - CMO/RMBS			4	1.A FM	1,245,659		1,245,659	2,232,467	1,245,659	0	146,514	19,984	0	5.500	10.911		0	0	11/21/2005	12/25/2035
12669E-2W-5	CWHL 2003-54 A1 - CMO/RMBS			4	1.A FM	1,794,769		1,790,565	1,940,760	1,795,612	0	90, 116	31,702	0	4.257	4.695		0	0	10/08/2013	01/19/2034
12669E-F5-0	CWHL 2003-49 A8A - CMO/RMBS			4	1.A FM	348 , 184		330 , 100	360,667	351,575	0	5,077	0	0	3.981	5.761	MON	1, 196	11, 132	12/20/2013	12/19/2033
12669F-J3-8	CWHL 2004-13 1A4 - CMO/RMBS			4	1.A FM	299,619		291,726	314,568	306,744	0	41	0	0	5.500	6.119		1,442	17,361	11/19/2013	08/25/2034
12669F-K3-6	CWHL 2004-13 2A4 - CMO/RMBS			4	1.A FM	2,357,040		2,296,716	2,453,665	2,370,149	0	(109)		0	5.750	6.572		11,757	141,241	06/14/2004	08/25/2034
12669F-K7-7	CWHL 2004-13 M - CMO/RMBS			4	1.A FM	2,834,863	64.2525	2,834,863	4,412,069	2,834,863	0	432,875		0	5.602	13.505		0	0	06/16/2004	08/25/2034
12669G-4P-3	CWHL 2005-J3 1A6 - CMO/RMBS			4	1.A FM	1,211,945		1,211,945	1,636,401	1,211,945	0	106,349	29,466	0	5.500	7.992		0	0	08/11/2005	09/25/2035
12669G-4X-6	CWHL 2005-J3 2A6 - CMO/RMBS	··· ···		4	1.A FM	2, 150, 939		682,457	733,409	614, 116	0	53,644	0	0	5.500	9.046		0	0	08/11/2005	09/25/2035
12669G-6K-2	CWHL 2005-HYB5 4A1 - CMO/RMBS	··· ···		4	1.A FM			323,677	422,678	127,006	0	16, 105	0	0	3.569	7.755		0	0	03/19/2020	09/20/2035
12669G-A9-2	CWHL 2005-HYB3 3A1 - CMO/RMBS			4	1.A FM	228,991		247,928	255,063	249,357	0	4,584	0	0	3.180	6.498		676	7,310	01/16/2014	06/20/2035
12669G-BA-8	CWHL 2004-HYB6 A2 - CMO/RMBS			4	1.A FM		93.5823		432,913	408,004	0	22,927	16,537	0	3.866	5.009		0	0	10/08/2013	11/20/2034
12669G-C5-8	CWHL 2005-13 A5 - CMO/RMBS	··· ···		4	1.A FM			484,427	840,156	484,427	0	47, 168	92,792	0	5.500	7.739		0	0	09/27/2005	06/25/2035
12669G-W5-6	CWHL 2005-J2 314 - CMO/RMBS			4	2.B FM			1,703,274	2,295,761	1,727,840	0		0	0	5.500	6.605		0	0	07/27/2005	08/25/2035
12669G-XV-8	CWHL 2005-12 2A6 - CMO/RMBS			4				641,371			0	56,662	0			5.786		0	0		05/25/2035
12669G-YN-5 151314-GC-9	CWHL 2005-10 A3 - CMO/RMBS	··· ···		4	1.A FM	1,020,861	79.9038		1,277,613	1,020,861	0	71,321	162,964		5.500	5. /86		2 877		07/20/2005	05/25/2035
101014-60-9	UDINU 2004-1 A8 - UNU/HMBS	<u></u>	<u> </u>	<del>4</del>	I.A FM	587,303	93.5/46	587,303		587,303		93	37,234		5.500	/ . 12/	MUN	2,8//	34,520	12/ 10/2003	02/20/2034

# **SCHEDULE D - PART 1**

<u> </u>								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod		6	7		air Value	10	11			usted Carryin					nterest			tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,									T-4-1							
					NAIC									Total							
			F		Desig- nation								Current	Foreign Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
151314-GG-0	CDMC 2004-1 B1 - CMO/RMBS			4	1.A FM		88.1508	261,634	296,803	261,634	0	2,866	27,373	0	5.500	8.659	MON	1,360	574	12/17/2003	02/25/2034
15132E-EG-9	CDMC 2003-6 B1 - CMO/RMBS			4	1.A FM	202,494	93.7426	113,025	120,569	0	0	9,076	0	0	5.500	15. 196	MON	0	0	07/25/2003	07/25/2033
15132E-KA-5	CDMC 2004-4 B1 - CMO/RMBS			4	1.A FM	458, 473	90.9708	458,473	503,978	458,473	0	38,236	75,625	0	5.461	7.102	MON	0	0	07/27/2004	09/25/2034
161546-DU-7	CFAB 2002-4 IA5 - RMBS			4	1.A FM		99.5178	603,666	606,591	604,309	0	0	0	0	5.861	5.830		2,963	35,575	12/20/2013	08/25/2032
161546-EK-8	CFAB 2003-1 IA5 - RMBS			4	1.A FM	775,960		737,694	765,716	772,407	0	(1,592)	0	0	5.914	5.418		3,774	44,672	01/23/2003	10/25/2032
161546-FA-9	CFAB 2003-2 1A5 - RMBS			4	1.A FM	902,351		890,959	898,874	895,735	0	1,998	0	0		5.593		4, 106	46,788	04/08/2003	01/25/2033
16159G-AY-5	CHASE 2019-ATR2 B1 - CMO/RMBS			4	1.A		86.1353		2,505,754	2,619,010	0	(15,413)	0	0		3.110		8,373	100,323	07/29/2019	08/25/2049
16159G-AZ-2	CHASE 2019-ATR2 B2 - CMO/RMBS			4	1.A	1,644,802		1,369,903		1,630,046	0	(6,341)	0	0		3.605		5,345	64,041	07/29/2019	08/25/2049
16162T-T9-7	CHASE 2002-S4 M - CMO/RMBS			4	1.A FM	1	82.7576	743,671	898,614	736,973	0	60,797	98 , 146	0	6.250	7.929		0	0	01/17/2002	03/25/2032
16162W-MD-8 16162W-MV-8	CHASE 2005-S2 A17 - CMO/RMBS			4	1.A FM			1,028,689		1,044,403	0	70,991	88,068	0		5.907		0		09/23/2005	10/25/2035
16163C-AH-5	CHASE 2005-S2 M - CMO/RMBS			4	1.A FM							(4,212)		0	5.500	0.000		0	11,3/8	09/26/2005	10/25/2035
16163H-AE-1	CHASE 2007-S3 1A5 - CMO/RMBS			4	I.A FM		44.5070								6.000					10/31/2018	05/25/2037
16165Y-AB-8	CFLX 2007-M1 1A2 - RMBS			4	1.A FM		80.0522	2,544,433	3,178,465	2,218,133	0	236.517	130,340					0		11/10/2016	08/25/2037
17025R-AG-0	CWHL 2007-HY4 2A1 - CMO/RMBS			4	1.A FM	1,048,532		1,611,898	1,829,743	1,413,793	0	367,417	0	0				0	0	07/24/2007	11/25/2037
172973-2Z-1	CMSI 2005-6 B1 - CMO/RMBS			4	1.A FM	1,227,399		1,234,295		1,572,915	0	246.905	0	0		17.597		0	0	10/07/2005	09/25/2035
172973-M9-7	CMSI 2005-1 1A4 - CMO/RMBS			4	1.A FM		92.2951	475.648	515,356	475,648	0	(191)	34 . 547	0	5.500	7.266		2.362	28,337	07/20/2005	02/25/2035
172973-WZ-8	CMSI 2004-3 A5 - CMO/RMBS			4	1.A FM		92.6432	1,346,391	1,453,308	1,416,883	0	41	0	0				6,358		11/19/2013	05/25/2034
17307G-CB-2	CMLTI 2003-1 B1 - CMO/RMBS			4	6. FM	l1	0.0039	1	19,700	0	1,298	(9, 197)	33,220	0	5.250	7.933	MON	0	0	12/03/2003	10/25/2033
17307G-T8-1	CMLTI 2005-10 14A - CMO/RMBS			4	1.A FM	67 , 193	86.5398	106,235	122,759	0	0	3,890	0	0	3.618	11.414	MON	0	0	08/04/2011	12/25/2035
17307G-TL-2	CMLT1 2005-3 2A3 - CMO/RMBS			4	1.A FM		82.6323	799,489	967,525	641,046	0	48,708	0	0	3.941	5.907		0	0	04/06/2020	08/25/2035
17307G-W7-9	CMLTI 2005-11 A2A - CMO/RMBS			4	1.A FM	2,445,755		664,609	720,091	17	0	2,067	0	0	5.410			0	0	11/15/2011	10/25/2035
17307G-XU-7	CMLTI 2005-5 A2 - CMO/RMBS			4	1.A FM		73.1645	859,813	1, 175, 177	789,373	0	187,954	0	0	4.024		MON	0	0	04/06/2020	08/27/2035
17307G-ZJ-0	CMLTI 2005-5 33A - CMO/RMBS			4	1.A FM		83.8992	2,054,467	2,448,733	710,865	0	70,629	0	0		5.582		0	0	04/27/2017	10/25/2035
17309F-AE-8	CMLT1 2006-AR5 13A - CMO/RMBS			4	1.A FM		70.3627	866,097	1,230,903	0	0	35,461	0	0	3.666	8.461		0	0	06/30/2011	07/25/2036
17310U-AC-6	CMLTI 2007-AR1 A3 - RMBS			4	1.A FM	1,959,287			2,797,142	1,256,371	0	301,725	20, 264	0	4.829	21.308		0	0	05/30/2013	01/25/2037
17313F-AA-0	CMLTI 2007-AR8 11A - CMO/RMBS			4	1.A FM		76.3637	86,602	113,407	26,302	0	2,402	0	0			MON	0	0	11/01/2012	08/25/2037
17313M-AA-5 18453F-AA-8	CMALT 2007-A8 A1 - CMO/RMBS			4	1.A FM	2,685,537	73.7957				0	274,720	0	0		12. 167				03/19/2020	10/25/2037
22239E-AK-2	CWHL 2007-HYB1 4A1 - CMO/RMBS			4	1.A FE		. 100.0000	8,770,969	9,855,021	9,854,246				l0	3.007	17.761				08/29/2022	03/25/2037
22239E-AR-2 22541Q-AP-7	CSFB 2003-11 A4 - CMO/RMBS			4	1.A FM		94.3458	50.489	53.515	50.489	n	(10)		0		7.141		245	2,943	04/22/2007	06/25/2033
22541Q-JT-0	CSFB 2003-17 DB1 - CMO/RMBS			4	1.A FM		94.3436	1.423.535	1.509.307	1. 199.812	n		2,900	0		12.371		6.918		05/21/2004	06/25/2033
22541Q-K7-6	CSFB 2003–27 IA3 – CMO/RMBS			4	1.A FM		92.5707		304,721	300,849	0		n	0		5.761		1.397		10/05/2005	11/25/2033
22541Q-R8-7	CSFB 2003-27 CB2 - CMO/RMBS			4	4.C FM		50.6470	157.688	311.347	154 . 105	99.846	24,845	221,960	0	5.282			0	0	12/09/2003	11/25/2033
22541Q-YX-4	CSFB 2003-25 CB1 - CMO/RMBS			4	1.A FM		37.8209	0	0	0	0	0	0	0		16.753		0	0	12/02/2003	10/25/2033
22541S-GL-6	CSFB 2004-3 110 - CMO/RMBS			4	1.A FM		88.4758	786,938	889,439	786,938	0	(10)	64, 152	0	5.250			3,891	46,713	01/31/2006	06/25/2034
22541S-VL-9	CSFB 2004-4 CB1 - CMO/RMBS			4	1.A FM	59,426	14.2629	54,384	381,297	54,294	0	19,653	281,570	0	5.500	6.463	MON	0	0	08/04/2004	09/25/2034
22541S-VM-7	CSFB 2004-4 CB2 - CMO/RMBS			4	1.A FM	5	0.0039	5	124,208	5	0	2,425	29,575	0	5.500	18.621		0	0	08/04/2004	09/25/2034
225458-AQ-1	CSFB 2005-1 115 - CMO/RMBS			4	1.A FM		99.2157	277,691	279,887	278,049	0	917	0	0		6.635		1,283	15,393	01/05/2005	02/25/2035
225458-FX-1	CSFB 2005-2 CB1 - CMO/RMBS			4	1.A FM		2.0944	12,281	586,365	13,753	28,716	17,790	247,059	0	5.250	12.752		0	0	03/29/2005	03/25/2035
225458-KK-3	CSFB 2005-3 314 - CMO/RMBS			4	1.A FM		97.4544	364,437	373,956	371,634	0	305	0	0		5.732		1,714	20,567	07/27/2005	07/25/2035
225458-KZ-0	CSFB 2005-3 328 - CMO/RMBS			4	1.A FM		97.4544	400,132	410,584	400 , 132	0	1,036	4, 188	0		7.028		1,882	22,567	01/23/2006	07/25/2035
225458-X2-9	CSFB 2005-8 1A3 - CMO/RMBS			4	1.A FM		86.3147		1,562,938	1,337,011	0	64,533	12,558	0				2,393	28,716	09/26/2005	09/25/2035
225458-Z4-3	CSFB 2005-8 315 - CMO/RMBS			4	1.A FM		84.7487	543,474	641,277	543,474	0	46,744	34,452	J0	5.500	7.769		0	0	10/26/2005	09/25/2035
225470-E8-2	ARMT 2006-1 3A3 - CMO/RMBS			4	1.A FM	J 362, 264	92.1922	436,500	473,468	302,574	0	134,590	J0	J0	3.492	7.824	MUN	J0	J0	03/19/2020	03/25/2036

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Decei	mber 31 of	Current Ye	ear								
1	2		Coc	les	6	7		Fair Value	10	11	Change	in Book/Adi	justed Carryin	y Value			lı	nterest		Da	ites
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC												-				
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			°		and		Rate					Current	Other-	in							
		С	'		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		_	e		Admini-		Obtain							-		⊏ffo otive		Amount	Amount		
CUSIP		o d		Bond	strative	Actual	Fair	Fair	Par	Adjusted	Valuation	(Amor-	Temporary	Adjusted	Rate	Effective Rate	When	Due and	Received		Contractual Maturity
	Di-ti		g	Char		Cost				Carrying	Increase/	tization)	Impairment	Carrying			Paid			A!I	,
Identification	Description	е	n	Char	Symbol		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of		Accrued	During Year	Acquired	Date
225470-FB-4	CSFB 2005-10 614 - CMO/RMBS			4	1.A FM	672,861			1,599,381	672,861	0	42,091	173,301	0	5.500	4.558		0	0	11/28/2005	11/25/2035
225470-T3-7	TBW 2006-1 1A4 - CMO/RMBS			4	1.A FM	1, 172,559		· ·	482,496	130,486	0	12,074		0	5.500	8.595	-	0	0	04/10/2006	04/25/2036
225470-UK-7	CSMC 2006-1 1A3 - CMO/RMBS			4	1.A FM	1,861,702		1,698,090	1,951,344	1,794,814	0	114,083	0	0	5.500	6 . 130		0	0	01/16/2014	02/25/2036
225470-ZD-8	CSMC 2006-2 6A1 - CMO/RMBS	·		4	1.A FM			674,944	1,189,947	657,682	0	37,247	0	0	5.750	4.340	-	0	0	01/16/2014	03/25/2036
2254W0-MH-5	ARMT 2005-12 3A1 - CMO/RMBS	··· ···		4	1.A FM	2,791,367		3, 118, 377	3,681,471	2,244,072	0	1,946,209	0	0	3.886		MON	0	0	08/09/2013	03/25/2036
232422-AE-5	CWL 2006-7 2A4 - RMBS	ļ	.	4	1.A FM	3,736,322		4,114,983	4,353,647	3,925,096	0	74,626		0	4.889	7.752	-	2,956	94,603	01/03/2017	04/25/2046
23242W-AV-1	CWALT 2006-J4 213 - CMO/RMBS			4	1.A FM		61.5353	520,700	846, 181	376,201	0	36,835		0	6.000	8.011	-	0	0	03/19/2020	07/25/2036
23243N-AH-1	CWL 2006-S4 A5 - RMBS			4	1.A FM		96.8135	421,074	434,933	22,642	0	10		0	6.236	7.600		2,260	27, 126	08/28/2006	07/25/2034
23246K-AC-5	CWALT 2007-1T1 1A3 - CMO/RMBS			4	1.A FM	755,963		534,888	1,377,700	385,093	0	160,532		0	6.000	8.014		0	0	03/19/2020	03/25/2037
23247L-AD-0	CWL 2007-11 2A4 - RMBS			4	1.A FM	9,262,200		9,262,200	10,048,813	9,262,200	0	186,964		0	4.639	6.234		6,474	186,098	06/06/2017	09/25/2035
23332U-FD-1	DSLA 2005-AR5 1AA - CMO/RMBS			4	1.A FM	2,149,252		2,504,803	2,744,329	1,689,338	0	99,806		0	4.999	4.007	MON	0	0	06/06/2016	09/19/2045
24381Y-AA-2	DRMT 223 A1 - CMO/RMBS			4	1.A FE	1,460,263			1,529,036	1,460,316	0	52		0	5.300	5.551		6,753	6,751	11/04/2022	07/25/2067
24381Y-AB-0	DRMT 223 A2 - CMO/RMBS			4	1.C FE	2,034,059		2,060,806	2, 185, 719	2,034,222	0	163	0	0	5.300	5.708		9,654	19,304	10/20/2022	06/25/2067
25150Q-AA-5	DBALT 2006-0A1 A1 - RMBS			4	1.A FM	10,845,170			12,419,127	10,016,280	0	604,087	0	0	4.789	5.945	-	0	0	06/01/2016	02/25/2047
25150R-AE-5	DBALT 2006-AR6 A5 - RMBS			4	1.A FM	6,602,131	83.0875	7,899,377	9,507,297	7,745,674	0	542,838	0	0	4.889	5 . 155	MON	0	0	01/16/2013	02/25/2037
25150W-AA-2	DBALT 2007-0A3 A1 - RMBS			4	1.A FM	1,764,334	80.5479	1,726,578	2,143,541	1,748,199	0	84,768	0	0	4.529	4.832	MON	0	0	11/04/2014	07/25/2047
251510-EH-2	DBALT 2005-3 4A3 - CMO/RMBS			4	1.A FM	4,522,677		4, 101, 419	5,070,136	4,302,044	0	307,057	0	0	5.250	6.318		0	0	04/06/2020	06/25/2035
251510-FV-0	DBALT 2005-4 A4 - CMO/RMBS			4	1.A FM		85.2714	1,025,294	1,202,390	990,796	0	82,869	16,672	0	5.500	7.980	MON	0	0	03/19/2020	09/25/2035
251511-AD-3	DBALT 2006-AB2 A4 - RMBS			4	1.A FM	2,475,180	91.8081	1,676,226	1,825,792	850,503	0	253,962	0	0	6.404	32.310	MON	0	0	05/10/2006	06/25/2036
25151X-AA-9	DBALT 2007-0A4 A1A - RMBS			4	1.A FM	5,043,125		5,301,046	5,946,540	5, 262, 195	0	98,543	0	0	4.769	6.867	MON	3,939	108,837	05/26/2016	08/26/2047
251563-GB-2	DMS1 2004-5 A5B - RMBS			4	1.A FM	2,725	96.0727	2,619	2,726	2,702	0	2	0	0	5.940	5.811	MON	13	118	08/12/2004	07/25/2034
32051G-J8-9	FHASI 2005-AR6 4A1 - CMO/RMBS			4	1.A FM	1, 117, 860	85.7808	91,338	106,478	28,446	0	5, 111	0	0	3.748	11.492	MON	0	0	01/26/2006	02/25/2036
32056C-AC-3	FHASI 2007-4 1A3 - CMO/RMBS			4	1.A FM	8,569,173	41.9833	1,309,571	3,119,264	994,777	0	134,696	0	0	6.000	11.762	MON	0	0	05/30/2007	08/25/2037
33852E-BJ-7	FSMT 2021-2 B1 - CMO/RMBS			4	1.A	1,157,050	75.8741	908 , 128	1, 196, 888	1, 159, 288	0	2,084	0	0	2.785	3. 175	MON	2,778		11/22/2021	04/25/2051
36168W-AA-9	GCAT 22NQM5 A1 - CMO/RMBS			4	1.A	1,380,468	97.8200	1,376,178	1,406,847	1,380,499	0	30	0	0	5.710	5.804	MON	6,694	6,694	11/16/2022	08/25/2067
36185M-EG-3	GMACM 2006-J1 A6 - CMO/RMBS			4	1.A FM	553, 144	81.0665	159,035	196, 178	156,537	0	11,083	0	0	5.750	7.057	MON	0	0	04/18/2006	04/25/2036
36185N-2P-4	GMACM 2004-J2 M1 - CMO/RMBS			4	1.A FM	1,023,489		1,023,489	1,339,519	1,023,489	0	126,453		0	5.500	11.489	MON	0	0	05/07/2004	06/25/2034
362244-AC-9	GSAA 2006-19 A3A - RMBS	.		4	1.A FM	6,623,639		4,970,140	13,018,840	3,503,030	0	169,616	24,469	0	4.869	3.620		0	0	01/29/2015	12/25/2036
362256-AA-7	GSAA 2006-16 A1 - RMBS	.		4	1.A FM	3,596,673		2,281,876	8,291,487	2,015,768	0	159,806	0	0	4.509		MON	0	0	02/05/2013	10/25/2036
36228F-ND-4	GSR 2003-2F B1 - CMO/RMBS	ļ		4	1.F FM		95.1881	353,037	370,883	358,892	0	30,017	0	0	6.000	7.839	-	0	0	04/02/2003	03/25/2032
36228F-PX-8	GSR 2003-3F B1 - CMO/RMBS	ļ		4	1.A FM		95.8788	482,986	503,746	501,222	0	2	0	0	5.959	6.072		2,502	30,083	04/02/2003	04/25/2033
36228F-PY-6	GSR 2003-3F B2 - CMO/RMBS	ļ		4	1.A FM		95.8788	183,658	191,552	189,827	0	21	0	0	5.959	6.201	-	951	11,433	04/02/2003	04/25/2033
362290-AC-2	GSR 2007-AR1 2A1 - CMO/RMBS	ļ	.	4	1.A FM	3,745,653		2,715,521	4,383,751	2,897,245	0	174,440		0	3.466	5.303		0	0	02/26/2013	03/25/2037
3622EB-AA-6	GSAA 2007-4 A1 - RMBS	ļ		4	1.A FM		29.5426	484,065	1,638,530	397,514	0	51,420	. ,	0	4.589	9.744	MON	0	0	02/21/2012	03/25/2037
3622EB-AB-4	GSAA 2007-4 A2 - RMBS			4	1.A FM	212,213	29.6278	258, 192	871,452	211,737	0	27,704	15,647	0	4.789	10.323	MON	0	0	02/21/2012	03/25/2037
3622EB-AC-2	GSAA 2007-4 A3A - RMBS			4	1.A FM		40.9464	10,778,193	26,322,686	10,673,782	0	592,870	0	0	4.989	4.866	MON	0	0	10/25/2016	03/25/2037
3622N6-AA-7	GSR 2007-AR2 1A1 - CMO/RMBS	ļ		4	1.A FM	5,951,379		2,889,183	5,023,602	2,942,514	0	170,272		0	2.994	5.215	MON	0	0	02/14/2013	05/26/2037
3622NE-AA-0	GSR 2007-5F A1 - CMO/RMBS	ļ	.	4	1.A FM	2, 132, 071	82.1864	2,126,926	2,587,929	1,381,640	0	111,243	0	0	4.518	6.749	MON	0	0	11/22/2011	12/25/2037
362334-BS-2	GSAA 2006-3 A3 - RMBS	ļ	.	4	1.A FM	701,699	50.6036	871,112	1,721,441	701,202	0	104, 160	23,863	0	4.989	12.735	MON	0	0	02/23/2012	03/25/2036
362334-ND-2	GSAA 2006-7 F4A - RMBS	.		4	1.A FM	4,594,408	58.5432	1,701,341	2,906,127	1,504,663	0	151,410	0	0	6.720	9.691	MON	0	0	04/13/2006	03/25/2046
362341-7F-0	GSR 2006-1F 2A7 - CMO/RMBS	.	.	4	1.A FM	552,749	41.8303	422,367	1,009,714	21,255	0	1,473	0	0	4.909	1. 113	MON	0	0	06/30/2011	02/25/2036
362341-D8-9	GSAA 2005-15 2A3 - RMBS	.		4	1.A FM		60.3789	1,165,469	1,930,258	743,921	0	98,888	0	0	5.089	11.010	MON	0	0	02/28/2012	01/25/2036
362341-EN-5	GSR 2005-6F 319 - CMO/RMBS	.		4	1.A FM	190 , 103	89.3849	189,666	212, 190	189,200	0	13,084	18,065	0	5.500	5.953	MON	0	0	08/04/2005	07/25/2035
362341-FR-5	GSR 2005-AR4 6A1 - CMO/RMBS	.	.	4	1.A FM	236,940	93.2288	227,452	243,971	239,305	0	2,763	0	0	3.652	5.605	MON	742	8,279	08/13/2013	07/25/2035
362341-WX-3	GSR 2005-AR7 1A1 - CMO/RMBS	L	.	4	1.A FM	1,659,304	54.1087		3,020,302	1,659,304	0	464 . 397	110,952	0	4. 113	6.328	MON	0	2.411	04/06/2020	11/25/2035

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Coc	les	6	7		Fair Value	10	11	Change	in Book/Adj	justed Carryin	g Value			- 1	nterest		Da	tes
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
362341-ZV-4	GSAA 2005-14 2A3 - RMBS	-	- ''	4	1.A FM		85.5085	1,099,253	1,285,548	63,278	(Decirease)	20,557	0	Value	5.089		MON	71001404	During rear	06/30/2011	12/25/2035
36242D-4W-0	GSR 2005-14 2A3 - NNBS			4	1.A FM	1,986,959				1,986,947		107,536			3.171		MON			11/10/2014	05/25/2035
36242D-7R-8	GSR 2005-5F 8A7 - CMO/RMBS			4	1.A FM					1,583,839		(1,233)						7.699	00.440		
36242D-FR-0	GSR 2004-10F 2A2 - CMO/RMBS			4	1.A FM	1,582,300			1,679,740 54.065						5.500	6.821			92,448	08/01/2005	06/25/2035
36242D-ER-U	GSAMP 2006-HE5 A2D - RMBS			4	1.A FM	52,857				14,539,721		589.260			4.869	6 . 492	-			08/16/2016	08/25/2023
36245R-AF-6	GSAA 2007-6 A4 - RMBS	.		4	1.A FM	2,462,435		2,241,611		14,539,721		137.055			4.869		MON	11,044		02/18/2016	05/25/2036
36245H-AF-6	GSMBS 22PJ4 B1 - CMO/RMBS	.		4	1.A FM							137,055			4.989		MON	2.827	113,090	04/28/2022	05/26/203/
36264H-CA-1 38144R-AD-9	GSAA 2007-8 A4 - RMBS	·  ···		4	1.F							16,957			5.589	5.016			113,090	11/03/2016	
40431L-AB-4	GSAA 2007-8 A4 - HMBS	.		4	1.A FM	5,055,319						1.461.791	0		3.812	5.016		0		02/01/2013	08/25/2037
41161P-JX-2	HVMLT 2004-11 1A - CMO/RMBS			4	1.A FM		44.9635	448,068	996,514	397,441		29,306			5.039	6.547				08/13/2013	01/19/2035
41162D-AD-1	HVMLT 2004-11 IA - 6007 RMBS			4	1.A FM	2,726,872		2,920,766	3,091,494	2.736.166		167.647	54,221		4.819	4.268				02/25/2015	12/19/2036
41162N-AC-1	HVMLT 2006-14 A1A - RMBS			4	1.A FM	1,732,151			2,640,675	1,616,150	0	157 .567	0	0	4.639	7.261		0	0	05/20/2011	02/19/2037
43710E-AD-2	INABS 2007-B 2A2 - RMBS			4	1.A FM		53.3688	648.963	1,215,998	702.189	0	25 .839	0	0	4.549	2 128		0	0	10/11/2017	07/25/2037
43739E-AP-2	HMBT 2005-1 A1 - RMBS			4	1.A FM			1,800,747	2,150,179	551.414	0	35.856	0	0	4.889	1. 145		0	0	01/30/2013	03/25/2035
43789K-AA-0	HOF 221 A1 - CMO/RMBS			4	1.A FE	5, 118,556		5,268,682	5,403,114	5,118,901	0	345		0	5.073		MON		45,678	10/19/2022	07/25/2067
45254N-ML-8	IMM 2005-1 1A1 - RMBS			4	1.A FM	1,793,179		1,846,662	2,001,608	1,771,619	0			0	4.909	4.003		0	0	03/03/2014	04/25/2035
45254N-PA-9	IMM 2005-4 1AA - RMRS			4	1.A FM	1, 136, 659			1,245,405	1,165,188	0	17.112		0	4.929		MON	853	27,514	02/27/2014	05/25/2035
45254N-PU-5	IMM 2005–5 A1 - RMBS			4	1.A FM	3,859,333		4,077,014	4,539,722	3.818.425	0	244.581	0	0	5.029	4.717	MON	0	0	11/07/2012	08/25/2035
45254N-QF-7	IMM 2005-5 A4 - RMBS			4	1.A FM	1,907,489		1,900,689	2,110,575	1,918,436	0	20 . 119	48 . 160	0	5. 149	6.514	MON	1.509		10/21/2019	08/25/2035
45254N-QX-8	IMM 2005-7 A1 - RMBS	. L		4	1.A FM	2,524,993		2,407,612		2.421.884	0	115.898	0	0	4.909	3. 128	-	0	0	11/16/2017	11/25/2035
45254N-RG-4	IMM 2005-8 1A - RMBS			4	1.A FM	654,538		884,899	1,004,566	829,202	0	9, 104	0	0	4.909	8.507	MON	685	21,338	02/28/2012	02/25/2036
452550-AB-2	IMM 2007-A M1 - RMBS			4	1.A FM	5,988,022	93.1122	5,927,977	6,366,491	6,029,028	0	38,767	98 , 127	0	5. 189	6.521	MON	4,588	158,048	10/23/2018	05/26/2037
452559-AC-1	IMSA 2007-1 A3 - RMBS			4	1.A FM	7,876,811	76.3082	10,595,370	13,884,960	10,314,699	0	794,241	0	0	4.869	5.748	MON	0	0	03/07/2014	03/25/2037
45256V-AA-5	IMSA 2006-2 A11 - RMBS			4	1.A FM	952,451	81.9578	1,138,630	1,389,288	953,216	0	120, 121	61,050	0	4.749	9.209	MON	0	0	02/09/2012	08/25/2036
452570-AC-8	IMSA 2007-2 1AC - RMBS			4	1.A FM	1,533,048	72.4932	1,839,691	2,537,743	1,337,601	0	148,366	0	0	4.769	8 . 402	MON	0	(38,864)	04/28/2011	05/26/2037
456606-EZ-1	INHEL 2004-B A1 - RMBS			4	1.A FM	6,038,070	94.1347	6, 154, 116	6,537,566	6,166,331	0	132,587	0	0	5. 149	6.005	MON	4,675	159,803	08/19/2013	11/25/2034
45660L-EF-2	INDX 2005-AR4 1A1 - CMO/RMBS	.		4	1.A FM		79.2068	643,394	812,295	416,530	0	16,385	0	0	5.009		MON	0	0	08/09/2013	03/25/2035
45660L-P2-9	INDX 2005-AR27 2A2 - CMO/RMBS	.		4	1.A FM	4,961,061		4,938,600	6,755,139	4,345,903	0	432, 184	0	0	3.530	9.274		0	0	04/26/2011	12/25/2035
45660L-W9-6	INDX 2005-AR31 5A1 - CMO/RMBS	.		4	1.A FM		73.0139	680,251	931,673	373,694	0	15,323		0	4.969	2.080		0	0	02/26/2013	01/25/2036
45660N-S2-2	INDX 2004-AR5 1A1 - CMO/RMBS	.		4	1.A FM		60.0791	496,423	826,282	496,388	0	30,861	47,708	0	5.209	2.270	MON	0	0	07/24/2013	08/25/2034
45660N-WY-7	RAST 2003-A15 1A7 - CMO/RMBS	.		4	1.A FM	1,789,300		1,659,741	1,805,094	1,780,937	0	(600)		0	5.500		MON	8,273	82,733	12/15/2003	02/25/2034
456610-AA-2	INDX 2006-AR15 A1 - RMBS			4	1.A FM		87.2474	695,345	796,981	616,937	0	33,441	0	0	4.629	3.567	-	0	0	02/12/2013	07/25/2036
45661L-AG-3	INDX 2006-AR27 2A2 - RMBS			4	1.A FM	337,977		396,224	488,054	360,298	0	7,688	0	0	4.789	11.270		325	9,227	03/19/2020	10/25/2036
45662D-AA-3	INDX 2006-AR29 A1 - RMBS			4	1.A FM	5,409,676		6,027,001	6,377,318	4,555,044	0	165, 121	0	0	4.729	2.000		0	0	05/30/2013	11/25/2036
45667Q-AA-9	INDX 2006-AR31 A1 - CMO/RMBS			4	1.A FM	2,369,106		2,510,625	3,102,374	2,345,318	0	205,627	0	0	3.459	7.841		0	0	03/19/2020	11/25/2036
45668J-AH-9	INDX 2006-AR33 3A1 - CMO/RMBS			4	1.A FM		90 . 1986	282,270	312,942	232,065	0	11,264	0	0	3.657	5.349		0	0	04/06/2020	01/25/2037
45669B-AA-0	INDX 2007-AR1 1A1 - CMO/RMBS	·		4	1.A FM	3, 193, 421		4,029,065	6,638,444	3,254,055	0	(1,314,355)		0	3.089	13.840		0	3,663	05/18/2011	04/25/2037
45669B-AD-4	INDX 2007-AR1 2A1 - CMO/RMBS	·		4	1.A FM	4,414,352		3,969,798	4,966,022	4, 116, 344	0	(1,735,669)		0	3. 190	4.906		0	0	03/09/2017	04/25/2037
45669F-AC-7	INDX 2007-AR11 2A1 - CMO/RMBS			4	1.A FM			1,187,247	2, 151,846	1, 133, 985	0	292,796		0	2.950		MON	0	0	03/19/2020	06/25/2037
45669J-AC-9	INDX 2007-AR15 2A1 - CMO/RMBS	·		4	1.A FM	7,391,893		6,477,677	8,400,094	6, 183, 334	0	(2,708,806)	00	0	3.259	2.835		0	0	05/21/2013	08/25/2037
45669N-AA-4	INDX 2007-AR19 1A1 - CMO/RMBS	.		4	1.A FM	538,796		500,370	783,546	379,703	0	197,646	0	0	3. 133	7.591		0	0	03/19/2020	09/25/2037
45670C-AC-1 466247-TM-5	INDX 2007-AR7 2A1 - CMO/RMBS	·  ···		4	1.A FM	6,702,538 817,071		3,649,677	4,647,796	3,398,604	0	164,869		0	2.825	6.020		0	0	05/09/2013	06/25/2037
		.		4			95.0262	911,844	959,571	662,803	0			0	4.108			0	0		09/25/2035
466247-TQ-6 466247-WK-5	JPMMT 2005-A6 2A1 - CMO/RMBS	.		4	1.A FM		92.6903	528,251	569,910 480.774	383,388		35,529		0	4.236	7.574		0	0	04/06/2020	10/25/2035
40024/-WK-5	JFMM1 2003-A/ 1A3 - UMU/HMBS	.		4	I.A FM	362,332	90.4154	434,693	480,774	31,/34	0	J 8,551	10		4.098	1 . 429	MUN	10	10	02/22/2012	10/23/2035

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Coc	les	6	7		Fair Value	10	11	Change	e in Book/Adi	justed Carryin	g Value			lı lı	nterest		Da	ntes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			°		and		Rate					Current	Other-	in							
		С	'		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	e		Admini-		Obtain									⊏ffo otivo		Amount	Amount		
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	When	Due and	Received		Contractual
	Di-ti		g							Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate				A	Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
466285-AQ-6	JPALT 2006-A6 2A6 - RMBS			4	1.A FM	2,415,939			2,957,083	2,418,601	0	773, 192	0	0	3.455	5.419		0	0	05/05/2015	11/25/2036
46628B-AE-0	JPMMT 2006-A6 13 - CMO/RMBS			4	1.A FM		75.4163		321,954	174,110	0	92,221	0	0	3.614	7.979		0	0	03/19/2020	10/25/2036
46628K-AK-6	JPMMT 2006-A3 3A4 - CMO/RMBS			4	1.A FM		77 . 1836	409,270	530,255	146,058	0	20,915	0	0	3.349	11.532		0	0	03/19/2020	05/25/2036
46630K-AU-0	JPMAC 2007-HE1 AV4 - RMBS			4	1.A FM			18,326,286	20,254,000	17,957,987	0	629,322	0	0	4.669	6.326		13, 133	382,731	05/10/2017	03/25/2037
46630W-AC-4	JPMMT 2007-S2 1A3 - CMO/RMBS	·		4	1.A FM	14,317,349		12,294,534	23,952,344	3,534,280	0	304,982	0	0	6.000		MON	0	0	04/14/2011	06/25/2037
46632D-AB-6	JPMMT 2007-A6 2A1 - CMO/RMBS			4	1.A FM	3,801,842		4,014,679	5,828,677	3, 187,728	0	387,284	0	0	3.868	11.147		0	0	03/19/2020	12/25/2037
46634A-CD-4	JPMRR 2009-10 6A2 - CMO/RMBS	ļ		4	1.A FM	3,453,459		3,058,099	3,621,987	3,267,805	0	119,069	0	0	3.293	3.275		0	0	02/08/2017	08/26/2036
46647H-AG-9	JPMMT 2016-5 B1 - CMO/RMBS	· <del> </del>		4	1.A	3,085,293		3,042,128	3,162,272	3, 162, 931	0	75,456	0	0	5.017	5.849		13,221	98,642	11/22/2021	12/26/2046
525221-KR-7	LXS 2006-4N A2A - RMBS			4	1.A FM	1,083,022		1,387,261	1,600,033	1,136,381	0	21,532	0	0	4.829	11.618		1,073	31,675	03/25/2020	04/25/2046
525221-KU-0	LXS 2006-4N A3A - RMBS			4	1.A FM	3,409,399		4,251,889	4,892,411	3,572,865	0	65,663	0	0	4.889	10 . 940		3,322	99,319	03/25/2020	04/25/2046
525228-AK-8	LXS 2006-GP3 33A - RMBS			4	1.A FM	769,926		1, 156, 297	1,210,914	289,954	0	55,704	0	0	4.809	12.525		0	0	05/04/2011	06/25/2046
52524L-AD-3	LXS 2007-2N 2A - RMBS			4	1.A FM	2,507,659		3,047,799	3,591,127	2,339,415	0	160,747	0	0	4.749	5. 143		0	0	01/28/2016	02/25/2037
52524Y-AC-7	LXS 2007-12N 1AA - RMBS			4	1.A FM	11,030,489		11,840,722	13,303,560	10,416,696	0	521,025	0	0	4.789	3.271		0	0	05/14/2015	07/25/2047
52524Y-AF-0	LXS 2007-12N 2A1 - RMBS			4	1.A FM	994,861		1,607,935	1,847,236	1,008,211	0	183,720		0	4.749	14.655		0	0	01/06/2014	07/25/2037
542514-RZ-9	LBMLT 2006-WL2 1A - RMBS			4	1.A FM	5,637,526		6,499,035	7,048,370	4,443,682	0	222,608	0	0	4.789	3. 123		0	0	10/06/2016	01/25/2036
542514-UK-8	LBMLT 2006-3 2A3 - RMBS			4	1.A FM	2,064,156	30.3713	2,081,924	6,854,895	2,064,156	0	164,046	178 , 175	0	4.749	5.870		0	0	08/11/2017	04/25/2036
54251W-AA-0	LBMLT 069 1A - RMBS			4	1.A FM	2,032,796			5, 198, 664	2,052,856	0	292,829	172,939	0	4.699	10 . 436		0	0	05/09/2016	10/25/2036
55027Y-AD-0	LUM 2006-6 A1 - RMBS			4	1.A FM	128,213	87.0045	131,411	151,039	129,040	0	6,329	0	0	4.789	4.908	MON	0	0	05/01/2013	10/25/2046
55265K-3E-7	MASTR 2003-11 B1 - CMO/RMBS			4	1.A FM	600,523	90.7833	665,379	732,931	608,030	0	51,519	3,499	0	5.323	8 . 199	MON	0	0	11/26/2003	12/25/2033
55265K-3F-4	MASTR 2003-11 B2 - CMO/RMBS			4	1.A FM		10.6101	26,619	250,888	26	13,934	40,804	38,054	0	5.323	250.000	MON	0	0	11/26/2003	12/25/2033
55283Q-AA-2	MFRA 2021-RPL1 A1 - RMBS			4	1.A		87.5154	549,810	628,243	643,359	0	15, 110	0	0	1. 131	0 . 129	MON	592	7, 107	06/10/2021	07/25/2060
55285K-AA-3	MFRA 221NV3 A1 - RMBS			4	1.A FE		98.4068	266,963	271,285	264,522	0	19	0	0	6.000	6 . 146	MON	3,840	2,713	10/13/2022	10/25/2057
576429-AA-2	MARM 2007-2 A1 - RMBS			4	1.A FM	19,981,924	89.1306	9,333,655	10,471,886	9,203,357	0	302,597	0	0	4.689	1.782		0	0	05/31/2013	03/25/2047
576433-SX-5	MARM 2004-10 3A1 - CMO/RMBS			4	1.A FM		96.4113		476,776	451,063	0	13,304	0	0	3.610	8.048		1,434	13, 171	11/15/2011	10/25/2034
576434-EC-4	MALT 2003-3 B1 - CMO/RMBS			4	1.A FM	917,554		873,282	917, 188	910,643	0	(32)		0	6. 159	6.314	MON	4,707	56,421	04/30/2003	05/25/2033
57643M-CZ-5	MASTR 2004-6 212 - CMO/RMBS			4	1.A FM		95.1332	26,289	27,634	27,321	0	29	0	0	5.500	5.792	MON	122	1,520	12/20/2013	06/26/2034
57643M-KK-9	MASTR 2005-1 2A8 - CMO/RMBS	ļ	.	4	1.A FM	459,659		421,401	480,335	457,469	0	12	17,796	0	5.500		MON	2,202	26,425	07/27/2005	05/25/2035
57643M-LG-7	MASTR 2005-2 2A1 - CMO/RMBS	.	.	4	1.A FM		85.6789	140,893	164,443	132,200	0	2,056	0	0	4.789	10.096		131	3,471	03/19/2020	11/25/2035
59020U-5U-5	MLMI 2006-A1 1A1 - CMO/RMBS	·	.	4	1.A FM	6,855,015		6,878,617	10,238,660	5,072,507	0	363,392	0	0	3.356	5.295		0	0	04/06/2020	03/25/2036
59023C-AB-8	MLMI 2006-A3 2A1 - CMO/RMBS			4	1.A FM	2,033,064		1,465,377	2,771,448	761,639	0	829 , 159	0	0	2.495	5.666		0	0	04/17/2015	05/25/2036
59023C-AD-4	MLMI 2006-A3 3A1 - CMO/RMBS			4	1.A FM	1,684,153		1,513,046	2,098,972	1,204,550	0	81,058	0	0	3.009	5.382		0	0	04/06/2020	05/25/2036
59024N-AA-5	MLMBS 2007-1 1A1 - CMO/RMBS			4	1.A FM			1, 176, 787	1,465,220	1, 155, 430	0	105,883	0	0	3.245	8.511		0	0	11/14/2011	04/25/2037
59166E-AD-7	MST 191 M1 - CMO/RMBS			4	1.A			1,509,890	1,665,000	1,624,654	0	1,072	0	0	3.746	4.046		5, 198	62,458	04/26/2019	04/25/2058
617451-EV-7	MSAC 2006-HE2 A2D - RMBS			4	1.A FM			8,718,097	11,289,661	8,034,003	0	563,477	0	0	4.929	5.035	MON	0	0	06/08/2016	03/25/2036
61748H-FE-6	MSM 2004-10AR 2A2 - CMO/RMBS			4	1.A FM		94.0175		42,938	34,748	0	(1,527)	0	0	4.023		MON	144	1,340	11/19/2013	11/25/2034
61748H-SG-7	MSM 2005-10 3A - CMO/RMBS			4	1.A FM		30.4243	317,798	1,044,554	191, 156	0	196, 166	0	0	4.596	4.506	MON	0	0	07/09/2015	12/25/2035
61748L-AE-2	MSAC 2006-NC4 A2D - RMBS			4	1.A FM	6,962,250		7,385,517	9,339,184	7, 184, 781	0	447,005	0	0	4.869		MON	0	0	11/15/2016	06/25/2036
61749H-AE-0	MSAC 2006-HE3 A2D - RMBS	ļ	.	4	1.A FM	5,829,101		7,995,298	8,831,971	6,232,385	0	92,848	0	0	4.889	12.717		5,997	190 , 135	03/23/2020	04/25/2036
61751T-AC-3	MSM 2007-2AX 2A2 - RMBS	.	.	4	1.A FM	781,462		680,506	1,796,252	359,519	0	94,497	0	0	4.709	10.140		0	0	04/13/2011	12/25/2036
61756V-AE-9	MSM 2007-14AR 2A1 - CMO/RMBS			4	1.A FM	4,923,889		3,947,079	5,916,163	4,298,118	0	(2,398,307)	0	0	3.200	4.931		0	0	10/26/2016	10/25/2037
61915Y-AC-5	MHL 2007-1 2A2 - RMBS			4	1.A FM	4, 195, 267		4,891,183	6,383,141	4, 195, 267	0	465,556	1,388,502	0	4.689	8.009		0	0	07/28/2015	06/25/2047
61915Y-AG-6	MHL 2007-1 2A6 - RMBS	.	.	4	1.A FM			10,112,807	13,203,586	9,953,376	0	474,252	0	0	4.669	2.948		0	0	10/25/2013	06/25/2047
64352V-NK-3	NCHET 2005-B M1 - RMBS	.		4	1.A FM	5,612,305	94.1792	5,612,305	5,959,177	5,612,305	0	91,239	46 , 126	0	5. 109	6.365	MON	4,228	120, 117	12/15/2016	10/25/2035
64352V-NZ-0	NCHET 2005-C M1 - RMBS	.	.	4	1.A FM	14,383,132		15,736,361	17,500,000	15,855,261	0	617,859	22, 285	0	5.034	6.446		12,235	365,416	10/21/2016	12/25/2035
64828M-AP-2	NRZT 2017-3 B1 - CMO/RMBS	. [	.	4	1.A	2,569,212	95.0078	2,421,278	2,548,505		0	(2,419)	0	0	4.500	4.340	MON	9,557	114,775	11/06/2018	04/25/2057

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	g Value			lı lı	nterest		Da	tes
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					NAIC																
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					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
64828X-AB-9	NRZT 2020-RPL1 A2 - CMO/RMBS	-		4	1.A	6, 104, 431		5,039,636	6,000,000	6,072,743	(Decirease)	(9,968)	ntcoognized	Value	3.000	2.804		15.000	180,000	02/05/2020	11/25/2059
64830H-AB-0	NRZT 19RPL2 A2 - CMO/RMBS			4	1.A		86.9879		1,600,000	1,615,234		(9,966)	0		3.500		MON	4,667	56,000	07/31/2019	02/25/2059
64830N-AB-7	NRZT 19RPL3 A2 - CMO/RMBS			4	1.A					38,449,944						2.888					
65535V-HN-1	NAA 2005-AP1 IA1 - CMO/RMBS	·		4	1.A				38,200,000			(110,481) 557.102			3.000	6.081		19, 100	1,146,000	10/02/2019	07/25/2059
65535V-RK-6	NAA 2005-AP1 TAT - GNO/HNBS	·		4	1.A FM				9,099,071			194.980			4.909	8.516			0	02/28/2012	12/25/2035
65537E-AE-4	NAA 2006-AR3 A4A - RMBS			4	1.A FM			2,558,005	9,099,071	1,845,237	^	194,980			4.909	4.750				10/13/2015	12/25/2035
65538D-AA-3	NAA 2006-AR4 A1A - RMBS			4	1.A FM							122, 159			4.729		MON		0	10/13/2015	12/25/2036
65540R-AA-8	NMRR 2014-7R 1A2 - CMO/RMBS			4	1.A FM	5,796,372		5,626,656		6, 179, 154		104,653			4.729	4.559				09/12/2016	10/28/2047
669971-AC-7	NHEL 2007-1 A2B - RMBS			4	1.A FM	3,796,372									4.539	6.100		22,970		09/12/2016	03/25/2037
68384C-AA-4	OPMAC 2006-2 A1A - RMBS			4	1.A FM				2,131,705	484,344		42,432			4.509	5.545		0		06/06/2014	07/25/2036
68384C-AB-2	OPMAC 2006-2 A1B - RMBS			4	1.A FM			1,515,865	3,491,901	839.299		67.071			4.709	5.240				06/06/2014	07/25/2036
68389F-KQ-6	00MLT 2006-1 2A4 - RMBS			4	1.A FM	7,985,948				8.471.922		187 . 175			4.709	5.293		6.016		06/18/2014	01/25/2036
693650-AJ-2	PSMC 2021-1 A9 - CMO/RMBS			4	1.A	5. 181. 468		4.092.668	5.314.710	5, 201, 495	0	151 . 123			2.500	2.780		0,010	134,423	04/09/2021	03/27/2051
	PSMC 2021-1 AX1 - CMO/RMBS			4	1.A FE			856,690	0	1.010.935	0	244.785	0	0	0.338	24.569		0	0	04/09/2021	03/27/2051
693650-BP-7	PSMC 2021-1 B1 - CMO/RMBS			4	1.A			882,505	1, 177, 187	1,179,360	0	36,133	0	0	2.839		MON	0	0	04/09/2021	03/27/2051
693650-BQ-5	PSMC 2021-1 B2 - CMO/RMBS			4	1.A	718,823		532,703		720.433	0	20,758	0	0	2.852	2.906		0	0	04/09/2021	03/27/2051
693650-BS-1	PSMC 2021-1 B4 - CMO/RMBS			4	3.C FE			109,215	242,425	168.344	0		0	0	2.838	4.733		0	0	04/09/2021	03/27/2051
	PSMC 2021-1 B5 - CMO/RMBS			4	4.B FE	119.064		80.789	216.892	121.518	0		0	0	2.852	6.147		0	0	04/09/2021	03/27/2051
693650-BU-6	PSMC 2021-1 B6 - CMO/RMBS			4	5.B GI		21.2761	53,826	252,987	51,331	0	325	37,875	0	2.852		MON	601	2,993	04/09/2021	03/27/2051
693652-AJ-8	PSMC 202 A9 - CMO/RMBS			4	1.A			12,031,269	14 . 245 . 118	14.922.583	0	(9,722)	0	0	3.500	2.943		41.548		06/26/2020	05/25/2050
693652-BC-2	PSMC 202 X1 - CMO/RMBS			4	1.A FE			15,758	0	8.704	0	(8,243)	0	0	0.018	(114.394)		245	5,680	06/26/2020	05/25/2050
693652-BP-3	PSMC 202 B1 - CMO/RMBS			4	1.A	1.359.120	82.4061	1.081.028	1.311.830	1.350.177	0	(2.211)	0	0	3.531	3.095	MON	3.860	46,335	06/26/2020	05/25/2050
693652-BQ-1	PSMC 202 B2 - CMO/RMBS			4	1.A	823,650	81.5312	659,659	809,087	818,918	0	(1,207)	0	0	3.542	3.327	MON	2,388	28,578	06/26/2020	05/25/2050
693652-BR-9	PSMC 202 B3 - CMO/RMBS			4	1.A	760,314	80.9976	626,418	773,378	760, 107	0	567	0	0	3.542	3.739	MON	2,283	27,311	06/26/2020	05/25/2050
693652-BS-7	PSMC 202 B4 - CMO/RMBS			4	1.G FE	306,967	66 . 1264	256,014	387, 159	307, 179	0	606	0	0	3.542	5.359	MON	1, 143	13,675	06/26/2020	05/25/2050
693652-BT-5	PSMC 202 B5 - CMO/RMBS			4	4.B FE	138,719	51.6406	125,487	243,000	140,664	0	1,312	0	0	3.542	7.073	MON	717	8,581	06/26/2020	05/25/2050
693652-BU-2	PSMC 202 B6 - CMO/RMBS			4	5.B GI	179,573	33.0251	163,474	495,000	185,964	0	781	0	0	3.542	10 . 520	MON	1,461	7,280	06/26/2020	05/25/2050
693675-AJ-9	PSMC 2020-3 A9 - CMO/RMBS			4	1.A	13,724,111		10,448,854	12,956,465	13,640,141	0	(36,486)	0	0	3.000	2.447	MON	32,391	388,694	10/27/2020	11/25/2050
693675-BP-4	PSMC 2020-3 B1 - CMO/RMBS			4	1.A	1, 151, 251		869,305	1,090,070	1, 141, 793	0	(4,065)	0	0	3.313	2.651	MON	3,010	36, 142	10/27/2020	11/25/2050
693675-BQ-2	PSMC 2020-3 B2 - CMO/RMBS	.		4	1.A		79.4818	420,072	528,514	531,923	0	(406)	25	0	3.329	3.202		1,466	17,527	10/27/2020	11/25/2050
693675-BR-0	PSMC 2020-3 B3 - CMO/RMBS			4	1.A	618,772		480,502	627,640	618,698	0	167	0	0	3.311	3.445	MON	1,732	20,810	10/27/2020	11/25/2050
693675-BS-8	PSMC 2020-3 B4 - CMO/RMBS	.		4	3.C FE		48.6386	153,620	315,840	229,734	0	1,289	0	0	3.319	5. 164		874	10,472	10/27/2020	11/25/2050
693675-BT-6	PSMC 2020-3 B5 - CMO/RMBS			4	4.B FE	132,351	44.8263	94,437	210,672	134,082	0	951	0	0	3.313		MON	582	6,985	10/27/2020	11/25/2050
693675-BU-3	PSMC 2020-3 B6 - CMO/RMBS	.		4	5.B GI	80,684	39.3342	96,708	245,862	82,342	0	355	0	0	3.319		MON	680	3,392	10/27/2020	11/25/2050
693680-AJ-9	PSMC 182 A9 - CMO/RMBS			4	1.A	9,998,183		9,623,137	10,678,198	10,113,686	0	(159,701)	0	0	3.500		MON	31, 145	373,829	05/18/2018	06/25/2048
693680-AW-0	PSMC 182 AX1 - CMO/RMBS			4	1.A FE	131,407		34,954	0	98,409	0	(58,308)	0	0	0.240	(3.039)		1,391	18,419	05/18/2018	06/25/2048
693680-BF-6	PSMC 182 B1 - CMO/RMBS			4	1.A	3,289,424		2,948,121	3,426,105	3,315,975	0	696	0	0	3.726	4. 178		10,637	127,659	05/18/2018	06/25/2048
693680-BG-4	PSMC 182 B2 - CMO/RMBS	·		4	1.A	1,506,092		1,362,696	1,600,574		0	4,753	0	0	3.726	4.339		4,969	59,639	05/18/2018	06/25/2048
693680-BH-2	PSMC 182 B3 - CMO/RMBS	·		4	1.A		84.2382	939,657	1,115,476	1,040,680	0	5,689	0	0	3.726	4.744		3,463	41,563	05/18/2018	06/25/2048
693680-BJ-8	PSMC 182 B4 - CMO/RMBS	·		4	1.A		76.3306	555,330	727,534	585,274	0	5,201	0	0	3.726	6.177		2,259	27, 103	05/18/2018	06/25/2048
693680-BK-5	PSMC 182 B5 - CMO/RMBS	·		4	1.A	218,233		203,071	378,756	222,391	0	2,262	(14)	0	3.726	7.416		1,176	14,110	05/18/2018	06/25/2048
693680-BL-3	PSMC 182 B6 - CMO/RMBS	·		4	5.B GI		39.3308	127,695	324,669	151,370	0	612	0	0	3.726	9.057		1,008	5,028	05/18/2018	06/25/2048
	PSMC 2020-1 A9 - CMO/RMBS	·		4	1.A	12,999,840		10,298,871	12,517,696	12,919,774	0	(5, 117)	0	0	3.500	3. 103				01/24/2020	01/25/2050
	PSMC 201 B1 - CMO/RMBS	·		4	1.A	1,120,384	82.9443	895,974	1,080,212	1,111,080	ļ0	(1,996)	0	0	3.560	3.110		3,205		01/24/2020	01/25/2050
693684-BR-2	PSMC 201 B2 - CMO/RMBS	.		4	I.A	/03,338	82. 15/3	574, 184			0	(8//)	0	0	3.569	3.505	MUN	2,079	24,906	01/24/2020	01/25/2050

								Showing All Lor	na-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Cod	les	6	7		Fair Value	10	11			iusted Carrvin	n Value			li	nterest		Da	tes
· ·	_	3	4	5	1 ~	'	8	9	10		12	13	14	15	16	17	18	19	20	21	22
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			r		and		Rate					Current	Other-	_ in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0	İ		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	_	Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
693684-BS-0	PSMC 201 B3 - CMO/RMBS			4	1.B		71.4857	408,841	571,921	550,689	0	(570)		0	3.560	3.783	MON	1,697	20,382	01/24/2020	01/25/2050
693684-BT-8	PSMC 201 B4 - CMO/RMBS			4	3.B FE	194,697	50.7043	121,413	239,454	195,214	0	583	(6, 154)	0	3.562	4.670	MON	711	8,534	01/24/2020	01/25/2050
693684-BU-5	PSMC 201 B5 - CMO/RMBS	.		4	4.B FE	89,631	35.5907	48,723	136,899	90,375	0	397	(4,350)	0	3.562	6.003	MON	406	4,879	01/24/2020	01/25/2050
693684-BV-3	PSMC 201 B6 - CMO/RMBS			4	5.B GI		35.0264	47,993	137,020	48,307	0	181	27 , 146	0	3.560		MON	407	2,033	01/24/2020	01/25/2050
69371V-AJ-6	PSMC 2018-1 A9 - CMO/RMBS			4	1.A	11,638,532		10,668,737	12,115,824	11,733,085	0	(39,373)	0	0	3.500	3.927	MON	35,338	424,054	03/08/2018	02/25/2048
69371V-AW-7	PSMC 2018-1 AX1 - CMO/RMBS			4	1.A FE	87,689		46,587	0	65,980	0	(25,654)	0	0	0.213	5.462	MON	1, 125	15, 186	03/08/2018	02/25/2048
69371V-BF-3	PSMC 2018-1 B1 - CMO/RMBS			4	1.A	1,734,416	86.0001		1,791,455	1,744,392	0	1,518	0	0	3.700	4.062	MON	5,524	66,279	03/08/2018	02/25/2048
69371V-BG-1	PSMC 2018-1 B2 - CMO/RMBS			4	1.A		85.3007	988,628	1,158,991	1,114,570	0	3,052	0	0	3.700	4.248	MON	3,574	42,888	03/08/2018	02/25/2048
69371V-BH-9	PSMC 2018-1 B3 - CMO/RMBS			4	1.A		84.3194	858,952	1,018,689	902,045	0	9,255	0	0	3.700	5.511	MON	3, 141	37,696	03/08/2018	02/25/2048
69371V-BJ-5	PSMC 2018-1 B4 - CMO/RMBS			4	1.A	523,809	76.8082	512,543	667,303	539,891	0	870	0	0	3.700	5.992	MON	2,058	24,693	03/08/2018	02/25/2048
69371V-BK-2	PSMC 2018-1 B5 - CMO/RMBS			4	4.B FE		52.1066	102, 162	196,064	117,861	0	1,007	0	0	3.700	7.119	MON	605	7,254	03/08/2018	02/25/2048
69371V-BL-0	PSMC 2018-1 B6 - CMO/RMBS			4	5.B GI	71,840	38.6787	60,736	157,028	72,001	0	287	255	0	3.700	9. 135	MON	484	2,417	03/08/2018	02/25/2048
69372X-AJ-1	PSMC 2019-1 A9 - CMO/RMBS			4	1.A	5,260,268		4,545,881	5,020,197	5,288,988	0	184,830	0	0	4.000	3.039	MON	16,734	200,848	06/11/2019	07/25/2049
69372X-BC-5	PSMC 2019-1 AX1 - CMO/RMBS			4	1.A FE		0.1856	5,667	0	6,750	0	(11,767)	0	0	0 . 178	(150.167)	MON	453	7,355	06/11/2019	07/25/2049
69372X-BP-6	PSMC 2019-1 B1 - CMO/RMBS			4	1.A	1,261,985		1,036,983	1, 193, 557	1.242.802	0	5.602	0	0	4. 190	3.459	MON	4. 168	50,070	06/11/2019	07/25/2049
69372X-BQ-4	PSMC 2019-1 B2 - CMO/RMBS			4	1.A	703,684		591,901	686,295	694.568	0	(2,081)	0	0	4. 190	3.896	MON	2.396	28,796	06/11/2019	07/25/2049
69372X-BR-2	PSMC 2019-1 B3 - CMO/PMBS			4	1.A		84.7822	430.068	507.262	511.565	0	(1.581)	0	0	4. 190	3.916		1 771	21,284	06/11/2019	07/25/2049
69372X-BS-0	PSMC 2019-1 B4 - CMO/RMBS			4	3.B FE			215,002	328.560	264.927	0	1.159	(4,352)	0	4. 190	5.501		1.147	13,783	06/11/2019	07/25/2049
69372X-BT-8	PSMC 2019-1 B5 - CMO/RMBS			4	4.B FE	106,263		99,712	164,280	107,242	0	607	(4,054)	0	4. 190		MON	574	6,892	06/11/2019	07/25/2049
69372X-BU-5	PSMC 2019-1 B6 - CMC/PMBS			4	5.B GI		39.8267	91.631	230.075	107.967	0	172	0	0	4. 190	9.403			4,010	06/11/2019	07/25/2049
69374J-AJ-0	PSMC 2018-3 A9 - CMO/RMBS			4	1.A	1,219,879		1,196,505	1.235.334	1.218.569	0	(3.711)	0	0	3.953	4.422		4.069	48.980	09/10/2018	08/25/2048
69374J-BD-2	PSMC 2018-3 AX1 - CMO/RMBS			4	1.A FE				1,200,004	(5.540)	0	6.299	0	0	0.000	(200.000)		0	17	09/10/2018	08/25/2048
69374J-BQ-3	PSMC 2018-3 B1 - CMO/RMBS			4	1.A	2.071.424		1.921.869	2.072.503	2.057.093	0	(4.509)	0	0	3.953	3.915		6.826		09/10/2018	08/25/2048
69374J-BR-1	PSMC 2018–3 B2 – CMO/PMBS			4	1.A	963.178		904.697	978.013	962.108	0		0	0	3.953	4.047		3.221		09/10/2018	08/25/2048
69374J-BS-9	PSMC 2018-3 B3 - CMO/RMBS			4	1.A	651,968		624,315		659.817	0		0	0	3.953	4.289		2.245		09/10/2018	08/25/2048
69374J-BT-7	PSMC 2018-3 B4 - CMO/RMBS			4	1.A		83.4400	420.444	503.888	429.916	0	2 .450	0	0	3.953	5.339		1.660		09/10/2018	08/25/2048
69374J-BU-4	PSMC 2018-3 B5 - CMO/RMBS			4	1.A		63.5113	102,920	162.050	101.086	0	711	(2,729)	0	3.953		MON		6,426	09/10/2018	08/25/2048
69374J-BV-2	PSMC 2018-3 B6 - CMO/RMBS			4	3.B		44.0670	71.489	162,228	74.695	0	122	3,993	0	3.726	9.061		504	2,638	09/10/2018	08/25/2048
69374K-AJ-7	PSMC 2018-4 A9 - CMO/RMBS			4	1.A	3,293,955		3.154.563	3.405.035	3.250.616	n	(99.695)		n	4.000	4.893				10/09/2018	11/27/2048
69374K-BC-1	PSMC 2018-4 AX1 - CMO/RMBS			4	1.A FE		0.4007		ა, 40ა, 0აა	4.620	n	(15.710)		n	0. 182	(184,111)			5,544	10/09/2018	11/27/2048
69374K-BP-2	PSMC 2018-4 B1 - CMO/RMBS			4	1.A	1,622,852		1,487,112	1,639,641	1,618,922					4.187	4.268		5,721		10/09/2018	11/27/2048
69374K-BQ-0	PSMC 2018-4 B2 - CMO/RMBS			4	1.A	1,199,650		1,467,112	1,039,641	1,616,922		(2,303)			4. 198		MON	4.301	51,598	10/09/2018	11/27/2048
69374K-BR-8	PSMC 2018-4 B3 - CMO/RMBS			4	1.A	971,621		876.727	1,024,724	982.955		3.845			4. 198	4.703		3.585		10/09/2018	11/27/2048
69374K-BS-6	PSMC 2018-4 B4 - CMO/RMBS			4	1 A			315,662	451,036						4. 198		MON	1 578		10/09/2018	11/27/2048
69374K-B5-6	PSMC 2018-4 B5 - CMO/RMBS			4	1.A		62.1384	111,082		117.659		1,470			4. 198		MON		7,500	10/09/2018	
				4	3.B	114,981			178,766	117,659							MON	1.051			11/27/2048
69374K-BU-1	PSMC 2018-4 B6 - CMO/RMBS			4			42.7712		313, 165				0		4.028			, ,	5,420	10/09/2018	11/27/2048
69374X-AJ-9	PSMC 2019-2 A9 - CMO/RMBS	.		4	1.A			10,409,640	12,018,767	12,511,588	0	97,035	0	J0	3.500	2.959			420,721	10/08/2019	10/25/2049
69374X-BC-3	PSMC 2019-2 X1 - CMO/RMBS	-		4				53,340	0		0	(12, 131)		J0	0.201		MON	,==-		10/08/2019	10/25/2049
69374X-BP-4	PSMC 2019–2 B1 – CMO/RMBS	-		4	1.A			951,939	1,131,610	1, 183, 342	0	(1,047)		J0	3.704		MON	3,493	41,918	10/08/2019	10/25/2049
69374X-BQ-2	PSMC 2019-2 B2 - CMO/RMBS	-		4	1.A	602, 180		498,214	595,680	592,230	0	(767)		J0	3.704	3.730		1,839	22,070	10/08/2019	10/25/2049
69374X-BR-0	PSMC 2019–2 B3 – CMO/RMBS	-		4	1.A		75.8932	497 , 197	655, 127	633, 133	0	(231)		0	3.704	3.906		2,022	24,268	10/08/2019	10/25/2049
69374X-BS-8	PSMC 2019-2 B4 - CMO/RMBS	·		4	3.B FE		54.0135	121,322	224,614	179,069	0	480		0	3.704	4.949		693	8,320	10/08/2019	10/25/2049
69374X-BT-6	PSMC 2019-2 B5 - CMO/RMBS	-		4	4.B FE	82,658		64,099	128,444	83, 172	0	399	(3,379)	0	3.704	6.282		396	4,758	10/08/2019	10/25/2049
69374X-BU-3	PSMC 2019-2 B6 - CMO/RMBS	.		4	5.B GI	55,211	42.7318	54,889	128,449	55,301	0	164	1, 186	0	3.704		MON	396	1,981	10/08/2019	10/25/2049
69375B-AJ-6	PSMC 2019-3 A9 - CMO/RMBS	.		4	1.A	10,753,325	83.7658	8,774,499	10,475,035	10,684,300	0	25,285	0	0	3.500	3. 180	MON	30,552	366,585	10/28/2019	11/26/2049

# **SCHEDULE D - PART 1**

								Snowing All Lor	ng-Term BOND:	5 Owned Dece	mber 31 of	Current ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	g Value			l	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
69375B-BC-0	PSMC 2019–3 AX1 – CMO/RMBS	-	-"-	4	1.A FE		0.0356	2,993	Value	676	(Decircuse)	(12,906)		value	0.041	(200.000)		290	2,692	10/28/2019	11/26/2049
69375B-BP-1	PSMC 2019-3 B1 - CMO/RMBS			4	1.A FE	1,031,285		842,712	1,002,434	1,022,170					3.526		MON	2,945	35,382	10/28/2019	11/26/2049
	PSMC 2019-3 B1 - CMO/RMBS			4	1.A		83.2877	564,827	678.164	674.681		(246)				3.531		1.975			
69375B-BQ-9 69375B-BR-7	PSMC 2019–3 B2 – CMO/RMBS			4	1.A		69.4918	348,305	501,217	456.115			(4,912)		3.495	4. 165	-	1,9/5		10/28/2019	11/26/2049
69375B-BS-5	PSMC 2019–3 B3 - CMO/RMBS	·		4	1.A		49.0434					54	(8,219)		3.514	5. 191	-	648		10/28/2019	11/26/2049
69375B-B5-5	PSMC 2019-3 B4 - CMO/RMBS			4	3.B FE		49.0434	45.064	95.424	57.245					3.495	6.479	-			10/28/2019	11/26/2049
69375B-B1-3	PSMC 2019-3 B5 - CMO/RMBS	·		4	4.B FE		41.7924			57,245			(2,624)		3.515		MON			10/28/2019	11/26/2049
69376C-AJ-3	PSMC 2021–2 A9 – CMO/RMBS			4	1.A			9,520,384	12,262,783	12,248,541			0		2.500		MON	400	2,334	06/09/2021	
69376C-BC-7	PSMC 2021-2 AX1 - CMO/RMBS			4	1.A FE		0.9668		12,202,783	535.093		(51.998)			0.208	11.592	-	9 218	119.010	06/09/2021	05/25/2051
69376C-BP-8	PSMC 2021-2 B1 - CMO/RMBS			4	1.A			793,677				(31,998)			2.714		MON	9,210	119,010	06/09/2021	05/25/2051
69376C-BQ-6	PSMC 2021-2 B1 - CMO/RMBS			4	1.A		73.0159	367,057	502.709	505.308		14.350			2.714		MON	0		06/09/2021	05/25/2051
69376C-BR-4	PSMC 2021-2 B3 - CMO/RMBS			4	1.B		70.2530	463,463	659,705	638.459		21.601			2.714	0.119				06/09/2021	05/25/2051
69376C-BS-2	PSMC 2021-2 B4 - CMO/RMBS			4	3.C FE		38.3001	87.908	229.524	153.600		7.729	0	n	2.714		MON			06/09/2021	05/25/2051
69376C-BT-0	PSMC 2021-2 B5 - CMO/RMBS			4	4.B FE		35.6238	70.103	196,788	108.973	0	6.597	0	0	2.714	5.985		0	0	06/09/2021	05/25/2051
69376C-BU-7	PSMC 2021–2 B6 - CMO/RMBS	·   · · · · ·		4	5.B GI		20.2145	46,418	229,625	79,662	0	3,402	0	0	2.714		MON	0	0	06/09/2021	05/25/2051
69376D-AJ-1	PSMC 213 A9 - CMO/RMBS			4	1.A	14,056,824		10,781,375	14,136,831	14,059,917	0	2.497	0	0	2.500	2.550				09/24/2021	08/25/2051
69376D-AM-4	PSMC 213 A12 - CMO/RMBS			4	1.A			9,859,300	15.030.000		0	(8.018)	0	0	2.500		MON	31 313		09/24/2021	08/25/2051
69376D-BC-5	PSMC 213 AX1 - CMO/RMBS			4	1.A FE		0.7690	526.643	0	398.670	0	(37.026)		0	0.171	20.141	MON	9.773	122,629	09/24/2021	08/25/2051
69376D-BP-6	PSMC 213 B1 - CMO/RMBS			4	1.A		-	1,401,908	1,791,650		0			0	2.676		MON	3.996		09/24/2021	08/25/2051
69376D-BQ-4	PSMC 213 B2 - CMO/RMBS	. l	l	4	1.C			574,493	758.048	757.566	0	(137)	0	0	2.676	2.665	MON	1.691	20,237	09/24/2021	08/25/2051
69376D-BR-2	PSMC 213 B3 - CMO/RMBS	.		4	1.G	650,986	68.4595	464, 168	678,018	651,823	0	695	0	0	2.676	3.009	MON	1,512	18,097	09/24/2021	08/25/2051
69376D-BS-0	PSMC 213 B4 - CMO/RMBS	.		4	2.B	190,662	31.5529	90,933	288, 192	192,455	0	1,431	0	0	2.676	4.802	MON	643	7,695	09/24/2021	08/25/2051
69376D-BT-8	PSMC 213 B5 - CMO/RMBS	.		4	3.C	89,721	25.7705	42,404	164,544	90,857	0	910	0	0	2.668	5.917	MON	366	4,393	09/24/2021	08/25/2051
69376D-BU-5	PSMC 213 B6 - CMO/RMBS			4	5.B GI	71,237	19.7121	40,581	205,869	71,237	0	2,832	860	0	2.676	9.048	MON	0	0	09/24/2021	08/25/2051
74923W-AB-4	RALI 2007-QS7 1A2 - CMO/RMBS	.		4	1.A FM	1,563,703	74.4557	1,473,711	1,979,312		0	83,242	0	0	6.000	5.623	MON	0	0	03/10/2017	05/25/2037
74923X-AC-0	RALI 2007-QA3 A3 - RMBS			4	1.A FM	6,828,966	81.0046	7,170,674	8,852,176	5,275,928	0	237,000	0	0	4.769	2.730	MON	0	0	10/28/2013	05/26/2037
74927X-AD-4	RBSGC 2007-B 1A4 - CMO/RMBS			4	1.A FM		30.4675	1,372,346	4,504,292	1,158,682	0	172,421	256, 232	0	4.839	4.541	MON	0	0	04/26/2011	01/26/2037
74928X-AR-2	RBSSP 2009-6 2A2 - CMO/RMBS			4	1.A FM	9,664,448		7,798,548	12,541,553		0	398,481	0	0	2.947	4.391		0	0	01/26/2017	01/28/2036
75114G-AA-7	RALI 2006-Q04 1A1 - RMBS			4	1.A FM	2,553,893		2,873,225	3, 174, 983	2,495,928	0	198,081	0	0	2.969	7.700	-	0	0	03/24/2016	04/25/2046
75114G-AC-3	RALI 2006-Q04 2A1 - RMBS	·		4	1.A FM	998,250		1,005,047	1,129,719	1,011,453	0	10,938	1,054	0	4.769	6.612	-	748	22,005	02/20/2019	04/25/2046
759950-GP-7	RAMC 2005-4 TAGGS A5 - ABS	.		4	1.A FM	11,401,559		10,584,000	12,000,000	9,884,694	0	203,292	0	0	3.050	5.702		30,503	359,837	12/09/2005	02/25/2036
760985-7J-4	RAMP 2004-RS7 AB2 - RMBS	·		4	1.A FM		95.4408	320,807	336, 132	135,581	0	53,499	66,753	0	5.049	23.206	-	0	0	01/19/2012	07/25/2034
760985-TN-1	RFSC 2003-RM1 M1 - CMO/RMBS			4	1.A FM	38,639		31,584	180,643	39,054	0	7,300	98,838	0	5.750	6.266		0	0	04/02/2003	02/25/2033
76110W-A9-7	RASC 2004-KS7 A15 - RMBS			4	1.A FM	5,443,778		6,416,365	6,486,735	5,140,085	0	580,939	0	0	5.403	10.798	-	0	0	07/14/2004	08/25/2034
76110W-TM-8	RASC SERIES 2003-KS7 TRUST - RMBS	.		4	1.A FM	2,307,777		2,307,777	2,345,302	2,307,777	0	(32,013)		0	4.475	6.003	-	8,746	102,028	04/01/2005	09/25/2033
761118-HU-5	RALI 2005-Q02 A1 - CMO/RMBS			4	1.A FM	3,273,161		2,014,878	2,327,569		0	42,516	0	0	3.409		MON	0	0	12/11/2013	09/25/2045
761118-LK-2	RALI 2005-QA11 2A1 - CMO/RMBS	.		4	1.A FM	3,021,788			4,383,850		0	96,908	0	0	4.763	3.394		0	0	12/09/2016	10/25/2035
76111X-VN-0	RFMS1 2005-SA2 6A1 - CMO/RMBS	·		4	1.A FM	1,226,923		1,072,233	1,487,137	1,226,923	0	92,468	58,921	0	3.260	6.347	-	0	0	04/06/2020	06/25/2035
76112B-KM-1	GMACM 2005-AR1 2A - CMO/RMBS			4	1.A FM	1,079,960			1,228,012	1,079,907	0	64,040	51,855	0	2.834		MON			01/13/2016	03/18/2035
81746J-AN-7 81746N-AN-8	SEMT 2017-CH2 A13 - CMO/RMBS	·		4	1.A	3,758,280		3,431,132	3,676,065	3,726,726	0	715	0		3.500	3.362	mort			11/07/2017	12/26/2047
81746N-AN-8 81746X-CB-0	SEMT 163 A13 - CMO/HMBS			4	1.A	3,602,729									3.500	4 . 156				09/25/2018	
81746X-CB-U 81746Y-CB-8	SENT 192 B1 - CMO/RMBS			4	1.A			4, 165, 143				(66,533)			4.260	2.655				05/23/2019	04/25/2047
81747E-AQ-0	SEMT 18CH2 A15 - CMO/RMBS	.		4	1.A			5,810,338				(1,885)			4.260	4.065	-		248,890	05/23/2019	06/25/2049
81748K-EC-2	SEMT 2020-2 B1 - CMO/RMBS		l	4	1.A	9.640.747		7.569.365	9.309.137	9.627.772	n			n	3.635	3. 144	-			12/02/2021	03/25/2050

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			l	nterest		Da	tes
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			ľ		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	:		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
		е	- "	Ullai	-						(Decrease)			value							
81748M-CB-2	SEMT 2020-1 B1 - CMO/RMBS			4	1.A	7,753,039			7,375,317	7,664,437	0	(31,940)		0	3.855	3. 164		23,694	284, 121	01/09/2020	02/25/2050
81748M-CC-0	SEMT 2020-1 B2 - CMO/RMBS			4	1.A	3,146,851	87.7945	2,727,813	3, 107, 044	3, 128, 364	0	(3,767)	0	0	3.855	3.720		9,982	119,693	01/09/2020	02/25/2050
81748W-CD-6	SEMT 2021-4 B1 - CMO/RMBS	·		4	1.A		71.8605	4,487,941			0	(1,146)	0	0	2.668	2.646			166,779	05/06/2021	06/26/2051
81748W-CE-4	SEMT 2021-4 B2 - CMO/RMBS			4	1.B	1,703,167			1,725,958	1,704,626	0	1,112	0	0	2.668	2.810		3,837	46,091	05/06/2021	06/26/2051
83611M-GV-4	SVHE 2005-0PT3 M2 - RMBS	···		4		4,357,288		4,402,563	5, 100, 000	4,369,056	0	216,081	154,274	0	5.214			2 182	0	02/02/2017	11/25/2035
84751P-KW-8	SURF 2006-AB1 A4 - RMBS	·		4	1.A FM	2,542,894		3,006,357	3,149,094	2,857,360	0	40,921	0	0	4.989		MON	2, 182	60,580	10/19/2015	12/25/2036
84751W-AE-4	SURF 2006-BC3 A2D - RMBS	···		4	1.A FM	2,033,006		2,206,479	4,072,631	2,047,685	0	155,877	481,448	0	4.889	4.222		0	0	09/26/2018	06/25/2037
855541-AC-2	STARM 2007-S1 3A1 - CMO/RMBS			4	1.A FM	1,421,672		1,260,349	1,628,175	1,413,014	0	76,235	64, 121	0	3.598	5.051		0	0	03/06/2013	01/25/2037
863579-B6-4	SARM 2005-21 4A1 - CMO/RMBS			4	1.A FM		97.4102	944,859	969,980	849,503	0	756,627	17,675	0	3.972	9.484		0	0	05/08/2014	11/25/2035
863579-G7-7	SARM 2005-22 5A1 - CMO/RMBS			4	1.A FM		65.1662	565,523	867,816	486,132	0	122,297	0	0	4. 172	5.066	MON	0	0	04/06/2020	12/25/2035
863579-L4-8	SARM 2005-23 3A1 - CMO/RMBS			4	1.A FM	3,715,063		3, 154, 248	5, 128, 151	2, 157,080	0	(968, 166)	0	0	3.694	4.000	mort	0	0	11/04/2014	01/25/2036
863579-SQ-2	SARM 2005-12 1A1 - CMO/RMBS			4	1.A FM	4,818,534			5,752,984	4,013,788	0	(1,317,333)	0	0	4.261	5.474	MON	0	0	04/06/2020	06/25/2035
863579-UL-0	SARM 2005-15 1A1 - CMO/RMBS			4	1.A FM	1,125,876	80.1453	, , , , ,	1,793,587	603, 133		236,819			3.652	7 .898		0	0	04/06/2020	07/25/2035
863579-V4-7 863579-VK-1	SARM 2005-17 2A1 - CMO/RMBS			4	1.A FM	6,632,546		5,934,562	· ·	5,071,752		(2,764,469)			3.490	6.274		0			
863579-X6-0	SARM 2006-3 1A1 - CMO/RMBS			4	1.A FM	3,707,222			8,101,477 4,856,088			1.764.688			4. 128	7.529		0		01/07/2015	08/25/2035
863579-Y6-9	SARM 2006-3 4A - CMO/RMBS			4	1.A FM	2,902,952				1,804,487		1,764,688			3.330		MON	0		02/18/2016	04/25/2036
86358E-FJ-0	SAIL 2003-BC12 1A - RMBS			4	1.A FM				842, 181	812,093		12.668			5.089	5.875				02/18/2016	11/25/2033
86358E-ZT-6	SAIL 2005-BC12 IA - HNBS			4	1.A FM	7,796,663		8,592,654	9, 181, 078	8,609,037		155.556			5. 109		MON	6.514	202,018	11/06/2015	01/25/2036
86359P-AC-4	SASC 2006-BC3 A3 - RMBS			4	1.A FM	3,332,239		2,008,033	2,386,093	854.089		123.047			4.709	11.699		0,514	02,010	06/02/2011	10/25/2036
86360N-AP-7	SARM 2006-5 4A1 - CMO/RMBS			4	1.A FM			2,518,236	4,089,707	1,334,620	0	110 .148	0	0	3.595	6.239		0	0	01/26/2016	06/25/2036
86360Q-AA-3	SAMI 2006-AR4 1A1 - RMBS			4	1.A FM		82.3977	14.500.643	17.598.368	13.744.762	0	646.688	0	0	4.829	2.990		0	0	11/15/2017	06/25/2036
86361G-AC-0	SASC 2006-BC2 A3 - RMBS			4	1.A FM			472,599	503,305	367.122	0	61,991	1.849	0	4.539		MON	0	0	07/25/2011	09/25/2036
86361P-AA-4	SARM 2006-9 1A1 - CMO/RMBS			4	1.A FM	1,933,302		1,502,160		1,031,469	0		0	0	3.658	6. 189		0	0	03/12/2014	10/25/2036
86361W-AA-9	SAMI 2006-AR8 A1A - RMBS			4	1.A FM			3.720.486	4.428.899	3.946.681	0	165. 115	0	0	4.789	6.549		2.946	110.609	04/29/2016	10/25/2036
86363G-AA-2	SARM 2007-3 1A1 - RMBS			4	1.A FM	3,848,474		4,551,446	5,477,112	2.847.564	0	423,571	0	0	4.789	10.467	MON	0	0	04/02/2013	04/25/2037
86363N-AY-5	SAMI 2007-AR3 2A1 - CMO/RWBS			4	1.A FM	5,066,321	80.6735		7,015,849	1.952.493	0	247.071	0	0	4.579		MON	0	0	10/16/2013	06/25/2037
86363X-AJ-6	SARM 2007-5 3A1 - CMO/RMBS			4	1.A FM	2,089,043		2,017,167	2,541,804		0	1.578.848	0	0	3.446	4.542	MON	0	0	08/05/2015	06/25/2037
86365B-AA-1	SARM 2008-2 A1 - CMO/RMBS		. [	4	1.A FM	8,376,649		6,688,546	9,070,383	7,063,368	0	210,738	0	0	6.139	1.785		0	0	03/17/2015	06/25/2038
885220-DQ-3	TMST 2003-3 A3 - CMO/RMBS			4	1.A FM		92.4398	362,464	392, 108	388,851	0	9,617	9,242	0	2.631	-	MON	860	10,260	12/20/2013	06/25/2043
88522E-AC-7	TMST 2007-1 A2B - CMO/RMBS			4	1.A FM	2,317,461		2.040.390	2.802.928	2.242.298	0	114,612	0	0	6.716	4.252	MON	0	0	08/13/2015	03/25/2037
88522R-AA-2	TMST 2006-5 A1 - CMO/RMBS		.	4	1.A FM	1, 168, 234	89.5139		1,326,557		0		0	0	4.507	6.771	MON	0	29, 110	07/28/2011	08/25/2036
88522U-AG-2	TMST 2008-1 4A1 - CMO/RMBS			4	1.A FM	2,446,709	95.8243	3,349,801	3,495,774	2,480,816	0	(384,907)	0	0	3.718	10 . 483	MON	0	0	03/19/2020	04/25/2038
89171U-AJ-8	TPMT 2015-4 B1 - RMBS		.	4	1.A			32,665,030	33,888,000	34,520,504	0	(220,455)	0	0	6.069	3.264		171,398		05/22/2019	04/26/2055
89175T-AB-4	TPMT 2018-4 A2 - RMBS			4	1.A		80.6834	23,799,980	29,498,000	29,620,152	0	(35,508)	0	0	3.000	2.878	MON	73,745		12/02/2021	06/25/2058
89176E-AC-4	TPMT 2018-1 M1 - RMBS			4	1.A	6,600,002	91.7598	5,914,641	6,445,786	6,537,305	0	(27,596)	0	0	3.500	3.050	MON	18,800	225,603	12/02/2021	01/25/2058
89176L-AC-8	TPMT 2018-6 A2 - RMBS			4	1.A		87.7656		19,255,000	18,977,286	0	48 ,532	0	0	3.750	4.071	MON	60, 172	722,063	05/03/2019	03/25/2058
89176V-AB-8	TPMT 2018-5 A2 - RMBS	ļ	.	4	1.A			30,135,332	35,957,000	34,579,801	0	272,886	0	0	3.250	4. 155	MON	97,384		05/03/2019	07/25/2058
89177L-AD-5	TPMT 2019-3 A2 - RMBS	ļ	.	4	1.A	29,847,525	89.6482	26,894,472	30,000,000	29,811,921	0	11,631	0	0	4.000	4.086	MON	100,000	1,199,584	04/12/2019	02/25/2059
89178B-AB-0	TPMT 2019-4 A2 - CMO/RMBS		.	4	1.A	14,310,190	85.7045	11,998,633	14,000,000	14,215,461	0	(36,549)	0	0	3.250	2.940	MON	37,917	455,000	12/02/2021	10/27/2059
924923-AA-3	VERUS 221NV2 A1 - CMO/RMBS	.	.	4	1.A FE	7,721,441		7,740,697	7,800,739	7,721,511	0	70	0	0	6.790	6.863	MON	8,828	88,278	11/03/2022	10/25/2067
92539J-AA-3	VERUS 221NV1 A1 - CMO/RMBS	.	.	4	1.A FE	3,626,388		3,671,965	3,800,899	3,629,870	0	3,482	0	0	5.041	6.452		15,967	31,934	10/20/2022	08/25/2067
92838C-AB-4	VISIO 221 A2 - CMO/RMBS	.	.	4	1.C FE	326,036	99.0349	328,221	331,420	326,489	0	453	0	0	5.850	6.451	MON	1,616	8,075	07/14/2022	08/25/2057
92838C-AC-2	VISIO 221 A3 - CMO/RMBS	.	.	4	1.F FE		98.3582	473,286	481, 187	470,498	0	12,282		0	5.850	6.002	MON	0	0	07/14/2022	08/25/2057
929227-08-7	WAMU 2002-S8 1B1 - CMO/RMBS	ļ	.	4	1.A FM	711,730	93.7122	699, 139	746,049	711,726	0	46, 116	22,668	0	5.743	6.436	MON	0	0	01/03/2003	01/25/2033

# **SCHEDULE D - PART 1**

							Showing All Lor	ig-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Codes	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			Ir	nterest		Da	ites
		3	4 5			8	9			12	13	14	15	16	17	18	19	20	21	22
				NAIC																
				Desig-																
				nation,																
				NAIC									Total							
				Desig-									Foreign							
			F	nation								Current	Exchange							
			0	Modifier								Year's	Change							
			r	and		Rate					Current	Other-	in							
		С	e	SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i	Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g Bon		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n Cha		Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
92922F-5W-4	WAMU 2005-AR15 1B2 - CMO/RMBS	-	II CIIa	1.A FM	1,275,272	85.7582	1.138.709	1.327.813	1,275,272	(Decrease)	50.702	12.225		5.209	2.291	MON	Accided	During real	09/27/2018	11/25/2045
			4	1.A FM					464.545			12,223	0			MON	0.000	U		
92922F-EX-2	WAMU 2003-S9 A10 - CMO/RMBS		4	1.A FM		92.6568	,	479,517	** *	0	241	0		5.250	6.003		2,098	25, 135	09/10/2003	10/25/2033
	WAMU 2004-RS1 A4 - CMO/RMBS	···	4	1.A FM		93.1272	1,258,688	1,351,579	1,383,366	0	23,245	0		5.500		MON	6, 195	47,701	02/10/2004	11/25/2033
92922F-QF-8	WAMU 2004-S2 1A5 - CMO/RMBS	··· ···	4	1.A FM	5, 100			5,569	5,100			304		5.000	8.244	MON	23	278	09/16/2004	06/25/2034
***************************************			4	1.A FM		78.6419	,	1,071,158	. ,	0	,	0	0		2.411		0	0	05/01/2013	12/25/2036
	WAMU 2007-HY1 2A3 - CMO/RMBS		4					2,000,544	1,877,446	0	93,683	19,954	0	3.093	4.296	MON	0	0	10/23/2017	02/25/2037
	WAMU 2007-0A6 1A - CMO/RMBS		4	1.A FM	8,250,843		5,538,821	7,027,640	5,831,204	0	227,863	0	0	2.859	2.895	MON	0	0	04/02/2015	07/25/2047
92927X-AA-2	WAMU 2007-HY6 1A1 - CMO/RMBS		4	1.A FM		75.9551	370,226	487,428	325,795	0	29,275	0	0	3.227	7.869	MON	0	0	03/19/2020	06/25/2037
92990G-AA-1	WAMU 2007-HY5 1A1 - CMO/RMBS		4	1.A FM		76.5883		2,308,424	1,612,069	0	153,774	0	0	2.980	9.331	MON	0	0	07/25/2007	05/25/2037
933634-AG-2	WAMU 2007-HY3 3A3 - CMO/RMBS		4	1.A FM			1,222,859	1,563,434	1,376,251	0	55,930	0	0	3.292	3.467	MON	0	0	05/18/2018	03/25/2037
	WAMU 2007-HY4 1A1 - CMO/RMBS		4	1.A FM		78.2148	356,752	456,119	283,555	0	23,729	0	0	2.766	7.923	MON	0	0	03/19/2020	04/25/2037
933638-AA-6	WAMU 2006-AR19 1A - CMO/RMBS		4	1.A FM	5,879,178	85.0868	3,308,762	3,888,690	2,927,424	0	93,025	0	0	2.789	1.656	MON	0	0	06/17/2014	01/25/2047
93363E-AA-3	WAMU 2006-AR10 1A1 - CMO/RMBS		4	1.A FM	329,395		372,055	455,617	280,803	0	26, 162	0	0	3.738	7.831	MON	0	0	03/19/2020	09/25/2036
93363N-AF-2	WAMU 2006-AR12 2A1 - CMO/RMBS		4	1.A FM	1,296,955		1,270,470	1,585,443	1,112,772	0	74,636	0	0	3.316	6.106	MON	0	0	04/06/2020	10/25/2036
	WAMU 2006-AR13 1A - CMO/RMBS		4	1.A FM	14,620,111	88.9896	9,902,635	11, 127, 861	9,085,735	0	399, 147	0	0	2.929	2.865	MON	0	0	01/08/2014	10/25/2046
	WAMU 2007-0A3 1A - CMO/RMBS		4	1.A FM	9,584,943	76.6885	8,502,123	11,086,561	9,761,450	0	386,976	0	0	2.809	2.438	MON	0	0	03/24/2017	04/25/2047
93364A-AB-8	WAMU 2007-0A3 2A - CMO/RMBS		4	1.A FM	1,588,453	92.2408	1,610,449	1,745,917	1,459,053	0	50, 115	0	0	2.819	2. 184	MON	0	0	04/07/2014	04/25/2047
93364C-AA-6	WAMU 2007-0A4 1A - CMO/RMBS		4	1.A FM	8,472,813		7,281,096	9,118,969	8,164,466	0	262,870	64,200	0	2.819	1.739	MON	0	0	09/18/2018	05/25/2047
	WAMU 2007-HY7 2A1 - CMO/RMBS		4	1.A FM	8,085,152		8,242,267	9,467,105	7,660,516	0	367,582	0	0	3.368	4.442	MON	0	0	05/01/2013	07/25/2037
93934F-DF-6	WMALT 2005-8 3C1 - CMO/RMBS		4	1.A FM	223,380		209,505	334, 118	179,935	0	17,306	0	0	6.000	8.001	MON	0	0	03/19/2020	10/25/2035
93934N-AS-4	WMALT 2006-5 2C3 - CMO/RMBS		4	1.A FM	644,979	65.1187	575,517	883,797	568,926	0	38,066	0	0	6.000	6.320	MON	0	0	04/06/2020	07/25/2036
93934N-AW-5	WMALT 2006-5 2C7 - CMO/RMBS		4	1.A FM	2,390,126	65.1187	2, 132, 716	3,275,123	2, 108, 293	0	157,777	0	0	6.000	6.320	MON	0	0	04/06/2020	07/25/2036
939355-AA-1	WMALT 2007-0A3 1A - CMO/RMBS		4	1.A FM	8,879,551	83.8334	9,865,002	11,767,393	8,664,786	0	(2,574,978)	0	0	2.789	4.385	MON	0	0	03/17/2016	02/25/2047
939355-AB-9	WMALT 2007-0A3 2A - CMO/RMBS		4	1.A FM	5,068,102		5,064,406	6, 136, 438	4,724,492	0	191,360	0	0	2.799	2.665	MON	0	0	12/11/2013	02/25/2047
93935Q-AA-5	WMALT 2007-0A2 1A - CMO/RMBS		4	1.A FM	4,279,685	78.2369	4,420,674	5,650,372	3,986,766	0	208,853	0	0	2.739	3.817	MON	0	0	04/11/2016	01/25/2047
93935Q-AB-3	WMALT 2007-0A2 2A - CMO/RMBS		4	1.A FM	9, 157, 484	74.2821	6,730,034	9,060,103	7,180,096	0	(3,069,657)	0	0	2.749	3.367	MON	0	0	08/14/2015	01/25/2047
93936A-AA-9	WMALT 2007-HY1 A1 - RMBS		4	1.A FM	237,360		246,745	546,353	122,741	0	11,999	0	0	4.569	6.794	MON	0	0	03/19/2020	02/25/2037
93936R-AA-2	WMALT 2007-0A5 A1A - CMO/RMBS		4	1.A FM	5,740,613		5,353,605	6,565,702	5,365,128	0	221,431	0	0	2.889	2.734	MON	0	0	06/19/2014	05/25/2047
	WFMBS 2005-AR14 A5 - CMO/RMBS	ļ	4	1.A FM	2,522,590	95.5933	2,505,404	2,620,899	2,547,674	0	144, 114	0	0	4.076	5.264	MON	0	0	08/02/2005	08/25/2035
949831-BH-3	WFMBS 2019-3 B1 - CMO/RMBS	ļ	4	1.A	10,350,455	85.6891	8,739,402	10,198,960	10,252,539	0	(96,382)	0	0	3.731	3.001	MON	31,708	381,512	12/02/2021	07/26/2049
94983J-AA-0	WFMBS 2006-AR1 1A1 - CMO/RMBS		4	2.C FM	1,351,661	88.6284	1,217,647	1,373,879	1,351,661	0	61,381	117,573	0	3.035	1.259	MON	0	0	06/09/2014	03/25/2036
94983J-AC-6	WFMBS 2006-AR1 2A1 - CMO/RMBS		4	1.A FM	1,511,162	94.7498	322,029	339,873	0	0	9,619	0	0	2.823	94.760	MON	0	0	02/07/2006	03/25/2036
94983R-AD-6	WFMBS 2006-AR5 2A1 - CMO/RMBS		4	1.A FM	2,809,408	94.6142	3,321,631	3,510,712		0	109,466	0	0	2.755	7.418	MON	0	0	03/07/2013	04/25/2036
94984M-AB-0	WFMBS 2006-AR14 1A2 - CMO/RMBS		4	1.A FM	906, 193	90.0392	1,022,915		810, 147	0	81,542	0	0	4.480	9.389	MON	0	0	04/05/2011	10/25/2036
94984N-AA-0	WFMBS 2006-AR16 A1 - CMO/RMBS		4	1.A FM		90.8573	447,872	492,941	429,806	0	37,496	229 , 197	0	4.240	5.931	MON	0	0	04/06/2020	10/25/2036
94986D-AA-0	WFMBS 2007-AR5 A1 - CMO/RMBS		4	1.A FM	5,547,003	78.6074	671,297	853,986	698 , 128	0	86,023	1,987	0	4.414	11.984	MON	0	0	09/19/2007	10/25/2037
	WFMBS 2007-AR7 A1 - CMO/RMBS		4	1.A FM	7,285,385	89.5015	7,207,292	8,052,704	7,451,382	0	453, 186	0	0	4.332	5.869	MON	0	0	09/27/2016	12/28/2037
95002J-BH-8	WFMBS 2019-2 B1 - CMO/RMBS		4	1.A	9,360,491	92.6388	8,261,538	8,918,014	8,947,547	0	(255,322)	0	0	4. 154	1.544	MON	30,875	350,911	05/15/2019	04/26/2049
	GHM 2007-2 CB - CMO/RMBS		B 4	1.B FE	1,282,498	83.7332	1,523,819	1,819,850	1,507,592	0	61,533	0	(94,600)	2.592	6.099	MJSD	1,784	8,925	05/20/2016	06/18/2039
1029999999.	Subtotal - Bonds - Industrial and Miscella	neou	s (Unaffiliat	ed) -																
	Mortgage-Backed Securities		,	•	1,757,582,939	XXX	1,598,699,542	2,040,912,858	1,541,645,430	122,047	51,451,977	16,051,801	(511, 180)	XXX	XXX	XXX	2,069,543	25,510,953	XXX	XXX
00110X-AD-6	AFN 211 A4 - CMBS		4	1.F FE	5,707,140	84.8200	4,842,742	5,709,435		0	219,990	0	0	3.600	3.602	MON	0	0	05/26/2021	05/20/2051
	A10 PERM ASSET FING 2017-II LLC - CMBS		4	1.A FE		96.3540	42,630,941	44,244,085	44,114,256		(129,828)	0		3.747	3.836	MON	73,677	2,297,173	11/26/2018	06/15/2051
	A10 PERMANENT ASSET FINANCING 2017-II LL	L	4	1.F FE	4,050,000	88.3638	3,578,734	4,050,000	4,050,000		0	0		5.290	5.338	N/A	9,522	214,245	11/26/2018	06/15/2051
	AREIT 22CRE7 A - CMBS	I	4	1.A FE	6,217,321		6.246.749	6.305.000	6.230.626	n	13.305	n	n	6.116			16.068		11/01/2022	06/17/2039
302114 AA-0	MILTI LEGILI A UMDU	p	+	p. 1.A I L						J	10,000	U	JU		7.001	mVII	10,000		1 1/ 0 1/ 2022	5002 /11 /2003

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			l	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC														-		
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			ľ		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	1		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n y	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
00217V-AC-4		-	- ''	Ullai			. 100.2763				(Decrease)		recognized	value		8.784		8.640			
	AREIT 22CRE7 AS - CMBS			4	1.A FE	3,505,028		3,597,914	3,588,000	3,510,540		5,512	0		6.668		MON	5.856	20,603	11/21/2022	06/17/2039
00217V-AE-0				4	1.D FE	2,225,321	. 100.0141	2,278,321	2,278,000	2,227,632		2,311	0		7.118					12/07/2022	06/17/2039
00217V-AG-5	AREIT 22CRE7 C - CMBS			4	1.G FE	211,205		210,923	212,000	211,941	0	736	0	0	7.717	8.175	-	591	6, 149	08/08/2022	06/17/2039
03882L-AU-4	AMMST 2022-MF4 D - CMBS			4	1.A				2,602,000	2,083,957	0	11,620	0	0	2.000	0.635	-	0	0	02/08/2022	02/18/2055
04682A-AA-2	A10 151 A - CMBS			4	1.A FE			75,567,151	78,082,097	78,035,290	0	(46,858)	0	0	3.490	3.539	-	121,110	2,841,058	05/04/2017	09/15/2049
05492J-AX-0	BBCMS 2019-C5 AS - CMBS			4	1.A	9,707,383		7,647,788	9,000,000	9,513,742	0	(68, 170)	0	0	3.366		MON	25,245		02/21/2020	11/18/2052
05493J-AA-9	BDS 21FL8 A - CMBS		. C	4	1.A FE		96.9277	535, 113	552,074	533,895	0	2,523	0	0	5.259		MON	1, 123	4,361	10/28/2022	01/18/2036
05493M-AF-1	BBCMS 2021-C11 A5 - CMBS			4	1.A	8,096,576		6,443,231	8,000,000	8,086,130	0	(9,680)	0	0	2.322	2. 184	-		185,760	12/02/2021	09/15/2054
054967-AG-9	BAMLL 2018-DSNY B - CMBS			4			96.5542	902,782	935,000	901,627	0	.,	0	0	5.468	7.951	-		3,916	12/06/2022	09/15/2034
05523G-AA-9	BAMLL 2016-ISQR A - CMBS			4	1.A	22,239,549		18,357,211	21,700,000	21,942,294	0	(38, 112)	0	0	2.848	2.494	-	51,501	618,016	07/27/2016	08/16/2034
05523G-AG-6	BAMLL 2016-ISQR B - CMBS			4	1.B			5,891,763	7, 186, 668	7,274,342	0	(25,422)	0	0	3. 182	2.810		19,057	228,680	07/27/2016	08/16/2034
05523G-AJ-0	BAMLL 2016-ISQR C - CMBS			4	2.A	7,926,310		6, 113, 156	7,706,668	7,844,798	0	(34,457)	0	0	3.606	3.116	MON	23, 160	281,786	11/22/2021	08/16/2034
05523G-AL-5 05525M-AA-4	BAMLL 2016-ISUR D - CMBS			4	3.A			5,602,556	7,504,000 28.926.103	7,445,121	0		0	0	3.606 4.185	3.884			274,375	07/27/2016	08/16/2034
	BBSG 2016-MRP X - CMBS			4	1.A			22,819,449	28,926,103			(109,018)	0			24.915	-			02/09/2018	08/16/2046
055287-AL-0 05538U-AA-1	BBUBS 2012-SHOW A - CMBS			4	2.0 FE	2,532,812		825,750	22,000,000	22, 115,520		(133,641)			0.558	3. 136			318,565	11/01/2012	06/06/2036
05549G-AA-9	BHMS 2018-ATLS A - CMBS			4	1.A FM			482,912	500,000	479.664		(58, 135)			5.568	7.623	-	1 315	4,144	10/31/2022	11/07/2036
	BHMS 2018-ATLS C - CMBS			4	1.A			686,934		695,941		5.863			6.218	7.761		2.143		08/11/2022	07/16/2035
055983-AA-8	BSPRT 2022-FL8 A - CMBS			4	1.A FE		96.6493	10,148,172	10,500,000	10,040,800		24 . 159			5.307	7.785	-		77,578	11/09/2022	02/17/2037
055984-AJ-7	BSPRT 2022-FL9 C - CMBS		· · · · · · · ·	4	1.A FE	245,908		246.059	248.000	247.574					8.252	8.540			7,723	07/11/2022	05/16/2039
05604F-AJ-4	BWAY 2013-1515 B - CMBS			4	1.A	14,454,000		13,428,378	14,400,000	14,401,885		(6,205)			3.473	3.450	-	41.675	500,098	04/08/2013	03/10/2033
	BX 2022-PSB A - CMBS			4	1.A	15.807.122		15.783.574	15,817,008		0	16.875	0	0	6.787	6.795	-			09/28/2022	08/15/2039
056083-AJ-7	BXP 2017-GM C - CMBS			4	1.A	15,024,365		12,214,557	15,000,000	15,004,520	0	(3,011)	0	0	3.425	3.464				06/21/2017	06/15/2039
05608U-AJ-7	BX 22GPA B - CMBS			4	1.A	2,988,750		2,970,356	3,000,000	2.994.055	0	5.305	0	0	6.458	7.077		9 149		09/13/2022	08/15/2039
05608U-AL-2	BX 22GPA C - CMBS		1	4	1.A	1.992.500		1.973.327	2.000.000	2.001.513	0	37.603	0	0	7.007	7.632		0	0	09/13/2022	08/15/2039
	BX 2021-SOAR E - CMBS			4	1.A			268,437	285,835	277,330	0	10,074	0	0	6.118	13.446			6,445	07/11/2022	06/15/2038
	BX 21PAC D - CMBS			4	1.A	10,723,089	92.7978	9,975,766	10,750,000	10.948.362	0	225.015	0	0	5. 173	-	MON		305,882	10/18/2021	11/15/2038
05609Q-AC-0	BX 2021-ACNT B - CMBS			4	1.A			3.827.470	4.000.000	3.811.771	0	9.771	0	0	5.568	7.395	MON			10/28/2022	11/15/2038
05610J-AE-9	BX 22MVRK C - CMBS			4	1.A	7,080,522			7,365,000	7, 169, 444	0	270,784	0	0	6.568	7.294		0	0	06/30/2022	03/15/2039
05610J-AW-9	BX 22MVRK D - CMBS			4	1.A	7,205,564		7,077,553	7,512,000	7,302,683	0	305,484	0	0	7 . 167	9.723	MON	0	0	06/30/2022	03/15/2039
05610M-AC-6	BX 2022-CSMO B - CMBS			4	1.A			12.228.076	12.330.000		0	66 . 928	0	0	7.443	7.004	MON	43.339	359.347	05/27/2022	06/15/2039
05610M-AD-4	BX 2022-CSMO C - CMBS			4	1.A			20,739,079	20,971,000	20 , 186 , 142	0	11,250	0	0	8.224	0.100	MON	0	0	05/27/2022	06/15/2039
05610M-AE-2	BX 2022-CSMO D - CMBS			4	1.A	11,443,322	98.5253	11,331,398	11,501,000	11,044,343	0	6, 164	0	0	8.673	0.100	MON	0	0	05/27/2022	06/15/2039
06054A-BB-4	BACM 2015-UBS7 AS - CMBS			4	1.A	5, 149, 634		4,613,420	5,000,000	5,041,675	0	(15,757)	0	0	3.989	3.656	MON	16,621	199,450	09/14/2015	09/17/2048
06054M-AJ-2	BACM 2016-UBS10 B - CMBS			4	1.A	4,565,027	90.1569	3,786,590	4,200,000	4,346,010	0	(41, 101)	0	0	3.790	2.700	MON	13,265	159, 180	09/26/2016	07/16/2049
06540B-BG-3	BANK 2019-BNK21 AS - CMBS			4	1.A	3,089,898	85.2299	2,556,898	3,000,000	3,062,756	0	(8,767)	0	0	3.093	2.751	MON	7,733	92,790	09/27/2019	10/18/2052
06540W-BD-4	BANK 2019-BNK19 A3 - CMBS			4	1.A	5, 149, 830	88.1798	4,408,990	5,000,000	5, 101, 117	0	(14,826)	0	0	3. 183	2.837	MON	13,263	159, 150	07/23/2019	08/17/2061
06540Y-AC-3	BANK 2020-BNK28 A3 - CMBS	.		4	1.A	2,019,908	78.6694	1,573,388	2,000,000	2,014,953	0	(2, 193)	0	0	1.584	1.466	MON	2,640	31,680	09/21/2020	03/15/2063
	BANK 2017-BNK7 AS - CMBS			4	1.A	20,599,320		18,289,220	20,000,000	20,296,598	0	(59,770)	0	0	3.748	-	MON	62,467	749,600	09/20/2017	09/17/2060
06650A-AD-9	BANK 2017-BNK8 A3 - CMBS			4	1.A	6,901,477		6,225,452	6,833,333	6,875,628	0	7,742	0	0	3.229		MON	18,387	239,407	10/27/2017	11/18/2050
07335C-AF-1	BBCMS 2019-C4 A5 - CMBS	.	.	4	1.A	32,697,034		27,615,318	31,600,000	32,401,070	0	(117, 184)	0	0	2.919	2.489	-	76,867	922,404	12/02/2021	08/16/2052
07335C-AG-9	BBCMS 2019-C4 AS - CMBS	.		4	1.A	17,270,779		14,302,296	16,700,000	17,120,507	0	(60, 198)	0	0	3.171	2.749		44, 130	529,557	12/02/2021	08/16/2052
08161C-AJ-0	BMARK 2018-B2 AS - CMBS			4	1.A	30,899,940		27,404,612	30,000,000	30,482,447	0	(92,067)	0	0	4.083	3.732	-	102,088		02/09/2018	02/17/2051
08162D-AE-8	BMARK 2019-B13 A4 - CMBS			4	1.A	2,653,465		2, 187, 055	2,500,000	2,633,248	0	(18,728)	0	0	2.952	2.088	-	6, 150	73,800	12/02/2021	08/17/2057
08162D-AG-3	BMARK 2019-B13 AM - CMBS	l	.	4	1.A	10,299,271	84.0828		10,000,000	10,208,779	0	(29.051)	0	0	3. 183	2.841	MON	26.525	318,300	09/20/2019	08/17/2057

# **SCHEDULE D - PART 1**

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	<u>Current</u> Ye	ar							
1	2		Code	es	6	7	F	air Value	10	11	Change	in Book/Adj	usted Carryin	g Value			Interest		Da	ites
1		3	4	5			8	9	]		12	13	14	15	16	17 18	19	20	21	22
					NAIC															
					Desig-															
					nation,															
					NAIC									Total						
					Desig-									Foreign						
			F		nation								Current	Exchange						
			0		Modifier								Year's	Change						
			r		and		Rate					Current	Other-	in						
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/			Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate When		Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Paid	Accrued	During Year	Acquired	Date
08162F-AG-8	BMARK 2019-B12 AS - CMBS	.		4	1.A	10,043,439	85.7934	8,210,428	9,570,000	9,948,251	0	(53,999)	0	0	3.419	2.750 MON	27,265		12/02/2021	08/16/2052
08162F-AK-9	BMARK 2019-B12 XA - CMBS	.		4	1.A FE	772,727	4 . 1398	411,844	0	451,919	0	(109,484)	0	0	1.032	4.257 MON	8,560		07/22/2019	08/16/2052
08162T-BD-4	BMARK 2018-B7 AM - CMBS			4	1.A	10,299,405	93.6483		10,000,000	10,185,296	0	(29,853)	0	0	4.741	4.385 MON		474, 100	11/09/2018	05/16/2053
08162Y-AF-9	BMARK 2019-B14 AS - CMBS	.		4	1.A	26,809,275		20,652,770	25,000,000	26,589,262	0	(204,450)	0	0	3.352	2.381 MON	69,823	837,875	12/02/2021	12/15/2062
08163A-AG-8	BMARK 2020-B18 AM - CMBS	-		4	1.A			1,756,091	2,250,000	2,248,978	0	(116)	0	0	2.335	2.340 MON	4,378	52,537	12/02/2021	07/15/2053
08163D-AE-7	BMARK 2021-B25 A5 - CMBS			4	1.A	2,084,844		1,656,817	2,000,000	2,072,136	0	(8,147)	0	0	2.577	2.096 MON	4,295	51,540	06/08/2021	04/17/2054
12429E-AE-7	BWAY 2022-26BW B - CMBS	.		4	1.A	5,397,162		4,207,662	5,240,000	5,385,207	0	(11,955)	0	0	3.990	3.647 MON	17,423	174,230	02/04/2022	02/12/2044
12429E-AG-2	BWAY 2022-26BW C - CMBS	.		4	1.A			10,906,600	13,400,000	13,766,004	0	431,344	0	0	4.592	4.251 MON	0	0	02/04/2022	02/12/2044
12477B-AE-4	CAMB 2021-CX2 B - CMBS			4	1.A		75.9504	9,303,921	12,250,000	12,443,370	0	(20,772)		J0	2.771	2.618 MON		344, 187	10/22/2021	11/13/2046
12477B-AG-9	CAMB 2021-CX2 C - CMBS			4	1.A	21,627,710		16,099,917	22,000,000	21,665,106	0		0	J0	2.771	3.018 MON	50,805		10/22/2021	11/13/2046
				4				30,237,473		. , . ,	0		0	0		2.115 MON		1,019,200	12/02/2021	08/17/2057
	CD 2019-CD8 AM - CMBS			4	1.A	11,329,761		9, 178, 841		11,224,820	0	(32,233)	0	0	3. 124	2.782 MON 5.526 MON		343,640	08/09/2019	08/17/2057
	CGDB 2019-MOB E - CMBS	.		4	1.A	11,020,750	94.9613			11,236,603	0	214,094 (5,162)	0		6.318	5.526 MON		393,800	11/22/2021	11/17/2036
12529M-AJ-7 12531Y-AP-3	CF 2019-CF1 AS - CMBS			4	1.A		94.9408		1,753,000			(5, 162)	0		3. 121	3.677 MUN	5,883		04/16/2019	05/17/2052
12531Y-AP-3 12591R-BA-7	COMM 2014-CCRE15 A4 - CMBS	-	····· ['	4 1	1.A				45,000,000			(364,409)			4.074	2.567 MON			10/01/2015	05/10/2058
12591T-AE-6	COMM 2014-CCHE15 A4 - CMBS			4	1 A		97.9739			1,541,886		(364,409)			4.074	1.422 MON	5,008		12/02/2021	04/12/2047
12591U-AF-0	COMM 2014-LC15 A4 - CMBS			4	1.A			9,779,604		1,541,886	n	(37,761)			3.961	3.602 MON		396,100	03/04/2014	04/12/204/
12591Y-BC-8	COMM 2014-0652 AS - CMBS		····· [	,	1.A		97.7960	38,572,563	39,673,000	39,966,490	n	(206,963)			3.819	3.354 MON			03/04/2014	06/12/2047
12592F-AA-3	COMM 2014-0653 A4 - CMBS		····· [	4	1.A		94.6363		39,073,000	39,986,490	n	(200,903)		n	3.611	3.483 MON	126,259	1,427,968	08/08/2014	08/12/2049
12592F-AE-5	COMM 2014-277P B - CMBS	.		4	1.A	3,751,097	93.9623		3,575,000	3,605,686	n	(20.049)	n	n	3.611	3.082 MON			02/05/2015	08/12/2049
12592T-AG-0	COMM 2015–3BP B - CMBS			4	1.A	6,203,531	91.2998	5,751,888	6,300,000	6,270,683	n		n	n	3.238	3.500 MON	17.002		03/10/2016	02/12/2035
12592T-AJ-4	COMM 2015-3BP C - CMBS			4	1.A	51,813,639	90.3801	47,675,489	52,750,000	52,367,196		152.882		n	3.238	3.631 MON		1,731,982	12/26/2018	02/12/2035
12593F-BC-7	COMM 2015-LC21 A3 - CMBS	[		4	1.A		95.5115		8,515,570	8,527,197				n	3.445	3.363 MON	24,447	301,857	06/12/2015	07/10/2048
12594C-BF-6	COMM 2016-DC2 A5 - CMBS	[		4	1.A	10,418,351	95.0100		9,735,000	9,960,591	0	(73,744)	0	0	3.765	2.940 MON			04/21/2016	02/12/2049
12595B-BB-6	CSAIL 2017-C8 BDB - CMBS	::[:		4	1.A		77.7585	12,713,513	16,350,000	16,426,937	0	(19,944)	0	0	3.676	3.607 MON	50,092	609,531	06/21/2017	06/17/2050
12595B-BD-2	CSAIL 2017-C8 BDC - CMBS	[.		4	1.C	14,049,778	73.9770	10,652,687	14,400,000	14,215,724	0	33,207	0	0	3.676	4.042 MON		536,835	06/21/2017	06/17/2050
12595X-AX-1	CSAIL 2018-CX12 AS - CMBS	.		4	1.A	2,059,990			2,000,000	2,035,445	0	(6,031)	0	0	4.463	4.110 MON	7,439	89,268	08/08/2018	08/17/2051
12596W-AC-8	CSAIL 2019-C16 A3 - CMBS	.		4	1.A	6,376,036		5,414,700	6, 120, 000	6,287,780	0	(24,412)	0	0	3.329	2.853 MON	16,978	203,735	07/17/2019	06/17/2052
12625K-AL-9	COMM 2013-CCRE8 AM - CMBS	.		4	1.A	24,228,345	95.8064	22,755,932	23,752,000	23,745,017	0	(58,650)	0	0	3.765	3.634 MON	74,528	911,394	07/02/2013	06/12/2046
	COMM 2013-CCRE9 A4 - CMBS	.		4	1.A		99.6752	25,588,306	25,671,682	25,688,447	0	(102,385)	0	0	4.266	3.930 MON	91,256		07/01/2013	07/10/2045
12625X-AC-1	COMM 2013-300P A1P - CMBS	.		4	1.A		97.6190	43,928,566	45,000,000	45,053,784	0	(161,840)	0	0	4.256	3.911 MON	159,600	1,915,200	08/12/2013	08/12/2030
12626B-AD-6	COMM 2013-CCRE10 A4 - CMBS	.		4	1.A	10,287,494		9,913,030	10,000,000	10,010,053	0	(34,809)	0	0	4.210	3.875 MON	35,083	421,000	08/01/2013	08/10/2046
12630D-AY-0	COMM 2014-CCRE14 A4 - CMBS	.		4	1.A	46,347,134	98.4441	44, 299, 853	45,000,000	45,098,971	0	(164,755)	0	0	4.236	3.899 MON	158,850	1,906,200	01/09/2014	02/12/2047
	CSAIL 2015-C4 A4 - CMBS	.		4	1.A	14, 133, 113		12,516,391	13,128,000	13,434,994	0	(114,061)	0	0	3.808	2.870 MON	41,658	499,901	04/21/2016	11/18/2048
12635W-AA-5	COMM 2016-787S A - CMBS	.		4	1.A	25,604,850	91.4483	22,638,504	24,755,516	24,941,336	0	(52, 199)	0	0	3.545	3.277 MON	73, 132	877,583	05/05/2016	02/12/2036
12635W-AE-7	COMM 2016-787S B - CMBS	.		4	1.A	10,210,347	90.5599		9,919,900	9,983,300	0	(17,221)	0	0	3.832	3.671 MON	31,677	385,398	02/19/2016	02/12/2036
	COMM 2016-787S C - CMBS			4	1.A	3,000,000			2,993,800	2,994,795	0	(883)	0	0	3.832	3.880 MON	9,560	116,312	02/19/2016	02/12/2036
12635W-AJ-6	COMM 2016-787S D - CMBS	.		4	1.C	4,699,964		4,546,269	5,172,600	4,946,270	0	(85,032)	0	0	3.832	1.578 MON	16,517	200,961	02/19/2016	02/12/2036
12636L-AY-6	CSAIL 2016-C5 A5 - CMBS			4	1.A			21,260,976	22,344,645	22,776,860	0	(162,033)	0	0	3.757	3.003 MON	69,952	839,421	12/02/2021	11/18/2048
	CSAIL 2016-C7 XA - CMBS			4	1.A FE	5,464,080		1,943,581	0	2,108,515	0	(610,393)	0	0	0.937	4.048 MON	59,406	772,092	11/15/2016	11/18/2049
12652F-AN-2	CSMC 2017-CALI E - CMBS			4	4.B FE			15,635,274	19,000,000	18,761,641	0	58,547	0	0	3.778	4.239 MON	59,821	727,821	11/06/2017	11/12/2032
126650-AW-0	CVSPAS NOTES CTF - CMBS	.		4	2.B	859,628		903,668	911,581	897,507	0	3, 144	0	0	5.298	6.207 MON	2,817	50,428	09/17/2018	01/11/2027
126650-BQ-2	CVSPAS 2007 CTF - CMBS		······	1	2.B FE		. 102.2900	811,708	793,536	851,871	0	(7,752)	0	0	6.943	4.824 MON	3,214	56,218	11/19/2013	01/10/2030
14016L-AG-1	CAPITAL FOUR US CLO III LTD - CMBS	0	) (	4	1.D Z	2,085,000	. 100.0000	2,085,000	2,085,000	2,085,000	0	0	0	0	0.000	0.000 N/A	0	0	11/22/2022	01/21/2035

# **SCHEDULE D - PART 1**

								Showing All Lor													
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		0	1		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
17290M-AA-2	CGCMT 2015-101A A - CMBS			4	1.A	3,965,039		3,274,051	4,200,000	4,010,528	0	11,690	0	0	3.529	4.022	MON	12,352	148,218	02/09/2018	01/16/2043
17290M-AG-9	CGCMT 2015-101A XB - CMBS			4	1.G FE		4.3963	857,286	0	1,071,255	0	(88,946)	0	0	0.605	6.931	MON	9,838	130,584	05/05/2016	01/16/2043
17322M-AW-6	CGCMT 2014-GC21 A5 - CMBS	ļ	.	4	1.A	13,977,340		13, 181, 946	13,571,000	13,621,327	0	(46,538)	0	0	3.855	3.512	MON	43,597	523, 162	05/07/2014	05/10/2047
17324D-AU-8	CGCMT 2015-P1 A5 - CMBS			4	1.A	16,913,162	95.2724	15,362,671	16,125,000	16,564,168	0	(174,051)	0	0	3.717	2.564	MON	49,947	599,366	12/02/2021	09/17/2048
17326C-BB-9	CGCMT 2017-B1 AS - CMBS	ļ	.	4	1.A	15,449,829		13,518,905	15,000,000	15,216,826	0	(46,765)	0	0	3.711	3.363	MON	46,388	556,650	08/15/2017	08/17/2050
17326D-AF-9	CGCMT 2017-P8 AS - CMBS	L		4	1.A		90.8314	13,624,714	15,000,000	15,220,646		(46,587)	0	0	3.789		MON	47,363	568,350	09/18/2017	09/16/2050
17328C-AF-9	CGCMT 2019-C7 AS - CMBS	L	1	4	1.A			12,647,268	14.947.000	15.267.781		(42.959)			3.415	3.072			510.440	12/12/2019	12/16/2072
17328F-AW-5	CGCMT 2019-GC41 A5 - CMBS	L		4	1.A		86.2641	14.500.998		17,236,133	n	(60.808)	n	0	2.869		MON	40.186		12/02/2021	08/10/2056
17328H-BD-2	CGCMT 2019-GC43 A4 - CMBS		1	4	1.A	2,466,805		2.009.003	2.310.000	2.446.228	0	(19.070)	0	0	3.038	2.086		5.848	70,178	12/02/2021	11/13/2052
173280-AE-1	CGCMT 2020-420K C - CMBS			4	1 A		76.7938	232,685	303,000	249,332	0	6,508	0	0	3.312	6.329		0	0	07/25/2022	11/13/2042
17328R-BB-4	CGCMT 2020-GC46 AS - CMBS			4	1.A			9.078.596	11,200,000	11.447.774	0	(30.184)			2.918	2.596			326.816	02/13/2020	02/18/2053
22545Y-AU-5	CSMC 2007-C2 G - CMBS			4	1.A FM	0		820	21,000,000			0			3.808	0.000		27,200		04/27/2007	01/15/2049
23307C-AG-0	DBWF 2016-85T C - CMBS			4	1.A FW			7,706,071	8,500,000			2,780			3.808	3.930				12/09/2016	12/11/2036
23307D-BC-6	DBGS 2018-C1 AM - CMBS			4	1.A				10,125,000			(31,711)			4.611	4.308				12/09/2016	
				4						, , , ,		, ,	0	0				. ,			10/17/2051
23312R-AA-3	DBJPM 2016-SFC A - CMBS			4	1.A		85.6917	14,567,592	17,000,000	17, 164, 627	0	(102,372)	0	0	2.833	2.246		40 , 134	481,610	07/20/2016	08/12/2036
	ELP 2021-ELP C - CMBS			4	1.A	6,972,627		6,646,483	7,000,000	6,878,242	0	101,549	0	0	5.638	1.466		0	0	11/01/2021	11/15/2038
29429E-AD-3	CGCMT 2016-P4 A4 - CMBS			4	1.A	39,651,874		35,581,516	38,786,000	39, 104, 152	0	(94,368)	0	0	2.902	2.645		93,797	1,125,570	10/26/2016	07/12/2049
30289H-AE-1	FREMF 2016-K55 B - CMBS			4	1.A	7,746,948		7,809,631	8,206,000	8,014,152	0	46,899	0	0	4.167	4.960		28,493	346,407	06/08/2016	04/26/2049
30327M-AA-2	FSRIA 22FL5 A - CMBS			4	1.A FE		98.2688	6,060,236	6,167,000	6,041,478	0	17,090	0	0	6.604	7.729		14,708	62,431	10/17/2022	06/19/2037
30327M-AE-4	FSRIA 22FL5 B - CMBS			4	1.D FE	986 , 155		1,009,356	1,016,000	988,304	0	2, 149	0	0	7.673	8.766	MON	2,815	12, 125	10/25/2022	06/19/2037
30328D-AC-7	FSRIA 22FL6 AS - CMBS			4	1.A FE		99.5890	325,656	327,000	326,222	0	869	0	0	7.721	7.366	MON	2,766	4,905	08/10/2022	08/19/2037
30328D-AE-3	FSRIA 22FL6 B - CMBS			4	1.D FE	355,214	99.5915	355,542	357,000	356 , 153	0	939	0	0	8.271	7.878	MON	3,243	5,792	08/10/2022	08/19/2037
30328D-AG-8	FSRIA 22FL6 C - CMBS			4	1.G FE	515,501	99.6627	516,253	518,000	516,845	0	1,344	0	0	9.021	8.487	MON	5, 146	9, 161	08/11/2022	08/19/2037
36198F-AE-2	GSMS 2013-GCJ14 A5 - CMBS			4	1.A	24,204,687	97.8146	22,986,428	23,500,000	23,522,609	0	(83,658)	0	0	4.243	3.917	MON	83,092	997, 105	08/14/2013	08/10/2046
36228C-UV-3	GSMS 2005-ROCK A - CMBS			4	1.A FM	15,774,186	97.3161	13,644,693	14,021,000	14,444,340	0	(170,423)	0	0	5.366	4.032	MON	120,923	752,367	11/19/2013	05/03/2032
36228C-VB-6	GSMS 2005-ROCK D - CMBS			4	1.A FM	6,413,460	97.6289	5,857,736	6,000,000	6, 101, 908	0	(40,881)	0	0	5.415	4.679	MON	27,075	324,900	11/19/2013	05/03/2032
36228C-VG-5	GSMS 2005-ROCK J - CMBS			4	1.A FM	3.534.657	93.7959	3.095.651	3.300.410		0	(65.906)	0	0	5.862	3.667	MON	16. 123	193.470	12/02/2021	05/03/2032
3622G0-AA-8	GSMS 2006-RR3 A1S - CMBS	l		4	6. FE	.,,	0.2500	158	63,212	0	0	6. 137	0	0	5.587	0.000	MON	0	0	08/07/2007	03/18/2049
36252C-AL-6	GSMS 2017-485L D - CMBS	L	J	4	1.D		84. 1128	26.878.653	31,955,500	31.408.910	0		0	0	3.982	4.515			1,290,079	02/03/2017	02/12/2037
36252W-BB-3	GSMS 2014-GC20 AS - CMBS	L		4	1.A			19,942,553	20,518,000	20.586.699			0	0	4.258	3.910		72.805		03/27/2014	04/12/2047
36253G-AJ-1	GSMS 2014-GC24 AS - CMBS	ľ	1	4	1.A	3, 170, 434		2,851,805	3,000,000	3.040.626	n	(24,664)	n	n	4. 162	3.297			124,860	05/04/2017	09/12/2047
36254J-AA-3	GSMS 2017-375H A - CMBS	ľ	1	4	1.A	5.149.683	89.3371	4.466.854	5.000,000	5.075.327	n	(15.311)	n	n	3.475	3. 182		14.479		09/20/2017	09/14/2037
36254J-AG-0	GSMS 2017–375H B – CMBS	ľ	1	4	1.A			13,338,972	15,000,000	14,996,719	n	(1,377)	n	n	3.483	3.545		43.538		09/20/2017	09/14/2037
36257H-BT-2	GSMS 2019-GC40 AS - CMBS			4	1.A	4,119,716	85.6347	3,425,389	4,000,000	4,082,988	0	(11.510)			3.412		MON	11.373		06/26/2019	07/10/2052
36257M-AA-3	GSMS 2019-70P A - CMBS			4	1.A FE			921,033	952,000	923,422					5.318	9.417		2.391	7,486	10/27/2022	10/15/2036
36257M-AA-3	GSMS 2019-70P C - CMBS			4	1.A FE				215,000	923,422					5.818		MON	2,391		08/31/2022	10/15/2036
				4				, , ,	· ·	, .		,						0.070			
36261C-AA-9	GSF 2021-1 ISSUER LLC - CMBS	ŀ··· ···		4	1.A FE	2,095,286		1,918,066	2,095,286	2,095,286	0	0	0	0	2.547	2. 127		2,372	14,981	10/04/2022	03/15/2035
36261C-AC-5	GSF 2021-1 ISSUER LLC - CMBS	··· ···		4	1.A FE	4,317,760		3,880,174	4, 192,000	4,310,439	0	(7,321)	0	0	3.214		MON	17,875	24,517	10/04/2022	03/15/2035
***************************************	GSF 2021-1 ISSUER LLC - CMBS	ŀ··· ···		4	1.A FE	231,539		200,636	225,000	231, 176	0	(362)	0	0	3.101	1.904			1,308	10/04/2022	03/15/2035
36261C-AG-6	GSF 2021-1 ISSUER LLC - CMBS	··· ···		4	1.D FE		88.3540	685,804	776,200	796,734	0	(1,954)	0	0	3.235	2. 102		1,116	23,096	10/05/2022	03/15/2035
	GSF 2021-1 ISSUER LLC - CMBS	ļ		4	1.G FE			1,191,017	1,381,400	1,403,744	0	(3,276)	0	0	3.762		MON	2,310	30,029	10/05/2022	03/15/2035
36264X-AE-2	GSF 2022-1 ISSUER LLC - CMBS	···		4	1.A FE	1,069,140		967,324	1,038,000	1,065,597	0	(3,543)	0	0	5.296		N/A	4,581	23,821	06/24/2022	06/15/2035
	GSF 2022-1 ISSUER LLC - CMBS	ļ		4	1.D FE	2,868,410			2,800,000	2,859,393	0	(9,016)	0	0	5.375	5. 148		12,542	65,217	06/24/2022	06/15/2035
	GSF 2022-1 ISSUER LLC - CMBS	ļ		4	1.G FE	4, 157, 916			4,200,000	4, 149, 997	0	(7,919)	0	0	5.375	5.600		18,813	97,825	06/28/2022	06/15/2035
39678A-AA-4	GCCFC 2006-RR1 A1 - CMBS			4	6. *	7,084	51.5938	120,340	233,245	0	0	419,824	0	0	5.732	0.000	MON	0	0	05/29/2008	03/18/2049
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# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
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			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	ė		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	_		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
40422G-AC-4	HFX FDG ISSUER LLC - CMBS	-	- ''	Ullai							(Decrease)			value				8.136		02/06/2020	
	HFX FDG ISSUER LLC - CMBS			4	1.A FE	3,239,265	96.6389		3,239,265	3,239,948		866			3.014	2.924	MON		116,697		03/15/2035
40422G-AE-0				4	1.A FE			19,081,345	19,745,000	19,993,444		(138,279)						,	715,498	02/06/2020	03/15/2035
40422G-AG-5	HFX FDG ISSUER LLC - CMBS			4	1.D FE	729,240		657,370		718,277	0	(4,496)	)0	0	4.180	3.509	-	2,466	29,605	10/10/2019	03/15/2035
41975A-AC-6	HHT 2019-MAUI B - CMBS	·		4	1.A	11,032,807		11, 117, 461	11,583,000	11,111,833	0	79,026	0	0	5.768	17.746	-	31,549	51,409	12/07/2022	05/17/2038
432885-AL-5	HILT 2018-ORL D - CMBS	·		4	1.B		96.3668	683,241		680,566	0	17,013		0	6.168	5.753	MON	0	0	07/18/2022	12/15/2034
44421G-AA-1	HY 2019-30HY A - CMBS		·   ······	4	1.A	35,615,171		29,235,564	34,000,000	35,279,256	0	(182,533)		0	3.228	=				12/02/2021	07/12/2039
44421L-AA-0	HY 2016-10HY A - CMBS		·   ······	4	1.A			9,776,897	11,000,000	11, 133, 889	0	(37,089)		0	2.835	2.474		25,988	311,850	08/08/2016	08/12/2038
44421L-AE-2	HY 2016-10HY B - CMBS		·   ······	4	1.A	5,773,783		4,918,195	5,600,000	5,671,094	0	(19,453)	)  0	0	2.977	2.644		13,891	169,007	08/08/2016	08/12/2038
449652-AC-0	ILPTCM 22LPF2 B - CMBS		·   ······	4	1.A	2,992,414	99.6532	2,989,598	3,000,000	2,998,301	0	5,888	0	0	7.047	7.034		9,983		09/13/2022	10/15/2027
449652-AE-6	ILPT COMMERCIAL MORTGAGE TRUST 2022-LPF2			4	1.A		100.8661	3,025,983	3,000,000	3,001,336	0	56,989	0	0	7.796	7.822		0	0	09/13/2022	10/15/2027
46117N-AE-2	TOWN 22STAY C - CMBS			4	1.A	1,375,085			1,382,000	1,377,673	0	2,588	0	0	7.479		MON	4,881	31,668	07/29/2022	08/15/2039
46117N-AG-7	TOWN 22STAY D - CMBS			4	1.B	1,031,814		1,009,788	1,037,000	1,006,604	0	129		0	8.470	0.033		0	0	07/29/2022	08/15/2039
46590L-AX-0	JPMDB 2016-C2 AS - CMBS			4	1.A	1,647,998		1,438,858	1,600,000	1,616,576	0	(5, 172)		0	3.484	3. 138		4,645	55,738	05/04/2016	06/17/2049
46591E-AV-9	JPMCC 2019-COR5 AS - CMBS			4	1.A	1,287,496		1,093,298	1,250,000	1,275,075	0	(3,686)		0	3.669	3.321	-	3,822	45,865	06/12/2019	06/14/2052
465979-AG-7	JPMCC 22NXSS B - CMBS			4	1.D FE		99.6280	1,275,238	1,280,000	1,277,352	0	552		0	6.473	6.639		3,913	16,836	09/16/2022	09/15/2039
465979-AJ-1	JPMCC 22NXSS C - CMBS			4	1.G FE	791,018		789,091	793,000	779,997	0	258		0	6.973	0 . 128		0	0	09/16/2022	09/15/2039
465979-AL-6	JPMCC 22NXSS D - CMBS			4	2.C FE	1,452,360		1,445,209	1,456,000	1,429,167	0	473		0	8.465	0 . 128		0	0	09/16/2022	09/15/2039
46639N-AU-5	JPMBB 2013-C12 AS - CMBS			4	1.A	11,329,989		10,871,316	11,000,000	11,007,976	0	(36,266)		0	4.052	3.766		37, 139	449,905	06/14/2013	07/17/2045
46639N-AV-3	JPMBB 2013-C12 B - CMBS			4	1.A	6,929,353		6,820,555	6,960,000	6,942,893	0	(767)		0	4. 112	4. 179		23,852	288,906	12/20/2013	07/17/2045
46640J-AR-8	JPMCC 2013-C13 A4 - CMBS			4	1.A	2,941,298		2,890,203	2,912,180	2,909,288	0	(3,867)	00	0	3.994	3.887	-	9,692	116,301	06/28/2013	01/18/2046
46640J-AW-7	JPMCC 2013-C13 B - CMBS			4	1.A	9,422,910			10,000,000	9,940,765	0	80,267	0	0	4. 122	5.006	-	34,352	413,703	06/28/2013	01/18/2046
46640N-AE-8	JPMBB 2013-C15 A5 - CMBS			4	1.A	6,694,968		6,413,765	6,500,000	6,507,937	0	(22,920)		0	4. 131	3.786		22,376	268,515	10/18/2013	11/17/2045
46640U-AD-4	JPMBB 2013-C17 A4 - CMBS			4	1.A	35,802,590	98.3330	33,924,879	34,500,000	34,593,657	0	(157,586)		0	4. 199		MON	120,718	1,448,620	02/19/2014	01/17/2047
46642C-BN-9	JPMCC 2014-C20 AS - CMBS			4	1.A	6,006,709		5,582,046	5,800,000	5,831,271	0	(27,407)		0	4.043	3.561		19,542	234,506	05/04/2017	07/17/2047
46642E-AY-2	JPMBB 2014-C21 A5 - CMBS			4	1.A	19,026,828		17,468,999	18,000,000	18,604,230	0	(393,049)		0	3.775	1.523		56,622	679,464	12/02/2021	08/16/2047
46643T-BE-1	JPMBB 2014-C26 AS - CMBS			4	1.A	20,599,880		18,857,295	20,000,000	20,109,858	0	(69,360)		0	3.800	3.446	-	63,327	759,920	12/16/2014	01/17/2048
46646G-AA-5	JPMCC 2016-NINE A - CMBS			4	1.A	66,333,020	88.5049	57,528,192	65,000,000	65,606,630	0	(46,485)		0	2.854		MON	154,597	1,880,931	09/12/2016	09/09/2038
46646R-AJ-2	JPMDB 2016-C4 A3 - CMBS		·   ······	4	1.A	25,749,900		22,979,091	25,000,000	25,291,751	0	(81,762)		0	3. 141	2.800		65,444	785,325	10/31/2016	12/17/2049
46646R-AN-3	JPMDB 2016-C4 AS - CMBS		·   ······	4	1.A	5,664,978		4,857,260	5,500,000	5,568,747	0	(17,349)		0	3.385	3.042		15,512	186,147	10/31/2016	12/17/2049
46652J-AV-4	JPMDB 2020-COR7 A4 - CMBS		·   ······	4	1.A			7, 186, 249	9,000,000	8,877,148	0	17,925		0	1.915	2. 155	-	14,364	172,368	12/02/2021	05/15/2053
46652J-AW-2	JPMDB 2020-C0R7 A5 - CMBS		·   ······	4	1.A		80.2552	4,012,760	5,000,000	5,011,390	0	(1,920)		0	2.180	2. 144		9,083	108,990	12/02/2021	05/15/2053
46868R-AJ-3	JAX 19LIC C - CMBS	·	·   ······	4	1.A	5,559,947		4,355,497	5,645,000	5,569,577	0	8,921		0	3. 131	3.356	-	14,729	176,745	12/02/2021	10/14/2039
47631W-AG-2	JER 2006-2 DFX - CMBS		·   ······	4	6. FE		0.7762	77,617	10,000,000	0	0	0	0	0	5.850	0.000		0	0	09/27/2006	03/25/2045
47631W-AJ-6	JER 2006-2 EFX - CMBS			4	6. FE		0.2600	26,000	10,000,000	0	0	0	0	0	5.950	0.000		0	0	09/27/2006	03/25/2045
48128Y-AW-1	JPMCC 2019-COR4 A5 - CMBS			4	1.A	835,941		702,204	760,000	809,914	0	(7,796)		0	4.029		MON	2,552	30,621	07/09/2019	03/12/2052
48275E-AC-0	KREF 2022-FL3 AS - CMBS		. C	4	1.A FE	324, 169		326,976	339,000	327,858	0	3,689	0	0	6.221	7.665		703	7,919	07/12/2022	02/22/2039
48275E-AJ-5	KREF 2022-FL3 D - CMBS	.	. C	4	2.B FE	224, 631		229,037	239,000	226,722	0	2,717	0	0	7. 125	8.582		533	5, 103	08/23/2022	02/22/2039
50172L-AL-4	LAQ 2022-LAQ D - CMBS		·   ······	4	1.A	832,721	97.3289	832,892	855,750	832,170	0	23,688	0	0	7.925	7.555	-	0	2,368	08/01/2022	03/15/2039
50184B-AJ-7	LCCM 2013-GCP B - CMBS	·	·   ······	2	1.B	6,299,063		5,328,019	6,000,000	6, 142, 379	0	(26,386)		0	4.336	3.820		21,681	260 , 166	06/02/2016	02/15/2036
53218C-AG-5	LIFE 2021-BMR D - CMBS	·	·   ······	4	1.A	1,985,093		1,882,370	1,990,515	2,024,566	0	39,285		0	5.718		MON	5,375	58,691	12/02/2021	03/15/2038
53218D-AG-3	LIFE 2022-BMR2 C - CMBS		·   ······	4	1.A	20,000,494		19,436,982	20,101,000	19,489,942	0	3,546	0	0	6.429		MON	0	0	05/03/2022	05/15/2039
53218D-AJ-7	LIFE 2022-BMR2 D - CMBS		·	4	1.C	14,999,620		14,425,473	15,075,000	14,578,198	0	2,657	0	0	6.878	0.030		0	0	05/03/2022	05/15/2039
53946P-AC-4	LNCR 22CRE7 AS - CMBS		. C	4	1.A FE	663,601	95.2574	658,228	691,000	667,730	0	4, 129		0	5.808	6.669		1,449	12,812	07/29/2022	01/19/2037
55066W-AC-8	LUXE 2021-TRIP B - CMBS			4	1.A	6,510,369		6,607,850	6,991,000	6,563,164	0	52,795		0	5.718		MON	18,876	59,777	10/13/2022	10/15/2038
55282X-AJ-9	MF1 2021-FL5 D - CMBS	.	.	4	2.B FE	1,212,425	91.7997	1,161,266	1,265,000	1,221,567	0	29,689	0	0	6.950	7.845	MON	0	0	09/06/2022	07/17/2036

# SCHEDULE D - PART 1

	Stated nount Contract seived Maturi ng Year Acquired Date	20			17	16	~				11	10	Fair Value 9		7	6			3	2	1
NAIC   Designation   Part	Stated nount Contract seived Maturi ng Year Acquired Date		19	18	17	16	15	14	13	12			9	8			5	4	3		
Designation   Part	nount Contract seived Maturi ng Year Acquired Date	Amount																			1
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Part   Part	nount Contract seived Maturi ng Year Acquired Date	Amount																			ļ
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Cust   Cust	nount Contract seived Maturi ng Year Acquired Date	Amount																l _			ļ
Current   Curr	nount Contract seived Maturi ng Year Acquired Date	Amount																			ļ
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	ng Year Acquired Date					D-4-						D	F-:-	-	A -4I		D		0		CLICID
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	34,898 12/02/2022 02/19/203																4				
SECSSA-AL-6   NFC 2021-MEC   OIRS   4																	4			.	
SECRIFICATION   SECRIFICATIO	63,93307/26/202209/21/203	63,933						0			, , , ,	, , ,					4				
SS3191-ME-2   MLCR 2071-SX - CIBS   4   .5, EE   .46, B07   .0, 0.003   .92   .0   .92   .21   .272   .0   .0   .0, 0.00   .00	011/17/202205/17/203																4				
SSSIPL-Ha-2   WHC 2021-HMC C - CIBES   4	011/1//202205/1//203										3,UZZ,Z5U	3, 107,000					4				
55516 -16-9   MFC 2021-MFC   C- CIBS	21,41210/14/202204/15/203	01 410	6 077						1 /	21	0 701 761	2 045 000					4			med o edd. o x	
55516 -14-0-0   IMC 2021-IMC D - CIBIS	007/13/202204/15/203	21,412	0,077														4				
553161-A-G-5   MSAM 2012-CMS	011/17/202204/15/203																4				
\$55514-AG-5   NSBMM 2012-CXXY NB - OLBIS   4	30,57811/30/202204/15/203	20 579	5.002	-													4				
558997-AA-1	94,755 09/25/2012 10/18/203										1,354,003	1,077,000					4				
55897-AG-8   MS_P 2015-HALL B - O.MBS   4	198,200 09/24/2015 09/06/204						n	0			5 066 207	5 000 000					4				
553697-AL-7   MS,P 2015-MUL D - CMBS   4	705,48409/24/201509/06/204						n	0									4				
55375K-AE-6   MSSG 2017-237P B - CMBS   4	196,73502/09/201809/06/204						0	0		0		., . ,					4 ······				
55375X-AG-1	202,950 08/11/2017 09/15/203		,	-				0		0							4				
556227_AJ_5   MAD 2015_11MID D - CMBS   4   3.B   9,495_056   86.8618   8.686,181   10,000_000   9,857_392   0   53,441   0   0   0   3.555   (4.769)   MON   29,623   161690_AE_4   MSBAM 2015_C27 A4 - CMBS   4   1.A   18,090_016   95,1733   16,655_320   17,500_000   17,649_036   0   0   (55,353)   0   0   0   3.753   3.407   MON   54,731   1616926_AE_4   MSBAM 2015_C27 A4 - CMBS   4   1.A   4.210_675   80.3566   9,359_926   9,525_988   9,542_141   0   (43,634)   0   0   0   0   4.064   3.735   MON   3.22_661   4.666_AE_4   MSC 202_C4B_A A4 - CMBS   4   1.A   4.210_675   80.3566   3.415_154   4.25_000   4.214_866   0   3.861   0   0   0   0   0   0   0   0   0	-		,					0	. , . ,	0							4				
61690A-AE-4 NSBAM 2015-C27 A4 - CMBS	360,41708/04/201509/12/20						0	0	. , . ,	0							4				
61690G-AF-8 MSBM 2014-C14 A5 - CMBS	656,77502/17/201612/17/204						0	0		0							4			.   =	
616928-BP-4 NSC 2020-HR8 A4 - CNBS	412,26602/19/201402/15/204							0		0							4				
61692C-BIH-9 MSC 2021-L6 A4 - CMBS 4 1.A 5,796,817 .80.0976 4,507,892 5,628,000 5,773,380 0 (16,070) 0 0 0 2.444 2.108 MON 11,462 61692C-BIH-9 MSC 2021-L6 AS - CMBS 4 1.A 2,127,780 77.6833 1,603,384 2.0,64,000 2.127,341 0 54,868 0 0 0 2.749 2.603 MON 0 617451-BZ-1 MSC 2005-HQ7 G - CMBS 4 1.A FM 17,702 28.5127 2.22,034 778,718 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	86,742 12/02/2021 07/17/20	,		-			0	0	, , , , ,	0		.,,	.,,				4				
61692C-BM-9 MSC 2021-L6 AS - CMBS	137,54806/30/202106/17/20		, ,				0	0		0			., ., .			1.A	4			MSC 2021-L6 A4 - CMBS	
617451-BZ-1 MSC 2005-H07 G - CMBS	006/30/202106/17/20	0	0				0	0		0		., ,				1.A	4				
617451-CII-7 MSC 2006-T0P21 C - CMBS	011/17/200511/14/204	0	0				0	0	0	0	0					1.A FM	4			MSC 2005-H07 G - CMBS	617451-BZ-1
617610-AH-6 MSBAM 2013-C8 B - CMBS 4 1.A 94,53997,30597,25597,2630 3770 00 3.531 .4.069 MON287 617620-AY-7 MSBAM 2013-C9 AS - CMBS4 1.A20,599,06498,736498,736494,3703	001/20/200610/12/20	0	0				0	0	0	0	8,626,971					1.A FM	4			MSC 2006-TOP21 C - CMBS	617451-CW-7
61761Q-AH-6 MSBAM 2013-C8 B - CMBS	129,71801/18/201308/17/20	129,718	10,566	4 MON	4.674	4.611	0	0	12,635	0	2,750,000	2,750,000		593.6266	2,726,475	1.A FM	4			MSBAM 2012-C5 E - CMBS	61761A-AJ-7
617620-AZ-4 NSBAM 2013-C9 B - CMBS	3,53206/14/201312/17/20	3,532	287	9 MON	4.069	3.531	0	0	377	0	97,263	97,525	94,897			1.A	4			MSBAM 2013-C8 B - CMBS	61761Q-AH-6
617620-AZ-4 NSBAM 2013-C9 B - CMBS	691,20004/15/201305/17/204		57,600	5 MON			0	0	(46,982)	0	20,018,510	20,000,000	19,747,274			1.A	4			MSBAM 2013-C9 AS - CMBS	61762D-AY-7
61762X-AW-7 NSBAM 2013-C12 AS - CNBS	33,37212/20/201305/17/204		2,781	3 MON			0	0	4,281	0			849,333			1.A	4				61762D-AZ-4
	313,74010/10/201310/17/20	313,740	26,145	0 MON	4 . 190	4.482	0	0	(20,554)	0	7,014,748	7,000,000	6,850,859	997.8694	7,209,719	1.A	4			MSBAM 2013-C12 AS - CMBS	61762X-AW-7
61762X-AX-5 MSBAM 2013-C12 B - CMBS	289,57810/10/201310/17/204	289,578	23,781	5 MON	4.75	4.756	0	0	(4,768)	0	6,012,148	6,000,000	5,782,557	896.3759	6, 109, 498	1.A	4			MSBAM 2013-C12 B - CMBS	61762X-AX-5
61763M-AH-3 MSBAM 2014-C16 AS - CMBS	429,87005/04/201706/17/204	429,870	35,823	1 MON	3.34	4.094	0	0	(76,882)	0	10,596,326	10,500,000	10,037,755	295.5977	10,971,432	1.A	4			MSBAM 2014-C16 AS - CMBS	61763M-AH-3
61763X-AH-9 NSBAM 2014-C18 AS - CNBS	267, 150 05/04/2017 10/18/204	267, 150	22,263	4 MON	3.414	4.110	0	0	(43, 175)	0	6,567,073	6,500,000		794.9273	6,793,747	1.A	4	.		MSBAM 2014-C18 AS - CMBS	61763X-AH-9
61765D-AU-2 NSC 2015-NS1 A4 - CNBS	415,69006/25/201505/15/204	415,690	34,641	4 MON	3.414	3.779	0	0	(38,886)	0	11,081,622	11,000,000	10,521,133	295.6467	11,329,622	1.A	4			MSC 2015-MS1 A4 - CMBS	61765D-AU-2
61765L-AT-7 NSBAM 2015-C24 A3 - CIBS			128,394	0 MON	3.380	3.479	0	0		0	44,346,791	44,286,491		295.3186		1.A	4			MSBAM 2015-C24 A3 - CMBS	61765L-AT-7
61765T-AF-0	194,47201/21/201610/19/204						0	0	. , ,	0							4	.			61765T-AF-0
61766C-AE-9 NSC 2016-UBS9 A4 - CMBS	431,28003/02/201603/17/204							0		0							4				
61766C-AG-4 MISC 2016-UBS9 AS - CNIBS	191, 138 12/02/2021 03/17/204							0	. , , , ,	0	.,,	, , ,					4				
61766C-AK-5							0	0	. , , ,	0							4				
61766E-BD-6	113,85205/02/201603/17/204	, , ,					0	0	. , . ,	0							4	.			61766E-BD-6
61766L-BS-7 MSBAM 2016-C28 A4 - CIBS	281,96104/22/201605/17/20						0	0	, , , ,	0							4				
61766R-AZ-9	281,96104/22/201605/17/204 521,14502/12/201601/15/204		38,775				0	0		0							4				
61770K-AX-3	281,96104/22/201605/17/20 521,14502/12/201601/15/20 465,30010/25/201611/18/20			- 1	2 16	0.000			(10.460)	0	/ 137 0/2	4.000.000	3 377 394	484.4349	4. 157. 864	1.A	4		1	1100 0000 14 10 0100	61770K-AX-3
61770K-BA-2	281,96104/22/201605/17/20 521,14502/12/201601/15/20 465,30010/25/201611/18/20 107,92012/02/202102/18/20			3 MON	2. 10	2.698	0		(10,402)		4, 107, 342									MSC 2020-L4 A3 - CMBS	
61771III-AV-2	281,96104/22/201605/17/20 521,14502/12/201601/15/20 465,30010/25/201611/18/20		28,800	0 MON	2.540	2.880	0	0	(34,785)	0	12,262,375	12,000,000	9,748,467	881.2372	12,359,838		4			MSC 2020-L4 AS - CMBS	

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	g Value			I	nterest		Da	ates
	<u>-</u>	3	4	5	1	·	8	9			12	13	14	15	16	17	18	19	20	21	22
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		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
61771M-AW-0	MSC 2019-H7 A4 - CMBS			4	1.A	7,748,866	88.4211	6,631,585	7,500,000	7,675,054	0	(25,488)	0	0	3.261	2.862	MON	20,381	244,575	12/02/2021	07/17/2052
61771M-AX-8	MSC 2019-H7 XA - CMBS			4	1.A FE	5,372,894	5 . 8025	3,075,276	0	3,427,482	0	(665,749)	0	0	1.299	1.687	MON	57,391	726,990	07/17/2019	07/17/2052
61772W-AQ-0	MSC-21230P-F - CMBS			4	1.A	12,837,767	91.8957	11,826,975	12,870,000	13,086,983	0	248,234	0	0	8.513	7.751	MON	51,738	744,265	11/23/2021	12/15/2038
61772W-AS-6	MSC 2021-230P G - CMBS		l	4	4.C FE		93.3320	13.085.152	14,020,000		0	(495, 168)	0	0	9.412	3.382	MON	62.312	938,545	11/23/2021	12/15/2038
63874H-AC-7	NCMS 2018-OSS B - CMBS		l	4	1.D FE	7, 116, 823	86.6513		7,000,000	7,059,522	0	(12.468)	0	0	4.201	4.070	MON	24.506	298, 159	02/14/2018	12/17/2037
63874H-AG-8	NCMS 2018-OSS C - CMBS	L	l	4	1.G FE	9,594,949			9.587.500	9,585,653	0		0	0	4.201	4.268	MON		408.371	02/14/2018	12/17/2037
63874H-AJ-2	NCMS 2018-OSS D - CMBS			4	2.0 FE			7,371,967	8.843.200	8.708.100	0	16.337	0	0	4.201	4.614			376,668	02/14/2018	12/17/2037
63874N-AC-4	NCMS 2018-S0X X - CMBS			4	1.0 FE	1,302,840		729,476	0	900,356	0	(177,603)	0	0	0.202	1. 155	MON			07/24/2018	06/17/2038
63874N-AJ-9	NCMS 2018-SOX D - CMBS			4	1.A			10.520.467	12,290,000	12,325,294	0	(9.004)	0	0	4.932		MON	50.512	594,760	07/23/2018	06/17/2038
63874R-AJ-0	NCMS 19NEMA D - CMBS			4	2.B FE	8,360,479		6,902,882	8,376,000		0	673	0	0	4.409	4.516			374,460	03/22/2019	02/15/2041
63874U-AJ-3	NCMS 1910K D - CMBS			4	2.B FE	357,875		339,890	420.000	362.314	0	10 . 423	0	0	4. 135	6.995		0,770	074,400	07/25/2022	05/17/2039
67076X-AE-5	NYC 21909 C - CMBS			4	1.B			7,349,471		10, 156, 959	0	(17,053)	0	0	3.205	3.045				11/22/2021	04/10/2043
682439-AC-8	AACMT 2005-C6 A2 - CMBS			4	1.A FM	7,967,365		6.880.775	7.000.000	7.321.041		(17,033)			5.690	4.306			325,002	11/19/2013	10/13/2037
682439-AE-4	AACMT 2005-C6 A3 - CMBS			4	1.A FM				10,500,000	11, 173, 157		(83,090)			5.690	4.682			597,408	11/19/2013	10/13/2037
682439-AJ-3	AACMT 2005-C6 C - CMBS			4	1.A FM				1,532,000			(77, 146)			5.690	4.939		4.842		11/19/2013	
				4	1.A FM													3.243			10/13/2037
682439-AN-4	AACMT 2005-C6 E - CMBS			4	I	1,072,972		960,325	1,026,000	1,056,663		(2,205)			5.690	5.367			58,375	11/19/2013	10/13/2037
68245H-AE-4	OMPT 2017-1MKT C - CMBS			4	1.A	6,261,073		5,810,034	6,040,000	6, 107, 107	0	(64,012)	0	0	4.016	= . 0==	MON	20,215	242,585	07/09/2020	02/10/2032
68245H-AG-9	OMPT 2017-1MKT D - CMBS			4	1.A	20,149,912		18,724,693	20,000,000	20,009,318	0	(25,801)	0	0	4.146	4.041		69,092		02/16/2017	02/10/2032
68245H-AJ-3	OMPT 2017-1MKT E - CMBS			4	1.C		86.7696	13,939,630	16,065,101	15,979,225	0	59,528	0	0	4. 142		MON	55,446		04/20/2020	02/10/2032
68249D-AG-4	ONYP 2020-1NYP C - CMBS			4	1.F	9,093,263		8,350,715	9,000,000	9,002,738	0	(72,852)		0	6.518	(200.000)		27,701		12/02/2021	01/15/2036
68275C-AC-2	FB FB 2005-1 A3 - CMBS			2	1.A FM	17, 184, 709		16,293,237	16,626,677	16,747,405	0	(38,252)	0	0	5.278	5.018		56,066	877,556	11/19/2013	08/10/2035
68275C-AD-0	FB FB 2005-1 B - CMBS			2	1.A FM	15,149,520		14,343,699	15,000,000	15,025,931	0	(10,541)	0	0	5.322	5.296		51,003	798,300	08/16/2005	08/10/2035
68275C-AE-8	FB FB 2005-1 C - CMBS			2	1.A FM	15, 131, 336	95.5103	14,326,550	15,000,000	15,025,517	0	(9,804)		0	5.288	5.345		50,680	804,447	08/16/2005	08/10/2035
68275C-AF-5	FB FB 2005-1 D - CMBS			4	1.A FM	1,031,051		921,426	1,000,000	1,008,433	0	(2,999)		0	5.307	5.082		3,391	53,820	12/20/2013	08/10/2035
68275C-AG-3	FB FB 2005-1 E - CMBS			4	1.A FM	1,730,512		1,562,892	1,700,000	1,708,230	0	(2,953)	0	0	5.356	5.282		5,818	92,327	12/20/2013	08/10/2035
69291Q-AC-9	PFP 229 AS - CMBS		C	4	1.A FE	1,807,915		1,804,258	1,817,000	1,808,746	0	831	0	0	7.226	7.561		5,835	24,357	09/19/2022	08/30/2035
69357X-AA-9	PFP 218 A - CMBS		C	4	1.A FE	793,846		795,442	834,529	803,613	0	9,767	0	0	5.318		MON	1,972	6,467	10/24/2022	08/14/2037
69357X-AE-1	PFP 218 B - CMBS		C	4	1.D FE		93.5169	83,230	89,000	82,617	0	514	0	0	5.818	9.936		257	764	10/24/2022	08/14/2037
74932Q-AA-8	RBSCF 2013-GSP A - CMBS			4	1.A	49,463,800		48, 156, 015	50,000,000	49,881,808	0	55,880	0	0	3.961	4.036		165,058	1,943,422	12/27/2013	01/15/2032
74969C-AS-6	RLGH 21TROT F - CMBS			4	1.B	7,849,849	94.7619	7,440,704	7,852,000	7,996,721	0	144,803	0	0	6.931	6.057	MON	25,701	328, 165	11/22/2021	04/15/2036
75574E-AE-7	RCMT 22FL9 B - CMBS			4	1.D FE	2,747,220	99.8533	2,782,912	2,787,000	2,751,257	0	4,037	0	0	7.537	8.481	MON	4,084	36, 192	10/26/2022	06/25/2037
78413M-AC-2	SFAVE 2015-5AVE A2A - CMBS			4	1.A	42,531,665	64.8187	26,510,833	40,900,000	41,994,749	0	(86,408)	0	0	3.659	3.407	MON	124,711	1,496,531	02/03/2015	01/08/2043
78430E-AA-3	SGCMS 2019-PREZ A - CMBS			4	1.A FE	5,532,176	83.5057	4,441,667	5,319,000	5,471,476	0	(21,442)	0	0	3.021	2.550	MON	13,391	160,687	02/05/2020	09/16/2039
78430E-AE-5	SGCMS 2019-PREZ B - CMBS			4	1.D FE	5, 149, 770	80.8475	4,042,375	5,000,000	5,104,002	0	(14,680)	0	0	3. 172	2.828	MON	13,217	158,600	09/27/2019	09/16/2039
78430E-AG-0	SGCMS 2019-PREZ C - CMBS			4	1.G FE		79.0347	10,726,990	13,572,500	13,854,905	0	(39,721)	0	0	3.323	2.978	MON	37,585	451,014	09/27/2019	09/16/2039
78449R-AA-3	SLG 2021-0VA A - CMBS		l	4	1.A	56,803,809			55.000.000	56.635.530	0	342.898	0	0	2.585	2. 199		75,408	904,890	12/02/2021	07/17/2041
78449R-AL-9	SLG 2021-0VA E - CMBS	L	l	4	1.A			15,977,822	23,000,000	22,290,464	0	68.348	0	0	2.851	3.272		54.637	655,640	12/02/2021	07/17/2041
78458M-AC-8	SMR 2022-IND B - CMBS	L	l	4	1.D FE	1.745.668	94.6052	1.733.849	1,832,722	1.752.044		6.376			6.703	8.019		5.801		09/30/2022	02/15/2039
78485G-AG-9	SREIT 2021-FLWR B - CMBS	L	l	4	1.A	, ,	95.1861	13,326,058	14,000,000	14,037,787		186,007			5.244	5.034		34,667	317,852	10/07/2022	07/15/2036
78485K-AE-5	STWD 2022-FL3 AS - CMBS	I	l	4	1.A FE	864.311		886.356	911.000		n	11.696	n	n	5.693	7.750		2 449	17,883	07/07/2022	11/18/2038
82348M-AA-8	SHERATON PHILADELPHIA PENNSYLVANIA SUBOR	I	l	4	3.C PL	9,918,132		7,869,582	9,918,132	9,918,132	n	0	n	n	5.930	6.004			586 , 160	02/26/2019	02/15/2051
85236W-CG-9	SREIT 2021-MFP2 B - CMBS		1	4	1.A	1,625,094		1,621,291	1,700,000	1,625,934	n	840	n	n	5.489		MON	4 406	19,509	10/04/2022	11/17/2036
87267H-AN-7	TPGI 21DGWD D - CMBS			4	2.A FE			378,301	406,000	391,072	n	17,506	n	n	5.818	10 . 193		n	957	07/07/2022	06/15/2038
90117P-AJ-4	AOTA 2015–1211 B – CMBS			4	1.A			12,320,456	13,664,000	13,792,043	n	(50, 162)	0	n	4.091	3.764				03/07/2016	08/10/2035
902055-AG-7	LBTY 2016-225L D - CMBS	1		4	2 B			12,320,436	15,967,800	15,792,043		(30, 162)		^	4.649	5.795			752,572	02/17/2016	02/12/2036
302000-AU-1	LUII LUIU 44UL U VIIIUU			[ · · · · · · · · · · · · · · · · · · ·	L.D	13,004,309		14, 050, 400	, 10, 301, 000	, 10, 450, 210		00,444			+.049	5.133	mUN	01,000		02/ 11/2010	02/ 12/2000

# **SCHEDULE D - PART 1**

									ng-Term BONDS												
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		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i l		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP			g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description		n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
		-	"	, Citai			_				(Decrease)		rtecognized	value							
90270Y-BF-5	UBSBB 2013-C5 A4 - CMBS			4	1.A	55,858		59,616	59,703	59,399	0	90,279	0	0	3. 185	7.291	MON	158	531,547	07/09/2013	03/12/2046
90276E-AG-2	UBSCM 2017-C1 XB - CMBS	··· ···   ··		4	1.G FE	1,913,05		832,920	0	1,000,949	0	(164,999)	0	0	1.105	5.749	MON	22, 103	242,678	06/01/2017	06/17/2050
90276F-AZ-7	UBSCM 2018-C10 AS - CMBS			4	1.A		90.9402	9,094,016	10,000,000	10,169,940	0	(30,428)	0	0	4.494	4 . 140	MON	37,453	449,440	05/23/2018	05/17/2051
90276Y-AD-5	UBSCM 2019-C16 A3 - CMBS			4	1.A		91.1710	692,900	760,000	778,333	0	(4,022)	0	0	3.344	2.751	MON	2,118	25,411	07/08/2019	04/17/2052
90349G-BF-1	UBSBB 2013-C6 A4 - CMBS			4	1.A	7, 146, 154	99.3852	7,569,391	7,616,218	7,590,584	0	49,501	0	0	3.244	3.964	MON	20,591	247,093	07/09/2013	04/12/2046
90349G-BH-7	UBSBB 2013-C6 AS - CMBS	Ll	l	4	1.A		99.1597	3.797.817	3.830.000	3.838.978	0	(9.344)	0	0	3.469		MON	11.071		04/11/2013	04/12/2046
90353D-BC-8	UBSCM 2018-C12 AS - CMBS	L.:		4	1.A		92.5956	1,745,613	1,885,200	1,918,694	n	(5,690)		0	4.587		MON	7,206		08/03/2018	08/17/2051
90353K-AX-7	UBSCM 2018-C13 A3 - CMBS	l	[	4	1.A		95.2152		8,800,000		^	(45.015)	^	^	4.069	3.523	MON		358, 107	04/07/2020	10/17/2051
92890P-AG-9	WFRBS 2013-C14 AS - CMBS	ļ <u> </u>		4	1.A				25,614,000	25,628,852		(45,015)		0	3.488		MON				
		··· ···   ··		4			92.5933				0		0	0						05/23/2013	06/15/2046
92937F-AH-4	WFRBS 2013-C12 C - CMBS	··· ···   ··		4	1.A		99.2946	6,255,560	6,300,000	6,302,734	0	(5,597)	0	0	4.371		MON	22,948	275,975	12/26/2018	03/17/2048
92937U-AG-3	WFRBS 2013-C13 B - CMBS			4	1.A		98.5290	13,301,409	13,500,000	13,499,241	0	(46,748)	0	0	3.553	3.216	MON	39,971	479,655	04/17/2013	05/17/2045
92938J-AE-2	WFRBS 2013-UBS1 A4 - CMBS			4	1.A	3,665,480	98.7177	3,513,338	3,558,975		0	(10,978)	0	0	4.079	3.731	MON	12,098	148,457	11/22/2013	03/16/2046
94988Q-AE-1	WFCM 2013-LC12 A3 - CMBS			4	1.A	45,525,483	99.4504	45,276,208	45,526,439	45,461,867	0	(5,379)	0	0	3.986	3.980	MON	151,224		07/11/2013	07/17/2046
94988Q-AG-6	WFCM 2013-LC12 A4 - CMBS			4	1.A	41, 196, 960	98.9693	39,587,707	40,000,000	40,003,714	0	(149, 178)	0	0	4.218	3.864	MON	140,600		07/17/2013	07/17/2046
	WFCM 2015-C27 AS - CMBS			4	1.A	2,376,737		2,060,378	2,237,000	2.277.378	0	(17,213)	0	0	3.836		MON	7. 151		05/05/2016	02/18/2048
	WFCM 2015-C28 A4 - CMBS			4	1.A			9,482,877	10,000,000	10,068,777	0	(33,404)	0	0	3.540		MON			05/13/2015	05/15/2048
	WFCM 2015-SG1 A4 - CMBS			4	1.A			27,798,435	29,117,346	29,344,107		(103.392)			3.789		MON	91,938		08/18/2015	09/17/2048
				4	1.A									0							
	WFCM 2016-NXS5 A6 - CMBS			4			94.0395	5,843,236	6,213,600	6,272,542	0	(20,843)	0	0	3.635		MON		225,864	02/18/2016	01/17/2059
	WFCM 2016-NXS6 AS - CMBS			4	1.A		88.8895	8,000,059	9,000,000	9,106,903	0	(29, 105)	0	0	3.377		MON	25,328	303,930	09/29/2016	11/18/2049
95000M-BP-5	WFCM 2016-C36 A4 - CMBS			4	1.A	11,329,659	91.6559	10,082,153	11,000,000	11, 131, 332	0	(36, 116)	0	0	3.065	2.713	MON	28,096		10/21/2016	11/18/2059
95000P-AH-7	WFCM 2016-C37 XA - CMBS		4	4	1.A FE	2, 149, 444	1 2 . 2791	773,417	0	677,229	0	(182,700)	0	0	0.805	15.039	MON	22,764	312, 142	12/12/2016	12/15/2049
95000X-AG-2	WFCM 2017-C39 AS - CMBS			4	1.A	12,544,239	990.5557	11,050,516	12,203,000	12,372,291	0	(36,986)	0	0	3.702	3.367	MON	37,646	451,755	01/17/2018	09/16/2050
95001V-AU-4	WFCM 2019-C51 A4 - CMBS	L I		4	1.A	623, 250	88.8589	533, 154	600,000	615,591	0	(2,283)	0	0	3.311	2.863	MON	1.656	19,866	07/09/2019	06/17/2052
95001V-AX-8	WECM 2019-C51 AS - CMBS			4	1.A		86.5634	3.375.974	3.900.000	4.141.791	0	(34.857)	0	0	3.584		MON	11.648		12/02/2021	06/17/2052
	WFCM 2019-C52 A5 - CMBS	ľ		4	1.A	50,684,83		42,450,105	49,000,000	50,232,245	n	(179.085)	n	0	2.892		MON	118,090		12/02/2021	08/16/2052
	WFCM 2020-C57 A4 - CMBS	l	····· ['	4	1.A							(1/9,085)				-					
95002X-BD-6		l l		4			80.8150	6,869,277	8,500,000	, , , , ,	0	,	0	0	2.118		MON	15,003	180,030	12/02/2021	08/15/2053
	WFCM 22JS2 E - CMBS	··· ···   ··		4	3.B FE		67.7198	13,516,863	19,960,000	18,818,358	0	594,623	0	0	3.454		MON	0	0	01/26/2022	12/15/2039
96221T-AE-7	WFRBS 2014-LC14 A5 - CMBS	··· ··· ·		4	1.A		98.1392	39,255,688	40,000,000	40,379,027	0	(405,055)	0	0	4.045		MON	134,833	1,618,000	10/01/2015	03/15/2047
G1819G-AU-0	CANWA 2B D2 - CMBS	B.		4	2.B FE		78.1680	9,435,663	12,071,000	10,973,661	0	157 , 229	0	(1,322,045)	3.410	6.521	JAJ0	81, 178	369, 120	07/12/2017	10/22/2037
G4158G-AB-5	GNKLN SECOND ISSUE NOTES B2 - ABS	B.		4	3.A FE	2,217,972	75.0000	1,810,650	2,414,200	2, 182, 216	0	29,892	0	(263,229)	5.048	7.642	MJSD	5,676	80,644	08/08/2017	03/15/2036
G5S831-AA-7	LMLOG 1 A - CMBS	В.		4	1.A FE		394.9102	21,769,003	22,936,431	22,679,110	0	264,325	0	(107,912)	2.545		FMAN	72,967	138,603	10/13/2022	08/17/2033
G5S831-AB-5	LMLOG 1 B - CMBS	R		4	1.D FE		90.6446		3,871,776	3,936,847			0	(248,825)	2.845	3.541	FMAN	13.769		12/02/2021	08/17/2033
	PERLF 2020 A1 - CMBS			4	1.A FE		97.3900	6,889,627	7,074,266	6,875,063	n	(5,882)	n	218,358	3. 195		FMAN		Λ	11/17/2022	11/17/2032
	TELSEC 1 B7 - CMBS	D.	······ [	4	2.B FE		391.5530	34.881.416	38.099.697	37.867.048	^	(3,882)		(4.611.712)	6.046		MJSD		1.385.484	05/11/2015	12/12/2033
		B.	/I.I	- ec::-4 '		47,200,118	0.000.18	34,001,410		37,007,048	0	100,938	0	(4,011,712)	0.046	1.302	mJOD	120,222	1,380,484	03/11/2013	12/ 12/ 2033
	Subtotal - Bonds - Industrial and Miscella	neous	(Una	amiliated	1) -						_				1001	1001	1001			1004	1004
	Mortgage-Backed Securities					3,345,014,00		2,969,400,822	3,298,439,221	3,282,495,807	21	(5,053,115)		(6,335,365)	XXX	XXX	XXX	9,419,228	113,553,076	XXX	XXX
	SPAUL V C2R - CDO	B.		4	1.E FE		93.3165	7,492,152	8,028,750	8,028,750	0	0	0	(508,500)	3.902	5. 131	FMAN	35,679	174,997	07/12/2017	02/20/2030
000000-00-0	CGMSE 2017-3 B2 - CD0	В.		4	1.F FE	8,257,200	90.7360	6,799,301	7,493,500	7,493,500	0	0	0	(474,600)	3.328	4.733	JAJ0	52,648	127,634	11/16/2017	01/15/2031
000000-00-0	ARMDA 2 B2 - CD0	В.		4	1.B FE		94.2598	7,567,885	8,028,750	8,028,750	0	0	0	(508,500)	2.918	4. 131	FMAN		96,438	03/12/2018	11/15/2031
000000-00-0	ABNDA 2 C2 - CDO	R		4	1.E FE		92.3794	6.180.758	6.690.625	6.690.625	n			(423,750)	3.398	4.625	FMAN	29.681		03/12/2018	11/15/2031
000000-00-0	CGMSE 161R B2R - CDO		[	4	1.E FE		393.0052		10,169,750	10,220,093	^	68.093	^	(426,730)	3.825	4.681	FMAN	48.624		11/23/2021	05/17/2031
	RPARK 1401RR C2R = CD0	B.	······· ['	4	1.E FE							347,571						,			
000000-00-0		B.	······   '	4		16,905,668		15,568,913	16,592,750	16,500,543	0		0	(1,045,304)	3.363	5.205	JAJ0		329,973	12/26/2018	07/14/2031
000000-00-0	CGMSE 2018-2 A2C - CD0	B.		4	1.B FE		95.1976	3,057,272	3,211,500		0	76,625	0	(207,918)	3.498	3.994	FMAN	10,610	55,265	12/02/2021	08/28/2031
000000-00-0	TIKEH IV C2 - CDO	B.		4	1.F FE		92.1313	3,945,061	4,282,000	4,282,000	0	0	0	(271,200)	3.798	5. 197	JAJ0	34,333	92,240	07/16/2018	10/15/2031
000000-00-0	AVOCA XVI C2R - CDO	В.		4	1.E FE	17,592,84	92.0000	14,772,900	16,057,500	16,155,881	0	100,853	0	(1,022,030)	3.628	5. 137	JAJ0	122,986		11/23/2021	07/15/2031
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# **SCHEDULE D - PART 1**

									ng-Term BONDS	S Owned Dece											
1	2		Cod		6	7		Value	10	11			usted Carryin					nterest		Da	
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		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative		Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol		/alue	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
000000-00-0	AVOCA XVI B3R - CDO		B	4	1.B FE		94.6388	12 , 157 , 298	12,846,000	12,846,000	0	0	0	(813,600)	3.398		JAJ0	92, 151	219,207	07/20/2018	07/15/2031
000000-00-0	BABSE 2018-2 C2 - CD0		B	4	1.E FE	12,899,700	94.2492	11,098,318	11,775,500	11,775,500	0	0	0	(745,800)	3.948		JAJ0	98 , 145	265,950	07/20/2018	10/15/2031
000000-00-0	BABSE 2018-2 B1B - CD0		B	4	1.B FE	8,795,250		7,667,076	8,028,750	8,028,750	0	0	0	(508,500)	3.078		JAJ0	52, 171	137,004	07/20/2018	10/15/2031
000000-00-0	ADAGI VII C2 - CDO		B	4	1.F FE	7,615,5199		6,415,126	6,958,250	7, 145,572	0	159,717	0	(450,661)	3.448		JAJ0	54,649	151,769	11/23/2021	10/10/2031
000000-00-0	GLME 2 C1B - CD0		B	4	1.F FE	3,423,1109		3,010,995	3,211,500	3,287,181	0	79,073	0	(207,251)	4.226		<b>J</b> A <b>J</b> 0	27,521	78,806	11/23/2021	01/20/2032
000000-00-0	ARESE 14 C - CDO		B	4	1.F FE	933,7439		1,023,302	1,070,500	1,005,112	0	10,914	0	59,075	4. 162		<b>J</b> A <b>J</b> 0	0	0	10/26/2022	10/21/2033
000000-00-0	CGMSE 2017-2 2BR - CD0		B	4	1.C FE	8,057,1409		6,680,231	7, 118,825	7,118,825	0	0	0	(450,870)	3.062	4.310 I		28,458	98,344	02/12/2021	08/15/2030
000000-00-0	AVOCA 12 C - CDO		B	4	1.F FE	1,669,9209		1,378,291	1,498,700	1,498,700	0	0	0	(94,920)	3.578	5.275		11,321	33,096	03/15/2021	04/15/2034
000000-00-0	AIG Rover, LLC Class D Notes				5.B GI	921,8754		423, 141	921,875	934,851	0	9,388	0	0	1.000	1.014		0	0	08/16/2021	10/22/2030
000000-00-0	AVOCA 20R CR - CDO		B	4	1.F FE	2,822,2509		2,506,279	2,676,250	2,676,250	0	0	0	(146,000)	3.728	5.408		21,063	64,766	12/13/2021	07/15/2032
000000-00-0	Infostretch Corporation - ABS			4,5	4.B Z	9,975,0009		9,873,214	10, 178, 571	9,994,262	0	19,739	0	0	6.500	1	<b>J</b> A <b>J</b> 0	165,402	381,083	04/01/2022	04/01/2028
000000-00-0	PRVD VII C - CDO		B	4	1.F FE	11,242,3509		10,773,721	11,240,250	11,240,250	0	0	0	(2,100)	4.083	7.258		201,423	0	06/07/2022	07/15/2036
000000-00-0	ARMDA 5 B - CDO		B	4	1.C FE	5,713,9279		6,034,234	6,583,575	6,111,705	0	60,873	0	336,905	3.228	5.916		38,371	42,495	10/12/2022	07/28/2034
000000-00-0	CORDA 9R B1R - CDO		B	4	1.C FE	5,653,9729		5,729,023	6, 155, 375	5,820,279	0	91,820	0	74,487	3.502	5.689 I		24,550	56,482	06/22/2022	08/20/2034
000000-00-0	HARVT XXIX B1 - CD0		B	4	1.C FE	6,448,4069		6,819,085	6,958,250	6,866,224	0	77,874	0	339,944	3.894		<b>J</b> A <b>J</b> 0	112,898	0	07/08/2022	07/15/2035
000000-00-0	ARESE X B1 - CD0		B	4	1.C FE	4,740,3939		5,065,718	5,352,500	5, 124, 067	0	33,773	0	349,901	2.828	5.563		31,956		09/13/2022	10/15/2031
000000-00-0	ARESE 12R B1R - CDO		B	4	1.C FE	3,978,4189		4,422,544	4,662,028	4,397,930	0	24,380	0	395 , 132	3. 156		<b>J</b> A <b>J</b> 0	29,835	19,023	09/27/2022	04/20/2032
000000-00-0	AVOCA XIX C - CDO		B	4	1.F FE	877,842		1,008,523	1,070,500	991,482	0	11,810	0	102,767	3.748	5.583		0	0	09/27/2022	10/15/2031
000000-00-0	SNDPE III B1 - CD0		B	4	1.C FE	5, 147, 0779		5,849,811	6,252,791	5,666,802	0	35,360	0	484,365	3. 128		<b>J</b> A <b>J</b> 0	41,291	0	09/29/2022	04/15/2033
000000-00-0	ARESE XIII B1 - CD0		B	4	1.C FE	4,281,7269		4,846,394	5,084,875	4,689,828	0	17,758	0	390,344	3.256	5.082		52,521	4,310	10/03/2022	04/20/2032
000000-00-0	RRME 1 A2R - CDO		B	4	1.C FE	877, 1269		977,392	1,070,500	962,330	0	5, 107	0	80,097	2.728	5.416		6, 165	0	10/03/2022	04/16/2035
000000-00-0	VOYE V B1 - CD0		B	4	1.C FE	1,762,3969		1,987,240	2,141,000	1,932,459	0	4,888	0	165, 175	3. 128		<b>J</b> A <b>J</b> 0	14, 138	0	10/13/2022	04/15/2035
000000-00-0	CGMSE 2018-2 A2A - CDO		B	4	1.B FE	2,689,1479		3,018,470	3,211,500	2,959,005	0	16,940	0	252,918	3.498		FMAN	10,610	16,422	10/13/2022	08/28/2031
000000-00-0	CADOG XII C - CDO		B	4	1.F FE	2,032,7419		2,294,531	2,467,503	2,250,526	0	23,810	0	192,352	3.678	6.260		0	0	10/13/2022	10/15/2031
000000-00-0	CRNCL 7 B - CDO		В	4	1.B FE	2,792,7629		3,054,750	3,211,500	3,039,775	0	11,044	0	235,969	3.205		JAJ0	17,727	0	10/24/2022	01/31/2030
000000-00-0	IK VIII No.1 Limited - ABS		B	4	1.G PL		00.0000	10,571,187	10,571,187	10,571,187	0	0	0	372,288	5.748	5.793		140,093	0	11/29/2022	09/26/2026
000000-00-0	IK VIII No.1 Limited Unfunded - ABS		B	4	2.B Z		.0.0000	0	4,994,524	0	0	0	0	0	5.668		MJSD		0	11/29/2022	09/26/2026
00091J-AA-6	AUTHB 2021-1 A2 - ABS			4	2.C FE	9,925,0007		7,893,353	9,925,000	9,992,481	0	367,305	0	0	3.734	3.728		0	0	05/05/2021	07/31/2051
00119T-AP-9	AGL 5 DR - CD0		C	4	2.0 FE	5,599,9059		5,149,413	5,600,000	5,711,005	0	104,740	0	0	7.343		JAJ0	83,379	235,276	12/02/2021	07/20/2034
00140B-AN-6	AIGIM 2019-1 I - CD0			4	2.C FE	10,085,6808		9,223,029	10,573,945	10,594,606	0	327,056	0	0	0.000	3. 195		0	0	02/04/2022	04/18/2035
00140L-AK-0	AIMCO 12 DR - CDO		C	4	2.C FE	569, 1039		565,450	610,000	578, 172	0	11,257	0	0	6.764		JAJ0	0	0	09/06/2022	01/20/2032
00141U-AQ-6	AIGIM CLASSI - CDO			4	3.A FE	12,468,3169		12,034,398	13,326,407	14,035,361	0	1,335,608	0	0	0.000	8.539		0	0	04/16/2021	04/20/2032
00142M-AJ-9	AIGIM 2019-2 DR - CDO			4	2.C FE	5,000,0009			5,000,000	5,000,000	0	0	0	0	7.408	7.013		69,969		10/27/2021	10/25/2033
00142M-AL-4	AIGIM 2019-2 ER - CDO			4	3.C FE			1,578,022	1,750,000	1,750,000	0	0	0	0	10.758		JAJ0	35,563	125,642	10/27/2021	10/25/2033
00176P-AN-2	AMMC 19R CR - CD0			4	1.B FE			1,469,397	1,500,000		0	27,078	0	0	6.629		JAJ0	20,992	54, 157	11/22/2021	10/16/2028
00192R-AG-3	ARES 35R BR - CDO			4	1.0 FE	7,503,2559		7,229,105	7,500,000	7,650,584	0	140,753	0	0	5.729		JAJ0	90,711	201,970	12/02/2021	07/15/2030
00193*-AA-5	TR CTF			1,2	1.E			23, 107, 765	25,270,658	25,270,658	0	0	0	0	4.233	4. 152				11/01/2018	09/30/2039
001950-AE-3	APA FINANCE LLC - ABS			1,2	1.G FE		65.0000	14,811,088	22,786,289	22,791,683	0	5,552	0	0	3.160	3.169		106,007	733,871	10/28/2021	02/29/2056
001950-AF-0	APA FINANCE LLC - ABS			1,2	2.B FE		39.8300	6,353,183	15,950,748	16,096,442	0	634,577	0	0	4.010	3.962		509	3,533	10/28/2021	02/29/2056
00231#-AA-5	ASF Orca TL 1L 12/2026 - ABS			4	2.A PL			30,207,588	30,237,009	30,738,646	0	5,229	0	0	6.424	6.517		0	0	12/27/2022	12/28/2026
008511-AQ-0	AGL 7R CR - CD0			4	1.F FE			465, 163	500,000	510,136	0	9,394	0	0	6. 129	5.615		6,470	15,504	11/22/2021	07/17/2034
00889J-AE-4	AIMCO 17 C - CDO		· ·   C	4	1.F FE			11,540,466	12,000,000	12,000,000	0	127.811	0	0	5.070		JAJ0	312,625	0	05/19/2022	07/20/2035
00900P-AN-5				4	1.F FE		94.4111	, , ,	7,250,000	7,377,018	0	· · · · · · · · · · · · · · · · · · ·	0	0	6. 179	5.288			212,739	12/02/2021	01/15/2032
00901A-AN-7	AIMCO 10 CR - CD0			4	1.F FE			557,661		563,545	0	445	0	0	6.225		JAJ0	7, 158	0	12/07/2022	07/22/2032
009088-AA-3	AIR CANADA 2015-2 PASS THROUGH TRUSTS		U	I	1.6 FE	8,039,9028	87.8270	7,057,591	8,035,788	8,038,489	0	J 12	0	0	3.750	3.741	JD	13,393	306,633	02/11/2016	06/15/2029

# **SCHEDULE D - PART 1**

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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate		When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of		Paid	Accrued	During Year	Acquired	Date
009090-AA-9	AIR CANADA 2015-1 PASS THROUGH TRUST - A		C	1	1.F FE	13,838,64		11,994,607	13,414,986	13,627,095	0	(39,509)	0	0		3.123 N		142, 199		09/26/2016	09/15/2028
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH TRUST - A		C	1	2.B FE	2,588,52		2,561,966	2,587,296	2,587,353	0	(258)	0	0		3.842 N		29,520	100,258	03/11/2015	09/15/2024
01627A-AC-2	ADC 221 A2 - ABS			4	1.G FE	14,486,62		14,868,000	15,000,000	14,530,786	0	104,597	0	0		6.631 N		0	0	11/07/2022	10/15/2047
023764-AA-1	AMERICAN AIRLINES 2016-2 PASS THROUGH TR			1	3.B FE		778.1050	1,133,484	1,451,232	1,492,441	0	(3,815)	0	0		3.071		2,354	53,798	07/14/2016	12/15/2029
02376U-AA-3	AMERICAN AIRLINES 2016-1 PASS THROUGH TR			1	2.A FE	9,315,50		8,277,814	9,286,932	9,307,544	0	1,688	0	0	3.575		J	153,092	332,008	01/05/2017	07/15/2029
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR			1	2.A FE	7,662,58		6,794,576	7,543,829	7,607,877	0	(8, 160)	0	0	3.600	3.366 N		74,684	276,226	03/15/2016	03/22/2029
02378A-AA-5	AMERICAN AIRLINES 2017-1 PASS THROUGH TR			1	2.C FE		077.2140	2,266,231	2,935,000	2,935,000	0	0	0	0	4.000	3.999 F		44,351	117,400	01/04/2017	08/15/2030
02378M-AA-9	AMERICAN AIRLINES 2019-1 PASS THROUGH TR			1	3.A FE		073.8690	14,047,992	19,017,440	19,018,696	0	1,257	0	0		3.762 N		251,453	665,610	08/01/2019	08/15/2033
02378W-AA-7	AMERICAN AIRLINES 2017-1 PASS THROUGH TR			1	3.B FE		493.8420	386,037	411,369	345,564	0	18,390	0	0	4.950	16.426 F		7,693	20,363	07/01/2020	08/15/2026
03027W-AK-8	AMETOW 2018-1 A - RMBS			1,2	1.A FE		089.1200	31,192,000	35,000,000	35,000,000	0	0	0	0	3.652	3.680 N		56,809		03/27/2018	03/15/2048
03330N-AL-8	ANCHC 11R CR - CDO			4	1.F FE		594.7913	710,935	750,000	2,984,552	0	2, 140, 152	0	0	6.625		A <b>J</b> O	0	0	11/22/2021	07/22/2032
036510-AB-1	ANSON 2006-1 AFX - CD0			4	5.C FE	22, 18	098.4749	91, 167	92,579	0	0	5,277	0	0		0.000 N		0	0	10/25/2006	07/28/2046
036510-AD-7	ANSON 2006-1 C - CDO			4	6. FE		01.7809	76,311	4,285,000	0	0	0	0	0	5.961	0.000 N		0	0	10/27/2006	07/28/2046
036510-AF-2	ANSON 2006-1 E - CD0			4	6. FE		0 1.0435	189,411	18, 151, 000	0	0	0	0	0	6. 163	0.000 N		0	0	10/25/2006	07/28/2046
03664T-AE-7	ANTR 2019-1 B - CD0		C	4	1.C FE		097.2559	9,725,586	10,000,000	10,000,000	0	0	0	0	6.793		A <b>J</b> O	137,738	364,367	04/05/2019	07/21/2031
03665J-AK-4	ANTR 2017-1 BR - CD0		C	4	1.C FE		893.1243	11,873,348	12,750,000	11,661,436	0	35,858	0	0		7.850 J		161,396	153,463	09/27/2022	04/20/2033
03767M-AG-3	APID XXIX A2 - CDO		C	4	1.C FE		095.8111	13,174,029	13,750,000	13,750,000	0	0	0	0	5.908		A <b>J</b> O	153,455	368,241	05/11/2018	07/25/2030
03767N-AJ-5	APID XVIII CRR - CDO			4	1.F FE		495.2415	15,952,944	16,750,000	16,791,447	0	37,634	0	0	6.525	6.176 J		209,466	560,652	11/22/2021	10/22/2030
03768U-AA-7	APID XXXV A - CDO		C	4	1.A FE		097.3044	5,838,266	6,000,000	5,772,692	0	7,292	0	0			A <b>J</b> O	64,393	0	10/26/2022	04/20/2034
03768W-AL-9	APID XXXIV A1R - CDO		C	4	1.A FE	2, 196, 96			2,288,000	2,200,470	0	3,510	0	0		6.266 J		25,019	22,569	10/12/2022	01/22/2035
03789X-AD-0	DIN 2019-1 A21 - RMBS			2	2.B FE		095.9200	4,130,795	4,306,500	4,306,500	0	0	0	0	4. 194	4.873 N		13,044	180,616	05/28/2019	06/07/2049
03789X-AE-8	DIN 2019-1 A22 - RMBS			2	2.B FE		090.9800	15,672,215	17,226,000	17,226,000	0	0	0	0	4.723	4.993 N		58,759	813,584	05/28/2019	06/07/2049
038779-AB-0	ARBYS 2020-1 A2 - RMBS			2	2.C FE	12,707,50		10,807,729	12,707,500	12,707,500	0	0	0	0			A <b>J</b> O	69,700	411,342	07/23/2020	07/30/2050
03927N-AB-9	ARCAP 2005-1 B - CD0			4	6. FE		018.3750	2,205,000	12,000,000	0	0	1, 102, 116	0	0		0.000 N		0	0	05/17/2007	12/22/2042
03927N-AC-7	ARCAP 2005-1 C - CD0			4	6. FE		0 2.4393	487,866	20,000,000	0	0	95,833	0	0	5.750	0.000 N		95,833	0	12/19/2005	12/22/2042
03927N-AD-5	ARCAP 2005-1 D - CD0			4	6. FE		0 1 . 1051	69,621	6,300,000	0	0	0	0	0	5.950	0.000 N		0	0	12/19/2005	12/22/2042
03927N-AE-3	ARCAP 2005-1 E - CD0			4	6. FE		0 0 . 9509	47,544	5,000,000	0	0	0	0	0		1	ON	0	0	12/19/2005	12/22/2042
03927N-AF-0	ARCAP 2005-1 F - CD0			4	6. FE		60.8619	17,239	2,000,000	17,239	11,049	12,491	23,741	0		135.744 N		0	0	12/19/2005	12/22/2042
03927R-AD-6	ARCAP 2006-RR7 C - CMBS			4	6. *	·····	00.0500	11,883	23,766,000	0	0	91,208	0	0	6.234	0.000 N		91,208	0	04/24/2006	09/27/2045
03927R-AE-4	ARCAP 2006-RR7 D - CMBS			4	6. *	····	00.0600	5,494	9,157,000	0	0	35,954	0	0	6.254	0.000 N		35,954	0	04/24/2006	09/27/2045
03927R-AF-1	ARCAP 2006-RR7 E - CMBS			4	6. *		00.0600	6,010	10,016,000	0	0	41,725	0	0			ON	41,725	0	04/24/2006	09/27/2045
039939-AE-3	ARES 67 B1 - CD0		C	4	1.0 FE		099.7496	15,261,694	15,300,000	15,300,000	0	0	0	0	7.592		A <b>J</b> O	64,529	0	10/31/2022	01/25/2036
039939-AJ-2	ARES 67 C - CD0		C	4	1.F FE		098.9950	7,919,600	8,000,000	8,000,000	0	0	0	0	8.492	8.535 J		37,741	0	10/31/2022	01/25/2036
04009G-AG-2	ARES LIII C - CDO	.	C	4	1.F FE		595.8659	718,994	750,000	766,223	0	14,043	0	0	6.975		A <b>J</b> 0	10,026		11/22/2021	04/24/2031
04016V-AE-5	ARES 47 B - CD0		C	4	1.0 FE		096.2107		4,000,000	4,051,022	0	82,099	0	0			A <b>J</b> O	46,691		12/02/2021	04/15/2030
04017Q-AG-0	ARES XXVIIIR C - CDO		C	4	1.F FE		693.0127	465,064	500,000	510,247	0	9,318	0	0	6.229		A <b>J</b> O	6,575	16,111	11/22/2021	10/17/2030
04966H-AE-6	ATRM XLII B - CDO		C	4	1.0 FE	6,707,75			6,750,000	6,848,645	0	134,888	0	0		5.208 J		75,355		12/02/2021	11/21/2030
05554U-AE-2	BXCMM 222 B2 - CDO			4	1.0 FE		595.4360		2,975,000	2,974,978	0	353	0	0	5.875		A <b>J</b> 0	67,485	0	07/05/2022	07/18/2034
05684L-AG-0	BCC 211 C - CDO		C	4	1.F FE			462,841	500,000	465,268	0	3,843	0	0			A <b>J</b> 0	0	0	11/09/2022	04/18/2034
05685B-AG-1	BCC 224 C - CDO		C	4	1.F FE		095.1546		10,000,000	10,000,000	0	0	0	0	6.614		A <b>J</b> 0	352,726	0	05/19/2022	07/16/2035
05685J-AE-9	BCC 225 C - CDO		C	4	1.F FE		097.9619	1,048,192	1,070,000	1,039,583	0	19,615	0	0		7.648 J		0	0	09/26/2022	07/24/2034
05876C-AE-3	BALLY 20 B - CD0		C	4	1.F FE		399.4825	11,937,900	12,000,000	12, 158, 024	0	193,490	0	J0	6.377		A <b>J</b> O	0	0	07/01/2022	07/15/2034
05876C-AG-8	BALLY 20 C - CD0		C	4	2.C FE		996.2650		7,000,000	7,052,968	0	152,889	0	0	7.998	1	A <b>J</b> O	0	0	07/01/2022	07/15/2034
05876C-AL-7	BALLY 20 A2B - CDO		C	4	1.0 FE		995.7635	4,788,177	5,000,000	4,979,414	0	1,775	0	J0	5.750		A <b>J</b> O	121,389	0	07/01/2022	07/15/2034
070252-AG-6	BARK 1 D - CD0		C	4	2.C FE		089.9822	827,836	920,000	852,796	0	16,994	0	J0	6.893	7.539 J	A <b>J</b> O	0	0	09/15/2022	04/20/2034

# **SCHEDULE D - PART 1**

								Showing All Lor													
1	2		Cod		6	7		Fair Value	10	11			usted Carryin	g Value				nterest			ites
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			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	Ĭ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
07132L-AQ-2	BATLN XI CR - CDO	-	- 11	Ullai	1.F FE			700.982	750.000	3.191.636	(Decrease)	2.338.138	recognized		_		JAJO	Accided	During real		
	BATLN 24 C - CDO			4		750,526				., . , .	0	2,338,138	0	0		250.000		0	0	11/22/2021	04/24/2034
07135J-AE-1			. C	4	1.F FE				1,500,000	1,485,118	0		0	0	8.828	9.101	N/A	6,253	0	11/10/2022	01/15/2034
08182B-AQ-1	BSP XVII CR - CDO			4	1.F FE		94.3669	471,835	500,000	474,706	0	3,918	0	0			JAJ0	0	0	11/09/2022	07/15/2032
08182D-AC-8	BSP VI-B A - CDO		. C	4	1.A FE	7,002,324		6,802,916	7,000,000	7, 140, 732	0	131,529	0	0	5.433	4.764	JAJ0	77,112	158,535	12/02/2021	07/20/2034
08182D-AG-9	BSP VI-B C1 - CD0		. C	4	1.F FE			948,967	1,000,000	4,237,543	0	3,099,342	0	0		250.000		0	0	11/22/2021	07/20/2034
08186E-AG-3	BSP 29 C - CD0			4	1.F FE			1,658,277	1,675,000	1,675,000	0	0	0	0	8.581	8.973		4,392	0	11/21/2022	01/25/2036
09261M-AA-4	BLKMM VI A - CDO		. C	4	1.A FE	3,510,854		3,396,555	3,500,000	3,578,751	0	64, 116	0	0	5.943			42, 176	97,365	11/22/2021	04/20/2033
09628N-AS-1	BLUEM 2015-4 BR - CD0		. C	4	1.C FE	8,500,000		8,189,548	8,500,000	8,500,000	0	0	0	0		5.771	JAJ0	101,565	232, 150	04/16/2018	04/22/2030
09628V-AQ-7	BLUEM 2016-3 BR - CD0			4	1.C FE	3,993,820		3,852,729	4,000,000	4,077,958	0	79,254	0	0	6.306	5.291		32,932	119,570	11/22/2021	11/15/2030
09631J-AG-1	BLUEM XXXIV C - CDO		. C	4	1.F FE	930,675	93.9297	939,297	1,000,000	940,383	0	6,879	0	0	6.363	7.718	JAJ0	0	0	11/30/2022	04/20/2035
09748R-AA-6	BOJA 2020-1 A2 - ABS			4	2.B FE	1,266,430	89.5400	1, 133, 961	1,266,430	1,266,430	0	0	0	0	3.832	3.850	JAJ0	9,571	48,530	09/29/2020	10/20/2050
10010Y-AA-0	TURK HAVA YOLLARI AO - ABS			1	4.B FE	2, 127, 689	85.8920	1,903,661	2,216,343		0	9,692	0	0	4.200	5.034	MS	27,409	93,086	12/31/2015	09/15/2028
10901U-AA-0	BDF I A - CDO		. C	4	1.A FE		95.4932	31,799,223	33,300,000	33,300,000	0	0	0	0	4.250	4.248	AO	259,463		02/02/2018	04/25/2036
11042T-AA-1	BRITISH AIRWAYS PASS THROUGH TRUST 2018		. C	4	1.F FE	10,071,523	90.7240	9, 137, 288	10,071,523	10,071,523	0	0	0	0	3.800	3.800	MJSD	11,694	392,917	03/14/2018	03/20/2033
11043H-AA-6	BRITISH AIRWAYS PASS THRU TRUST 2018 1A		. c	1	2.B FE	14,468,924		12.161.854	14,468,924	14.468.924	0	(2)	0	0	4. 125	4 . 125	MJSD	18.237	614,654	03/14/2018	03/20/2033
114521-AN-7	BSMC 1305R CR - CD0			4	1.B FE	5,300,000		5,204,423	5,300,000	5,300,000	0	0	0	0	5.879	6.334	JAJ0	65,781	152,016	01/29/2018	01/17/2028
12481X-AS-9	CBAM 2018-6 B1R - CD0		.	4	1.C FE	2,557,250			2.650.000	2,577,361	0	20 . 111	0	0	6.225	7.013		34.827	53,937	06/24/2022	01/15/2031
12510H-AL-4	CAUTO 211 A2 - ABS			4	1.A FE	14, 172, 805		10,947,873	14, 181, 183	14,335,250	0	(10,160)	0	0		2.144		14,370	323,479	07/27/2021	08/15/2051
12548M-BH-7	CIEC 2015-I CRR - CD0			4	1.F FE			11,494,394	12,300,000	12,083,600	0	236.664	0	0	6.225		JAJO	146,744	374,085	11/22/2021	01/22/2031
12549J-BE-0	CIFC 2014-IV-R CR2 - CD0			4	1.F FE	1,992,934		1.868.651	2.000.000	2,033,946	0			0	6.044	5.500			58,631	11/22/2021	01/21/2031
12551J-AQ-9	CIFC 2017-IV BR - CD0			4	1.F FE		94.7844	947.844	1,000,000	1,018,384		19.197		0		5.612	JAJ0		31,217	11/22/2021	10/24/2030
12551M-AC-3	CIFC 175 A2 - CD0			4	1.0 FE			11,601,107	12,000,000	12,220,329				0		5. 196		143,872	319,920	12/02/2021	11/18/2030
12564D-AG-9	CIFC 175 AZ = CD0			4	2.0 FE			1,601,107	12,000,000	12,220,329				0		6.792	JAJ0	143,872	319,920	09/15/2022	07/15/2036
	CIFC 2021-3 D - CD0			4	1.0 FE				500.000			30,5/2				6.759		3.055	0		
12569E-AE-7	CIFC 227 B1 - C00			4	1.6 FE		99.2786				0	0	0	0	6.665			5.167	0	10/14/2022	10/22/2035
12569E-AJ-6				4	I.F FE		99.0004				0	0	0	0			JAJ0		0	10/14/2022	10/22/2035
126650-AN-0	CVS HEALTH CORP - ABS			1		1,984,156			1,922,097		0	(3,391)	0	0		5.852		6,956	127,728	11/19/2013	10/10/2025
126650-AQ-3	CVS HEALTH CORP - ABS			1	2.B FE	4,609,469		4,581,631	4,565,515	4,573,053	0	(2,335)	0	0	5.789		MON	15,417	279,088	06/11/2005	01/10/2026
126650-BP-4	CVSPAS 06 CRT - ABS			1	2.B FE	2,673,149		2,743,975	2,763,458	2,731,108	0	4,737	0	0	6.036		MON	9,730	171,205	10/17/2013	12/10/2028
13722*-AA-8	CANARY Series A-2 Senior Secured Note		-	4	1.G PL	4,911,518		4,642,452	4,911,518	4,911,518	0	0	0	0			MJSD	52,641	76,936	05/16/2022	03/31/2051
13722*-AB-6	CANARY ISSUER LLC - ABS		-	4	2.C PL	592,017		564,297	592,017	587,058	0	8,659	0	0			JD	11,795	0	05/16/2022	03/31/2051
13877J-AA-9	CANYC 2022-1 A - CD0		. C	4	1.A FE	2,384,635		2,436,709	2,500,000	2,387,336	0	2,701	0	0	5. 194		JAJ0	27,411	0	10/13/2022	04/16/2035
14310B-AN-1	CGMS 131R A2R - CD0		.	4	1.B FE	14, 173, 750		14, 105, 761	14,500,000	14,615,242	0	350,268	0	0	6.330		FMAN	122,374	424,706	12/26/2018	08/14/2030
14314L-AE-5	CGMS 2014-2-R A2 - CD0		. C	4	1.A FE	7,500,000		7,220,059	7,500,000	7,500,000	0	0	0	0			FMAN	58,076	195,678	05/07/2018	05/15/2031
14314L-AJ-4	CGMS 2014-2-R B - CD0		. C	4	1.F FE	7,042,797	93.1072	6,983,040	7,500,000	7,326,722	0	141,566	0	0	6.431		FMAN	62,972	233,699	11/22/2021	05/15/2031
14315L-AE-4	CGMS 2014-3-R A2 - CD0		. C	4	1.C FE	8,025,000	96.2171	7,721,419	8,025,000	8,025,000	0	0	0	0	5.908	5.649	JAJ0	86,921	215,882	05/23/2018	07/28/2031
14316E-AS-8	CGMS 2019-2 BR - CD0			4	1.F FE	651,714	94.0236	658, 165	700,000	656,502	0	12,759	0	0	6.279	4.449	JAJ0	0	0	07/14/2022	07/15/2032
14317G-AG-8	CGMS 226 C - CDO		. C	4	1.F FE	1,000,000	99.5367	995,367	1,000,000	1,000,000	0	0	0	0	8.470	8.215	MON	5, 176	0	10/28/2022	10/25/2034
14317V-AW-0	CGMS 2019-4 BR - CD0		. C	4	1.F FE		92.1723	496,809	539,000	502,224	0		0	0	6.014	5.526	JAJ0	0	0	09/15/2022	04/16/2035
14576A-AB-8	CARM 201 A2 - RMBS			4	1.A FE			13,393,611	16,170,000	16,160,508	0	826	0	0		2.501	MON	17,823	401,075	11/18/2020	12/15/2050
14576A-AD-4	CARM 201 A4 - RMBS		. ]	4	1.F FE			13,853,713	16,335,000	16,325,618	0	1,673	0	0	3.670		MON	26,644	599,562	11/18/2020	12/15/2050
14686N-AE-1	CARVL 8 B2 - CD0		. C	4	1.0 FE			3,069,315	3,150,000	3,150,000	0	0	0	0	6.180		JAJ0	35,690	0	09/13/2022	10/22/2035
14686N-AG-6	CARVL 8 C - CDO		. C.	4	1.F FE	2,450,000		2.410.260	2.450.000	2.450.000			n	0			JAJ0	32.309	n	09/13/2022	10/22/2035
14919L-AN-4	CATLK VI C2B - CDO		C	4	1.F FE		95.7242	765.794			n	14.765	n	0	6.966	6. 134			30.002	11/22/2021	04/25/2034
14987V-AC-3	CBAM 199 B1 - CD0		C	4	1.B FE	3,301,069			3,300,000	3,366,103	n	62.096	n	n	5.979		JAJ0		97,277	11/22/2021	02/12/2030
15722*-AA-3	CGA LEASE-BACKED PASS-THRU TRUST SERIES			,	2.B	3,301,009		3,223,947		3,386,103		02,090			4.835	4 .884		9.841		03/31/2014	01/10/2041
1J122"-MM-3	יטא בבאטב־טאטאבט ראסס־וחחט וחטסו סבחובס		.	+	2.D	3,409,3/4	00.3300	3,009,841	3,409,3/4		0	J	0	0	4.633	4.084	m∪l¥		114,281	03/31/2014	01/10/2041

# **SCHEDULE D - PART 1**

									ng-Term BOND	S Owned Dece											
1	2	L	Cod	les	6	7		Fair Value	10	11			usted Carryin	g Value			I	nterest		Da	tes
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					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	l ī		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
15960*-AA-4	Charcoal Series A-8 Senior Secured Note	Ť	T	4	1.G PL	4,911,51		4,642,452	4,911,518	4,911,036	(B0010000)	(483)	n n	0	4.240	4.241	n ala	104,703	76,936	05/16/2022	03/31/2051
15960*-AB-2	Charcoal Series B-8 Senior Secured Note			4	2.C PL				591,005	591, 189	0		0	0	4.750		MJSD	7,030	10,371	05/16/2022	03/31/2051
17305E-DT-9	CCCIT 2007-A3 A3 - ABS	.		4	1.A FE	4,516,76		4,357,618	4,000,000	4,386,705	0	(17,602)	0	0	6. 150		JD		246,000	12/20/2013	06/15/2039
18449K-AA-4	CLEAN 181 A - ABS			4	1.A FE		987.9000							0			AO		1,542,366	07/25/2018	10/21/2052
19260M-AA-4	COIN 2017-1 A2 - ABS	.		4	1.A FE		076.4900	14,456,610				1,880			5.216		JAJO			05/04/2017	04/25/2047
19864#-AA-9	TRUSTEES OF COLUMBIA UNIVERSITY IN - CMO	.		4	1.B		095.6500		6.270.000	6.280.846		(7.949)		0	3.350	3.220		9.335		05/04/2017	04/25/2047
22526*-AA-7	CREAM SUB-ISSUER LLC - ABS			4	1.B		794.9892		986,317		0	(7,949)		0	6.230	6.230	JD	9,335		05/08/2015	03/31/2051
				1.2	3.6 PL					· ·	0	18,727		0							
22822R-BH-2 22846D-AL-7	CROCAS 2018-2 C - RMBS			1,2	1.F FE		05.091.3800	31,983,000	35,000,000	35,000,000	0		0	0			MON JAJO	65,971		06/26/2018	07/15/2048
				4			095.8381		, ,		0		0	0	5.861		FMAN			11/22/2021	07/14/2034
233046-AF-8	DNKN 2017-1 AII - RMBS			4	2.B FE		090.4028	12,916,302	14,287,500	14,287,500	0	0	0	0 0	4.030			65,576	575,786	09/14/2017	11/20/2047
233046-AL-5				4	2.B FE		089.5700	27,124,259	30,282,750	30,282,750	0	0	0		4.352		FMAN	150,095	1,317,905	03/20/2019	05/20/2049
233046-AS-0	DNKN 211 A23 - RMBS			4	2.B FE		076.9000	76, 131, 000	99,000,000	99,300,107	0	2,740,161	0	0		2.791		0	0	10/15/2021	11/20/2051
24736X-AA-6	DELTA AIR LINES 2015-1 PASS THROUGH TRUS			1	1.F FE		691.3880		10,429,366	10,429,752	0	230	0	0	3.625	3.623	JJ	158,577	378,065	08/10/2015	01/30/2029
24737A-AA-5	DELTA AIR LINES 2015-1 PASS THROUGH TRUS			1	3.A FE		098.0500	5,213,897	5,317,590	5,307,101	0	(3,007)	0	0	4.250	4.228		94,793	225,998	08/10/2015	01/30/2025
255120-AA-4	DIVERSIFIED ABS PHASE IV LLC - ABS			4	2.B FE		590.9400	11,095,630	12,201,045	12,263,075	0	505,502	0	0	4.950		MON	0	0	02/22/2022	03/02/2037
25654#-AA-0	DODGER TICKETS LLC - ABS	-		4	1.G PL		598.1400	10,456,371	10,654,545	10,794,933	0	(4,709)	0	0	5.660	5.202		453,961	603,047	05/11/2005	03/31/2030
25755T-AE-0	DPABS 2015-1 A2 - RMBS			4	2.A FE		095.3200	60,032,536	62,980,000	62,980,000	0	0	0	0	4.474	4.499		516,583	2,817,725	10/14/2015	10/25/2045
25755T-AH-3	DPABS 2017-1 A23 - ABS			4	2.A FE		091.1900	37,349,144	40,957,500	40,957,500	0	0	0	0	4.118	4 . 139		309,215		06/12/2017	07/25/2047
25755T-AP-5	DPABS 2021-1 AII - RMBS			4	2.A FE		079.9600	7,876,060	9,850,000	9,904,362	0	308,249	0	0	3. 151		JAJ0	0	0	04/08/2021	04/25/2051
26245X-AQ-0	DRSLF 86R BR - CDO		. C	4	1.C FE		095.4288	954,288	1,000,000	1,018,916	0	18,515	0	0	5.779	5.287		12,200	27,712	12/02/2021	07/17/2034
26245X-AU-1	DRSLF 86R DR - CDO		. C	4	2.C FE	4,020,70		3,641,660	4,000,000	4,097,404	0	72,311	0	0	7.279		<b>J</b> A <b>J</b> 0	61,468	171,516	12/02/2021	07/17/2034
26246E-AE-8	DRSLF 83 B - CDO		. C	4	1.C FE		396.3361	5,202,148	5,400,000	5,506,034	0	101,039	0	0	5.794		JAJ0	65, 179	144,837	12/02/2021	01/20/2032
278300-AL-2	EATON VANCE CLO 2020-1 LTD CDO		. C	4	1.C FE		595.8780	6,232,071	6,500,000	6, 175, 490	0	43,325	0	0	5.729	6.380	JAJ0	78,617	114,907	06/22/2022	10/16/2034
28000X-AA-6	EDGE 221 A2 - ABS			4	2.B PL		490 . 1000	35,799,733	39,733,333	38,752,709	0	1,239,073	0	0	4.250		MON	0	0	04/08/2022	03/25/2052
289907-AL-1	ELM21 21 D - CDO		. C	4	2.C FE		098.4941	6, 155,880	6,250,000	6,301,542	0	51,542	0	0	10.044		JAJ0	0	0	10/13/2022	11/20/2035
29001L-AN-1	ELMW2 II BR - CDO	.	. C	4	1.C FE		295.8413	4,768,105	4,975,000	4,718,044	0	(88)	0	0	5.893		JAJ0	59,445	0	10/25/2022	04/20/2034
29002A-AG-9	ELM20 20 C - CD0		. C	4	1.F FE	4,200,00		4,110,253	4,200,000	4,200,000	0	0	0	0	7.944	8.054	JAJ0	57,463	0	09/19/2022	10/17/2034
29002G-AD-3	ELMW4 IV C - CDO		. C	4	1.F FE		93.8639	4,693,195	5,000,000	4,963,726	0	95,782	0	0	6.129	2.305		0	0	02/17/2022	04/15/2033
29003E-AC-9	ELMW8 VIII B1 - CD0		. C	4	1.C FE		195.6305	3,586,145	3,750,000	3,801,593	0	72,970	0	0	5.793		JAJ0	44,048	98,617	12/02/2021	01/20/2034
29003J-AC-8	ELM15 15 A1 - CD0	.	. C	4	1.A FE		097.5126	4, 193, 040	4,300,000	4, 135, 582	0	9,302	0	0	5.377		JAJ0	44,319	71,492	10/18/2022	04/23/2035
33632*-UB-1	WELLS FARGO TRUST COMPANY, NATIONAL ASSO			4	2.B	5,877,48		5,891,926	5,877,488	5,877,487	0	(29)	0	0	8.190		MON	28,080	460,675	06/01/2000	01/10/2023
33767W-AA-1	FKH 2021-SFR1 A - RMBS			4	1.A FE		686.3680	4,288,254	4,965,095	4,964,140	0	(640)	0	0	1.538	1.529		6,364		06/29/2021	08/25/2038
33830J-AD-7	GUYS 221 A2 - RMBS			4	2.C FE	24,875,00	85.3000	21,218,375	24,875,000	25,063,825	0	768,604	0	0	4.673		<b>J</b> A <b>J</b> 0	0	0	04/12/2022	04/25/2052
33883G-AC-1	FLAT 18 B - CDO			4	1.C FE		95.6674	1,913,348	2,000,000	1,912,287	0	8,527	0	0	5.429		JAJ0	22,923	20,690	10/04/2022	04/17/2031
33883M-AB-0	FLAT 2 B - CD0		. C	4	1.C FE	2,027,76	96.2963	2,022,222	2,100,000	2,031,806	0	4,046	0	0	6.425	6.293		15,367	25, 130	09/19/2022	11/21/2033
33938M-AD-1	FLX 2021-2 A2 - ABS			4	1.G FE	96,537,33	487.6300	85,439,250	97,500,000	96,664,964	0	126,345	0	0	3.800	3.997	MON	61,750	3,725,584	11/23/2021	11/27/2051
34417M-AB-3	FOCUS 2017-1 A22 - ABS			4	2.B FE		089.4000	42,241,500	47,250,000	47,250,000	0	0	0	0	5.093	5.406	JAJ0	407,758	2,406,443	03/21/2017	04/30/2047
34417R-AB-2	FOCUS 221 A2 - RMBS			4	2.B FE		094.5700	18,866,715	19,950,000	20, 182, 065	0	706,387	0	0	7.206	7.205	JAJ0	0	0	06/28/2022	07/30/2052
34488#-AA-4	FOOTBALL CLUB TERMINAL NOTES 2024 TRUST			1	1.F FE		096.0400	19,208,000	20,000,000	20,000,000	0	0	0	0	3.410	3.458	OCT	166,711	691,472	10/02/2015	10/20/2024
34620*-AA-7	Forest Sub Series C-3 Senior Secured Not			4	3.C PL		094.9892	938,027	987,510	986,274	0	13,974	0	0	6.230	6.231	MJSD	15,382	22,729	05/16/2022	03/31/2051
36148*-AA-5	GA ORRI, LLC - ABS			4	2.B PL		094.2472	79,984,415	84,866,667	81,007,042	0	3,023,709	0	0		6.213	N/A		448,785	05/17/2022	03/31/2042
36804#-AA-6	GATX CORPORATION 2010-1 PASS THROUGH TRU			1	2.B		195.7900		8,520,651	8,488,197	0	(7,088)	0	0	4.420	4.374		125,538	377,402	09/23/2010	09/01/2027
375415-AE-6	GILBT 1 C - CDO		. C	4	1.F FE			944,580	1,000,000	1,020,424	0	19,011	0	0	6.029	5.513	JAJ0	12,728		11/22/2021	10/15/2030
380241-AA-7	GODDARD FUNDING LLC - ABS			1	2.C FE		092.6600	27,861,009	30,068,000	30,399,116	0	709,491	0	0	6.864		JAJ0	0	0	08/12/2022	10/30/2052
38082J-AA-7	GOLDEN BEAR 2016-2 LLC - ABS			4	1.A FE		191.7600	5,790,332	6,310,301	6,310,712	0	150	0	0	3.160	3. 157		55,944		10/25/2016	09/20/2047

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			l	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			ľ		and		Rate					Current	Other-	in							
		С	ė		SVO		Used to	,		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	1		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	l n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
38135*-AA-6	'	-	- "	Lilai							(Decrease)		rtecognized	value							
38135^-AA-6 38136F-BL-6	Goldenrod Series C-2 Senior Sec Note (El GLM 1RR CR2 - CDO			4	3.C PL	4,077,832	94.9892	938,027	987,510	982,766		10,467	0		6.230	4.750 5.604	JAJO		22,729	05/16/2022	03/31/2051
				4					4,100,000			39,212				-		50,237	118,213	11/22/2021	04/20/2034
38136N-AW-6 38137P-AU-4	GLM 8R DR - CD0	·   · · · · ·	Ü	4	2.C FE	927,920	92.6512	926,512	1,000,000	940,850 9.178.265	0	17,287	0	0	7.343	6.864	JAJ0			12/02/2021	10/20/2034
38137P-AU-4 38137Y-AU-5	GLM 4 CR - CD0	.	ν	4	1.0 FE	9,000,495		8,747,814	9,000,000		0	2.515.688	0	0	6.325		JAJO	107,539	245,805	12/02/2021	07/21/2031
38137Y-AU-5	GLM 4 CR - CDO		٠	4	1.F FE				8.000,000			2,515,688			5.843	5. 175		94.779	214.438	12/02/2021	04/24/2031
381381-AE-1 38139B-AG-4	GLM 10 B - CD0			4	1.0 FE						0	149,609	0	0	5.843	7.645			214,438	12/02/2021	07/20/2034
	GLM 15 C - CDO		٠	4	1.F FE						0		0			-		84,936	0		
38139B-AJ-8 38172F-AL-2	GCAP 34R CR - CDO		· [ ·	4	2.8 FE		95.9810		1,400,000 1,000,000		0	8.917	0	0	8.923	0 . 184	JAJO	0	0	07/08/2022	07/20/2033
40436Q-AN-2	HLM 169R A2R - CDO		· · · · · · ·	4	1.C FE	1,999,990				2,039,804		37,482			5.927	5.273				11/03/2022	03/14/2031
40461R-AA-6	NT 144A - ARS		·   · · · · · ·	1 0	1.6 PL				2,000,000	25,758,050		37,482			3.110	3. 110				12/11/2019	12/15/2046
	NT 144A - ABS			1 2	1.A PL			13,996,037				0			3.110		A0		528, 161	03/27/2020	10/15/2055
40461R-AC-2	NT 144A - ABS			1,2	1.A PL			5.662.603	7,818,035	7.818.035					3.000		AO		126, 127	06/22/2020	10/15/2055
	HA C-PACE 2019-1 ISSUER LLC CL A-4 - ABS			1.2	1.A PL	8,647,803		6,289,547		8,647,803		0			3.000		N/A		264, 116	11/24/2020	10/15/2055
40461R-AE-8	NT 144A - ABS		1	1	1.A PL				8,901,888		0	256, 197	0	0	3.160	3. 160		0	204, 110 0	05/11/2021	10/15/2055
	NT 4(a)(2) - ABS		1	4	1.D Z	4,944,497			4,944,497	4,944,497	0	0	0	0	3.390		AO	35.386		12/08/2021	10/15/2055
40486J-AA-5	HINTT 22A A - ARS			4	1.A FE	6,079,750		5,995,831	6,081,148	6,079,663	0	(87)	0	0	4.250	4.296		11 487		05/25/2022	05/15/2041
40486J-AB-3	HINTT 22A B - ABS		1	4	1.F FE	4,579,602		4,354,196	4,579,686	4,446,762	0	(4.497)	0	0	4.650	0.000		0	0	05/25/2022	05/15/2041
40486J-AC-1	HINTT 22A C - ABS	· · · · · ·	1	4	2.B FE	3,675,338		3,470,120	3,675,401	3,689,055	0		0	0	5.580	5.579		0	0	05/25/2022	05/15/2041
40486J-AD-9	HINTT 22A D - ABS			4	3.B FE	4,126,423		3,781,919	4,352,661	3.888.818	0	1.035	0	0	6.500	0.282	-	0	0	05/25/2022	05/15/2041
40489@-AA-2	HPS MEZZANINE PARTNERS 2019. L.P ABS		1	4	1.F PL	19,014,533		19,200,000	19,200,000	19,200,000	0	0	0	0	6.070		MON		0	12/27/2022	03/06/2025
411707-AF-9	HNGRY 2018-1 A3 - RMBS	. l		4	2.B FE			44.949.838	47,875,000	47.875.000	0	0	0	0	5.710	5.751	MJSD	83.529	2,734,555	05/23/2018	06/22/2048
41884#-AA-9	HATCHET RIDGE PASS-THROUGH TRUST		.	1	3.B PL	11,399,497	96.7200	11,025,594	11,399,497	11,400,730	0	(185)	0	0	5.950	5.945	JD	32,029	678,270	12/14/2010	12/14/2029
42087D-AC-3	HAYFN 12 B1 - CD0		. C	4	1.0 FE	3,399,973	96.9097		3,400,000	3,467,434	0	63,848	0	0	6. 143	5.480	JAJ0	42,350	101,478	12/02/2021	01/20/2034
42087D-AG-4	HAYFN 12 C - CDO		. C	4	1.F FE	3,412,257	96.4505	3,279,317	3,400,000	3,478,581	0	62,699	0	0	6.993	6.278	JAJ0	48,210	130,779	12/02/2021	01/20/2034
42770V-AA-9	HERO 2016-1 A - ABS			4	1.A FE	1,433,427	97.4200	1,396,569		1,617,222	0	127,596	0	0	4.050	0 . 442	MS	16,289	61,526	02/04/2016	09/20/2041
42770W-AA-7	HERO 2016-2 A - ABS			4	1.A FE		96.0800	1,552,207	1,615,536	1,784,881	0	109,812	0	0	3.750	0.765	MS	16,997	63,233	05/25/2016	09/20/2041
42770X-AA-5	HERO 163A A1 - ABS			4	1.A FE	1,101,995		1,047,311	1,102,085	1,140,846	0	(3,885)		0	3.080	2.043	MS	9,523	37,091	09/15/2016	09/20/2042
42770X-AC-1	HERO 163A A2 - ABS	.		4	1.A FE	1,042,723		979,872	1,017,309	1,077,794	0	(5,755)	0	0	3.910	2. 151	MS	11, 160	46,091	09/15/2016	09/20/2042
449303-AE-6	ICG 2021-1 B - CD0	.	. C	4	1.C FE	2,740,359			2,750,000	2,795,335	0	51,920	0	0	5.829	5.382		33,841	77,486	12/02/2021	04/17/2034
46433@-AA-6	ISKANDAR VENTURES LLC ISKANDER VE - ABS	.		1,2	1.E PL	19,036,784		16,278,354	19,036,784	19,036,784	0	0	0	0	3.410	3.410		28,851	703,250	02/19/2020	07/15/2040
466365-AC-7	JACK 2019-1 A2III - ABS			4	2.B FE	29,229,375		25,277,564	29,229,375	29, 229, 375	0	0	0	0	4.970	5.001		145,270		06/28/2019	08/25/2049
466365-AE-3	JACK 221 A22 - RMBS	.		4	2.B FE	24,625,000		19,333,088	24,625,000	24,708,664	0	835, 186	0	0	4. 136			0	0	02/02/2022	02/26/2052
47048R-AG-0	JTWN 16 C - CD0	.	. C	4	1.F FE		95.0418	760,335	800,000	817,369	0	14,865	0	0	6.808		JAJ0	10,288	33,704	11/22/2021	07/25/2034
47421M-AY-9	JEFFM 1 BR - CDO		D	4	1.0 FE	6,005,046		5,717,254	6,000,000	6, 124, 611	0	112,451	0	0	6.193	5.508	JAJ0	75,343	182, 120	11/22/2021	10/20/2031
476681-AC-5	JMIKE 211 211 - ABS			4	2.B FE			40,207,950	49,750,000	49,893,874	0	1,221,297	0	0	2.493	2.493		0	0	12/03/2021	02/15/2052
47760Q-AG-8	JIMMY 2022-1 A23 - RMBS		·   ······	4	2.B FE			23, 181, 809	26,865,000	27,027,271	0	872, 115	0	0	4.352		JAJ0	0	0	03/04/2022	04/30/2052
47987E-AB-3	JONAH-221-A2 - ABS	.	·   ······	4	2.A FE			29,738,974	30,003,000	29,878,739	0	430,708	0	0	7.800		MON	0	0	10/19/2022	12/20/2037
48205M-AA-1	JPTR 1 A1A - CDO		·   ······	4	6. *	159,045		194,369	194,295	193,608	0	4,397	0	0	4.040		JAJ0	1,940	2,334	05/17/2013	01/04/2041
48249V-AS-0	KKR 131R BR - CD0			4	1.D FE	8,700,243			8,700,000	8,720,187	0	18,961	0	0	6.479	6.478		119,000	300,804	11/22/2021	04/16/2029
48250W-AJ-4	KKR 14 BR - CDO	.		4	1.0 FE	5,000,163		4,843,500	5,000,000	5,020,212	0	18,888	0	0	5.879	5.806		62,058	142,293	11/22/2021	07/15/2031
48251T-AB-7	KKR 20 B - CD0			4	1.B FE	6,984,173		6,759,640	7,000,000	7, 123, 325	0	133,265	0	0	5.629	5. 169			183,081	12/02/2021	10/16/2030
48251T-AC-5	KKR 20 C - CD0			4	1.F FE	2,695,657			2,700,000	2,749,711	0	51,224	0	0	6.029		JAJ0	34,366	81,537	12/02/2021	10/16/2030
48252K-AE-9	KKR 21 C - CDO		Ü	4	1.F FE		93.5631	935,631	1,000,000		0	19,328	0	0	5.879	5.413				11/22/2021	04/15/2031
48255U-AE-4	NNM 43 U - UDU			4	J., I.F FE	1,000,000	98.9999	1989,999	1 1,000,000	1	10	1	10	10	ö.//4	8.89/	JAJU	J2,43/	10	1 1/ 14/2022	07/15/2034

# **SCHEDULE D - PART 1**

									ng-Term BOND	S Owned Dece											
1	2		Cod	es	6	7	F	air Value	10	11	Change	e in Book/Adju	usted Carryin	g Value			I	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
48277*-AA-3	KSB-1 PAIRING NT - ABS			4	1.C PL	16,380,665	84.0000	13,763,035	16,384,566	16,384,640	0	47,630	0	0	3.500	3.549	MON		609,297	10/29/2021	02/08/2061
48811*-AA-6	KELLY ISSUER LLC - ABS			4	1.G PL	4,911,518	94.5217	4,642,452	4,911,518	4,906,429	0	(5,090)	0	0	4.200	4.331	JD	103,715	76,936	05/16/2022	03/31/2051
48811*-AB-4	Kelly Series B-3 Senior Secured Note (El			4	2.C PL	591,005	95.3177	563,333	591,005	591,189	0	7,027	0	0	4.750	4.750	MJSD	7,030	0	05/16/2022	03/31/2051
50181G-BG-4	LCM XVI BR2 - CDO	ļ	. D	4	1.0 FE	10,000,410		9,565,365	10,000,000	10,040,794	0	37,987	0	0		5.709		123,060	279,488	11/22/2021	10/15/2031
50188G-AU-7	LCM XVIII BR - CDO	.		4	1.C FE	11,999,940	95.8126	11,497,515	12,000,000	12,236,820	0	226,588	0	0	5.843		JAJ0	142, 169	321,657	12/02/2021	04/21/2031
50188G-AV-5	LCM XVIII CR - CDO	.		4	1.F FE	5, 199, 381	90.3526	4,969,393	5,500,000	5,399,790	0	103,076	0	0	6.093	6.339	JAJ0	67,949	161,367	11/22/2021	04/21/2031
50189C-AS-0	LCM 21RR CR - CDO		. C	4	1.C FE			7,906,848	8,100,000	8,100,000	0	0	0	0	6.243	6.346	JAJ0	102,534	249,969	10/03/2018	04/20/2028
50200W-AC-6	LCM 28 B - CDO			4	1.0 FE	7,000,000		6,685,350	7,000,000	7,000,000	0	0	0	0		5.664		82,932		10/16/2018	10/20/2030
50200W-AD-4	LCM 28 C - CDO			4	1.F FE	1,000,208		924,235	1,000,000	1,020,354	0	18,876	0	0	6.393		JAJ0	12,963	32,381	11/22/2021	10/20/2030
50201M-AU-7	LCM 29 CR - CDO		. C	4	1.F FE	5,505,654	93.4518	5, 139, 847	5,500,000	5,615,271	0	104,237	0	0	6.279	5.766	JAJ0	72,908	178,950	12/02/2021	04/15/2031
50212G-AC-7	LNR 2007-1 CFX - CD0			4	6. *	0	0 . 4950	74,250	15,000,000	0	0	0	0	0	5.722	0.000	MON	0	0	02/27/2007	12/28/2049
51943*-AA-1	LAVENDER ISSUER LLC - ABS	.		4	1.G PL	4,911,518	94.5217		4,911,518	4,895,888	0	(15,630)	0	0	4.240	4.356	MJSD	69,416	76,936	05/16/2022	03/31/2051
51943*-AB-9	Lavender Series B-5 Senior Secured Note			4	2.C PL	591,005	95.3177	563,333	591,005	591,189	0	7, 123	0	0	4.750	4.750	MJSD	7,030	6,998	05/16/2022	03/31/2051
53944M-AE-9	LNR 2006-1 CFX - CD0			4	6. FE	0	0.6590	227,685	34,550,000	0	0	0	0	0	5.965	0.000	MON	0	0	12/20/2006	05/28/2043
53944M-AG-4	LNR 2006-1 DFX - CD0			4	6. FE	0	0.2330	88,661	38,052,000	0	0	0	0	0	6. 113	0.000	MON	0	0	02/16/2006	05/28/2043
55026C-AA-5	BREN 2022 A - ABS			4	1.G FE	8,897,553	87.5800	7,794,024		8,896,217	0	(1,336)	0	0	4.880	4.916	FMAN	72,381	186,985	05/24/2022	07/31/2062
55415@-AA-9	MSD PCOF PARTNERS LXII, LLC - ABS			4	2.A PL	31,936,000	99.8000	31,936,000	32,000,000	31,966,494	0	30 , 494	0	0	0.000	0.116	N/A	0	0	03/04/2022	11/27/2023
554739-AA-0	MACLAURIN SPC ACTING FOR THE ACCT OF SER		. C	4	6. *	0	0.2600	65,000	25,000,000	0	0	0	0	0	0.000	0.000	MON	0	0	12/08/2008	10/26/2052
55818M-BE-6	MDPK XIII CR2 - CD0		. C	4	1.F FE	2,989,155	95.7113	2,871,338	3,000,000	3,050,145	0	58,055	0	0	6. 127	5.538	JAJ0	37,781	89,507	11/22/2021	04/19/2030
55819Y-AE-0	MDPK XXVI CR - CDO			4	1.F FE	5,002,485	94.9168	4,745,841	5,000,000	5, 103, 075	0	95,080	0	0	6.465	5.604	JAJ0	55,668	162, 117	11/22/2021	07/29/2030
55820R-AL-6	MDPK 25R A2R - CD0			4	1.C FE	1,819,991	97.1109	1,767,418	1,820,000	1,855,481	0	34,268	0	0	6.008	5.203	JAJ0	20,656	50,587	12/02/2021	04/25/2029
55910*-AA-1	Magenta Sub Series C-6 Senior Secured No			4	3.C PL	987,510	94.9892	938,027	987,510	986,274	0	13,974	0	0	6.230	6.231	MJSD	15,382	22,729	05/16/2022	03/31/2051
55951P-BE-6	MAGNE VII BR2 - CD0		. C	4	1.E FE	17,100,000	94.0559	16,083,560	17,100,000	17,100,000	0	0	0	0	5.729	5.826	JAJ0	206,822		01/29/2018	01/18/2028
55952Y-AT-4	MAGNE 8RR CR2 - CD0		. C	4	1.F FE	12,500,000	95.2087	11,901,091	12,500,000	12,500,000	0	0	0	0	5.929	5.966	JAJ0	156,463	362, 103	04/20/2018	04/15/2031
55953M-AQ-5	MAGNE 15R BR - CDO		. C	4	1.C FE	5,794,761	97.0595	5,629,451	5,800,000	5,864,969	0	67,058	0	0	5.928	5.366	JAJ0	64,949	156,507	12/02/2021	07/25/2031
55953U-AG-9	MAGNE XXX D - CDO		. C	4	2.C FE	553,888	93.3876	566,863	607,000	561,238	0	10,443	0	0	7.308	7.011	JAJ0	0	0	09/15/2022	10/25/2034
55954E-AW-9	MAGNE 17R DR - CDO	.	. C	4	2.C FE	10,000,000	94.9364	9,493,639	10,000,000	10,000,000	0	0	0	0	7.143	6.947	JAJ0	144,835	399,853	06/21/2018	07/21/2031
55954K-AN-5	MAGNE 19R B1R - CD0		. C	4	1.C FE	5,979,426	95.7928	5,747,569	6,000,000	6, 101, 229	0	112,926	0	0	5.629	5. 173	JAJ0	71,302	156,927	11/22/2021	04/17/2034
55954T-AE-6	MAGNETITE XXXV, LIMITED - CDO	.	. C	4	1.C FE	6,300,000		6,095,428	6,300,000	6,300,000	0	0	0	0	5.683	5.722			0	07/12/2022	10/25/2035
55954T-AG-1	MAGNETITE XXXV, LIMITED - CDO		. C	4	1.F FE	5,950,000	99.0378	5,892,747	5,950,000	5,950,000	0	0	0	0	7.263	7.526	JAJ0	170,458	0	07/12/2022	10/25/2035
55954T-AJ-5	MAGNE 35 D - CDO		. C	4	2.C FE	1,200,500	96.7324	1,184,972	1,225,000	1,233,527	0	33,027	0	0	8.293	7.276	JAJ0	0	0	07/12/2022	10/25/2035
55988*-AA-8	Mahogany Sub Series C-7 Senior Secured N			4	3.C PL	987,510	94.9892	938,027	987,510	986,274	0	13,974	0	0	6.230	6.231	MJSD	15,382	22,729	05/16/2022	03/31/2051
56081#-BD-1	MAJOR LEAGUE BASEBALL TRUST - ABS			1	1.F FE		89.9900	116,987	130,000	135,693	0	(623)	0	0	3.750	3. 123	JD	257	4,875	07/11/2016	12/10/2030
56081#-BG-4	MAJOR LEAGUE BASEBALL TRUST - ABS			1	1.F FE	6,500,000	89.3258	5,806,178	6,500,000	6,500,000	0	0	0	0	3.020	3.020	JD	10,360	196,300	02/10/2017	12/10/2028
56081#-BN-9	MAJOR LEAGUE BASEBALL TRUST - ABS			1	1.F FE	15,000,000	86.0923	12,913,842	15,000,000	15,000,000	0	0	0	0	3.530	3.530	N/A	27,946	529,500	12/11/2017	12/10/2032
56576Q-AS-7	MCLO V BR - CDO			2	1.E FE	8,928,297	98.6693	8,880,237	9,000,000	9, 119, 694	0	185,588	0	0	6.525	5.496	FMAN	66,886		12/02/2021	11/22/2027
57135*-AA-6	MAROON ISSUER LLC - ABS	.		4	1.G PL	4,911,518		4,642,452	4,911,518	4,911,518	0	0	0	0		4.398		52,144		05/16/2022	03/31/2051
57135*-AB-4	Maroon Series B-1 Senior Secured Note (E	.		4	2.C PL	591,005	95.3177	563,333	591,005	591, 189	0	7 , 123	0	0	4.750	4.750	MJSD	7,030	10,371	05/16/2022	03/31/2051
59549R-AG-9	MID-STATE TRUST X - ABS	.		4	2.A FE	4,473,488	97.4968	4,439,479	4,553,460	4,482,322	0	9,220	0	0	5.820	6.703	MON	11,778	265,011	12/20/2013	02/15/2036
59801A-AG-9	MIDO XI B - CDO	.	. C	4	1.C FE	820 , 125	99.6181	821,849	825,000	820, 179	0	54	0	0	7.240		<b>J</b> A <b>J</b> 0	7,301	0	10/18/2022	10/18/2033
617922-AG-4	MSEV 2022-17A C - CDO	.	. C	4	1.F FE	13,000,000	98.7775	12,841,075	13,000,000	13,000,000	0	0	0	0	6.515	7.570		352,882	0	06/30/2022	07/20/2035
617922-AL-3	MSEV 2022-17A B2 - CDO	.	. C	4	1.C FE	10,000,000	95.9719	9,597,190	10,000,000	10,000,000	0	0	0	0	5.605	5.644		228,875	0	06/30/2022	07/20/2035
62848B-AB-7	MVWOT 2018-1 B - RMBS	.		4	1.F FE	3,097,962	97.2600	3, 187, 388	3,277,183	3,105,916	0	19,067	0	0	3.600	6.378	MON	3,605	118,252	03/25/2020	01/21/2036
62947A-AC-7	NPRL 2019-2 A3 - ABS	.		4	1.F FE			33,517,440	39,600,000	39,621,641	0	13,712	0	0	3.802	3.866	MON	50 , 186	1,505,592	11/01/2019	11/19/2049
63890B-AC-0	NAVSL 2018-E B - ABS			4	1.B FE	11,999,246	91.9904	11,038,846	12,000,000	11,999,868	0	111	0	0	4.440	4.482	MON	23,680	532,800	11/06/2018	12/15/2059

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			I	nterest		Da	tes
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	, ,	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
63940P-AD-7	NAVSL 18A B - ABS	-	- 11	Ullai		_					(Decrease)			value	3.680			16.356			
63940P-AD-7	NAVSL 18B B - ABS			4	1.B FE	9,997,508			10,000,000	10,000,000		479			4. 130		MON		368,000	02/13/2018	02/18/2042
				4	1.0 FE	4,799,146		4,382,154	4,800,000	4,799,652			0		-			8,811		05/15/2018	12/15/2059
63940U-AD-6	NAVSL 2018-D B - ABS	··· ···		4	1.0 FE	24,989,715		22,473,553	25,000,000	24,964,929	0	7, 197	0	J	4.570	4.649	-	50,778		10/18/2018	12/15/2059
63940Y-AC-0	NAVSL 2019-C B - ABS	··· ···		4	1.B FE	17,996,159		15,773,058	18,000,000	17,998,761	0	658	0	0	3.670		MON		660,600	05/07/2019	02/15/2068
63941B-AD-7	NAVSL 2019-A B - ABS	ļ		4	1.B FE	, ,	91.5771	2,747,313	3,000,000	2,999,746	0		0	0	3.900	3.938	-	5,200	117,000	02/11/2019	01/15/2043
63941C-AE-3	NAVSL 2019-D B - ABS	··· ···		4	1.0 FE	5,994,970		5, 111, 173	6,000,000	5,996,791	0	494	0	J	3.610	3.648	JAJO	9,627	216,600	06/19/2019	12/15/2059
64016N-AA-5	NBLY 211 A2 - ABS			4	2.0 FE			12,143,624	15,227,115	15,230,187	0		0	0				92,473	545,740	03/04/2021	04/30/2051
64016N-AC-1	NBLY 221 A2 - ABS			4	2.0 FE	12,902,500		10,194,265	12,902,500	12,971,493	0	424,380	0		3.695	3.678		0	0	01/11/2022	01/30/2052
64130P-AC-7	NEUB 28 A2 - CD0		C	4	1.A FE	5,000,000		4,871,728	5,000,000	5,000,000	0		0	0	5.543		JAJ0	56,196	118,816	04/27/2018	04/22/2030
64130P-AE-3	NEUB 28 B - CDO		C	4	1.0 FE	11,000,000		10,637,733		11,000,000	0		0		5.843		JAJ0			04/27/2018	04/22/2030
64132M-AW-8	NEUB 30 CR - CD0		C	4	1.F FE	994,039		929,029	1,000,000	1,015,064	0		0	0	5.993		JAJ0	12, 152	28,326	11/22/2021	01/21/2031
64133W-AE-5	NEUB 42 C - CDO		C	4	1.F FE			401,276	437,000	413,605	0	6,640	0		5.929		JAJ0	5.995	0	09/06/2022	07/16/2035
65357L-AL-9 668468-AC-5	WOODS 25 B1 - CD0			4	1.0 FE				500,000	475,209	0	1,304	0		5.679	7.579	JAJO	5,995	0	10/26/2022	07/19/2032
66860J-AE-8	WOODS 11B B - CDO		0	4	1.0 FE	10,025,640			10,000,000	10,221,399					6.143		JAJO		345,126	12/02/2021	07/20/2034
66860J-AE-8	WOODS 11B C - CDO		0	4	1.6 FE	14,000,000			14,000,000	14,000,000					5.977 6.427		JAJO			11/22/2021	04/19/2031
67088C-AA-5	OMX TIMBER FINANCE INVESTMENTS II LLC		·····	4	I.F FE		0.8500	1,889,785				39,098			5.540		A0	20,420	00,721	04/12/2005	
67109B-DE-1	OHALF 151RRR BR3 - CD0			4	6. ^				3,000,000	2,826,918	20,311	18			5.927		JAJO		0	10/27/2022	01/29/2020
67109Y-AQ-7	OAKC 12R BR = CDO			4	1.0 FE			10, 101, 100	10,500,000	10,686,425		202.666			5.927	5.228				12/02/2021	07/23/2030
67112R-AU-8	OAKC 3 BR - CDO			4	1.0 FE	4,000,000		3,844,037	4,000,000	4.000.000		0			5.893	5.550				05/26/2021	07/02/2035
67112R-AV-4	OAKC 3 CR - CDO			4	1.F FE			6,014,254	6,500,000	6,500,000		0	0	n	6. 193	5.828		81.622		05/26/2021	07/02/2035
67115W-AG-5	OAKC 1 B - CDO		٠	4	1.0 FE	6,000,000		5.804.839	6,000,000	6.000.000	0	0	0	0	5.893	5.709		71.693	163,870	08/24/2018	10/21/2030
67181D-AK-7	OAKIG 212 A2 - ABS		0	4	1.A FE		86.5800	33,989,342	39,257,729	39,256,607	0	158	0	0	2.630	2.645			1,032,478	11/19/2021	11/20/2051
67181D-AM-3	OAKIG 212 A4 - ABS			4	1.F FE			12,621,000	15,000,000	14,999,173	0	145	0	0	3.240	3.263		14.850		11/19/2021	11/20/2051
67576X-AQ-3	OCT47 47 CB - CDO		С	4	1.F FE	232,000		230.727	250.000	235.194	0	1.445	0	0	6.143	7.359		0	0	11/28/2022	07/20/2034
675937-AJ-5	OCT62 62 C - CDO		С	4	1.F FE			1,491,637	1,500,000	1,500,000	0	0	0	0	7.777		JAJO	9.721	0	10/28/2022	01/20/2036
67707B-AC-4	OAKC XV C - CDO			4	1.F FE	2,112,750	94.4890	2,126,003	2,250,000		0		0	0	5.993		JAJO	0	0	09/21/2022	01/20/2030
67707E-BC-7	OAKC 2 CR - CDO	L		4	1.F FE	1,252,720		1.182.699	1,250,000	4,525,328	0	3, 126, 141	0	0	6.478	215.486	JAJ0	0	0	11/22/2021	04/21/2034
67707G-AJ-8	OAKC 8 C - CDO	L	C	4	1.F FE	927.000		930.763	1,000,000	940.599	0	16.821	0	0	6.094		JAJO	0	0	09/21/2022	01/18/2034
68341@-AA-1	Onyx Sub Series C-8 Senior Secured Note			4	3.C PL	987,510	94.9892	938,027	987,510	986,274	0	13,974	0	0	6.230	6.231	MJSD	15,382	22,729	05/16/2022	03/31/2051
691200-AC-3	OR IV A1R - CDO	L	C	2	1.A FE	9,788,750			10,250,000	9,819,115	0	30.365	0	0	4.584	6.722	FMAN	53.512	118.770	09/26/2022	08/20/2033
693342-AE-7	PCG 2022-A A5 - ABS			4	1.A FE	19,999,312		17,769,200	20,000,000	20,000,001	0	689	0	0	4.674	4.674	MON		521,930	05/03/2022	12/01/2053
693652-BD-0	PSMC 202 X2 - RMBS			4	1.A FE	88,756	1.5576	138,250	0	79,380	0	(53,610)	0	0	0.500	41.061	MON	3,698	50,898	06/26/2020	05/25/2050
693675-BC-3	PSMC 2020-3 AX1 - RMBS			4	1.A FE	168,577	0.9838	272,339	0	268,408	0	55,764	0	0	0.307	22.971	MON	7,074	94,959	10/27/2020	11/25/2050
693684-BD-3	PSMC 201 X1 - RMBS			4	1.A FE	39,323	0.1876	22,678	0	29,740	0	(22,868)	0	0	0.050	(0.809)	MON	500	8,699	01/24/2020	01/25/2050
69700X-AL-9	PLMRS 224 D - CD0		C	4	2.B FE	8,910,000	99.0808	8,917,269	9,000,000	9,012,624	0	102,624	0	0	9.605	9.328	JAJ0	0	0	10/13/2022	10/20/2035
69884*-AA-4	PAPAYA SUB-ISSUER LLC - ABS			4	3.C PL	987,510	94.9892	938,027	987,510	987, 117	0	18,727	0	0	6.230	6.230	MJSD	15,382	0	05/16/2022	03/31/2051
70016R-AJ-4	PAIA 2018-1 C - CDO	.		4	2.C FE	1,489,398	90.7398	1,361,096	1,500,000	1,520,776	0	29,807	0	0	7.573		JAJ0	23,033	66,518	12/02/2021	10/20/2031
70337W-10-6	PATRONS LEGACY 2003-II - ABS	ļ		4	1.F FE		. 100.0000	6,930,316	6,930,316	6,930,316	0	(262, 117)	0	0	6.046		N/A	24,440	(105,258)	10/10/2003	10/10/2073
70338E-10-5	PATRONS' LEGACY 2004-II - ABS	.		4	1.F FE		. 100.0000	0	0	0	0	(884,884)	0	0	5.628		N/A	35,237	(924,271)	11/23/2004	12/23/2022
70471*-AA-1	Peach Series A-4 Senior Secured Note (EI	ļ		4	1.G PL	4,911,518		4,642,452	4,911,518	4,937,882	0	26,353	0	0	4.240	4.258		69,416	77,384	05/16/2022	03/31/2051
70471*-AB-9	Peach Series B-4 Senior Secured Note (EI	ļ		4	2.C PL	591,005		563,333	591,005	591, 189	0	7, 123	0	0	4.750	4.750		7,030	10,371	05/16/2022	03/31/2051
70476*-AA-6	PEARL ISSUER LLC - ABS	·		4	1.G PL	4,911,518		4,642,452	4,911,518	4,913,874	0	2,356	0	0	4.240	4.393		52,641	76,936	05/16/2022	03/31/2051
70476*-AB-4	Pearl Series B-9 Senior Secured Note (El			4	2.C PL	591,005		563,333	591,005	591, 189	0	7, 123	0	0	4.750	4.750		7,030	10,371	05/16/2022	03/31/2051
72132K-AG-0	PIPK 11 C - CDO		C	4	1.F FE	5,970,000	97.2577	5,835,459	6,000,000	6, 119, 230	0	149 . 230	l0	<b>I</b> 0	6.423	5.002	JAJ0	l0	l0	06/08/2022	07/25/2034

# **SCHEDULE D - PART 1**

								ng-Term BOND													
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		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
724060-AA-6	PIPELINE FUNDING COMPANY LLC			1	2.B FE	5,206,45		4,365,475	4,331,000	4,806,462	0	(47,281)	0	0		5.337	JJ	149,780	324,825	10/17/2013	01/15/2030
72703P-AE-3	PLNT 221 211 - ABS			4	2.C FE	21,835,000	77.6200	16,948,327	21,835,000	21,835,000	0	0	0	0		4.028	MJSD	63,205	717, 134	01/25/2022	12/05/2051
74333T-AA-7	PROG 2021-SFR8 A - RMBS			4	1.A FE	1,995,14		1,701,258	1,995,235	1,994,831	0	(239)	0	0		1.502		2,511	30 , 128	08/18/2021	10/19/2038
74972F-AJ-4	RRAM 4 B - CDO	.		4	1.F FE	2,001,056		1,878,860	2,000,000	2,041,305	0	37,874	0	0			JA <b>J</b> 0	25,456	59,975	11/22/2021	04/15/2030
74989U-AE-3	RRAM 20 B - CD0	.	C	4	1.F FE	15,000,000		14, 173, 192	15,000,000	14,999,521	0	293, 187	0	0	6.364	2.991	JAJ0	0	0	04/06/2022	07/15/2037
74989U-AG-8	RRAM 20 C - CDO	.	C	4	2.C FE	5,000,000		4,601,346	5,000,000	5,008,576	0	131,673	0	0	7.464	4.036	JA <b>J</b> 0	0	0	04/06/2022	07/15/2037
75009J-AC-5	RAD 17 C - CDO	.	C	4	1.F FE		99.5060	3,482,709	3,500,000	3,500,000	0	0	0	0	6.897	6.992	JAJ0	48,949	0	09/15/2022	10/22/2035
75009J-AE-1	RAD 17 B2 - CD0	.	C	4	1.C FE			3,061,911	3,150,000	3, 150,000	0	0	0	0		6.068		37,710	0	09/15/2022	10/22/2035
75101#-AC-0	RAISA FDG I LLC 2022-1 CL A - ABS			4	1.F PL		95.2500	13,959,401	14,655,539	14,655,539	0	0	0	0	5.050	5. 103		156,244	250,813	06/13/2022	08/15/2037
75887X-AE-7	REG11 11 C1 - CD0			4	1.F FE		93.4518	1, 168, 148	1,250,000	1, 174, 346	0	14,688	0	0	5.929		JAJ0	0	0	10/26/2022	07/17/2031
77587A-AG-1	RMRK WM-R B1 - CD0		C	4	1.C FE		95.0900	12,361,695	13,000,000	13, 114, 177	0	160 , 140	0	0	5.793	5.419		152,699	341,872	12/02/2021	04/21/2031
77587A-AJ-5	RMRK WM-R C - CDO	.	C	4	1.F FE		91.5260	915,260	1,000,000	1,010,636	0	20,551	0	0		5.752		12,557	30,353	11/22/2021	04/21/2031
78396Y-AA-1	SESAC 2019-1 A2 - ABS			4	2.C FE		93.1200	15,090,678	16,205,625	16,205,625	0	0	0	0	5.216	5.249		154,969	845,285	08/02/2019	07/25/2049
78396Y-AB-9	SESAC 221 A2 - ABS			4	2.C FE		93.2600	23,889,295	25,615,800	25, 193, 814	0	621,326	0	0	5.500		JAJ0	0	0	07/01/2022	07/25/2052
78403D-AH-3	SBATOW 2014-2 2C - RMBS			4	1.F FE		94.8000	14,220,000	15,000,000	14,927,407	0	(72,693)	0	0	3.869	4 . 186	MON	25,793	580,350	10/07/2014	10/15/2049
78403D-AV-2	SBATOW 2021-2 C - RMBS			4	1.F FE		84.8300	33,932,000	40,000,000	40,031,293	0	571,026	0	0		1.840		0	122,667	10/08/2021	10/16/2051
78403D-AX-8	SBATOW 2021-3 3C - RMBS			4	1.F FE		77.3200	51,031,200	66,000,000	66, 127, 891	0	1,324,214	0	0	2.593	2.589		0	285,230	10/13/2021	10/16/2056
784075-AB-9	SDLP SPV LLC - CD0			4	1.F PL		97.6500	121,520,705	124,445,167	119,670,532	0	141,966	0	0	6.280	9.207		2,328,759	0	10/28/2022	07/10/2036
78433X-AA-8	SALTT 211 AA - ABS			4	1.C FE		89.0532	26,275,234	29,505,098	29,501,520	0	985	0	0			MON	30 , 174	678,912	10/18/2021	02/28/2033
78433X-AB-6	SALTT 211 A - ABS			4	1.F FE		87.3200	26,084,411	29,872,207	29,868,781	0	974	0	0			MON	35,515	799,081	10/18/2021	02/28/2033
78449P-AD-1	SMB 2018-A B - ABS			4	1.B FE		88.8044	8,880,441	10,000,000	9,989,543	0	3,488	0	0		4.031		17,600	396,000	03/14/2018	07/15/2042
78490D-AC-8	S0FI 2018-C BF - ABS			4	1.B FE		93.1079	1,862,158	2,000,000	1,999,937	0	28	0	0	4. 130	4 . 167		1,377	82,600	08/07/2018	01/25/2048
79547#-AA-8	SALMON ISSUER LLC - ABS			4	1.G PL		94.5217	4,642,452	4,911,518	4,911,518	0	0	0	0		4.398	MJSD	52, 144	76,936	05/16/2022	03/31/2051
79547#-AB-6	Salmon Series B-6 Senior Secured Note (E			4	2.C PL		95.3177	563,333	591,005	591, 189	0	7,072	0	0		4.750		7,030	3,353	05/16/2022	03/31/2051
80608*-AA-6	Scarlet Sub Series C-1 Senior Secured No			4	3.C PL	·	94.9892	938,027	987,510	986,274	0	13,873	0	0	6.230	6.231		15,382	7,348	05/16/2022	03/31/2051
817743-AA-5	SPRO 2019-1 A2 - ABS			2	2.C FE		87.5600	11,805,715	13,483,000	13,483,000	0	0	0	0	3.882	3.901	JAJ0	95,959	523,410	09/17/2019	10/25/2049
81883A-AE-9	SHACK 2015-VII-R C - CD0	.		4	1.F FE	1,000,572	95.2752	952,752	1,000,000	1,020,790	0	18,987	0	0		5.917	JAJ0	13,573	34,065	11/22/2021	07/15/2031
82773#-AA-7	SILVER ISSUER LLC - ABS			4	1.G PL		94.5217	4,642,452	4,911,518	4,911,518	0	0	0	0		4.320		68,761	76,936	05/16/2022	03/31/2051
82773#-AB-5	Silver Series B-10 Senior Secured Note (			4	2.C PL		95.3177	563,333	591,005	591, 189	0	7,072	0	0		4.750		7,030	3,353	05/16/2022	03/31/2051
83012F-AC-2	SIXST XVII B - CDO		C	4	1.C FE		95.4691	6,300,962	6,600,000	6,670,007	0	130,278	0	0	5.793		JAJ0	77,524	173,566	12/02/2021	01/20/2034
83401A-AC-2	SOFI 2018-D BFX - ABS	.		4	1.B FE		89.9890	4,499,451	5,000,000	4,999,861	0	66	0	0		4. 177		3,450	207,000	09/18/2018	02/25/2048
83404R-AC-2	SOFI 2018-B BFX - ABS	.		4	1.B FE		93.1928		19,753,000	19,752,475	0	294	0	0		3.862		12,609	756,540	03/13/2018	08/25/2047
83405D-AD-0	SOFI 2017-C B - ABS			4	1.B FE	3,747,67		3,478,763	3,750,000	3,749,664	0	372	0	0			MON	2,225		05/19/2017	07/25/2040
83405D-AE-8	SOFI 2017-C C - ABS			4	1.C FE		84.9815	3,186,808	3,750,000	3,750,001	0	5	0	0	4.210	4.247		2,631	157,875	05/19/2017	07/25/2040
83406E-AD-7	SOFI 2018-A B - ABS			4	1.B FE		93.0351		3,400,000	3,399,428	0	332	0	0		3.648		2,046	122,740	01/18/2018	02/25/2042
83546D-AJ-7	SONIC 2020-1 A22 - RMBS			2	2.B FE	21,486,667		18,173,423	21,486,667	21,486,667	0	0	0	0	4.336	1.230		28,467	931,728	01/15/2020	01/20/2050
846031-AS-1	STHWK 1R CR - CDO			4	1.F FE	2,321,02		2,302,910	2,500,000	2,355,304	0	20,518	0	0		7.794		0	0	11/03/2022	07/20/2032
85817E-AQ-6	STCR 192R CR - CD0	.	C	4	1.F FE		95.2952	476,476	500,000	510,692	0	9,458	0	0	6.729	6.212	JAJ0	7, 103		11/22/2021	07/15/2032
861760-AA-3	Stone Sub Series C-10 Senior Secured Not	.		4	3.C PL	987,510		938,027	987,510	986,274	0	13,873	0	0		6.231	MJSD	15,382	7,348	05/16/2022	03/31/2051
86190B-AB-0	STR 2021-1 A2 - ABS			2	1.A FE		78.4900	9,363,739	11,929,850	11,931,908	0	349,711	0	0	2.960	2.962		0	0	05/19/2021	06/20/2051
86190B-AD-6	STR 2021-1 A4 - ABS			2	1.E FE		72.6100	4,273,480	5,885,525	5,883,388	0	159	0	0		3.733		6,654	217,772	05/19/2021	06/20/2051
86745J-AA-5	SNVA 181 A - ABS			4	1.G FE		90.0600	15,384,517	17,082,519	17,080,205	0	679	0	0	4.870	4.873		372,053	831,919	10/26/2018	07/22/2048
86745Q-AA-9	SNVA 2021-1 A - ABS			4	1.G FE		75.7400	6,942,696	9, 166, 485	9,057,893	0	230,478	0	0	2.580		JAJ0	0	0	06/11/2021	04/28/2056
86771Y-AA-9	SUNRN 2015-1 A - ABS			4	1.F FE		99.9000		8,402,753	8,401,543	0	630	0	0	4.400		MON	11,297	370,130	06/30/2015	07/20/2045
86772D-AA-4	SUNRN 2018-1 A - ABS			4	1.G FE	893, 415	90.8900	824, 181	906,790	896,967	0	955	0	0	5.310	5.548	JAJ0	8, 159	48, 151	12/11/2018	04/30/2049

# **SCHEDULE D - PART 1**

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			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
87168G-AJ-8	SYMP 29 D - CDO		. C	4	2.C FE		91.9931	482,964	525,000	495,877	0	9,611	0	0	7.229	7.199	<b>J</b> A <b>J</b> 0	0	0	09/06/2022	01/16/2034
87169V-AL-9	SYMP 37 C - CDO		. C	4	1.F FE		99.3620		1,250,000	1,250,000	0	0	0	0	7.929	8.032	JAJ0	7, 158	0	11/01/2022	10/20/2034
871980-AJ-7	SYMP 35 C - CDO		. C	4	1.E FE	6,300,000		6,239,099	6,300,000	6,300,000	0	0	0	0		7.762	FMAN	163,662	0	07/18/2022	07/24/2034
871980-AL-2	SYMP 35 D - CDO	.	. C	4	2.B FE	1,543,780		1,504,799	1,575,000	1,573,849	0	30,070	0	0		5.312		0	0	07/18/2022	07/24/2034
87231B-AE-3	TFLAT 2017-1 B - CD0	.	. C	4	1.B FE	15,000,030		14,559,017	15,000,000	15,305,276	0	293,534	0	0	6.210	5. 103	FMAN	116,432	428,797	12/02/2021	11/18/2030
87232A-AS-3	TFLAT 2018-1R DR - CD0	.	. C	4	2.C FE	411, 147		412,077	437,000	416,146	0	7,562	0	0	7. 165	6.760	JAJ0	0	0	09/06/2022	01/29/2032
87248W-AQ-1	TICP 8R BR - CDO		. C	4	1.F FE	1,388,595		1,403,693	1,500,000	1,409,081	0	11,896	0	0	6.443	7.682	JAJ0	0	0	11/03/2022	10/20/2034
87342R-AC-8	BELL 2016-1 A23 - RMBS			2	2.B FE			31,755,308	33,075,000	33,075,000	0	0	0	0		5.000		164,383	1,643,828	05/04/2016	05/25/2046
87342R-AE-4	BELL 181 A22 - RMBS			4	2.B FE	19,200,000	93.6000	17,971,200	19,200,000	19,200,000	0	0	0	0	4.940	4.970	FMAN	94,848	948,480	11/14/2018	11/25/2048
87342R-AJ-3	BELL 2021-1 A23 - RMBS			2	2.B FE	16,945,844	76.1600	12,828,284	16,843,860	44,953,601	0	25,388,610	0	0	2.542	128.445	FMAN	0	0	10/18/2021	08/25/2051
87535*-AA-9	TAN ISSUER LLC - ABS			4	1.G PL	4,911,518	94.5217	4,642,452	4,911,518	4,911,518	0	0	0	0	4.200	4.320	JD	103,715		05/16/2022	03/31/2051
87535*-AB-7	TAN ISSUER LLC - ABS			4	2.C PL		95.3177	564,297	592,017	587,118	0	8,665	0	0		4.800		11,919	0	05/16/2022	03/31/2051
88088H-AA-0	Tern Investments I, LLC ? Series 2022-1V			4	1.F PL	20,875,850		20,875,850	20,875,850	20,875,850	0	0	0	0	0.000	0.000		0	(50,000)	12/22/2022	06/22/2032
89655Y-AA-4	TRL 2009-1 A - RMBS			4	2.C FE	24,292,917		24,278,341	24,292,917	24, 294, 137	0	(216)	0	0	6.657		MON	67,382	1,617,180	11/05/2009	11/16/2039
89656C-AA-1	TRL 2010-1 NTS - RMBS	.		2	1.F FE	26,527,859		25,355,328	26,527,859	26,529,949	0	(122)	0	0	5. 194		MON	57,411	1,377,857	10/25/2010	10/16/2040
89656Y-AB-1	TRL 202 A2 - ABS			4	1.F FE	9,997,272	83.4600	8,346,000	10,000,000	9,998,023	0	356	0	0	2.560	2.578	MON	8,533	256,000	10/23/2020	11/19/2050
89657A-AB-2	TRL 181 A2 - ABS			4	1.F FE	39,974,000		33,384,000	40,000,000	39,985,992	0	2,208	0	0	4.620	4.672		71,867	1,848,000	06/13/2018	06/17/2048
90783R-AA-2	UNION PACIFIC RAILROAD COMPANY 2002-1 PA			4	1.C FE	404,804	99.9050	395,681	396,057	396, 178	0	(2,622)	0	0	6.061	5.299	JJ	10,936	24,005	11/19/2013	01/17/2023
90783V-AA-3	UNION PACIFIC RAILROAD CO 2005-1 PASS TH			4	1.C FE		99.0040	784,327	792,217	792,303	0	85	0	0	5.082	5.077	JJ	20,018	40,260	07/21/2005	01/02/2029
90783X-AA-9	UNION PACIFIC RAILROAD CO 2007-3 PASS TH			1	1.C FE	3,569,658		3, 186, 188	3,095,491	3,661,703	0	77,533	0	0		1.322		95,058	191, 178	11/22/2019	01/02/2031
90931V-AA-4	UNITED AIRLINES 2018-1A PASS THROUGH TRU			1	2.C FE	8,091,136		6,637,563	8,091,136	8,091,215	0	79	0	0	3.700		MS	99,791	299,372	01/31/2018	09/01/2031
90932L-AA-5	UNITED AIRLINES 2015-1 PASS THROUGH TRUS			1	1.F FE	15,238,789		13,455,886	15,119,823	15, 184, 288	0	(8, 197)	0	0	3.450	3.337		43,469	530,830	11/20/2015	06/01/2029
90932P-AA-6	UNITED AIRLINES 2014-1 PASS THROUGH TRUS	.		1	2.B FE	1,871,873		1,613,802	1,765,918	1,811,331	0	(9, 112)	0	0			AO	15,697	72,251	03/24/2015	10/11/2027
90932Q-AA-4	UNITED AIRLINES 2014-2 PASS THROUGH TRUS			1	2.A FE		91.0900	553,768	607,935	607,954	0	2	0	0		3.747		7,473	22,798	07/28/2014	03/03/2028
91823A-AW-1	VBTEL 2022-1 C22 - RMBS			1	1.F FE	50,000,000		40,680,000	50,000,000	50,060,970	0	1,527,928	0	0	3.706	3.697	MON	0	0	02/18/2022	02/15/2057
91824D-AE-4	VCP 2 B1 - CD0	.	. C	2	1.C FE	9,842,396		9,551,253	9,850,000	10,038,899	0	188,491	0	0	4.762	5.832	JAJ0	99,023	325,503	12/02/2021	04/15/2031
91824D-AJ-3	VCP 2 C - CD0		. C	4	1.F FE	3,411,900		3,304,530	3,400,000	3,477,661	0	63,058	0	0		6.753	JAJ0	52,607	147,018	12/02/2021	04/15/2031
92013A-AE-9	VYSPK 1 C - CDO		. C	4	1.F FE	1,900,000		1,890,887	1,900,000	1,900,000	0	0	0	0	8.071	8.187		20,447	0	10/28/2022	10/20/2034
92557E-AL-7	VIBR XIV C - CDO		. C	4	2.C FE		92.5548	647,883	700,000	656,290	0	13,637	0	0	7.993		JAJ0	0	0	09/06/2022	10/20/2034
92762*-AA-3	Violet Sub Series C-5 Senior Secured Not	.		4	3.C PL		94.9892	938,027	987,510	986,274	0	13,974	0	0	6.230	6.231		15,382	22,729	05/16/2022	03/31/2051
92854V-AA-3	VSLR 2018-1 A - ABS			4	1.G FE	22,871,222		19,986,742	22,878,597	22,873,911	0	1,243	0	0		4.733	A0	183,366	1,082,158	06/04/2018	04/30/2048
92916Q-AC-6	VOYA 2017-4 B - CD0		. C	4	1.0 FE	4,500,000		4,289,603	4,500,000	4,500,000	0	0	0	0	5.529	5.594	JAJ0	52,527	112,007	10/30/2017	10/15/2030
92916W-AG-4	INGIM 2013-2 BR - CD0	.		4	1.F FE	2,991,456		2,797,410	3,000,000	3,051,714	0	56,459	0	0	6.208	5.492	JAJ0	35, 181	89,618	11/22/2021	04/25/2031
92917A-AE-6	VOYA 181 B - CDO		. C	4	1.F FE		92.9249	696,937		761,653	0	14,695	0	0	6.027	5.486	JAJ0	9,291	21,616	11/22/2021	04/19/2031
94949F-AG-8	WELF 222 C - CDO	.	. C	4	1.F FE	6,000,000		5,941,171	6,000,000	6,000,000	0	0	0	0		7.842	JAJ0		0	08/12/2022	10/18/2035
94978#-DW-4	EQ NT			4	2.B		99.2124	279,571	281,791	281,833	0	22	0	0	5.670	5.656	JJ	7,900	15,974	09/27/2006	01/03/2029
94978#-DY-0	WF BK EQUIP SER A-5J TDCC 06-A - ABS	.	-	1	2.B	716,646		698,007	716,646	716,708	0	(2)	0	0		5.669	JJ	40,408	20,317	06/29/2006	06/29/2030
94978#-EL-7	WELLS FARGO BANK NORTHWEST, NA - EQUIPME	·	-	1	2.B	572,760		568,415	572,760	572,828	0	30	0	0	5.670	5.664	JJ	16,057		06/29/2006	01/03/2029
94978#-EN-3	WELLS FARGO BANK NORTHWEST, NA - EQUIPME	·		1	2.B	4,130,749		4, 103, 904	4, 130, 749	4, 131, 202	0	182	0	0		5.663	JJ	115,806	234,213	12/21/2006	01/03/2029
94978#-FB-8	WELLS FARGO BANK NORTHWEST, NA - EQUIPME	· [· · · ·	-	1	2.B		99.2067	51,254	51,664	51,668	0	0	0	0	5.670	5.663	JJ	1,448	2,929	12/21/2006	01/03/2029
94978#-FR-3	WELLS FARGO BANK NORTHWEST, NA - EQUIPME		-	1	2.A	374,904		376,905	374,904	374,931	0	(1)	0	0		5.746		9,940	21,557	09/28/2006	07/15/2026
94978#-FS-1	WELLS FARGO BANK NORTHWEST, NA - EQUIPME	.		1	2.A			992,969	987,637	987,730	0	20	0	0	5.750	5.745		26, 186	55,885	09/28/2006	07/15/2026
94978#-FX-0	EQ NI	·	-	1	2.A	709,809		713,934	709,809	709,860	0	(1)	0	0	5.750	5.746			40,814	10/31/2006	07/15/2026
94978#-FY-8	WELLS FARGO BANK NORTHWEST, NA - EQUIPME	.		1	2.A		. 100.6308	480,327	477,316	477,361	0	10	0	0	5.750	5.745		12,655	27,446	11/30/2006	07/15/2026
94978#-GA-9	WELLS FARGO BANK NORTHWEST, NA - EQUIPME	.	.	1	2.A		. 100.6883	282,497	280,566	280,593	0	6	0	J0	5.750	5.745	JJ	7,439	16, 133	12/15/2006	07/15/2026

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of 0	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			lı lı	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC												-				
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			ľ		and		Rate					Current	Other-	in							
		С			SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	1		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	, ,	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
94978#-GB-7		е	- ''	Ullai	2.B			4.797		4.798	(Decrease)	Accretion	Recognized	value	5.670		JJ		272		
	WELLS FARGO BANK NORTHWEST, NA - EQUIPME						99.9857		4,798	, .	0	(1)			5.670		JJ	4.440		12/21/2006	01/03/2023
94978#-GQ-4	WELLS FARGO BANK NORTHWEST, NA - EQUIPME			1	2.B	158,357	98.1067	155,358	158,356	158,369	0	0	0	0		5.668	JJ	,	8,977	02/07/2007	07/03/2029
94978#-GR-2	WELLS FARGO BANK NORTHWEST, NA - EQUIPME			1	2.B		98.8603	29,657	29,999	30,003	0	0	0	0	5.670		JJ	841	1,701	02/07/2007	07/03/2028
94978#-GT-8	WELLS FARGO BANK NORTHWEST, NA - EQUIPME			1	2.A	1,489,390			1,489,390	1,489,490	0	(5)	0	0	5.750	5.745			85,640	02/27/2007	01/15/2027
95058X-AH-1	WEN 2019-1 A22 - ABS			1	2.B FE			20,411,118	23,205,000	23,205,000	0	0	0	0	4.080	4.101		42,078	946,764	06/13/2019	06/15/2049
95058X-AL-2	WEN 211 A21 - RMBS	·		4	2.B FE			28,230,041	36,458,790	36,729,275	0	987,973	0	0	2.775	2.722		0	0	10/20/2021	06/15/2051
95058X-AP-3	WEN 2022-1 A22 - RMBS			4	2.B FE	39,800,000		34,729,480	39,800,000	39,862,379	0	1,333,665	0	0	4.260		MJSD	0	0	03/23/2022	03/15/2052
96928*-EV-5	SER 2012D (LOWES) CTL - CMO			4	2.A	9,375,678		8,650,001	9,375,678	9,375,702	0	6	0	0	4.090		MON	38,521		05/31/2012	10/25/2034
97181#-KV-4	WILMINGTON TRUST COMPANY			1	1.D	1,523,113		1,527,737	1,523,113	1,523,258	0	(5)		0	5.360	5.359		40,593	81,639	05/31/2005	11/30/2028
97181#-KW-2	WILMINGTON TRUST COMPANY			1	1.D		98.4479	180,056	182,895	182,907	0	(1)	0	0	4.920	4.918		4,474	8,998	06/29/2005	07/02/2028
97181#-KX-0	WILMINGTON TRUST COMPANY			1	1.D	1,382,182		897,360	908,865	906,559	0	617	0	0	4.920	5. 134		22,234	44,716	06/29/2005	01/02/2026
97181#-KY-8	WILMINGTON TRUST COMPANY			1	1.D	873,338	. 100.3140	876,080	873,338	873,401	0	(6)	0	0	5.360			23,275	46,811	06/29/2005	12/29/2028
97181#-KZ-5	WILMINGTON TRUST COMPANY			1	1.D	702,462		704,934	702,462	702,514	0	(1)	0	0	5.360			18,721	37,652	07/21/2005	07/02/2028
97181#-LA-9	WILMINGTON TRUST COMPANY			1	1.D	456,827		458,311	456,827	456,867	0	6	0	0	5.380	5.378		12,220	24,577	08/25/2005	07/02/2028
97181#-LD-3	WILMINGTON TRUST COMPANY			1	1.D	217, 109		177,769	181,116	211,208	0	(6,363)		0	4.920			4,431	10,589	09/22/2005	07/02/2028
97181#-LE-1	WILMINGTON TRUST COMPANY			1	1.D	675,788		666,890	675,788	610,301	0	(2,315)	0	0	4.920	13. 119		16,532	33,249	09/22/2005	01/02/2026
97181#-LK-7	WILMINGTON TRUST COMPANY			1	1.D	212,936		209,571	212,936	212,951	0	1	0	0	4.920	4.918		5,209	10,476	12/28/2005	07/02/2028
97181#-LL-5	WILMINGTON TRUST COMPANY			1	1.D	1,326,977		1,311,452	1,326,978	1,218,449	0	(3,654)	0	0	4.920	11.324		32,462	65,287	12/21/2005	01/02/2026
98920M-AA-0	ZAXBY 211 A2 - ABS			1	2.B FE	14,812,500		11,881,106	14,812,500	14,812,500	0	0	0	0	3.238		JAJ0	81,270	479,629	05/27/2021	07/31/2051
G07261-AL-7	AVOCA XI C2R - CDO		В	4	1.D FE	6,042,575		5,556,226	5,887,750	5,887,750	0	0	0	(372,900)	3.528	5.171		43,852	127,065	05/05/2017	07/15/2030
G07261-AW-3	AVOCA XI B3R - CDO		В	4	1.B FE	5,493,250		5, 132, 196	5,352,500	5,352,500	0	0	0	(339,000)	3. 128		JAJ0	35,346	83,277	05/05/2017	07/15/2030
G4398Q-AV-9	HARVT VII CR - CDO		В	4	1.E FE	2,705,064		3,055,797	3,211,500	3,059,909	0	39,468	0	316,868	3.538		JAJ0	18,466	0	09/27/2022	04/12/2031
G4702#-AA-0	IK VIII NO.1 LIMITED - ABS		В	4	1.G PL	61,257,951		63,494,032	63,895,468	63,505,704	0	11,261	0	2,236,492	5.668	5.935		975,819	0	11/29/2022	09/26/2026
G47352-AC-6	ICSL 1 A2 - ABS		В	4	1.F FE	44,967,855		30,822,188	41, 162, 110	37,064,144	0	124,247	0	(4,496,962)	2.500	3.860	JUL	451,092	1,014,680	05/24/2018	07/24/2056
G7727N-BA-6	RYEH 1R B2R - CDO		В	4	1.B FE	10,599,000	97.3684	10,423,282	10,705,000	10,705,000	0	0	0	(678,000)	3.562	5.119	JAJ0	76,262	223,886	04/12/2017	01/21/2031
G8T76M-BN-4	TCLO 5 C2 - CDO		В	4	1.F FE	9,207,820	90.4038	7,161,515	7,921,700	7,921,700	0	0	0	(501,720)	3.228	4.675	JAJ0	53,984	131,202	02/14/2018	10/15/2030
XS1716-91-2	AQUE 2-2017 C - CD0		В	4	1.F FE	1,756,663	93.0887	1,993,029	2,141,000	1,965,703	0	25 , 159	0	176,612	3.028	6.029	JAJ0	0	0	09/28/2022	10/15/2030
XS1815-31-8	CGMSE 161R 2CR - CD0		В	4	1.B FE	8,232,080	94.6591	6,890,612	7,279,400	7,279,400	0	0	0	(461,040)	3.395	4.344	FMAN	30,892	102,740	04/26/2018	05/17/2031
XS1823-15-5	CADOG VII B2 - CD0		В	4	1.B FE		93.4622	11,005,646	11,775,500	11,775,500	0	0	0	(745,800)	3.483	4.340	FMAN	42, 153	169,384	05/14/2018	05/26/2031
XS1857-74-0	TIKEH IV B3 - CD0		В	4	1.C FE	9,518,438	94.1530		8,697,813	8,697,813	0	0	0	(550,875)	3.298	4.678	JAJ0	60,558	143,789	07/16/2018	10/15/2031
XS2553-19-9	PLMER 222 C - CD0		В	4	1.F FE	9,822,735	97.0000	10,383,850	10,705,000	10,332,721	0	2,278	0	507,708	0.000	0.272	JAJ0	0	0	11/10/2022	01/15/2036
1049999999.	Subtotal - Bonds - Industrial and Miscella	aneou	us (Un	affiliated	) - Other																
Loan-Backe	ed and Structured Securities		•			4,071,973,549	XXX	3,686,428,081	4,321,360,764	4, 107, 309, 190	31,360	72,505,139	23,741	(9,604,881)	XXX	XXX	XXX	26,651,409	91,212,474	XXX	XXX
11099999999	Total - Industrial and Miscellaneous (Una	affiliat	ted) B	onds		31,990,786,933	XXX	26,708,882,734	31,706,834,240	31,509,648,498	(5,740,683)	77,256,972	38,600,980	(92, 191, 087)	XXX	XXX	XXX	275,232,541	1,107,062,467	XXX	XXX
00131L-AK-1	AIA GROUP LTD		. C	1.2	1.F FE	2,495,975	71.7450	1,793,625	2,500,000	2,496,332	0	167	0	0	3.200	3.211	MS	23.333	80,000	09/09/2020	09/16/2040
054536-AA-5	AXA FINANCIAL INC.		C		1.F FE			22.932.450	19.006.000	23.785.641	0	(493.192)	0	0	8.600	4.726	JD		1,634,516	08/27/2019	12/15/2030
05533U-AF-5	BBVA BANCOMER SA (HOUSTON BRANCH)		C	2	3.B FE	1,592,080		1,439,600	1,600,000			559			5. 125	5. 172	-		82,000	01/11/2018	01/18/2033
05973K-AB-3	BANCO MERCANTIL DEL NORTE SA (CAYMAN ISL		C.	2	3.C FE	1,500,000		1,241,910	1,500,000	1,500,000	n	0	n	n	6.625	6.625		n	74,531	11/17/2021	12/29/2049
06051G-HP-7	BANK OF AMERICA CORP			Ī	2.0 FE			5,331,850	5,000,000			(128,897)	0		8.050	4.752		17,889		08/01/2018	06/15/2027
40052V-AF-1	GRUPO BIMBO SAB DE CV		C	2	3.A FE			1.392.888	1.400.000	1.400.000	0	(120,037)	0	n	5.950		JJ			04/12/2018	12/29/2049
404280-AE-9	HSBC HOLDINGS PLC	1	c		2.A FE	9,416,889		7,504,265	7,665,000	8,797,360	n	(83.866)	n	n	7.350	5.404		53.208		12/20/2013	11/27/2032
404280-AF-6	HSBC HOLDINGS PLC	T	C		2.A FE	6,005,282		4.899.001	4,779,000	5,551,745	n	(61,448)	n	n	7.625	5.403	MN			12/20/2013	05/17/2032
404280-AH-2	HSBC HOLDINGS PLC		C		2.A FE	5, 101, 683		4,458,699	4,779,000	4.918.662	n	(01,446)	o	n	6.500	5.403	MS			12/20/2013	09/15/2037
404201-AA-5	HSBC BANK USA NA	1	· · · · · · ·		1.F FE			7.876.676			n	(24,550)		n	5.875		MN			07/16/2019	11/01/2034
	HSBC BANK USA NA		1		1.F FE					1,254,199		(117, 130)		^	5.625	5. 134			67.500	12/20/2013	08/15/2035
40424 I-AB-3	אוו אכט אוואם טעטוו	.	1		j. 1.F FE	1,2/0, 106	…ອວ.3∠00	1, 143, 840		1,204,199	0	(2,929)	JU	JU	3.025	5. 134	I A	20,000	00, 10	12/20/2013	06/13/2033

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

								Showing All Lo	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	les	6	7		Fair Value	10	11		e in Book/Adj		g Value			I	nterest		Da	ites
		3		5	1		8	9	1		12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
46556U-AC-8	ITAU UNIBANCO HOLDING SA (CAYMAN ISLANDS		C	2	4.B FE	1,600,000	96.7320	1,547,712	1,600,000	1,600,000	0	0	0	0	6.500	6.499	MS	29,467	104,000	03/12/2018	12/29/2049
49326Y-AA-7	KEYCORP CAPITAL II	.		1	3.A FE	1,697,997	. 104.9880	1,784,796	1,700,000	1,699,343	0	128	0	0	6.875	6.880	MS	33,764	116,875	11/19/2013	03/17/2029
553086-AC-3	TRAVELERS COMPANIES INC				2.A FE	1,060,762		936,918	900,000	971,537	0	(12,063)	0	0	7.625	5.757	JD	3,050	68,625	10/17/2013	12/15/2027
59156R-AP-3	METLIFE INC			1,2,5	2.B FE	114,330		107,950	111,000	113, 127	0	(160)	0	0	6.400		JD	316	7, 104	12/20/2013	12/15/2066
62878W-AA-6	NBK TIER 1 FINANCING (2) LTD	.	C	2	2.C FE	7,000,000		6,430,480	7,000,000	7,000,000	0	0	0	0	4.500	4.500		29,750	315,000	11/21/2019	12/29/2049
638611-AA-1	NATIONWIDE FINANCIAL SERVICES CAPITAL TR			1	2.B FE	26,247,819		24,053,760	23,200,000	25,876,126	0	(110,574)	0	0		6.629	-	610,856		07/23/2019	03/01/2037
902965-AA-0	USF&G CAPITAL I				2.A FE	1,108,747		968,493	880,000	1,082,607	0	(3,591)	0	0			JD	3,324	74,800	11/19/2013	12/15/2045
90330S-AA-8	USF&G CAPITAL III				2.A FE	80,341		70,383	65,000	78,660	0	(228)	0	0		6.548	JJ	2,701	5,402	11/19/2013	07/01/2046
1219999999	. Subtotal - Bonds - Hybrid Securities - Is:	suer	Obligat	tions		110,109,316		95,915,294	92,797,000	105,472,017	0	(1,037,800)	0	0		XXX	XXX	1,190,702	6,649,369	XXX	XXX
	. Total - Hybrid Securities					110,109,316		95,915,294	92,797,000	105,472,017	0	(1,037,800)	0	0		XXX	XXX	1,190,702	6,649,369	XXX	XXX
1509999999	. Total - Parent, Subsidiaries and Affiliate	s Bo	nds			0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
000000-00-0	1L INCREMENTAL DD TERM LOAN			5	2.B Z	0	99.2500	0	0	0	0	0	0	0	8.651	8.778	N/A	402	0	07/13/2022	12/04/2024
0LX206-11-0	Pavion Corp 1L T/L 7/22			5	4.B Z	9,875,250	94.1500	9,391,463	9,975,000	9,884,168	0	9, 158	0	0	6.625	6.942	N/A	0	232,795	07/12/2022	10/29/2027
0LX206-11-1	Pavion Corp 1L DD T/L 7/22			5	4.B Z	3,979,932	94.1500	3,784,955	4,020,133	3,980,000	0	68	0	0	9.422		N/A	0	0	12/29/2022	10/29/2027
000000-00-0	Genuine Cable Group LLC - Incremental Te	.		5	4.B Z	9,650,000	99.0000	9,900,000	10,000,000	9,676,994	0	26,994	0	0	9.936	10.978	FMAN	0	212,628	09/06/2022	11/01/2026
000000-00-0	Delayed Draw Term Loan - Unfunded			5	4.B Z	0	0.0000	0	4,413,265	0	0	0	0	0	0.500	0.000	N/A	0	0	09/15/2022	03/15/2024
82571#-AB-9	SIQ Holdings R/C 1I 4/20 - Unfunded	.		5	4.B Z	0	. 100.0000	0	828,000	0	0	0	0	0		0.000	N/A	0	0	09/27/2022	04/08/2025
0ERBLF-B2-2	EURO RIM BIDCO LTD, 9/7/2022		B	5	3.B Z	21,850,395	97.7500	22,567,147	23,086,596	22,578,783	0	11,266	0	717, 122	6.800	7.399	N/A	0	0	11/17/2022	05/18/2028
000000-00-0	KNPC Holdco T/L B 1L (Add-On) 12/22			5	3.B Z	4,041,534	. 100.0000	4,041,534	4,041,534	4,042,055	0	522	0	0	11.423	11.579	MJSD	36,542	0	12/01/2022	10/20/2028
000000-00-0	Inception DD T/L 1L (Add-On) 7/22			5	3.B Z	0	98.5000	3,331,751	3,382,488	3,377,792	0	4,412	0	0	11.703	12.023	JAJ0	65,975	277,859	03/08/2018	12/07/2023
00043@-AA-5	AAMP Holdings R/C 1L (Add-On) 11/21	.		1	4.A PL	836,222	96.7500	809,044	836,222	836,222	0	0	0	0	12.250	12.420	N/A	7,535	33,072	12/27/2022	11/05/2025
00043@-AB-3	AAMP Holdings T/L 1L (Add-On) 11/21			2	4.A PL	11,342,822	96.7500	11,141,300	11,515,555	11,387,778	0	41,468	0	0	10.480	11.086	N/A	274,325	604,725	11/12/2021	11/05/2025
00043@-AC-1	AAMP Global T/L 1L (Add-On) 3/22			2	4.A PL		96.7500	280,899	290,334	290,334	0	0	0	0			N/A	6,916	10,894	03/30/2022	11/05/2025
00161#-AA-9	ADPD Holdings R/C 1L 8/22	.		2	3.B PL		96.0000	304,569	317,259	317,259	0	0	0	0	10.375		FMAN	4,023	8,580	08/16/2022	08/16/2028
00161#-AB-7	ADPD Holdings T/L 1L 8/22	.		2	3.B PL	10,206,749		10,002,614	10,206,749	10,206,266	0	(506)	0	0	10.375		FMAN	130,083	226,141	09/16/2022	08/16/2028
00235#-AA-1	AVG Subsidiary DD T/L 1L 3/21			2	5.B GI	459,588		456,743	473,309	460, 191	0	603	0	0			N/A	5, 127	15,941	11/30/2022	03/16/2028
00235#-AB-9	AVG Subsidiary T/L 1L 3/21			2	5.B GI	1,202,120		1,194,679	1,238,010	1,203,766	0	1,645	0	0		-	N/A	4,885	41,695	12/05/2022	03/16/2028
00686*-AD-3	OPE GEDC T/L 1L 9/16	.		2	5.C	5,618,810		5,384,706	5,668,112	5,687,013	0	(25,973)	0	0			MJSD	41,625	326,663	08/31/2022	09/28/2023
00686*-AE-1	OPE GEDC T/L 2L			2	5.C				18,151,206	13,013,865	0	523,225	(5,568)	J0	4.384			0	512,947	12/30/2022	03/28/2024
00686*-AG-6	OPE GEDC T/L 1L 5/18 (Add-0n)			2	5.C	1,496,849				1,509,973	0	1,875	0	0			FMAN	11, 110		08/31/2022	09/28/2023
03589*-AC-7	Anne Arundel DD T/L A 1L 11/21			2	3.A PL	1,073,139				1,073,112	0	(235)	0	0			N/A	25,291	61,759	11/12/2021	10/16/2025
03589*-AD-5	Anne Arundel DD T/L B 1L 11/21			2	3.A PL				1,817,767	1,817,767	0	0	0	0			N/A	42,841	94, 102	12/16/2021	10/16/2025
03589*-AE-3	Anne Arundel DD T/L C 1L 11/21			2	3.A PL	1,314,274				1,314,677	0	403	0	J0	9.507		N/A	21,289		10/31/2022	10/16/2025
03589*-AF-0	Anne Arundel T/L 1L 11/21	·		2	3.A PL	2,766,356			2,766,356	2,766,445	0	101	0	0			N/A	65, 197	159,712	11/09/2021	10/16/2025
03589*-AG-8	Anne Arundel R/C 1L 11/21			2	3.A PL		96.5000	309,478	320,702	320,702	0		0	0			N/A	5,039	8,868	12/22/2022	10/16/2025
037530-AD-3	Apex T/L 1L 11/18	-			4.A PL	4,119,034		4,067,546	4,119,034	4, 119, 034	0	0	0	0			FMAN	82,506		11/27/2018	11/27/2024
05594#-AA-5	BHW Management T/L 1L 12/18			2	5.B PL	25,009,557		12,589,219	27,976,042	25,460,829	0	349,615	0	0	9.730					12/30/2022	12/23/2024
05602#-AC-1	BC Group I/L 1L 12/18	·		2	3.B PL			11,943,857	12,125,744	12,083,994	0	21,622	0	0			MJSD		725,013	12/21/2018	12/23/2024
07385@-AC-2	Bearcom DU I/L 1L //18			2	3.C PL	,,	97.0000	2,230,786	2,299,780	2,299,780	0	0	0	0				53,467	177,756	12/30/2022	07/05/2024
093540-AA-9	Blink Holdings T/L 1L 11/18	.			5.C PL		89.0000	12,425,113	13,960,801	13,938,882	0	12,839	0	0					1,276,163	10/25/2019	11/08/2024
093540-AB-7	Blink Holdings DD T/L 1L 11/18	.			5.C PL	9, 102, 652			10,253,685	9,241,673		182,901	0	0	1.000		FMAN			09/30/2022	11/08/2024
10463*-AB-5		.		۷	3.A PL	20, 171, 589			20,688,809	20,267,050	0	92,346	0	J		13.336	N/A JAJO			11/30/2021	10/21/2027
12695#-AA-9	CUA Opco T/L 1L 8/16	.		2	5.A PL					.,,		- , -	0		9.488				357,669	09/30/2022	08/01/2024
12695#-AB-7				۵	5.A PL	2,387,389					0		0	0	9.546		JAJO	0		09/30/2022	08/01/2024
12711*-AB-1	CPC/Cirtec T/L 1L (Add-On) 11/17			۷	J.A ML	J 1,412,156	99.0000	J 1,412,156	1,420,421	1,424,720	0	2,99/	J	J0	9.230	9.456	FMAN	J 10,398	83, 180	01/03/2019	08/04/2023

# **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of (	Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			l	nterest		Da	tes
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC			-													
					Desig-																
					nation,																
					NAIC									Total							
					Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier								Year's	Change							
			r		and		Rate					Current	Other-	in							
		С	ė		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g n	Char	Symbol		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
12711*-AC-9		е	- 11	Cilai			. 100.0000				(Decrease)		Recognized	value							
20007*-AA-9	CPC/Cirtec T/L 1L (Add On) 12/18			2	3.A PL	4,947,794		4,997,771	4,997,771	4,989,561	0	12,072			9.230	9.583			267,417	12/21/2018	08/04/2023
	Comar Holding T/L 1L 6/18				-	3,671,091	98.0000	3,603,804	3,677,351	3,675,292	0	,	0		10.480		MJSD		222,315	06/18/2018	06/18/2024
22242*-AA-0	Country Pure T/L 1L 12/21			2	2.C PL			14,855,367	16,059,856	16,058,121	0	(1,720)		J	9.592	9.733				12/22/2021	12/22/2027
22242*-AB-8	Country Pure R/C 1L 12/21	··· ···		2	3.A PL	3,672,923			3,672,923	3,672,914	0	(2)		0	11.250	11.412		85,397	109,896	12/30/2022	12/22/2027
22243#-AB-3	Country Fresh R/C 1L 4/19	··· ···		2	6. *		10.0000	213,399	2,133,988	213,399	(213,607)	45,465	(209,684)	0	6.000		JAJ0	0	0	03/25/2020	04/29/2023
22243#-AC-1	Country Fresh T/L 1L 4/19	···		2	6. *	246,461	10.0000	86,478	864,777	86,478	(86,562)	(705,577)	(808,973)	J	6.000	0.000		0	0	04/03/2019	05/01/2023
229675-BX-0	Ergotron Inc	··· ···		2	4.B Z	24,500,000		24,500,000	25,000,000	24,540,830	0	40,830		0	0.000	0.336		0	0	07/05/2022	07/06/2028
24531#-AB-0	Del Real DD T/L 1L 6/18	··· ···		2	5.B GI				5, 127, 441		0	7	0	J0	9.115	9.263		84,742		10/19/2018	10/07/2024
24531H-AC-4	Del Real T/L 1L 10/16	··· ···				5,268,830		5,160,054	5,292,363		0	2,813	0	0	8.994		JAJ0	79,334		09/29/2017	10/07/2024
25474#-AB-6 25474#-AC-4	Distinct Holdings T/L 1L 2/16			2	4.A PL	3,696,919	93.0000	3,468,814	3,729,908	3,722,454	0				10.694	11.058	MJSD		243,728	10/31/2022	12/25/2023
25474#-AC-4 26930#-AA-4	Distinct Holdings R/C 1L 2/16 EWR CONRAC LLC Term Ln			2	4.A PL	24,435,484		446,241			0	0			5.830		N/A	2,301		09/26/2022	12/26/2023
26930#-AA-4 27787#-AA-6	EWH CONHAC LLC Term Ln			2	5.C PL				24,435,484 8.037.611		0				7.730		FMAN			12/29/2022	05/08/2029
27787#-AB-4	EasyPak B/C 1L 11/17			2	5.C PL				5,725,923			91.176			7.730		FMAN			09/30/2022	11/09/2023
27787#-AC-2	EasyPak DD T/L 1L 11/17			2	5.C PL				7,545,102	7,222,595		96, 132			7.730		FMAN	127,291	315,702	09/30/2022	11/09/2023
27787#-AD-0	EasyPak DD T/L 1L 11/17			2	5.C PL	2,830,813				2,830,813		0			7.730	16.705		51,307		09/30/2022	11/09/2023
290900-AC-2	Emergency Communications T/L 1L			2	5.6 FL	28,587,607			30, 198, 157	28,845,448		199.445			6.594		FMAN		1,260,043	10/31/2022	07/01/2024
29090@-AD-0	Emergency Communications R/C 1L			2	5.B GI			5,468,830	5,787,122	5,433,221		60 . 170			6.904	11.545				12/01/2022	07/01/2024
29412@-AA-7	Envision Pharma Bidco T/L B1			2	4.A PL	10,918,676			11, 192, 353	11,004,442		42.357			5. 115		FMAN			11/16/2020	11/04/2027
300684-A*-8	Excelligence Learning T/L 1L			2	5.B GI	25, 152, 453		24.477.666	25,698,337	25.427.052		42,337	0		10.735		JAJ0	645.083		09/30/2022	01/18/2024
30294#-AB-4	FS Squared T/L 1L 3/19			2	4.A PL	1,875,000		1,856,250	1,875,000	1,875,000	0	0	0	n	9.494	9.624		29.746		03/28/2019	03/28/2025
30294#-AC-2	FS Squared DD T/L B 1L 3/19			2	4.A PL	2.922.689		2.893.462	2.922.689	2.922.689	0	(3)	0	0	9.494		MJSD	46.366	148,072	09/28/2021	03/28/2025
30294#-AD-0	FS Squared DD T/L A 1L 3/19			2	4.B Z			46,406	46,875	46,875	0	0		0	9.494		MJSD	744	2,574	03/28/2019	03/28/2025
30311K-AC-0	Flow Control T/L B 1L 6/19			2	4.C FE	2,604,211		2,521,782	2,638,400	2,608,827	0	4.616	0	0	6.500	6.957		761	52,700	06/16/2022	06/29/2026
35804U-AB-3	Fresh Holdco B/C 1L 1/20			2	3.B PL		96.7500	874.652	904.033	904.033	0	0	0	0	10.363		JAJ0	9.665	62,244	08/17/2022	01/23/2026
35804U-AC-1	Fresh Holdco T/L 1L 1/20			2	3.B PL	12,757,155		12,404,571	12,821,262	12,788,474	0	11. 184	0	0	10.795		JAJ0		973,517	01/24/2020	01/23/2026
36192*-AA-0	G.E.T. Acquisition T/L A 1L 2/16			2	3.B Z	526,353		519,875	530 . 485	529.865	0	555	0	0	8.634	-	FMAN	3.679	31,865	11/13/2017	02/16/2024
40487#-AA-2	HLSG Intermediate T/L 1L 3/22			2	3.C PL	6,544,318		6,331,628	6.544.318		0	(2.180)	0	0	11.342	11.509	N/A	165.778	257,643	03/31/2022	03/31/2028
40487#-AB-0	HLSG Intermediate DD T/L 1L 3/22	L	l	2	3.C PL	2,423,760			2,428,313	2,423,785	0		0	0	11.342	11.693			0	12/28/2022	03/31/2028
42328@-AA-3	Helios Finance III - DDTL A - ABS			4,5	1.F PL			40,497,319	41,384,844	41,384,844	0	0	0	0	5.350	5.350	N/A	148,755	445,207	12/21/2022	03/10/2037
43789*-AA-5	Hometown Food T/L 1L 8/18		l	1	3.A PL	1,733,785		1.742.497	1.742.497	1.741.273	0	2.081	0	0	9.384	9.641	FMAN	13, 185	111,359	08/31/2018	08/31/2023
44971#-AA-7	IMA Group T/L 1L 5/18				4.A PL		98.7500	5,561,257	5,631,652	5,624,123	0	5,482	0	0	9.730	10.019	FMAN	125,844	415,564	05/31/2018	05/30/2024
44971#-AC-3	IMA Group T/L 1L (Add-On) 12/18				4.A PL	2,325,206	98.7500	2,307,680	2,336,891	2,333,666	0	2,347	0	0	9.730	9.981	MJSD	52,219	176, 151	12/21/2018	05/30/2024
44971#-AD-1	IMA Group T/L 1L (Add-On) 2/19			2	4.A PL			2,368,780	2,398,764		0	2,561	0	0	9.730	9.961	FMAN	53,601	181,273	02/13/2019	05/30/2024
45250@-AA-8	Imagine Acquisitionco T/L 1L 11/21			2	3.A PL	9,654,864	96.5000	9,316,944	9,654,864	9,654,864	0	(1,469)	0	0	10.144	10 . 285	N/A	120,004	694,495	11/16/2021	11/16/2027
46184#-AB-3	Invision Diversified T/L B 1L 2/19			2	5.A		97.7300	13,636,959	13,953,708	11,217,692	0	1,453,297	0	0	8.464	18.684	FMAN	0	846,060	09/29/2022	02/21/2025
48240#-AA-3	K2 Pure Solutions T/L 1L 12/18			2	5.A PL		. 100.0000	31,013,567	31,013,567	31,004,926	0	9,685	0	0	12.070	12.267	MJSD	320,048	1,611,637	09/30/2022	12/20/2023
48278#-AC-4	KNPC Holdco T/L 1L 4/22			2	3.A PL	8,225,259		7,937,375			0	(911)	0	0	9.923	10.068	N/A	66,567	399,875	04/22/2022	10/20/2028
51932*-AB-2	Lav Gear T/L 1L 10/18			2	5.A PL	21,755,320	99.5000	21,837,796	21,947,533	21,816,904	0	24,661	0	0	10.230	10.737	JAJ0	420,960	1,337,763	12/30/2022	10/31/2024
51932*-AC-0	Lav Gear DD T/L 1L 10/18			2	5.A PL	5, 141, 332		5, 193, 326	5,219,423	5, 150, 863	0	9,715	0	0	10.230	11.179		115,768	13,336	09/30/2022	10/31/2024
51932*-AD-8	Lav Gear R/C 1L 10/18			2	5.A PL	5,958,585		5,928,792	5,958,585	5,958,585	0	0	0	0	10.230		JAJ0	143,460	489,648	09/30/2022	10/31/2024
55419@-AA-5	MWD Management T/L 1L 6/22			2	3.A PL	3,969,053		3,830,136	3,969,053	3,969,053	0	0	0	0	9.891	10.025		163,297	84,398	06/15/2022	06/15/2027
55419@-AB-3	MWD Management R/C 1L 6/22			2	3.A PL			409,572	424,427	424,427	0	0	0	0	9.680	9.811		6,099	5,339	11/01/2022	06/15/2027
55419@-AC-1	MWD Management DD T/L 1L 6/22			2	3.A PL	3, 183, 200		3,071,788	3,183,200	3,183,200	0	0	0	0	9.891	10.025		62, 179	55,346	07/11/2022	06/15/2027
56625@-AA-3	Marco Technologies T/L A 1L 1/19	L	1	2	4.A PL		96.2500	10,787,727	11,208,029	11,200,629	0	9,074	0	0	9.556	9.734	FMAN	142,097	814,416	01/31/2019	11/25/2024

## **SCHEDULE D - PART 1**

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

									ng-Term BOND	S Owned Dece											
1	2		Cod		6	7		air Value	10	11			usted Carrying					nterest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
			_		Desig-									Foreign							
			F		nation Modifier								Current Year's	Exchange							
			0		and		Rate					Current	Other-	Change in							
		С	e		SVO		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
60255W-A*-6	Mindbody T/L 1L 2/19			2	5.A PL	40,848,81	_	40,723,626	41,343,783	41,043,670	0	68 , 133	0	0	11.724		FMAN		1,205,548	09/30/2022	02/14/2025
60725#-AA-2	Mobile Communications T/L 1L 3/19	`		2	4.A PL	5,680,43		5,630,535	5,730,824	5,710,898	0	9,461	0	0	10.110		MJSD	127,681		12/13/2019	03/04/2025
60725#-AB-0	Mobile Communications R/C 1L 3/19	.		2	4.A PL	1,013,73	398.2500	995,992	1,013,733	1,013,733	0	0	0	0	9.929	10.067	MJSD	11, 107	62,682	10/24/2022	03/04/2025
61902#-AD-9	Morrow Sodali DD T/L 1L 9/22	.		2	4.B PL	1,151,67		1,128,637	1,151,671	1,151,889	0	179	0	0		9.601		19, 101	0	10/28/2022	04/25/2028
62900*-AC-5	NCWS Intermediate DD T/L 2 1L (Add-On) 1			1	3.A PL		796.5000	2,851,003	2,954,408	2,925,680	0	7,508	0	0	10.384	10.876		24,859	209,933	11/04/2021	12/29/2026
62900*-AD-3	NCWS Intermediate DD T/L 3 1L (Add-On) 1	.		1	3.A PL		296.5000	19,927,390	20,650,145	20,634,189	0	1,319	0	0	10.384	10.596		173,525	1,470,014	12/21/2021	12/29/2026
62922E-AC-8	NJEye T/L 1L 9/18	.		1	2.C PL		496.2700	16, 163, 057	16,789,298	16,682,436	0	62,507	0	0	7.631		MJSD	306,048	1, 184, 607	09/14/2018	09/16/2024
62922E-AD-6	NJEye T/L 1L 9/18	.			2.C PL		997.3500	5,744,603	5,900,979	5,901,091	0	0	0	0		8.209		112,587	351,287	02/05/2020	09/16/2024
64029B-AD-0	Nellson Nutraceutical T/L A2 1L	·		2	4.B FE	345, 39		335,459	346,262	346,262	0	0	0	0	10 . 171	10.321		783	21, 181	10/27/2017	12/23/2025
64029B-AE-8	Nellson Nutraceutical T/L A1 1L	.		2	4.B FE		96.8800	921,730	951,414	951,414	0	0	0	0	10 . 176		JAJ0	2, 151	82,801	10/27/2017	12/23/2025
68391#-AA-8	Oracle Elevator T/L 1L 5/17	·		2	2.C PL		398.7500		8,942,093	8,940,105	0	5,577	0	0	10.480		FMAN	213,020	634,599	09/29/2017	05/13/2024
68391#-AB-6 68391@-AA-0	Oracle Elevator DD T/L 1L 5/17 Oracle Elevator DD T/L B 1L 2/20			2	2.C PL		498.7500 798.7500				0	0	0	0	10.480	10.599			172,275	11/02/2020	05/13/2024
705330-AA-5	Pediatric Home T/L 1L 12/18	.		2	2.0 PL		397.2500				0	4.141		0	10.480	10.601			117,009	12/04/2018	12/04/2024
705330-AE-7	Pediatric Home DD T/L 1L (Add-On) 6/22	·   · · · · ·		2	2.B PL		398.0000	591,590	603,663	603,716		52		0	10. 173	10.965		7,672		11/17/2022	12/04/2024
73116*-AB-4	Polk T/L 1L 6/16	.		2	4.B Z	5,713,11		5,378,940	5,632,398		0	(8.911)	0	0	9.573	9.719				10/31/2017	12/20/2024
73116*-AC-2	Polk-Hoffman DD T/L 1L 6/16	. [		2	4.B Z		595.5000	435.302	455,814	455,997	0	(189)	0	0	9.573		MJSD	3.556	35,712	10/31/2017	12/20/2024
74063*-AB-5	Premier Imaging T/L 1L 10/16			2	4.B Z		098.5000	830,310	842,954	842,954	0	407	0	0	10 . 134	10.285		6.899	53,294	04/19/2021	01/02/2025
74356#-AA-9	Project Leopard T/L B 1L 7/22	.		2	4.B Z		90.7000	21,653,718	23,874,000	23,874,000	0	0	0	0	9.803	9.944	JAJ0	390,060	415,264	08/12/2022	07/20/2029
74625#-AT-3	PurFoods DD T/L A 1L 8/20	.		2	2.B PL		398.5000	1,060,161	1,076,306	1,074,217	0	416	0	0	9.171	9.371	N/A	12,391	69, 168	08/11/2022	08/12/2026
74625#-AU-0	PurFoods T/L 1L 8/20	.		2	2.B PL	1,566,42	598.5000	1,570,411	1,594,326	1,576,280	0	4,560	0	0	10.900	11.448		21,778	129, 104	08/12/2020	08/12/2026
74741*-AB-5	Q-Centrix Holdings DD T/L 1L 11/18	.		2	2.B PL	1,035,00		1,014,306	1,035,006	1,035,006	0	0	0	0	9.235	9.366		7,985	66, 195	02/23/2021	05/30/2025
74741*-AC-3	Q-Centrix Holdings R/C 1L 11/18	.		2	2.B PL	795,06		779, 168	795,069	795,069	0	0	0	0	9.235		FMAN	6,119	49,804	06/29/2022	11/29/2024
74982C-AF-7	Race Winning R/C 1L 11/21	.		2	4.B PL	1, 162, 75		1,116,242	1,162,752	1, 162,752	0	0	0	0	9.756	9.894		8, 175	45,777	12/29/2022	11/16/2027
74982C-AG-5	Race Winning T/L A 1L 11/21	.		2	4.B PL				9,088,610	9,088,058	0	(86)	0	0	9.634	9.772		70,599	580,689	05/12/2022	11/16/2027
75678#-AA-7	Red Monkey R/C 1L 12/20			2	3.A PL		86.7500	4,130,952	4,761,905	4,761,905	0	0	0	0	9.822	9.966		63,799	221,233	07/14/2022	12/09/2026
75678#-AB-5	Red Monkey T/L 1L 12/20			2	3.A PL			12,954,667	14,933,333	14,623,653	0	72,378	0	0	10.230	11.034			721,851	12/09/2020	12/09/2026
75869@-AA-8	Refrigiwear T/L 1L 11/21	.		2	4.C PL		397.0000	3,277,759	3,379,133	3,378,759	0	(770)	0	0 0	5.750	5.834			197,315	11/02/2021	11/02/2027
758690-AC-4 761170-AA-6	Refrigiwear T/L 1L (Add-On) 5/22	.	1	2	4.C PL		197.0000		231,271	231,216	0	(55)	0	0	9.167	9.303 9.358		4, 178	7,721	05/13/2022	11/02/2027
761250-AA-6	Pennyana Intl D/C 11 12/21	.		2	4.B PL		396.0000	1.574.729	1.640.343	1.640.343		0		0	8.922	9.338				05/23/2022	12/21/2027
761250-AB-4	Resource Int I T/I 11 12/21			2	4.B Z		496.0000	12,857,581	13.393.314	13,393,314		0		0	8.686	8.810				12/21/2021	12/21/2027
78501J-AC-2	SW Ingredients T/L 1L 7/18			2	4.C PL		997.0000	4,689,896	4,834,944	4,807,212	0	11.408	0	0	9.134	9.515				09/20/2018	07/03/2025
81760#-AA-4	Service Minds DD T/L 1L 2/22	. [		2	3.A PL	1,523,88		1,485,786	1.523.883		0	(335)	0	0	9.292	9.430		14.435		04/18/2022	02/07/2028
81760#-AB-2	Service Minds T/L 1L 2/22			2	3.A PL	10,910,12		10,637,368	10,910,121	10,910,841	0	708	0	0	9.292	9.423		45,171	795,363	02/07/2022	02/07/2028
81760#-AC-0	Service Minds R/C 1L 2/22			2	3.A PL	570,01		555,766	570,017	570,017	0	0	0	0	9.439	9.574		3,713	6,481	11/18/2022	02/07/2028
82571#-AA-1	SIQ Holdings T/L 1L 4/20	.		2	4.C	9, 151, 78			9,366,089	9,235,456	0	32 , 134	0	0		6.714		0	638,531	04/08/2020	04/08/2027
82571#-AB-9	SIQ Holdings R/C 1L 4/20	.		2	4.C	552,00		518,328	552,000	552,000	0	0	0	0	6.250	6.335		0	27,372	05/01/2020	04/08/2025
872962-A*-6	TOUSA, INC.	.		2	6. *		0.0000	0	6,797,375	0	0	0	0	0		0.000		0	0	12/31/2017	08/15/2023
87758#-AA-5	TayMax T/L 1L 7/18	.			4.B PL		298.0000	7,720,509	7,878,070	7,874,362	0	1,492	0	0	8.920		<b>J</b> A <b>J</b> 0	178,076	413, 126	09/30/2022	07/31/2025
87758*-AB-7	TayMax DD T/L 1L (Add-on) 9/19			2	4.B PL		498.0000	762,483	778,044	778,044	0	0	0	0		9.055		17,587	49,283	09/30/2022	07/31/2025
88583#-AA-4	3SI Security Systems T/L 1L 6/17				3.B PL		797.2500	4,243,518	4,363,515	4,370,321	0	(15,534)	0	0	11.238	11.318		12,415	396,574	04/20/2022	12/16/2024
88583#-AB-2	3SI Security Systems T/L 1L (Add On) 12/			2	3.B PL		397.2500	59,364	61,043	61,030	0	(13)	0	0	11.238	11.363		174	4, 179	04/20/2022	12/16/2024
89213*-AA-4	Towne Holdings T/L 1L 5/16			2	4.A PL			6,670,011	7,133,702	7, 133, 702	0	1,149	0	0	10.791	9 . 199		142,654	740,833	08/24/2022	08/31/2023
90377B-AC-5	U.S. Endodontics DD T/L 1L 11/21	.	. [	1	2.C PL	J 2,616,70	396.2500		2,621,753	2,617,526	0	786	0	0	8.661	8.823	N/A	39,925	150, 134	03/23/2022	11/01/2027

## **SCHEDULE D - PART 1**

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

								Showing All Lor	19-1 CITI DOND			Culterit 16	aı								
1	2		Cod	des	6	7	F	air Value	10	11	Change	e in Book/Adj	usted Carrying	g Value			Ir	nterest		Da	ites
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		0	:		Admir		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strativ		Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g	Char	Symb		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
		е	- 11	Cilai		_					(Decrease)		Recognizeu	value					-		
90377B-AD-3	U.S. Endodontics T/L 1L 11/21			· 1	2.C PL		96.2500	6,905,447	7, 174, 491	7, 174, 101	0	(1,635)	0	0	8.342	8.460	N/A	140,423		11/01/2021	11/01/2027
911410-AA-5	Euromex Holdings T/L 1L 5/18 (Dutch)			. 2	3.B PL	., ,	93.2500	2,844,529	3,050,433	3,048,967	0	1,602	0	0	9.231	9.382	FMAN	71,181	187,288	05/14/2018	12/01/2025
91834#-AA-5	VP Holding DD T/L 1L 5/18	···	· [		3.C PL		98.5000	972,201			0	0	0	0	9.923	10.038		7,967	118,068	05/20/2020	05/22/2024
91834#-AC-1	VP Holding T/L A 1L 5/18	···	·   ······	. 2	3.C PL		98.5000	7,456,661	7,570,215	7,535,757	J0	25,440	0	0	9.823	10.292		61,356	628,108	05/22/2018	05/22/2024
91835#-AJ-5	VRC Companies DD T/L 1L 6/21	···	· [	. 2	4.C PL		96.2500	1,725,527	1,792,756	1,786,447	0	195	0	0	10.651	10.952			50,145	07/15/2022	06/29/2027
91835#-AL-0	VRC Companies T/L 1L 6/21	···		. 2	4.C PL		96.2500	10,341,327	10,744,236	10,744,236	0	(5,856)	0	0	10.651	10.845		227,507		07/08/2021	06/29/2027
91835#-AM-8	VRC Companies T/L 1L (Add-On) 7/22	···	·   ······	. 2	4.B Z	, , , , ,	96.7500	2,159,811	2,232,362	2,232,362	0	0	0	0	9.990	10.132		45,956	49,677	07/15/2022	06/29/2027
91835#-AN-6	VRC Companies DD T/L 1L (Add-On) 7/22	···	·   ······	. 2	4.B Z		96.7500	879,351	908,890	907,829	0	135	0	0	10.015	10.275		12,412	12,901	12/30/2022	06/29/2027
92967#-AD-6	WRE Holding DD T/L 1L 4/17			. 2	4.A PL		98.5000	2,519,210	2,557,574	2,557,572	0	412	0	0	9.602	9.731	JAJ0	40,729	134,856	08/17/2021	01/03/2025
965169-BX-2	Lightbox Intermediate LP aka Lightbox				4.B Z		96.5000	19,745,385	20,461,538	20,026,126	0	77,300	0	0	8.674	9.542		0		06/01/2022	05/09/2026
965372-BX-2	Jayhawk Buyer, LLC aka ProPharma - B			. 2	4.B Z		99.0000		1,862,650	1,829,496	0	4,099	0	0	6.750	7.388		0	0	07/14/2022	10/15/2026
965373-BX-0	Jayhawk Buyer, LLC aka ProPharma DDTL A				4.B Z		99.0000	8,258,017		8, 192,865	0	18,262	0	0	8.680	9.241		0	0	07/15/2022	10/15/2026
96811*-AA-5	Wildcat Buyerco T/L 1L 2/20			. 2	2.C PL		96.5000	7,598,608	7,874,205	7,776,744	0	31,971	0	0	10.480	11.105		188,642	584,909	02/27/2020	02/27/2026
96811*-AB-3	Wildcat Buyerco DD T/L 1L 2/20			. 2	2.C PL		97.0000	4,040,116	4, 165, 068	4, 165, 068	0	(610)	0	0	10.480	10.634	FMAN			11/18/2021	02/27/2026
96811*-AC-1	Wildcat Buyerco R/C 1L 2/20			. 2	2.C PL		93.6700	299,236	319,457	319,457	0	0	0	0	10.088	10.236		4,037	1,725	12/29/2022	02/27/2026
96811*-AD-9	Wildcat Buyerco T/L 1L (Add-On) 11/21			. 2	2.C PL		96.5000			1, 165, 375	0	2,999	0	0	10.480	10.958				11/18/2021	02/27/2026
96811*-AF-4	Wildcat Buyerco DD T/L 1L (Add-On) 11/21			. 2	2.C PL	.,	97.0000	403, 131	415,599	415,550	0	(49)	0	0	7.416	7.527	N/A	9,956		06/10/2022	02/27/2026
96811*-AG-2	Wildcat Buyerco DD T/L 1L (Add-On) 5/22			. 2	2.B Z		97.0000	3,424,709	3,530,627	3,530,467	0	(160)	0	0	10.480	10 . 633		68,745	79,245	08/10/2022	02/27/2026
98425E-AB-6	YS Garments T/L 1L 8/18			. 2	5.A FE		82.0000	6,868,896	8,376,702	8,387,118	0	(6,989)	0	0	7.000	7.009		2,492	589,056	08/30/2018	08/09/2024
BLA08D-A5-3 C8665@-AA-2	Norvestor SPV (EUR) DD T/L 1L 7/22 - 3M		. В		1.D Z		98.8000	19,604,780	19,842,895	19,842,895	(933.439)		0	995,389	4.503	4.564		99,281		08/16/2022	07/30/2026
	Country Fresh T/L 2L 4/19			. 2		1,456,024	0.0100				(933,439)		0					0	85,413	12/30/2022	04/29/2024
ERBLFB-22-2	EURU RIM BIDCO LID 09/07/2022	···	. B	. 2	3.B Z		97.7500	2,209,838	2,260,703	2,210,977	0	1,119	0	40,296	7.926	8.557	N/A MJSD	0	0	11/17/2022	05/18/2028
G2000#-AA-3	Boketto Newco (GBP) T/L B 1L 12/19		. В	. 2	5.C .		90.0000	17,983,666	19,981,851	19,852,990			0	(2,404,489)	4.561			0	371,905	12/11/2019	01/31/2025
G2000#-AB-1	Boketto Bidco LTD Inc Facility B		. B	. 2	5.C .	364, 112	90.0000	288,126	320,140	320,140	0	0	0	(38,801)	4.546	4.612		0	283,730	02/05/2021	01/31/2025
G2000#-AC-9	BOKETTO BIDCO LIMITED	···	. I B			572,355	90.0000	478,319	531,466	524,351	0		0	(63,475)	4.578	5.329		0		12/21/2021	01/31/2025
G2151#-AA-0	Chime Group (GBP) T/L B2 1L	ŀ··· ···	. B	·[ˈ	4.B PL	., ,	94.1200	6,847,942	7,275,756	7,225,209	0		0	(873,825)	4.911	5.342		0		08/22/2017	08/12/2024
G4700#-AC-8	IVC Acquisition (GBP) T/L Facility B3 1L	ļ	. В		4.B FE		89.8000	20,893,634	23,266,853	23, 176, 706	0	31,758	0	(2,808,375)	4.549	4.750	N/A JAJO	0		03/19/2019	02/13/2026
G5086L-AE-2	JH Global Holdings T/L 1L 1/18	···		. 2	5.A YE	., ,	. 100.0000	9,650,066	9,650,066	9,650,531	0	(5,871)	0	0	10.000	10.126		0		11/30/2022	11/30/2025
G5337#-AA-0	LBR UK Midco (GBP) T/L B 1L 10/19	ļ	. B		5.A .	15, 134, 245	91.9200	12,844,085	13,973,112	13,907,479	0	19,298	0	(1,685,513)	4.588	4.990	JAJ0	0		10/17/2019	10/19/2026
G5822#-AA-2	MARKET BIDGU LIMITED	···	. I g		4.B Z		86.7500	15,707,389	18, 106,500	17, 103,245	0		0	62,343	6.708	4.941	N/A	0		07/08/2022	11/06/2028
G7567#-AA-7 G8926#-AA-1	Lernen (GBP) 1/L B1 IL 12/18	ļ	. B		5.A FE		92.2500	10,286,416	11, 150, 586	11, 187,543	0	(13,668)	0	(1,356,223)	5.062		MJSD	0	717,390	03/18/2019	12/19/2025
G8926#-AA-1 G8926#-AB-9	AGILICO Bidco (GBP) I/L B1 1L 12/19	ŀ··· ···	D		5.A PL		90.0000		9,798,295	9,697,742	0	37,467	0	(1, 174, 227)	4.530	5.255		0	0	12/06/2019	12/08/2025
		ŀ··· ···	. B		5.A PL		90.0000	3,705,873	4, 117, 637	, , ,	0	0	0	(499,056)		4.876		0	0	12/10/2019	12/08/2025
G8926#-AC-7	AGILICO Bidco (GBP) DD T/L 2 1L	ļ	. I B			, , ,	90.0000	5,459,327	6,065,919	6,065,919	0	0	0	(735, 187)	4.530			0	0	12/12/2019	12/08/2025
G9064#-AA-1 M2511#-AA-8		···	. I B	. 2	4.C .		95.0000	10,296,451	10,838,370	10,698,748	0	34,499	0	(1,293,492)	4.526	4.870	FMAN MJSD	0	573,353	03/30/2020	02/25/2027
	CD&R Firefly Bidco (GBP) T/L B1 1L 6/18	····	. [ D	. <u>                                    </u>	4.B FE		91.2200 XXX	14,240,191	15,610,821		0	4.800.908	0		XXX	XXX	XXX	40.000.700		07/11/2018 XXX	06/23/2025 XXX
	. Subtotal - Bonds - Unaffiliated Bank Loai . Subtotal - Bonds - Unaffiliated Bank Loai		-cqull	ieu		1,104,417,559		1,058,323,812	1,154,089,896	1,110,592,233	(1,233,608)		(1,024,225)	(13,005,186)		XXX	XXX	13,386,766	48,811,457		XXX
		15				1,104,417,559	XXX	1,058,323,812	1,154,089,896	1,110,592,233	(1,233,608)	4,800,908	(1,024,225)	(13,005,186)	XXX			13,386,766	48,811,457	XXX	
	Total - Issuer Obligations					26,234,570,784	XXX	21,525,469,699	25,352,009,370	26,055,985,237	(5,856,786)	(41,924,536)	22,525,438	(75,898,946)	XXX	XXX	XXX	275,504,524	1,023,248,939	XXX	XXX
	Total - Residential Mortgage-Backed Sec					3,209,135,223	XXX	2,889,447,250	3,455,015,136	2,981,073,785	122,047	53,103,369	16,051,801	(511, 180)	XXX	XXX	XXX	6,458,266	78,867,112	XXX	XXX
	Total - Commercial Mortgage-Backed Se					3,836,547,066	XXX	3,415,290,056	3,786,840,232	3,773,117,921	21	(5,364,813)	0	(6,335,365)	XXX	XXX	XXX	10,707,368	130,469,137	XXX	XXX
	Total - Other Loan-Backed and Structure	d Se	curitie	es		4,099,013,894	XXX	3,712,266,467	4,347,544,617	4, 134, 147, 860	31,360	72,410,286	23,741	(9,604,881)	XXX	XXX	XXX	26,687,720	92,523,366	XXX	XXX
	Total - SVO Identified Funds					0	XXX	0	0	0		0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
24699999999	Total - Affiliated Bank Loans					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

## **SCHEDULE D - PART 1**

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

1	2		Code	es	6	7	Fa	air Value	10	11	Change	in Book/Adj	usted Carrying	y Value			ıl	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
					NAIC																
					Desig-																
					nation,																
					NAIC									Total							
			_		Desig-									Foreign							
			F		nation								Current	Exchange							
			0		Modifier		<b>.</b> .						Year's	Change							
		_	r		and		Rate					Current	Other-	in							
		С	е		SVO		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0	İ		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g		strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
24799999999.	Total - Unaffiliated Bank Loans					1,104,417,559	XXX	1,058,323,812	1,154,089,896	1,110,592,233	(1,233,608)	4,800,908	(1,024,225)	(13,005,186)	XXX	XXX	XXX	13,386,766	48,811,457	XXX	XXX
2489999999.	Total - Unaffiliated Certificates of Deposit	t				0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999	· Total Bonds					38,483,684,526	XXX	32,600,797,284	38,095,499,252	38,054,917,036	(6,936,965)	83,025,214	37,576,755	(105, 355, 559)	XXX	XXX	XXX	332,744,644	1,373,920,011	XXX	XXX

1.							
Line	Book/Adjusted Carrying	Value by NAIC Designati	on Category Footnote:				
Number							
1A	1A\$ 7,597,330,425	1B\$ 807,219,521	1C\$ 1,784,509,079	1D\$ 1,617,032,196	1E\$ 1,877,197,825	1F \$ 4,095,505,705	1G\$ 3,729,120,700
1B	2A\$ 4,534,076,792	2B\$ 6,521,225,259	2C\$ 3,025,952,634				
1C	3A\$ 587,809,452	3B\$ 429,732,845	3C\$ 306, 163, 492				
1D	4A\$ 178,784,754	4B\$ 343,879,880	4C\$ 138,297,316				
1E	5A\$ 215,746,416	5B\$ 104, 120,629	5C\$ 87,245,134				
1F	6\$ 73,966,983						

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

Showing All PREFERRED STOCKS Owned December 31 of Current Year

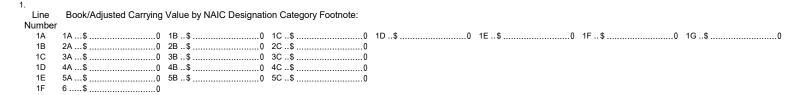
						Showing All		RRED STOCK	S Owned Dece	mber 31 of C	urrent Year								
1	2	Codes	5	6	7	8	F	air Value	11		Dividends		(	Change in B	ook/Adjusted	d Carrying Value		20	21
		3 4					9	10		12	13	14	15	16	17	18	19	NAIC	
																		Desig-	
																		nation.	
																		NAIC	
																	Total	Desig-	
							Rate											nation	
																	Foreign	Modifier	
							Per								Current				
				_			Share							Current	Year's	Total Change	Change in	and	
				Par	_	Book/	Used to						Unrealized	Year's	Other-Than		Book/	SVO	
CUSIP			Number	Value	Rate	Adjusted	Obtain				Amount	Nonadmitted	Valuation	(Amor-		Book/Adjusted		Admini-	
Identi-		For-	of	Per	Per	Carrying	Fair			Declared	Received	Declared But	Increase/	tization)		Carrying Value		strative	Date
fication	Description	Code eign	Shares	Share	Share	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Accretion	Recognized	(15 + 16 - 17)	Value	Symbol	Acquired
	RESOURCE GROUP INTERNATIONAL LIMITED SER																		
9991BX-9T-8		C	664,403.000	25.00		3,085,886	4.645	3,085,886	3,825,603	0	0	0	(739,716)	0	0	(739,716	0	5.B GI	12/19/2021
556141-2*-9	R.H. MACY & CO		51,363.000	25.00		0	0.000	0	0	0	0	0	0	0	C	0	0	6. *	11/01/2004
	MAGELLAN HOLDCO INC		8,049.840	25.00		0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	09/10/2008
	MAGELLAN HOLDCO INC		111,895.000	25.00		0	0.000	0	0	0	0	0	0	0	C	0	0	6. *	10/19/2007
	NEUVANT AEROSPACE CORPORATION		12,500.000	25.00		0	0.000	0	0	0	0	0	0	0	0	0	0	6. *	08/05/2002
	9. Subtotal - Preferred Stock - Indu	strial and Misc	ellaneous (Unaffiliate	d) Perpetua	al														
Preferred						3,085,886		3,085,886	3,825,603	0	0	0	(739,716)	0	C	(739,716	0	XXX	XXX
143106-A*-3	CARLYLE TACTICAL PRIVATE CREDIT FUND		315,864.000	25.00	0.000	7,896,600	2,487.750	7,857,907	7,896,600	0	0	0	0	0		0	0	1.G PL	09/01/2022
	MRPS SERIES E		10.000			1,000,000	. 94, 150.000	941,500	1,000,000	0	46,300	0	0	0	C	0	0	1.F FE	01/29/2019
	<ol><li>Subtotal - Preferred Stock - Indu</li></ol>	strial and Misc	ellaneous (Unaffiliate	d) Redeem	able														
Preferred						8,896,600		8,799,407	8,896,600	0	46,300	0	0	0	(	0	0	XXX	XXX
410999999	9. Total - Preferred Stock - Industria	al and Miscella	aneous (Unaffiliated)			11,982,486	XXX	11,885,293	12,722,203	0	46,300	0	(739,716)	0	C	(739,716	0	XXX	XXX
440999999	9. Total - Preferred Stock - Parent,	Subsidiaries a	nd Affiliates			0	XXX	0	0	0	0	0	0	0	C	0	0	XXX	XXX
						<u></u>		<u></u>	<u></u>	<u></u>			<u></u>	<u></u>		<u> </u>			<u></u>
450999999	9 - Total Preferred Stocks		<del></del>			11,982,486	XXX	11,885,293	12,722,203	0	46,300	0	(739,716)	0		(739,716	0	XXX	XXX

Line	Book/Adjusted Carrying	Value by NAIC Designati	on Category Footnote:				
Number	, , ,	, ,	5 .				
1A	1A\$0	1B\$0	1C\$0	1D\$0	1E\$0	1F\$ 1,000,000	1G\$
1B	2A\$0	2B\$0	2C\$0				
1C	3A\$0	3B\$0	3C\$0				
1D	4A\$0	4B\$0	4C\$0				
1E	5A\$0	5B\$ 3,085,886	5C\$0				
1F	6 \$ 0						

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

Showing All COMMON STOCKS Owned December 31 of Current Year

						Showing F	AII COMMON S	OCKS Owned L	ecember 31 or	Current rear							
1	2	Cod	les	5	6	Fa	air Value	9		Dividends			ange in Book/Ad	ljusted Carrying Va	alue	17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC
																	Desig-
																	nation,
																	NAIC
																	Desig-
						Rate											nation
						Per									Total Foreign		Modifier
						Share							Current Year's		Exchange		and
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in		SVO
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		Admini-
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Date	strative
fication	Description	Code	eian	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)		Acquired	Symbol
000000-00-0	ION MEDIA NETWORKS INC WTS (EXP 12/18/20			1,431,000	0	0.000	0	0	0	0	0	0	0	0	0	12/30/2010	
000000-00-0	US AIRWAYS WTS			502.000	0	0.000	0	0	0	0	0	0	0	0	0	09/10/2004	
524ESC-A9-1	LEHMAN BROTHERS HOLDINGS INC				0	0.000	0	0	0	105	0	0	0	0	0	04/18/2012	
524ESC-C9-9	LEHMAN BROTHERS HOLDINGS INC			5,000,000.000	0	0.000	0	0	0	2,737	0	0	0	0	0	04/18/2012	
542990-63-5	LONGREACH EDITH CO INV GRP WTS		C	14,027.000	0	0.000	0	0	0	0	0	0	0	0	0	10/25/2012	
G4690M-10-1	IBEX ORD			134,649.000	3,346,028	24.850	3,346,028	1,817,762	0	0	0	1,610,402	0	1,610,402	0	12/19/2021	
	9. Subtotal - Common Stock - Industrial a	nd Misc	ellane	ous (Unaffiliated)													
Publicly Tr					3,346,028		3,346,028	1,817,762	0	2,842	0	1,610,402	0	1,610,402	0	XXX	XXX
	Country Fresh Holdings Company INC			7,266.170	73	0.010	73	73	0	0	0	0	0	0	0	05/28/2019	
	FEDERAL HOME LOAN BANK OF DALLAS			51,470.000	5, 147,000		5, 147,000	5, 147,000	0	35, 135	0	0	0	0		12/27/2017	
	FEDERAL HOME LOAN BANK OF DALLAS					100.000	49,596,500	49,596,500	0	104,610	0	0	0	0	0	09/27/2022	
	9. Subtotal - Common Stock - Industrial a	nd Misc	ellane	ous (Unaffiliated)													
Other					54,743,573		54,743,573	54,743,573	0	139,745	0	0	0	0	0	XXX	XXX
	9. Total - Common Stock - Industrial and I		neous	(Unaffiliated)	58,089,600		58,089,600	56,561,334	0	142,587	0	1,610,402	0	1,610,402	0	XXX	XXX
	9. Total - Common Stocks - Mutual Funds				0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
	<ol><li>Total - Common Stocks - Unit Investme</li></ol>		ts		0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
580999999	<ol><li>Total - Common Stocks - Closed-End F</li></ol>	unds			0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
	AG Insurance Agency			100.000	27,226		27,226	151,932	0	0	0	2,026	0	2,026		12/01/2015	
91916@-10-0	VALIC Finl Advisors Inc			1,000.000	71,110,334		71,110,334	8, 100, 511	0	0	0	(40,731,507)	0	(40,731,507)		12/01/2015	
	VALIC Retirement Services Company			1,000.000			78,403,612	39,349,353	0	0	0	26,028,218	0	26,028,218		12/16/1996	
				,	1,000		1,000	1,000	0	0	0	0	0	0		12/01/2015	
	HRA Administrator LLC			1.000			302,509	0				25,315		25,315		09/01/2021	
	9. Subtotal - Common Stock - Parent, Sub				149,844,681	XXX	149,844,681	47,602,796	0	0	0	(11,010,010)	0	(14,675,948)	0	XXX	XXX
	9. Total - Common Stocks - Parent, Subsi	idiaries a	and Af	ffiliates	149,844,681	XXX	149,844,681	47,602,796	0	0	0	(,,,)	0	(14,070,040)	0	XXX	XXX
	9 - Total Common Stocks				207,934,281	XXX	207,934,281	104, 164, 130	0	142,587	0	(13,065,546)	0	(13,065,546)	0	XXX	XXX
599999999	9 - Total Preferred and Common Stocks				219,916,767	XXX	219.819.574	116.886.333	0	188.887	0	(13.805.262)	0	(13.805.262)	0	XXX	XXX



## **SCHEDULE D - PART 3**

		0110	Willig / til Eol	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
38376G-2J-8	GNP 2011-092 Z - CMBS		12/01/2022	Direct		56,569	56,569	0
38376G-P9-5	GNP 2011-049 Z - CMBS		12/01/2022	Direct		108,741	108,741	0
38376G-V5-6	GNR 2011-078 Z - CMBS		12/01/2022	Direct			113.398	0
38377N-P6-5	GNR 2010-164 KZ - CMO/PMBS		10/01/2022	Direct		140,729	140,729	0
38377T-WR-8	GNR 2011-017 JZ - CMO/RMBS		12/01/2022	Direct		13.501	13.501	0
38377T-WV-9	GNR 2011-017 PZ - CMO/RMBS		12/01/2022	Direct			44,099	0
38378B-B4-0	GNB 2012-100 7 - CMBS		12/01/2022	Direct				0
38378B-J3-4	GNR 2012-111 Z - CMBS		12/01/2022	Direct			380.528	Λ
38378B-WD-7	GNR 2012-078 7 - CMBS		12/01/2022	Direct			304,897	Λ
38378J-NV-0	GNR 2013-037 LZ - CMO/RMBS		12/01/2022	Direct				Λ
38379H-6K-6	GNR 2015-014 Z - CMO/RMBS		01/01/2022	Direct		44.069	44,069	0
38379J-JQ-5	GNR 2015-020 LZ - CMO/RMBS		02/01/2022	Direct				0
38379M-W6-7	GNR 2015-020 LZ - CMO/RMBS		12/01/2022	Direct				······
38379N-W6-7	GNR 2015-134 LZ - CMO/RMBS		03/01/2022	Direct		187, 176	187,176	
						'		
38379V-WT-7	GINT 2010-030 DZ - CWO/THIBS		12/01/2022	Direct		252,943	252,943	0
38380Y-WL-5	GNR 2018-120 TZ - CMO/RMBS		12/01/2022	Direct				0
	Subtotal - Bonds - U.S. Governments	0	04/04/0000	ANDRODATE ANTIQUE		3,765,304	3,765,304	0
040114-HS-2 040114-HT-0	ARGENTINA, REPUBLIC OF (GOVERNMENT) ARGENTINA, REPUBLIC OF (GOVERNMENT)	C	04/01/2022	CORPORATE ACTION		12,760	0	0
168863-DY-1	CHILE GOVERNMENT OF	C	03/02/2022	BNP PARIBAS SECURITIES CORP		999,200	1,000,000	
344593-AF-5	FONDO MIVIVIENDA SA	C	04/07/2022	BANK OF AMERICA EM		996.520	1,000,000	0
401494-AV-1	GUATEMALA, REPUBLIC OF (GOVERNMENT)	C	08/03/2022	SANTANDER EMERGING MARKETS-EM			1.000.000	0
455780-DJ-2	INDONESIA, REPUBLIC OF (GOVERNMENT)	C	03/22/2022	CITIGROUP EM		1,991,660	2,000,000	0
71567P-AV-2	PERUSAHAAN PENERBIT SURAT BERHARGA SYARI	C	05/24/2022	DEUTSCHE BANK EM		800,000	800,000	0
836205-BE-3	SOUTH AFRICA, REPUBLIC OF (GOVERNMENT)	C	04/11/2022	HSBC EM		4,000,000	4,000,000	0
Y6972H-LP-9	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	C	03/21/2022	DEUTSCHE BANK EM		900,000	900,000	0
0309999999.	Subtotal - Bonds - All Other Governments					10,693,389	10,700,000	0
167486-M9-7	CHICAGO ILL		04/07/2022	CORPORATE ACTION		1,646,204	1,501,155	
455170-AA-8	INDIANA UNIVERSITY HEALTH INC		04/07/2022	CORPORATE ACTION				
455170-AA-8	_					1,646,204	1,501,155	
455170-AA-8	INDIANA UNIVERSITY HEALTH INC							
455170-AA-8 0709999999 . S 3136A5-A3-0	INDIANA UNIVERSITY HEALTH INC		10/01/2022	MORGAN STANLEY & CO. LLC				
455170-AA-8 0709999999 S 3136A5-A3-0 3136A8-5D-8	INDIANA UNIVERSITY HEALTH INC Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions FNR 2012-54 GZ - CMO/FMBS		10/01/2022	MORGAN STANLEY & CO. LLC Direct				
455170-AA-8 0709999999 S 3136A5-A3-0 3136A8-5D-8 3136AK-RE-5	INDIANA UNIVERSITY HEALTH INC Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions FNR 2012-54 GZ - CMO/FNBS		12/01/2022 12/01/2022 12/01/2022	MORGAN STANLEY & CO. LLC  Direct  Direct			1,501,155 	
455170-AA-8 0709999999 S 3136A5-A3-0 3136A8-5D-8 3136AK-RE-5	INDIANA UNIVERSITY HEALTH INC Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions FNR 2012-54 GZ - CMO/FNBS FNR 2012-107 AZ - CMO/FNBS FNR 2014-48 ZA - CMO/FNBS		10/01/2022 12/01/2022 12/01/2022 12/01/2022	MORGAN STANLEY & CO. LLC  Direct  Direct  Direct			1,501,155 	
455170-AA-8	INDIANA UNIVERSITY HEALTH INC Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions FNR 2012-54 GZ - CMO/RMBS FNR 2012-107 AZ - CMO/RMBS FNR 2016-37 Z - CMO/RMBS FNR 2016-37 Z - CMO/RMBS		10/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022	MORGAN STANLEY & CO. LLC  Direct  Direct  Direct  Direct			1,501,155 	
455170-AA-8 0709999999 S 3136A5-A3-0 3136A8-5D-8 3136AK-RE-5 3136AS-PV-2 3136AS-PV-2 3136AS-PV-2 3136B1-4Y-7	INDIANA UNIVERSITY HEALTH INC Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions FNR 2012-54 GZ - CMO/FMBS FNR 2012-107 AZ - CMO/FMBS FNR 2014-48 ZA - CMO/FMBS FNR 2016-67 Z - CMO/FMBS FNR 2016-69 Z - CMO/FMBS FNR 2016-69 Z - CMO/FMBS		10/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022	MORGAN STANLEY & CO.   LLC			1,501,155 	
455170-AA-8 0709999999 S 3136A5-A3-0 3136A8-5D-8 3136AK-RE-5 3136AS-PV-2 3136AT-A9-5 3136B2-A7-7	INDIANA UNIVERSITY HEALTH INC Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions FNR 2012-54 GZ - CNO/FNIBS FNR 2012-107 AZ - CNO/FNIBS FNR 2014-48 ZA - CNO/FNIBS FNR 2016-37 Z - CNO/FNIBS FNR 2016-37 Z - CNO/FNIBS FNR 2016-69 Z - CNO/FNIBS FNR 2018-37 DZ - CNO/FNIBS FNR 2018-37 DZ - CNO/FNIBS		10/01/2022	MORGAN STANLEY & CO.   LLC			1,501,155 350,000 1,851,155 163,252 355,869 631,427 532,678 239,693 188,037	
455170-AA-8 0709999999 S 3136A5-A3-0 3136A8-5D-8 3136AK-RE-5 3136AS-PV-2 3136AT-A9-5 3136B1-4Y-7 3136B2-47-7 3136B3-YE-4	INDIANA UNIVERSITY HEALTH INC Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions FNR 2012-54 GZ - CMO/RMBS FNR 2012-107 AZ - CMO/RMBS FNR 2014-48 ZA - CMO/RMBS FNR 2016-37 Z - CMO/RMBS FNR 2016-69 Z - CMO/RMBS FNR 2018-37 DZ - CMO/RMBS FNR 2018-37 DZ - CMO/RMBS FNR 2018-37 DZ - CMO/RMBS FNR 2018-37 DZ - CMO/RMBS FNR 2018-37 BZ - CMO/RMBS FNR 2018-37 BZ - CMO/RMBS FNR 2018-37 BZ - CMO/RMBS FNR 2018-37 BZ - CMO/RMBS FNR 2018-37 BZ - CMO/RMBS FNR 2018-37 BZ - CMO/RMBS FNR 2018-37 BZ - CMO/RMBS FNR 2018-37 BZ - CMO/RMBS FNR 2018-37 BZ - CMO/RMBS		10/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022	MORGAN STANLEY & CO.   LLC			1,501,155 350,000 1,851,155 163,252 355,869 631,427 532,678 239,693 188,037 114,166 1,135,644	
455170-AA-8 0709999999 S 3136A5-A3-0 3136A8-5D-8 3136AK-RE-5 3136AS-PV-2 3136AT-A9-5 3136B1-4Y-7 3136B2-47-7 3136B3-YE-4	INDIANA UNIVERSITY HEALTH INC Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions FNR 2012-54 GZ - CMO/FMBS		10/01/2022	MORGAN STANLEY & CO.   LLC			1,501,155 350,000 1,851,155 163,252 355,869 631,427 532,678 239,693 188,037 114,166	
455170-AA-8  0709999999 S 3136A5-A3-0 3136A8-5D-8 3136AK-RE-5 3136AK-PV-2 3136AT-A9-5 3136B1-4Y-7 3136B2-A7-7 3136B3-YE-4 3136B3-YJ-3 3136B4-D5-4	INDIANA UNIVERSITY HEALTH INC Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions FNR 2012-54 GZ - CMO/FMBS FNR 2012-107 AZ - CMO/FMBS FNR 2014-48 ZA - CMO/FMBS FNR 2016-67 Z - CMO/FMBS FNR 2016-69 Z - CMO/FMBS FNR 2018-37 DZ - CMO/FMBS FNR 2018-37 DZ - CMO/FMBS FNR 2018-37 DZ - CMO/FMBS FNR 2018-37 BZ - CMO/FMBS FNR 2018-M15 Z1 - CMBS FNA 2018-M15 Z2 - CMBS FNA 2019-M10 Z - CMBS		10/01/2022	MORGAN STANLEY & CO.   LLC			1,501,155 350,000 1,851,155 163,252 355,869 631,427 532,678 239,693 188,037 114,166 1,135,644 156,291 939,843	
455170-AA-8 0709999999 S 3136A5-A3-0 3136A8-5D-8 3136AK-RE-5 3136AK-PV-2 3136AF-A9-5 3136B1-4Y-7 3136B2-A7-7 3136B3-YL-4 3136B3-YL-3 3136B3-YL-4 3137A2-AG-6	INDIANA UNIVERSITY HEALTH INC Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions FNR 2012-107 AZ - CMO/FMBS FNR 2012-107 AZ - CMO/FMBS FNR 2014-48 ZA - CMO/FMBS FNR 2016-69 Z - CMO/FMBS FNR 2016-69 Z - CMO/FMBS FNR 2018-37 DZ - CMO/FMBS FNR 2018-37 DZ - CMO/FMBS FNR 2018-37 DZ - CMO/FMBS FNR 2018-37 BZ - CMO/FMBS FNA 2018-37 BZ - CMBS FNA 2018-37 BZ - CMBS FNA 2018-37 BZ - CMBS FNA 2018-37 BZ - CMBS FNA 2018-37 BZ - CMBS FNA 2018-37 BZ - CMBS FNA 2018-37 BZ - CMBS FNA 2018-37 BZ - CMBS FNA 2018-37 BZ - CMBS FNA 3745 ZA - CMO/FMBS		10/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022	Direct   D			1,501,155 350,000 1,851,155 163,252 355,869 631,427 532,678 239,693 188,037 114,166 1,135,644 1,156,291 939,843 18,009	
455170-AA-8 0709999999 S 3136A5-A3-0 3136A8-5D-8 3136A8-PV-2 3136AS-PV-2 3136AS-PV-2 3136B1-4Y-7 3136B2-A7-7 3136B3-YE-4 3136B3-YL-3 3136B4-D5-4 3137A2-AG-6 3137A7-W8-9	INDIANA UNIVERSITY HEALTH INC Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions FNR 2012-54 GZ - CIMO/FMBS FNR 2012-107 AZ - CIMO/FMBS FNR 2016-37 Z - CIMO/FMBS FNR 2016-37 Z - CIMO/FMBS FNR 2016-37 Z - CIMO/FMBS FNR 2018-37 DZ - CIMO/FMBS FNR 2018-37 DZ - CIMO/FMBS FNR 2018-37 DZ - CIMO/FMBS FNR 2018-37 BZ - CIMO/FMBS FNA 2018-37 BZ - CIMO/FMBS FNA 2018-37 BZ - CIMO/FMBS FNA 2018-37 BZ - CIMO/FMBS FNA 2018-37 BZ - CIMO/FMBS FNA 2018-37 BZ - CIMO/FMBS FNA 2018-37 BZ - CIMO/FMBS FNA 2018-37 BZ - CIMO/FMBS FNA 2018-37 BZ - CIMO/FMBS FNA 2018-37 BZ - CIMO/FMBS FNA 2018-37 BZ - CIMO/FMBS FNA 2018-37 BZ - CIMO/FMBS FNA 2018-37 BZ - CIMO/FMBS FNA 2018-37 BZ - CIMO/FMBS FNA 2018-37 BZ - CIMO/FMBS FNA 2018-37 BZ - CIMO/FMBS		10/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022 12/01/2022	Direct   D			1,501,155 350,000 1,851,155 163,252 355,869 631,427 532,678 239,693 188,037 114,166 1,135,644 156,291 939,843 18,009 157,593	
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455170-AA-8  0709999999 S 3136A5-A3-0 3136A8-5D-8 3136AK-RE-5 3136AK-PV-2 3136AT-A9-5 3136B1-4Y-7 3136B2-A7-7 3136B3-YE-4 3137A2-AG-6 3137A7-W8-9 3137A7-W9-7 3137A8-KF-4 3137A9-DZ-6	INDIANA UNIVERSITY HEALTH INC Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions FNR 2012-54 GZ - CMO/FMBS FNR 2012-107 AZ - CMO/FMBS FNR 2014-48 ZA - CMO/FMBS FNR 2016-69 Z - CMO/FMBS FNR 2016-69 Z - CMO/FMBS FNR 2018-37 DZ - CMO/FMBS FNR 2018-37 DZ - CMO/FMBS FNR 2018-37 DZ - CMO/FMBS FNR 2018-37 DZ - CMO/FMBS FNR 2018-M15 Z1 - CMBS FNA 2018-M15 Z1 - CMBS FNA 2018-M15 ZZ - CMBS FNA 2019-M10 Z - CMBS FNA 2019-M10 Z - CMBS FNR 3745 ZA - CMO/FMBS FNR 3828 ZC - CMO/FMBS FNR 3828 ZC - CMO/FMBS FNR 3828 ZE - CMO/FMBS FNR 3822 ZG - CMO/FMBS FNR 3822 ZG - CMO/FMBS FNR 3822 ZG - CMO/FMBS FNR 3822 ZG - CMO/FMBS FNR 3820 ZG - CMO/FMBS FNR 3820 ZG - CMO/FMBS FNR 3820 ZC - CMO/FMBS FNR 3820 ZG - CMO/FMBS		10/01/2022	MORGAN STANLEY & CO.   LLC			1,501,155 350,000 1,851,155 163,252 355,869 631,427 532,678 239,693 188,037 114,166 11,135,644 156,291 939,843 18,009 157,593 119,126 31,271 139,818	
455170-AA-8  0709999999. S 3136A5-A3-0 3136A8-5D-8 3136AK-RE-5 3136AK-RE-5 3136AF-PV-2 3136AF-A9-5 3136B1-4Y-7 3136B2-A7-7 3136B3-YE-4 3136B3-YL-3 3137A2-AG-6 3137A7-W8-9 3137A7-W8-9 3137A7-W8-7 3137A8-KF-4 3137A9-DZ-6 3137AR-M3-7	INDIANA UNIVERSITY HEALTH INC Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions  FNR 2012-54 GZ - CMO/FMBS FNR 2012-107 AZ - CMO/FMBS FNR 2014-48 ZA - CMO/FMBS FNR 2014-37 Z - CMO/FMBS FNR 2016-69 Z - CMO/FMBS FNR 2018-37 DZ - CMO/FMBS FNR 2018-37 DZ - CMO/FMBS FNR 2018-37 DZ - CMO/FMBS FNR 2018-37 DZ - CMO/FMBS FNR 2018-37 BZ - CMBS FNA 2018-M15 Z2 - CMBS FNA 2018-M15 Z2 - CMBS FNA 2018-M15 Z2 - CMBS FNA 2018-M15 Z2 - CMBS FNA 2018-M15 Z2 - CMBS FNA 2018-M15 Z2 - CMBS FNA 2018-M15 Z2 - CMBS FNA 2018-M15 Z2 - CMBS FNA 2018-M15 Z2 - CMBS FNA 2018-M15 Z2 - CMBS FNA 2018-M15 Z2 - CMBS FNA 2018-M15 Z2 - CMBS FNA 2018-M15 Z2 - CMBS FNA 2018-M15 Z2 - CMBS FNA 2018-M15 Z2 - CMBS FNA 2018-M15 Z2 - CMBS FNA 2018-M15 Z2 - CMBS FNA 2018-M15 Z2 - CMBS FNA 3828 ZE - CMB/FMBS FNR 3828 ZE - CMB/FMBS FNR 3840 AZ - CMB/FMBS FNR 3840 AZ - CMB/FMBS FNR 4057 ZC - CMB/FMBS FNR 4057 ZC - CMB/FMBS		10/01/2022	MORGAN STANLEY & CO.   LLC		1,646,204 426,629 2,072,833 163,252 355,869 631,427 532,678 239,693 188,037 114,166 1,135,644 156,291 939,843 18,009 157,593 119,126 31,271 139,818 37,806	1,501,155 350,000 1,851,155 163,252 355,869 631,427 532,678 239,693 188,037 114,166 1,135,644 156,291 393,843 18,009 157,593 119,126 31,271 139,818 37,806	
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455170-AA-8  0709999999 S 3136A5-A3-0 3136A8-5D-8 3136AK-RE-5 3136AK-PV-2 3136AT-A9-5 3136B1-4Y-7 3136B2-A7-7 3136B3-YE-4 3137A2-AG-6 3137A7-W8-9 3137A7-W9-7 3137A8-KF-4 3137AB-MS-7 3137BC-DS-4 3137BC-DS-4 3137BH-BC-0 3137AJ-BA-0 3137AJ-BA-0	INDIANA UNIVERSITY HEALTH INC Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions  FNR 2012-54 GZ - CMO/FMBS FNR 2012-107 AZ - CMO/FMBS FNR 2014-48 ZA - CMO/FMBS FNR 2016-69 Z - CMO/FMBS FNR 2016-69 Z - CMO/FMBS FNR 2018-37 DZ - CMO/FMBS FNR 2018-37 DZ - CMO/FMBS FNR 2018-37 DZ - CMO/FMBS FNR 2018-37 DZ - CMO/FMBS FNR 2018-37 DZ - CMO/FMBS FNR 2018-37 DZ - CMO/FMBS FNR 2018-37 DZ - CMO/FMBS FNR 2018-37 DZ - CMBS FNR 2018-37 DZ - CMBS FNR 2018-M15 ZZ - CMBS FNR 2019-M10 Z - CMBS FNR 2019-M10 Z - CMBS FNR 3745 ZA - CMO/FMBS FNR 3828 ZC - CMO/FMBS FNR 3828 ZC - CMO/FMBS FNR 3828 ZC - CMO/FMBS FNR 3828 ZC - CMO/FMBS FNR 3829 ZC - CMO/FMBS FNR 3820 ZC - CMO/FMBS FNR 3820 ZC - CMO/FMBS FNR 3820 ZC - CMO/FMBS FNR 4840 AZ - CMO/FMBS FNR 4858 DZ - CMO/FMBS FNR 4858 DZ - CMO/FMBS FNR 4464 MZ - CMO/FMBS FNR 4464 MZ - CMO/FMBS FNR 4464 MZ - CMO/FMBS FNR 4474 XZ - CMO/FMBS FNR 4474 XZ - CMO/FMBS FNR 4474 XZ - CMO/FMBS FNR 4474 XZ - CMO/FMBS FNR 4474 XZ - CMO/FMBS			MORGAN STANLEY & CO.   LLC		1,646,204 426,629 2,072,833 163,252 355,869 631,427 532,678 239,633 188,037 114,166 1,135,644 156,291 939,843 18,009 157,593 119,126 31,271 139,818 37,806 307,228 378,377 814,304	1,501,155 350,000 1,851,155 163,252 355,869 631,427 532,678 239,693 188,037 114,166 1,135,644 156,291 393,843 18,009 157,593 119,126 31,271 139,818 37,806 307,228 378,377 3814,304	
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455170-AA-8  O709999999 S 3136A5-A3-0 3136A8-5D-8 3136AK-RE-5 3136AS-PV-2 3136AT-A9-5 3136B1-4Y-7 3136B2-A7-7 3136B3-YE-4 3136B3-YJ-3 3136B4-D5-4 3137A2-AG-6 3137A7-W8-9 3137A7-W8-9 3137A7-W8-9 3137A7-W8-9 3137A8-KF-4 3137A8-MS-6 3137AR-M3-7 3137BB-BC-0 3137BJ-BA-0 3137BJ-BA-0 3137BJ-BA-0 3137BJ-BA-0 3137BJ-BA-0 3137BJ-BA-0 3137BJ-BD-9 3137BJ-VD-2 3137BJ-VD-2	INDIANA UNIVERSITY HEALTH INC Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions FIR 2012-54 GZ - CMO/RMBS FIR 2012-107 AZ - CMO/RMBS FIR 2016-37 Z - CMO/RMBS FIR 2016-37 Z - CMO/RMBS FIR 2016-69 Z - CMO/RMBS FIR 2018-37 DZ - CMO/RMBS FIR 2018-37 DZ - CMO/RMBS FIR 2018-37 DZ - CMO/RMBS FIR 2018-37 DZ - CMO/RMBS FIR 2018-37 DZ - CMO/RMBS FIR 2018-37 DZ - CMO/RMBS FIR 2018-37 DZ - CMO/RMBS FIR 2018-37 DZ - CMO/RMBS FIR 2018-37 DZ - CMBS FIR 2018-37 DZ - CMBS FIR 2018-37 DZ - CMBS FIR 3828 ZZ - CMO/RMBS FIR 3828 ZE - CMO/RMBS FIR 3828 ZE - CMO/RMBS FIR 3828 ZE - CMO/RMBS FIR 3820 ZG - CMO/RMBS FIR 3820 ZG - CMO/RMBS FIR 3820 ZG - CMO/RMBS FIR 3820 ZG - CMO/RMBS FIR 3820 ZG - CMO/RMBS FIR 3820 ZG - CMO/RMBS FIR 4446 MZ - CMO/RMBS FIR 4456 MZ - CMO/RMBS FIR 4446 MZ - CMO/RMBS FIR 4446 MZ - CMO/RMBS FIR 4447 MZ - CMO/RMBS FIR 4474 MZ - CMO/RMBS FIR 4474 MZ - CMO/RMBS FIR 4474 MZ - CMO/RMBS FIR 4474 MZ - CMO/RMBS FIR 4474 MZ - CMO/RMBS FIR 4474 MZ - CMO/RMBS FIR 4474 MZ - CMO/RMBS FIR 4474 MZ - CMO/RMBS FIR 4474 MZ - CMO/RMBS FIR 4474 MZ - CMO/RMBS FIR 4474 MZ - CMO/RMBS FIR 4474 MZ - CMO/RMBS FIR 4474 MZ - CMO/RMBS FIR 4474 MZ - CMO/RMBS FIR 4474 MZ - CMO/RMBS FIR 4400 MZ - CMO/RMBS FIR 4474 MZ - CMO/RMBS FIR 4470 MZ - CMO/RMBS		10/01/2022	MORGAN STANLEY & CO   LLC		1,646,204 426,629 2,072,833 163,252 355,869 631,427 532,678 239,633 188,037 114,166 1,135,644 156,291 939,843 18,009 157,533 119,126 31,271 139,818 37,806 307,228 378,377 814,304 1,035,288 258,978	1,501,155 350,000 1,851,155 163,252 355,869 631,427 532,678 239,633 188,037 114,166 1,135,644 156,291 939,843 18,009 157,593 119,126 31,271 139,818 37,806 307,228 378,377 814,304 1,035,288 1258,978	
455170-AA-8  0709999999 S 3136A5-A3-0 3136A8-5D-8 3136AK-RE-5 3136AK-RE-5 3136AT-A9-5 3136B1-4Y-7 3136B2-A7-7 3136B3-YE-4 3136A7-WB-9 3137A7-WB-9 3137A7-WB-7 3137AB-KF-4 3137AP-MD-7 3137BH-BC-0 3137AJ-BA-0 3137BJ-BA-0 3137BJ-BA-0 3137BJ-BA-0 3137BJ-VD-2 3137BJ-VD-2 3137BJ-VD-2 3137BJ-VD-2 3137BJ-VD-2 3137BJ-VD-2	INDIANA UNIVERSITY HEALTH INC Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions FIR 2012-54 GZ - CMO/RMBS FIR 2012-107 AZ - CMO/RMBS FIR 2016-37 Z - CMO/RMBS FIR 2016-37 Z - CMO/RMBS FIR 2016-69 Z - CMO/RMBS FIR 2018-37 DZ - CMO/RMBS FIR 2018-37 DZ - CMO/RMBS FIR 2018-37 DZ - CMO/RMBS FIR 2018-37 DZ - CMO/RMBS FIR 2018-37 DZ - CMO/RMBS FIR 2018-37 DZ - CMO/RMBS FIR 2018-37 DZ - CMO/RMBS FIR 2018-M15 Z2 - CMBS FIR 2018-M15 Z2 - CMBS FIR 3018-M15 Z2 - CMBS FIR 3020 ZC - CMO/RMBS FIR 3020 ZC - CMO/RMBS FIR 3020 ZC - CMO/RMBS FIR 3020 ZC - CMO/RMBS FIR 3020 ZC - CMO/RMBS FIR 3020 ZC - CMO/RMBS FIR 3020 ZC - CMO/RMBS FIR 4469 MZ - CMO/RMBS FIR 4469 MZ - CMO/RMBS FIR 4474 MZ - CMO/RMBS FIR 4479 MZ - CMO/RMBS FIR 4479 MZ - CMO/RMBS FIR 4479 MZ - CMO/RMBS FIR 4479 MZ - CMO/RMBS FIR 4479 MZ - CMO/RMBS FIR 4479 MZ - CMO/RMBS FIR 4479 MZ - CMO/RMBS FIR 4479 MZ - CMO/RMBS FIR 4479 MZ - CMO/RMBS FIR 4479 MZ - CMO/RMBS FIR 4479 MZ - CMO/RMBS FIR 4479 MZ - CMO/RMBS FIR 4479 MZ - CMO/RMBS FIR 4450 Z - CMO/RMBS FIR 4532 Z - CMO/RMBS			MORGAN STANLEY & CO.   LLC			1,501,155 350,000 1,851,155 163,252 355,869 631,427 532,678 239,693 188,037 114,166 1,135,644 156,291 939,843 118,009 157,593 119,126 31,271 139,818 37,806 307,228 378,377 814,304 1,005,288 258,978 81,325	
455170-AA-8  0709999999 S 3136A5-A3-0 3136A8-5D-8 3136AK-RE-5 3136AK-PV-2 3136AT-A9-5 3136B1-4Y-7 3136B2-A7-7 3136B2-A7-7 3136B3-YE-4 3137A2-AG-6 3137A7-W9-7 3137A8-KF-4 3137A9-D2-6 3137AR-M3-7 3137BC-DS-4 3137BJ-BA-0 3137BJ-BA-0 3137BJ-BA-0 3137BJ-BA-0 3137BJ-GD-9 3137BJ-W-7 3137BL-VD-2 3137BL-VD-2 3137BL-VD-2 3137BL-VD-2 3137BL-VD-0 3137BL-VD-0 3137BL-VD-0 3137BL-VD-0 3137BL-VD-0 3137BL-VD-0 3137BL-VD-0 3137BL-VD-0 3137BL-VD-0 3137BL-VD-0	INDIANA UNIVERSITY HEALTH INC Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions  FIR 2012-54 GZ - CMO/FIMBS FIR 2012-107 AZ - CMO/FIMBS FIR 2016-48 ZA - CMO/FIMBS FIR 2016-69 Z - CMO/FIMBS FIR 2016-69 Z - CMO/FIMBS FIR 2018-37 DZ - CMO/FIMBS FIR 2018-37 DZ - CMO/FIMBS FIR 2018-37 DZ - CMO/FIMBS FIR 2018-37 DZ - CMO/FIMBS FIR 2018-37 DZ - CMO/FIMBS FIR 2018-31 DZ - CMBS FIR 2018-31 DZ - CMBS FIR 2018-31 DZ - CMBS FIR 2018-3115 Z2 - CMBS FIR 2018-3115 Z2 - CMBS FIR 2019-3110 Z - CMBS FIR 2019-3110 Z - CMBS FIR 3828 ZC - CMO/FIMBS FIR 3828 ZC - CMO/FIMBS FIR 3828 ZC - CMO/FIMBS FIR 3820 ZC - CMO/FIMBS FIR 3820 ZC - CMO/FIMBS FIR 3840 AZ - CMO/FIMBS FIR 3840 AZ - CMO/FIMBS FIR 4464 MZ - CMO/FIMBS FIR 4469 HZ - CMO/FIMBS FIR 4474 XZ - CMO/FIMBS FIR 4474 XZ - CMO/FIMBS FIR 4479 HZ - CMO/FIMBS FIR 4479 HZ - CMO/FIMBS FIR 4479 HZ - CMO/FIMBS FIR 4479 HZ - CMO/FIMBS FIR 4479 HZ - CMO/FIMBS FIR 4479 HZ - CMO/FIMBS FIR 4479 HZ - CMO/FIMBS FIR 4450 ZX - CMO/FIMBS FIR 4552 DZ - CMO/FIMBS FIR 4552 DZ - CMO/FIMBS FIR 4552 DZ - CMO/FIMBS FIR 4552 DZ - CMO/FIMBS FIR 4552 DZ - CMO/FIMBS FIR 4552 DZ - CMO/FIMBS FIR 4552 DZ - CMO/FIMBS FIR 4552 DZ - CMO/FIMBS			Direct   D			1,501,155 350,000 1,851,155 163,252 355,869 631,427 532,678 239,633 188,037 114,166 1,135,644 156,291 939,843 18,009 157,593 119,126 31,271 139,818 37,806 307,228 378,377 814,304 1,035,288 28,978 28,978 28,978 29,324 219,324 436,100	
455170-AA-8  O709999999 S 3136A5-A3-0 3136A8-5D-8 3136AK-RE-5 3136AS-PV-2 3136AT-A9-5 3136B1-4Y-7 3136B2-A7-7 3136B3-YE-4 3136B3-YL-3 3136B4-D5-4 3137A2-AG-6 3137A2-WB-9 3137A7-WB-9 3137AB-WF-4 3137AB-WF-4 3137AB-WF-4 3137AB-WF-4 3137AB-WF-4 3137AB-WF-4 3137BH-BC-0 3137BJ-BA-0 3137BJ-BA-0 3137BJ-BA-0 3137BJ-BA-0 3137BJ-WF-2 3137BJ-WF-2 3137BJ-WF-2 3137BJ-WF-2 3137BJ-WF-2 3137BJ-WF-2 3137BJ-WF-2 3137BJ-WF-2 3137BJ-WF-2	INDIANA UNIVERSITY HEALTH INC Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions FIR 2012-54 GZ - CMO/RMBS FIR 2012-107 AZ - CMO/RMBS FIR 2016-37 Z - CMO/RMBS FIR 2016-37 Z - CMO/RMBS FIR 2016-69 Z - CMO/RMBS FIR 2018-37 DZ - CMO/RMBS FIR 2018-37 DZ - CMO/RMBS FIR 2018-37 DZ - CMO/RMBS FIR 2018-37 DZ - CMO/RMBS FIR 2018-37 DZ - CMO/RMBS FIR 2018-37 DZ - CMO/RMBS FIR 2018-37 DZ - CMO/RMBS FIR 2018-M15 Z2 - CMBS FIR 2018-M15 Z2 - CMBS FIR 3018-M15 Z2 - CMBS FIR 3020 ZC - CMO/RMBS FIR 3020 ZC - CMO/RMBS FIR 3020 ZC - CMO/RMBS FIR 3020 ZC - CMO/RMBS FIR 3020 ZC - CMO/RMBS FIR 3020 ZC - CMO/RMBS FIR 3020 ZC - CMO/RMBS FIR 4469 MZ - CMO/RMBS FIR 4469 MZ - CMO/RMBS FIR 4474 MZ - CMO/RMBS FIR 4479 MZ - CMO/RMBS FIR 4479 MZ - CMO/RMBS FIR 4479 MZ - CMO/RMBS FIR 4479 MZ - CMO/RMBS FIR 4479 MZ - CMO/RMBS FIR 4479 MZ - CMO/RMBS FIR 4479 MZ - CMO/RMBS FIR 4479 MZ - CMO/RMBS FIR 4479 MZ - CMO/RMBS FIR 4479 MZ - CMO/RMBS FIR 4479 MZ - CMO/RMBS FIR 4479 MZ - CMO/RMBS FIR 4479 MZ - CMO/RMBS FIR 4450 Z - CMO/RMBS FIR 4532 Z - CMO/RMBS			MORGAN STANLEY & CO.   LLC			1,501,155 350,000 1,851,155 163,252 355,869 631,427 532,678 239,693 188,037 114,166 1,135,644 156,291 939,843 118,009 157,593 119,126 31,271 139,818 37,806 307,228 378,377 814,304 1,005,288 258,978 81,325	

## **SCHEDULE D - PART 3**

				ng-Term Bonds and Stocks ACQUIRED During Current Year		1		
1	2	3	4	5	6	7	8	9
CUSIP			D-4-		Nob f Ob			Paid for Accrued
Identification	Description	Foreian	Date Acquired	Name of Vander	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
	FHR 4582 G7 - CMC/RMRS	Foreign		Name of Vendor  Direct	OI SLOCK		1.138.986	Dividends
0.0.0.	FHR 4582 GZ - CMO/RIMBS		12/01/2022	Direct				0
	FHR 4587 HZ - CMC/RMBS		12/01/2022	Direct		514.909		ں
	FHR 4671 BZ - CMO/RMBS		12/01/2022	Direct			514,909	ں
			12/01/2022	Direct				ں
	FHR 4765 EZ - CNO/RNBS		07/01/2022	Direct				ا
	FHR 4827 GZ - CMO/FMBS		02/01/2022	Direct				
	FNR 2010-149 ZC - CMO/RMBS		05/01/2022	Direct				ا
	FNR 2010-149 ZC - CMO/PMBS		12/01/2022	Direct		98.750		
	FNR 2011–21 PZ - CMO/RMBS		12/01/2022	Direct		35,872		
	FNR 2011-21 FZ - CMO/RMBS		12/01/2022	Direct		226,754		
	SCRT 2018-1 HZ - CMO/RMBS		12/01/2022	Direct		330.947	330.947	
******	SCRT 2018-1 HZ - CMO/RMBS		12/01/2022	Direct				
	SCRT 2019-1 IIZ - CIII/NIBS		12/01/2022	Direct		1.178.075		٠٠
	SCRT 2019-1 MZ - CMO/RMBS		12/01/2022	Direct		45.780	45.780	
	SCRT 2019-3 MZ - CMO/RIMBS		12/01/2022	Direct		1.296.499	1.296.499	
35563P-MP-1	SCRT 2019-3 MZ - CMO/RMBS		12/01/2022	Direct				
	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	01/05/2022	BANK OF AMERICA EM		243,42024.258	24.300.000	
	ubtotal - Bonds - U.S. Special Revenues					40.879.934	40.975.676	0
	AVOCA 20R CR - CD0	В	03/01/2022	PERSHING CLEARANCE NY		2,822,250		
	Infostretch Corporation - ABS		04/01/2022	COMPANY		10,000,000		
000000-00-0	PROVIDUS CLO VII DESIGNATED ACTIVITY COM	В	06/07/2022	DIRECT			11,222,400	
	CVCC-9R-B1R - CD0	В	06/22/2022	MORGAN STANLEY INTERNATIONAL LIMITED		5,653,972	6,054,175	10,904
	HARVT 29 B1 - CDO	В	07/08/2022	CREDIT SUISSE SECURITIES EUROPE LIMITED		6,448,406	6,602,700	
	ARESE X B1 - CD0	B	09/13/2022	MORGAN STANLEY INTERNATIONAL LIMITED			5,057,000	
	AVOCA XIX C - CDO	p	09/27/2022	BARCLAYS CAPITAL SECURITIES LIMITED				5,054 14,934
	ARESE 12R B1R - CDO	D R	09/27/2022	MUNDAN STANLEY INTERNATIONAL LIMITED				14,934
	SNDPE III B1 - CD0	B	09/29/2022	MORGAN STANLEY INTERNATIONAL LIMITED		5.147.077	5.690.886	
	RRME 1 A2R - CDO	B	10/03/2022	MERRILL LYNCH INTL -LDN		877, 126	981,000	
	ARESE XIII B1 - CDO	B	10/03/2022	MERRILL LYNCH INTL -LDN			4,659,750	18,894
	ARMDA 5 B - CDO	В	10/12/2022	MORGAN STANLEY INTERNATIONAL LIMITED		5,713,927	6,248,925	20,823
	VOYE V B1 - CD0	В	10/13/2022	MORGAN STANLEY INTERNATIONAL LIMITED  JEFFERIES INTERNATIONAL LIMITED				
	CGMSE 2018-2 A2A - CDO	B	10/13/2022	MORGAN STANLEY INTERNATIONAL LIMITED				
	CRNCL 7 B - CD0	B	10/13/2022	ROBERT BAIRD		2,792,762	2,954,400	
	ARESE 14 C - CDO	B	10/26/2022	JEFFERIES INTERNATIONAL LIMITED				1.398
000000-00-0	IK VIII No.1 Limited Unfunded - ABS	В	11/29/2022	DIRECT			4,826,563	
	IK VIII No.1 Limited - ABS	В	11/29/2022	DIRECT		10,198,900	10,215,687	81,421
	AIGIM 2019-1 I - CDO		10/18/2022	WELLS FARGO SECURITIES, LLC		10,606,329	11,119,800	(
	AIMCO 12 DR - CDO	C	09/06/2022	RW BAIRD		575,212	610,000	4,741
	AREIT 22CRE7 A - CMBS		11/01/2022	BANK OF AMERICA, N.A.		6,217,321	6,305,000	15,649
	AREIT 22CRE7 AS - CMBS		11/21/2022	PERFORMANCE TRUST CAP			3,588,000	3,323
	AREIT 22CRE7 B - CMBS		12/07/2022	BANK OF AMERICA, N.A.		2,225,321	2,278,000	9,459
	AREIT 22CRE7 C - CMBS		08/08/2022	WELLS FARGO BANK		211,205	212,000	805
	ASF Orca TL 1L 12/2026 - ABS		12/27/2022	DIRECT			30,237,009	
	AADVANTAGE LOYALTY IP LTD		02/14/2022	Various		753, 124	738,000	
	ABERCROMBIE AND FITCH MANAGEMENT CO		03/14/2022	MARKETAXESS CORPORATION		61,508	59,000	875
	ADANI PORTS AND SPECIAL ECONOMIC ZONE LT	C	02/18/2022	HSBC EM			4,000,000	7,233
	AINCO 17 C - CDO	C	05/19/2022	BANK OF AMERICA, N.A.  JP MORGAN CHASE BANK N.A.	·····		12,000,000	4.77
		U		JP MUHGAN CHASE BANK N.A.				4,772
	ADC 221 A2 - ABS		11/07/2022			, ,	15,000,000	
			10/01/2022	Direct	-	0		
	CIVALT 2007-2CB 115 - CMO/PINBS		10/01/2022	Direct	-	0		
	CWALT 2007-HY6 A1 - RMBS		02/25/2022	Direct		0	72,189	
	SR NT SER B		08/25/2022	RBC CAP MARKETS CORP		19,566,000	19,566,000	(
	AHM 2004-4 M1 - RIMBS		07/25/2022	Direct			161,072	
	ANTR 2017-1 BR - CDO	C	09/27/2022	NATIXIS		11,625,578	12,750,000	
03768U-AA-7	APID XXXV A - CDU	Ú	10/26/2022	MORGAN STANLEY FIXED		5,765,400	6,000,000	

		Sho	wing All Lor	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
03768W-AL-9	APID XXXIV A1R - CDO	C	10/12/2022	BANK OF AMERICA, N.A.			2,288,000	21,097
3882L-AU-4	Adjustment		02/08/2022	JP MORGAN SECURITIES LLC				
039653-AA-8	ARCOSA INC		03/10/2022	Various		266.286	279.000	4.996
039939-AE-3	ARES 67 B1 - CD0	C	10/31/2022	NOMURA SECURITIES INTL INC		15,300,000	15,300,000	0
)39939-AJ-2	ARES 67 C - CDO	C	10/31/2022	NOMURA SECURITIES INTL INC		8,000,000	8,000,000	0
04318@-AF-4	SR NT SER F		08/16/2022	DIRECT		20,700,000	20,700,000	0
04625P-AA-9	ARMOR HOLDCO INC		03/03/2022	Various		263,693	273,000	
)5493J-AA-9	BDS 21FL8 A - CMBS	C	10/28/2022	BANK OF AMERICA, N.A.		531,696	552,411	
)54967-AG-9	BANLL 2018-DSNY B - CMBS		12/06/2022	JP MORGAN SECURITIES LLC		899,713	935,000	1,490
)5549G-AA-9	BHMS 2018-ATLS A - CMBS		10/31/2022	GOLDMAN SACHS & CO, NY		477,969	500,000	
)5549G-AJ-0	BHMS 2018-ATLS C - CMBS		08/11/2022	Various		690,078	730,000	
)5554U-AE-2	BXCMM 222 B2 - CD0		07/05/2022	WELLS FARGO BANK			2,975,000	
)55983-AA-8	BSPRT 2022-FL8 A - CMBS	C	11/09/2022	MORGAN STANLEY FIXED		10,016,641	10,500,000	
)55984-AJ-7	BSPRT 22FL9 C - CDO		07/11/2022	WELLS FARGO BANK		245,908	248,000	
05606D-AS-7	BX 22PSB A - CMBS		09/28/2022	CITIGROUP GLOBAL MARKETS INC.		15,990,000	16,000,000	42,371
05608U-A <b>J</b> -7	BX 22GPA B - CMBS		09/13/2022	J.P. MORGAN SECURITIES LLC		2,988,750	3,000,000	
05608U-AL-2	BX 22GPA C - CNBS		09/13/2022	J.P. MORGAN SECURITIES LLC		1.992.500	2,000,000	
05608W-AN-4	BX 2021–SOAR E – CMBS		07/11/2022	JP MORGAN SECURITIES LLC			285.835	695
05609Q-AC-0	BX 2021-ACNT B - CMBS		10/28/2022	Various .		3.802.000	4.000.000	
05610J-AE-9	BX 22NVRK C - CMBS		06/30/2022	MORGAN STANLEY & CO. LLC		7.080.522	7.365.000	
05610J-AW-9	BX 22MVRK D - CMBS		06/30/2022	BARCLAYS CAPITAL INC.		7,205,564	7,512,000	0
056100-AN-9 05610M-AC-6	BX 22CSMO B - CMBS		05/27/2022	CITIBANK NA				۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
05610M-AD-4	BX 22CSM0 C - CMBS		05/27/2022	CITIBANK NA		20.865.791		٠
	BX 22CSMO D = CMBS					, , , ,		
05610M-AE-2			05/27/2022	CITIBANK NA		11,443,322	11,501,000	0
05682*-AF-1	SR NT SER F		04/07/2022	GOLDMAN SACHS -NY		7,774,500	7,774,500	0
05682*-AG-9	SR NT SER G		04/07/2022	GOLDMAN SACHS -NY		22,535,000	22,535,000	0
)5684L-AG-0 )5685B-AG-1	BCC 211 C - C00	C	11/09/2022	CREDIT SUISSE SEC USA LLC			500,000	2,323
)5685J-AE-9	BCC 225 C - CDO	C	09/26/2022	JEFFERIES & COMPANY		1.038.067		
)5876C-AE-3	BALLY 20 B - COO	C		JP MORGAN CHASE BANK N.A.		11.964.533	12.000.000	
05876C-AG-8	BALLY 20 C - CDO	C	07/01/2022	JP MORGAN CHASE BANK N.A.		6.900.079	7.000.000	27.821
05876C-AL-7	BALLY 20 A2B - CDO	C	07/01/2022	JP MORGAN CHASE BANK N.A.		4,977,639	5,000,000	
)5946X-P6-4	BAFC 2005-6 211 - CMO/RMBS		12/01/2022	Direct		0	6,258	
05946X-TV-5	BAFC 2005-2 B1 - CMO/RMBS		05/01/2022	Direct		0	40.584	
05946X-WX-7	BAFC 2005-3 B1 - CMO/RMBS		07/01/2022	Direct		0	0	0
059496-AC-3	BOAA 2007-1 2A1 - CMO/BMBS		02/01/2022	Direct		0	2.008	0
05950T-AC-9	BOAMS 2006-B 2A1 - CMC/RMBS		02/01/2022	Direct		0	9.349	
05952F-AC-7	BOAINS 2007-2 A3 - CMO/FMBS		05/01/2022	Direct		0		n
)5952H-CG-2	BOAMS 2007-1 220 - CMO/PMBS		04/01/2022	Direct		0		
)6759*-AA-8	SR NT SER A		04/01/2022	WELLS FARGO SECURITIES, LLC		25.100.000	20,691	٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠
070252-AG-6	BARK 1 D - COO	C	09/15/2022	MCRGAN STANLEY FIXED			25, 100,000	
07135J-AE-1	BATLN 24 C - CDO	C		MORGAN STANLEY FIXED		1,485,000		
07831C-AA-1	BELLRING BRANDS INC			J.P. MORGAN SECURITIES LLC			262.000	
08182B-AQ-1	BSP XVII CB - CDO		11/09/2022	CITIBANK		470.788	500.000	2.422
08186E-AG-3	BSP 29 C - CDO		11/21/2022	JP MORGAN CHASE BANK N.A.		1.675.000	1,675,000	
180E-AU-3 19261H-R*-7	SR NT SER D		10/11/2022	DIRECT - GOLDMAN SACHS			3.000.000	٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠
09631J-AG-1	BLUEM XXXIV C - CDO	C	11/30/2022	Various			1,000,000	1.768
10554C-AA-0	BRASKEM AMERICA FINANCE CO	·····	02/23/2022	MIZUHO EM		4,480,000	4,000,000	
10554U-AA-U 10554T-AD-7	BRASKEM NETHERLANDS FINANCE BV	С.	03/21/2022	BNP PARIBAS SECURITIES CORP		729,750	750.000	
12429E-AE-7	BWAY 2226BW B - CMBS	·····	02/04/2022	BANK OF MONTREAL		5.397.162		
12429E-AE-7 12429E-AG-2	BWAY 2226BW C - CMBS		02/04/2022	BANK OF MONTREAL				
12429E-AG-2 12481X-AS-9	CBAM 2018-6 B1R - CDO		02/04/2022	J.P. MORGAN SECURITIES LLC				
							, . ,	,
1248EP-BT-9	CCO HOLDINGS LLC		03/02/2022	Various			1,009,000	17,546
12511V-AA-6	CDI ESCROW ISSUER INC		03/30/2022	J.P. MORGAN SECURITIES LLC		344,000	344,000	
125439-AA-7	CNHL 2007-6 A1 - CMO/RNBS		10/01/2022	Direct		0	30	
12564D-AG-9 12569E-AE-7	CIFC 213 D - CDO	C		MORGAN STANLEY FIXED		1,690,708		18,564
12569E-AE-/ 12569E-AJ-6	CIFC 227 C = C00	C		BARCLAYS CAP INC -NY				0 م
12000L AU U	VII V MAI V VVV	v	10/ 17/ 2022	DINIVERTO VIII TITO TIT				

## **SCHEDULE D - PART 3**

		Sho	wing All Lor	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
12610#-AH-6	GREEN SR NT SER H		01/06/2022	J.P. MORGAN SECURITIES LLC		4,250,000	4,250,000	0
126307-BA-4	CSC HOLDINGS LLC		01/07/2022	Various		845,215	868,000	
12637H-AP-3	CSMC 2006-4 2A1 - CMO/RMBS		07/01/2022	Direct			5	0
12652C-BF-5	CSMC 2017-HL2 B6 - CMO/RMBS		07/21/2022	Direct		266,171	472, 155	0
12663Q-AC-9	CVR PARTNERS LP		02/11/2022	Various		639,219	628,000	5,029
12667F-KP-9	CWALT 2004-13CB B1 - CMO/RMBS			Direct		0	2,655	0
12667F-SC-0	CWALT 2004-22CB M - CMO/RMBS		05/01/2022	Direct		0	13,052	0
126694-K4-9	CWHL 2006-6 A2 - CMO/RNBS		04/01/2022	Direct		0	50	0
13722*-AA-8	CANARY Series A-2 Senior Secured Note		05/16/2022	COMPANY		5,000,000	5,000,000	0
13722*-AB-6	CANARY ISSUER LLC - ABS		05/16/2022	COMPANY		5,234	0	0
13722*-AB-6 13877J-AA-9	CANYC 2022-1 A - CDO	C		BARCLAYS CAP INC -NY				
14016L-AG-1	CAPITAL FOUR US CLO III LTD - CMBS	C	11/22/2022	GOLDMAN SACHS & CO, NY		2,085,000		0
14316E-AS-8	CGMS 2019-2 BR - CDO		07/14/2022	JP MORGAN CHASE BANK N.A.		652,355	700,000	275
14317G-AG-8	CGMS 226 C - CDO	C	10/28/2022	GOLDMAN SACHS & CO, NY		1,000,000	1,000,000	0
14317V-AW-0	CGMS 2019-4 BR - CD0	C	09/15/2022	RBC NEW YORK		501, 117	539,000	4,425
143658-BR-2 14686N-AE-1	CARNIVAL CORP  CARVL 8 B2 - CDO		04/28/2022	Various  BANK OF AMERICA. N. A.		725,200	798,000	133
14686N-AE-1	CARVL 8 B2 - CD0	C		BANK OF AMERICA, N.A.				 n
14989@-AA-2	SR SECD NT	0		DIRECT - GOLDMAN SACHS		24.000.000	24.000.000	0
15135#-CB-6	SR NT		03/23/2022	TD SECURITIES		9,350,000	9.350.000	0
156700-AZ-9	LUMEN TECHNOLOGIES INC		03/11/2022	Various			300.000	7.688
15960*-AA-4	Charcoal Series A-8 Senior Secured Note		05/16/2022	COMPANY		5,000,000	5,000,000	0
15960*-AB-2	Charcoal Series B-8 Senior Secured Note		05/16/2022	COMPANY		600,078	600,000	0
16162W-MV-8	CHASE 2005-S2 M - CMO/RMBS		05/01/2022	Direct				0
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP		02/18/2022	Various		241,090	242,000	4,296
17025R-AG-0	CWHL 2007-HY4 2A1 - CMO/RMBS		08/01/2022	Direct			51,493	0
172441-BF-3	CINEMARK USA INC		05/05/2022	Various				17,634
17307G-ZJ-0	CMLTI 2005-5 33A - CMO/RMBS		08/01/2022	Direct				0
17313F-AA-0	CMLTI 2007-AR8 11A - CMO/RMBS		08/01/2022	Direct			3,896	0
17328Q-AE-1	CGCNIT 2020-420K C - CMBS			CREDIT SUISSE INTERNATIONAL		247,089	303,000	725
18453F-AA-8	CLEAN PACE 2022-1 LLC - CMO		08/29/2022	CRED. SUISSE FIRST BOST.		9,999,918	10,000,000	0
18685@-AG-7	SR SECD NT SER E		,,	US BANCORP INVESTMENTS INC		10,000,000	10,000,000	0
186850-AH-5	SR SECD NT SER F			US BANCORP INVESTMENTS INC		15,000,000	15,000,000	0
200447-AM-2 204429-AA-2	COMISION FEDERAL DE ELECTRICIDAD	C	02/08/2022	HSBC EM	-	2,000,000	2,000,000	0
210314-AD-2	CONSORCIO TRANSMANTARO SA	C	01/13/2022	BANK OF AMERICA EM				
22282E-AJ-1	COVANTA HOLDING CORP		04/12/2022	Various		973, 165	1,037,000	4,972
22303X-AA-3	COVANTA HOLDING CORP		01/04/2022	CREDIT SUISSE SECURITIES (USA) LLC			260,000	1,725
22526*-AA-7	CREAM SUB-ISSUER LLC - ABS		05/16/2022	COMPANY				0
22526*-AA-7	CREAM SUB-ISSUER LLC		05/16/2022	COMPANY		1,000,000	1,000,000	0
22541Q-K7-6	CSFB 2003-27 IA3 - CMO/RMBS		11/01/2022	Direct				0
22541S-VM-7	CSFB 2004-4 CB2 - CMO/RMBS		09/01/2022	Direct		0	2,827	0
225458-Z4-3	CSFB 2005-8 315 - CMO/RMBS		10/01/2022	Direct			0	0
225470-T3-7	TBW 2006-1 1A4 - CMO/RMBS		12/01/2022	Direct		0	149	0
237266-AJ-0	DARLING INGREDIENTS INC		08/24/2022	Various		320,383	318,000	2,304
24381Y-AA-2	DRMT 223 A1 - CMO/RMBS			BANK OF AMERICA, N.A.				1,592
24381Y-AB-0	DRINT 223 A2 - CMO/RMBS		10/20/2022	J P MORGAN SECURITIES			2,207,806	7,502
25470X-BE-4	DISH DBS CORP		06/24/2022	Various	-	545,560	608,000	4,914
25470X-BF-1	DISH DBS CORP		01/28/2022	Various	-		1,096,000	10,814
255120-AA-4	DIVERSIFIED ABS PHASE IV LLC - ABS		02/22/2022	DIRECT		15,068,063	15,000,000	0
27731#-AP-0	SR NT		04/20/2022	WELLS FARGO SECURITIES, LLC		11,060,000	11,060,000	0
278300-AL-2 279158-AQ-2	EATON VANCE CLO 2020-1 LTD CDO	C	06/22/2022	MORGAN STANLEY & CO. LLC				
28000X-AA-6	EDGE 221 A2 - ABS	v	04/08/2022	GUGGENHE I M				
28249N-AA-9	EIG PEARL HOLDINGS SARL	C	01/13/2022	JPMORGAN EM		4.500.000	4,500,000	
28249N-AB-7	EIG PEARL HOLDINGS SARL	C	01/13/2022	JPMORGAN EM		7,000,000	7.000.000	0

				ng-Term Bonds and Stocks ACQUIRED During Current Year				
1 CUSIP	2	3	4 Date	5	6 Number of Shares	7	8	9 Paid for Accrued Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
289907-AL-1	ELM21 D - 000	C	10/13/2022	MORGAN STANLEY FIXED		6,250,000	6,250,000	0
29001L-AN-1 29002A-AG-9	ELM/2 11 BR - CD0	C	10/25/2022	Various			4,975,0004.200,000	4,718
29002A-AG-9	ELM20 20 C - C00	C	09/19/2022	MORGAN STANLEY FIXED		4,200,000	5.000.000	
29003J-AC-8	ELM15 15 A1 - CD0	С		CITIGROUP GLOBAL MARKETS LIMITED		4,126,280	4,300,000	
29245V-AE-5	EMPRESA NACIONAL DE TELECOMUNICACIONES S	C	02/23/2022	MIZUHO EM		2.020.700	2.200.000	
29261H-AA-3	ENDEAVOUR MINING PLC	C	03/15/2022	GMP SECURITIES			200,000	4,250
294105-B@-9	USD SR NT SER E		04/12/2022	NATIONAL BANK OF CANADA		17,014,000	17,014,000	0
29587#-BJ-4	SR NT SER C		05/11/2022	DIRECT				
29587#-BK-1	SR NT SER D		05/11/2022	DIRECT			11.267.500	0
30251G-BE-6	FING RESOURCES (AUGUST 2006) PTY LTD	C	04/11/2022	Various		958,500	960,000	
30327M-AA-2	FSRIA 22FL5 A - CMBS		10/17/2022	WELLS FARGO BANK		6,024,388	6, 167,000	
30327M-AE-4	FSRIA 22FL5 B - CMBS		10/25/2022	WELLS FARGO BANK		986, 155	1,016,000	
30328D-AC-7	FSRIA 22FL6 AS - CMBS		08/10/2022	BARCLAYS CAP INC -NY		325,352	327,000	0
30328D-AE-3	FSRIA 22FL6 B - CMBS		08/10/2022	BARCLAYS CAP INC -NY		355,214	357,000	0
30328D-AG-8	FSRIA 22FL6 C - CMBS		08/11/2022	BARCLAYS CAP INC -NY		515.501	518.000	
314211-A*-4	SR NT		03/17/2022	PNC CAPITAL MARKETS LLC		20,000,000	20.000.000	n
32008K-AA-8	FDOMI I JS - CDO		04/01/2022	Direct		(1.695.453)	20,000,000	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
32006N-AA-6	FHASI 2007-4 1A3 - CMO/RMBS		04/01/2022	Direct			6.728	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
32056C-AC-3	WELLS FARGO TRUST COMPANY, NATIONAL ASSO		12/10/2022	Direct				٥٠٠٠
	WELLS FARGO THUST COMPANY, NATIONAL ASSO					, .	, .	0
33830J-AD-7			04/12/2022	GUGGENHEIM		25,012,981	25,000,000	0
33883G-AC-1	FLAT 18 B - CDO		10/04/2022	NATIXIS			2,000,000	
33883M-AB-0	FLAT 2 B - COO	C	09/19/2022	NATIXIS		2,027,760	2,100,000	8,285
34417R-AB-2	FOCUS 221 A2 - RMBS		06/28/2022	BARCLAYS SEC		20,000,000	20,000,000	0
34620*-AA-7	Forest Sub Series C-3 Senior Secured Not		05/16/2022	COMPANY		1,000,171	1,000,000	0
36148*-AA-5	GA ORRI LLC 5.875 3/31/2042		05/17/2022	Various		81,472,000	84,866,667	0
36148*-AA-5	GA ORRI, LLC - ABS		09/06/2022	CORPORATE ACTION		96,948	0	0
36168W-AA-9	GCAT 22NOM5 A1 - CMO/RMBS		11/16/2022	JP MORGAN SECURITIES LLC		1,390,431		3,821
36257M-AA-3	GSMS 2019-70P A - CMBS		10/27/2022	Various		916,236	952,000	
36257M-AL-9	GSMS 2019-70P C - CMBS		08/31/2022	JP MORGAN SECURITIES LLC			215,000	0
36258G-AA-5	GUSAP III LP		06/22/2022	BBVA?EM			1,500,000	
36261C-AA-9	GSF 2021-1 ISSUER LLC - CMBS		10/04/2022	DIRECT			2,101,000	0
36261C-AC-5	GSF 2021-1 ISSUER LLC - CMBS		10/04/2022	DIRECT		4.317.760	4. 192.000	0
36261C-AE-1	GSF 2021-1 ISSUER LLC - CMBS		10/04/2022	DIRECT		231.539	225.000	0
36261C-AG-6	GSF 2021-1 ISSUER LLC - CMBS		10/05/2022	DIRECT		560 . 118		0
36261C-AL-5	GSF 2021-1 ISSUER LLC - CMBS		10/05/2022	DIRECT		690.975	685.000	
36264R-CA-1	GSMBS 22PJ4 B1 - CMO/PMBS		04/28/2022	GOLDMAN SACHS & CO.		4.909.688	5.756.000	13 426
36264X-AE-2	GSF 2022-1 ISSUER LLC - CMBS		04/26/2022	DIRECT				13,420 A
36264X-AE-2	GSF 2022-1 ISSUER LLC - CVBS		06/24/2022	DIRECT				۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
36264X-AG-7	GSF 2022-1 TSSUER LLC - CMBS		06/24/2022	DIRECT				۰۰۰۰
36830B-AD-7	PTT GLOBAL CHEMICAL PCL	C	06/28/2022	STANDARD CHARTER EM				ں
374297-D@-5	GTD SR NT SER L	·····	03/23/2022	DIRECT			15.000,000	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
37959D-AC-8	GLOBO COMUNICACOES E PARTICIPACOES SA	С	02/22/2022	MORGAN STANLEY EM		981.190	15,000,000	ں ۱
380241-AA-7	GODDARD FUNDING LLC - ABS	•	08/12/2022	BARCLAYS SEC		30.096.665	30.068.000	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
38135*-AA-6	Goldenrod Series C-2 Senior Sec Note (EI		05/12/2022	COMPANY				٠٥
38135*-AA-6	Goldenrod Series C-2 Senior Sec Note (E)		05/16/2022	COMPANY			1.000.000	٥٠٠٠
38135*-AA-6	GLM 8R DR - CDO	C	05/16/2022	COMPANY				
38139B-AG-4	GLM 8H DH = CDO	C	07/08/2022	MORGAN STANLEY FIXED		2.800.000		
38139B-AJ-8	GLM 15 D - CDO	C	07/08/2022	MORGAN STANLEY FIXED		1,372,000	1,400,000	0
38172F-AL-2	GOCAP 34R CR - CDO	C	11/03/2022	PERSHING DIV OF DLJ SEC LNDING		950, 182	1,000,000	0
38242#-AC-8	GTD SR UNSECD NT SER C		01/06/2022	WELLS FARGO SECURITIES, LLC		1,720,000	1,720,000	
38242#-AE-4	GTD SR UNSECD NT SER E		01/06/2022	WELLS FARGO SECURITIES. LLC		14.460.000	14.460.000	
40431L-AB-4	HALO 2007-AR1 2A1 - CMO/RIMBS		11/01/2022	Direct		0	74	
40461R-AE-8	Adjustment		08/31/2022	DIRECT				
40486J-AA-5	HINNT 2022-A LLC - ABS		05/25/2022	BANK OF AMERICA. N. A.				۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
40486J-AA-5 40486J-AB-3	HINNT 2022-A LLC - ABS		05/25/2022	BANK OF AMERICA, N.A.				۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
				BANK OF AMERICA, N.A.				
40486J-AC-1	HINNT 2022-A LLC - ABS		05/25/2022	IBANK UF AMERICA, N.A.		4.799.642	4.799.725	

## **SCHEDULE D - PART 3**

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	HINNT 2022-A LLC - ABS		05/25/2022	BANK OF AMERICA, N.A.		5,388,716	5,684,161	0
	HPS MEZZANINE PARTNERS 2019, L.P ABS		12/27/2022	Direct		19,200,000	19,200,000	
	HHT 2019-MAUI B - CMBS		12/07/2022	. JP MORGAN SECURITIES LLC		11,032,807	11,583,000	41, 122
	HAWAIIAN BRAND INTELLECTUAL PROPERTY LTD		06/21/2022	. Various		2,200,793	2,273,000	
	HESS MIDSTREAM OPERATIONS LP		04/05/2022	. J.P. MORGAN SECURITIES LLC		287,000	287,000	0
	HILT 2018-ORL D - CMBS		07/18/2022	. JP MORGAN SECURITIES LLC		677,847	709,000	
1007 00 710 1 111111111	HOLLY ENERGY PARTNERS LP		04/06/2022	. WELLS FARGO SECURITIES, LLC		599,000	599,000	0
	HOF 221 A1 - CMO/RMBS		10/19/2022	. CREDIT SUISSE INTERNATIONAL		5,247,216	5,538,927	
	HOWARD MIDSTREAM ENERGY PARTNERS LLC		03/25/2022	. Various 		696,054	703,000	12, 191
	SR SECD NT 4/A2		06/13/2022	CITIGROUP GLOBAL MARKETS INC.		20,000,000	20,000,000	0
						2,992,414	3,000,000	
	ILPT COMMERCIAL MORTGAGE TRUST 2022-LPF2 INDIANA UNIVERSITY HEALTH INC		09/13/2022	CITIGROUP GLOBAL MARKETS INC. MORGAN STANLEY & CO. LLC		2,992,899(426,629)	3,000,000	
	INDIANA UNIVERSITY HEALTH INC		11/01/2022	MORGAN STANLEY & CO. LLC		(426,629)	(350,000)	(154)
	TNUX 2007-AH1 1A1 - CMO/HMBS		07/29/2022	DEUTSCHE BANK NY (FI)			5,951	
	INTONN 2022-STAY G 144A - CMBS  INTONN 2022 - STAY MORTGAGE TRUST - CMBS		07/29/2022	DEUTSCHE BANK NY (FT)				
	INTUNN 2022 - STAY MURIGAGE TRUST - CMBS		07/29/2022	J.P. MORGAN SECURITIES LLC			1,037,000	
	INVENITIOST PROPERTIES CORP.		08/11/2022	JP MORGAN SECURITIES LLC  JP MORGAN SECURITIES LLC		1,940,000	1,940,000	
	JPMCC 22NXSS B - CMBS		09/16/2022	JP MORGAN SECURITIES LLC  JP MORGAN SECURITIES LLC				
	JPMCC 22NXSS D - CMBS		09/16/2022	JP MORGAN SECURITIES LLC  JP MORGAN SECURITIES LLC				
	JPMIT 2007-S2 1A3 - CMO/BMBS		08/01/2022	Direct			1,436,000	0
	JACK 221 A22 - BMBS		02/02/2022	GUGGENFEIM		25.048.828	25.000.000	
	JIMMY JOHNS FUNDING LLC, SERIES 2022-1 -		03/04/2022	BARCLAYS SEC		27,016,320	23,000,000	0
	JONAH ENERGY ABS   LLC - ABS		10/19/2022	GUGGEN+EIM		29,448,031	30.003.000	ν
	KKR 43 C - CDO	C	11/14/2022	DEUTSCHE BANK AG. NEW YORK BRANCH			1.000.000	0
	KREF 2022-FL3 AS - CMBS	C	07/12/2022	WELLS FARGO BANK				
	KREF 2022-FL3 D - CMBS	C	08/23/2022	. MORGAN STANLEY FIXED		224,658	239,000	270
48811*-AA-6	KELLY ISSUER LLC		05/16/2022	. COMPANY		5,000,000	5,000,000	0
48811*-AB-4	Kelly Series B-3 Senior Secured Note (El		05/16/2022	. COMPANY		600,078	600,000	0
	KINETIK HOLDINGS LP		06/01/2022	. J.P. MORGAN SECURITIES LLC			1,665,000	0
50172L-AL-4	LAQ 2022-LAQ D - CMBS		08/01/2022	. Various		1,047,270		
51805@-AJ-7	GTD SR NT SER I		02/10/2022	. MERRILL LYNCH, PIERCE, FENNER		13,160,000	13, 160,000	0
51943*-AA-1	LAVENDER ISSUER LLC		05/16/2022	. COMPANY		5,000,000	5,000,000	0
	Lavender Series B-5 Senior Secured Note		05/16/2022	. COMPANY		600,078	600,000	0
52465#-BR-5	LEGG MASON MORTGAGE CAPITAL CORP CREDIT		12/01/2022	. LEGG MASON MORTGAGE CAPITAL CORP CREDIT				0
525228-AK-8	LXS 2006-GP3 33A - RMBS		10/25/2022	. Direct		0	6, 102	0
53218D-AG-3	LIFE 22BMR2 C - CMBS		05/03/2022	. DEUTSCHE BANK SECURITIES, INC.		20,000,494	20,101,000	0
	LIFE 22BMR2 D - CMBS		05/03/2022	. DEUTSCHE BANK SECURITIES, INC.		14,999,620	15,075,000	0
	GTD SER NT SER A		03/03/2022	. MERRILL LYNCH, PIERCE, FENNER		15,070,000	15,070,000	0
	LNCR 22CRE7 AS - CMBS	C	07/29/2022	BANK OF AMERICA, N.A.		663,601	691,000	
	SR NT SER C		11/10/2022	BANC OF AMERICA SECURITIES LLC		17,550,000	17,550,000	0
	SR NT SER D		11/10/2022	BANC OF AMERICA SECURITIES LLC		34,030,000	34,030,000	0
	LSTREET II CDO LLC SER 2016-1 CL A - CDO		02/10/2022	Direct		0	0	0
	LSTREET II CDO LLC SER 2012-9 CL A-5 - C		02/10/2022	Direct		0	0	0
	BREN 2022 A - ABS		05/24/2022	. CRED. SUISSE FIRST BOST.		9, 188, 176	9,190,000	0
00000# 710 0 111111111	LUXE 2021-TRIP B - CMBS		10/13/2022	. PERFORMANCE TRUST CAPITAL		6,510,369	6,991,000	
***************************************	MASTR 2003-11 B2 - CMO/RIMBS		04/01/2022	Direct		0	31,892	0
	MF1 2021-FL5 D - CMBS		09/06/2022	. Various				
	MF1 2021-FL7 AS - CMBS	C	08/05/2022	. WELLS FARGO BANK			936,000	1,924
	MF1 2022-FL8 AS - CMBS		12/02/2022	Various		4,695,038	4,942,000	8,004
	MF1 22FL9 A - CMBS		11/14/2022	. MORGAN STANLEY FIXED		12,877,200		57,406
	MF1 22FL10 AS - CMBS		07/26/2022	. CREDIT SUISSE INTERNATIONAL				0
***************************************	MFRA 221W3 A1 - RIMBS		10/13/2022	. WELLS FARGO BANK		269,100	276,000	736
	MHC 2021-MHC2 C - CMBS		11/17/2022	. JP MORGAN SECURITIES LLC			1,240,000	
	MHC 2021-MHC2 D - CMBS		11/17/2022	. JP MORGAN SECURITIES LLC		2,976,848	3,167,000	2,837
55316V-AA-2	MHC 2021-MHC A - CMBS		10/14/2022	DEUTSCHE BANK AG, NEW YORK BRANCH		2,735,201	2,845,000	999

		Sho	wing All Lor	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
55316V-AE-4	MHC 2021-MHC C - CMBS		07/13/2022	JP MORGAN SECURITIES LLC		296,967	313,000	0
55316V-AG-9	MHC 2021-NHC D - CMBS		11/17/2022	Various		1,041,598	1,099,000	1, 171
55316V-AJ-3	MHC 2021-MHC E - CMBS		11/30/2022	Various			1,677,000	2,459
55337P-AA-0	MIWD HOLDCO II LLC		01/18/2022	Various				45
55399A-UA-6	MSD PCOF PARTNERS LXII 0.00 01JAN59 - AB		03/04/2022	DIRECT		31,936,000	32,000,000	0
55617L-AR-3	MACY'S RETAIL HOLDINGS LLC		03/02/2022	CREDIT SUISSE SECURITIES (USA) LLC		120,000	120,000	0
55903V-AN-3	MAGALLANES INC		03/09/2022	GOLDMAN SACHS & CO.		20,000,000	20,000,000	0
55910*-AA-1	Magenta Sub Series C-6 Senior Secured No		05/16/2022	COMPANY		1,000,171	1,000,000	0
55953U-AG-9 55954T-AE-6	MAGNE XXX D - CDO	C	09/15/2022	MORGAN STANLEY FIXED  MORGAN STANLEY FIXED		559,687	607,000	5,413
55954T-AE-6	MAGNE 2022-35A B2 144A - CDO	C	07/12/2022	MORGAN STANLEY FIXED		5,300,000		
55954T-AJ-5	MAGNE 35 D - CDO	C	07/12/2022	MORGAN STANLEY FIXED		1,200,500	1.225.000	0
55988*-AA-8	Mahogany Sub Series C-7 Senior Secured N		05/16/2022	COMPANY		1.000.171	1,000,000	0
57135*-AA-6	MAROON ISSUER LLC		05/16/2022	COMPANY		5.000.000	5,000,000	0
57135*-AB-4	Maroon Series B-1 Senior Secured Note (E		05/16/2022	COMPANY		600,078	600,000	0
57643M-LG-7	MASTR 2005-2 2A1 - CMO/RMBS		08/25/2022	Direct		0	0	0
58547D-AD-1	MELCO RESORTS FINANCE LTD	C	04/11/2022	MORGAN STANLEY & CO. LLC		611,220	732,000	14,099
58547D-AE-9	MELCO RESORTS FINANCE LTD	C	02/17/2022	Various		1,417,298		5,758
592688-D#-9	SR NT SER 2022-A		03/17/2022	DIRECT		25,521,000	25,521,000	0
59447#-AM-5	SR SECD NT SER B		05/10/2022	WELLS FARGO SECURITIES, LLC		5,500,000	5,500,000	0
59801A-AG-9	MIDO 11 B - CDO	C	10/18/2022	Various		820,125	825,000	0
617922-AG-4	MSEV 2217 C - CDO MORGAN STANLEY EATON VANCE CLO 2022-17A	C	06/30/2022	BARCLAYS CAP INC -NY		13,000,000	13,000,000	0
617922-AL-3 62482B-AB-8		G		BAHCLAYS CAP INC -NY  UBS SECURITIES LLC			10,000,000	
	MOZART DEBT MERGER SUB INC		01/25/2022			,		-, -
62676#-AA-7	SR SECD NT - GREEN NT SER A		02/15/2022	GOLDMAN SACHS & CO		25,500,000	25,500,000	0
629377-CH-3	NRG ENERGY INC		02/23/2022	Various				8,459
62979*-AK-3	SR NT SER J		01/28/2022	WELLS FARGO SECURITIES, LLC		17,010,000	17,010,000	0
63874U-AJ-3 63884W-AA-6	NCMS 1910K D - CMBS		07/25/2022	JP MORGAN SECURITIES LLC		359,271		1,254
63909@-AE-8	Adjustment	U	04/13/2022	Adjustment				
64016N-AC-1	ADJUSTMENT  NBLY 221 A2 - ABS		06/30/2022	RARCI AVS SEC		(604,259)		
64133W-AE-5	NEUB 42 C - CDO	C	09/06/2022	MITSUBISHI UFJ SECURITIES (USA) INC.		412,036	437.000	2,897
651229-AX-4	NEWELL BRANDS INC	0	03/00/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		679,485	620,000	15.335
65249B-AB-5	NEWS CORP		02/08/2022	CITIGROUP GLOBAL MARKETS INC.			122.000	0
65357L-AL-9	NIAPK 1R BR - CDO		10/26/2022	CITIBANK				
665228-L*-1	1ST NTG RDS		10/26/2022	SCOTIA CAPIISA INC -NY		14.000.000	14.000.000	000
669810-AA-4	BRUNDAGE-BONE CONCRETE PUMPING HOLDINGS		03/24/2022	Various		729.031	752.000	6.921
67109B-DE-1	OHALE 1518BB BB3 - CDO		10/27/2022	NATIXIS		2.826.900	3.000.000	5.927
674003-C@-5	SR NT		01/12/2022	J.P. MORGAN SECURITIES LLC				
67576G-AD-9	ODEBRECHT OFFSHORE DRILLING FINANCE LTD	C	12/01/2022	J.P. MURGAN SECURITIES ELC		(6.249.063)	(31,956,281)	
67576X-AQ-3	OCT47 47 CR - CDO	C	11/28/2022	BANK OF MONTREAL			250,000	1,749
675937-AJ-5	OCT62 62 C - CDO	C	10/28/2022	WELLS FARGO BANK		1,500,000	1,500,000	0
67707B-AC-4	OAKC XV C - CDO		09/21/2022	WELLS FARGO SECURITIES, LLC		2,130,868	2,250,000	
67707G-AJ-8	OAKC 8 C - CDO	C	09/21/2022	WELLS FARGO SECURITIES, LLC		935,636	1,000,000	8,636
680665-AL-0	OLIN CORP		04/12/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		411,451	413,000	4,711
68341@-AA-1	Onyx Sub Series C-8 Senior Secured Note		05/16/2022	COMPANY		1,000,171	1,000,000	0
691200-AC-3	OR IV A1R - CDO	C	09/26/2022	SG AMERICAS SECURITIES, LLC		9,788,750	10,250,000	48,291
69291Q-AC-9	PFP 229 AS - CMBS	U	09/19/2022	GOLDMAN SACHS & CO, NY		1,807,915	1,817,000	0
693342-AE-7	PCG 2022-A A5 - ABS		05/03/2022	CITIGROUP GLOBAL MARKETS LIMITED		19,999,312	20,000,000	0
69346V-AA-7 69357X-AA-9	PERFORMANCE FOOD GROUP INC PEP 218 A - CMBS		02/15/2022	Various  JP MORGAN SECURITIES LLC		776,865	773,000 861.695	14,408
69357X-AA-9	PEP 218 B - CMBS	C	10/24/2022	JP MORGAN SECURITIES LLC				951
693650-BU-6	PSMC 2021-1 B6 - CMO/RMBS	·····	07/21/2022	WELLS FARGO SECURITIES, LLC				
693652-BU-2	PSMC 202 B6 - CMO/PMBS		07/21/2022	WELLS FARGO SECURITIES, LLC				401 ^
693675-BU-3	PSMC 2020-3 B6 - CMO/PMBS		07/21/2022	WELLS FARGO SECURITIES, LLC				
693675-BU-3	PSMC 2020-3 Bb - CMO/RMBS		07/21/2022	WELLS FARGU SECURITIES LLC  CREDIT SUISSE SECURITIES (USA)				
693680-BL-3 693684-BV-3	PSMC 201 B6 - CMO/RMBS		07/21/2022	WELLS FARGO SECURITIES (USA)		75.272		
693684-BV-3 69371V-BL-0	PSMC 2018-1 B6 - CMC/HMBS			WELLS FARGO SECURITIES, LLC  CSFB - MTGE				0
093/ IV-RT-0	FONIL 2016-1 BD - UNIU/MNBS		0//21/2022	USFB - MIGE			157,028	

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	PSMC 2019-1 B6 - CMO/RIMBS		07/21/2022	CREDIT SUISSE SECURITIES (USA) LLC		107,795	230,075	0
	PSMC 2018-3 B6 - CMO/RIMBS		07/21/2022	CSFB - MTGE			162,228	360
	PSMC 2018-4 B6 - CMO/RMBS		07/21/2022	CREDIT SUISSE SECURITIES (USA) LLC		134,207	313, 165	730
	PSMC 2019-2 B6 - CMO/RMBS		07/21/2022	WELLS FARGO SECURITIES, LLC		56,324	128,449	264
	PSMC 2019-3 B6 - CMO/RMBS		07/21/2022	WELLS FARGO SECURITIES, LLC		65,886	159, 158	0
69376C-BU-7	PSMC 2021-2 B6 - CMO/RMBS		07/21/2022	WELLS FARGO SECURITIES, LLC			229,625	0
	PSMC 213 B6 - CMO/RMBS		07/21/2022	WELLS FARGO SECURITIES, LLC		71,555	205,869	0
	PES REUSS-PLACID LLC - Term Note		09/07/2022	TENDER/PURCHASE OFFER		100,000,000	100,000,000	0
	PLMRS 224 D - CDO	C	10/13/2022	JP MORGAN CHASE BANK N.A.		8,910,000	9,000,000	0
	PAPAYA SUB-ISSUER LLC - ABS		05/16/2022	COMPANY		11,526	0	0
	PAPAYA SUB-ISSUER LLC		05/16/2022	COMPANY		1,000,000	1,000,000	0
	Peach Series A-4 Senior Secured Note		05/16/2022	COMPANY		5,000,000	5,000,000	0
	Peach Series B-4 Senior Secured Note (EI		05/16/2022	COMPANY		600,078	600,000	0
	PEARL ISSUER LLC		05/16/2022	COMPANY		5,000,000	5,000,000	0
	Pearl Series B-9 Senior Secured Note (El	······	05/16/2022	COMPANY CREDIT SUISSE SEC USA LLC		600,078 5.970.000	600,000	0
	PILGRINS PRIDE CORP	V	05/08/2022	Various				
	PILGHINS PHIDE CORP		03/11/2022	CORPORATE ACTION		911,731		
	PINVACLE/GURDON FUGUS (MOLIT-PHOPERTY) L		03/04/2022	GUGGENHEIM		22.000.000		
	PLNI 221 211 - ABS	С.	01/25/2022	CREDIT SUISSE SECURITIES (USA) LLC				10,755
	POST HOLDINGS INC	0	05/03/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		1,078,039	1,293,000	
	1ST NTG BD		03/00/2022	MIZUHO SECURITIES USA LLC		30,000,000	30,000,000	0,001
	SR NT SER OO		04/13/2022	MERRILL LYNCH, PIERCE, FENNER		9.010.000	9.010.000	
	SR GREEN NT SER I		08/31/2022	WELLS FARGO SECURITIES. LLC		26.320.000		0
	SR UNSECD NT SER B		04/05/2022	J.P. MORGAN SECURITIES LLC		6.610.000	6.610.000	0
	SB UNSECD NT SEB C		04/05/2022	J.P. MORGAN SECURITIES LLC		6.760.000	6.760.000	0
	INDONESIA ASAHAN ALUMINIUM (PERSERO) PT	C	02/18/2022	CITIGROUP EM		4.155.000	4,000,000	
	RRAM 20 B - CDO	C	04/06/2022	CREDIT SUISSE SEC USA LLC		15,000,000	15,000,000	0
	RRAM 20 C - CDO	C	04/06/2022	CREDIT SUISSE SEC USA LLC		5,000,000	5,000,000	0
	RAD 17 C - CDO	C	09/15/2022	GREENSLEDGE CAPITAL MARKETS LLC GREENSLEDGE CAPITAL MARKETS LLC			3,500,000	0
75101#-AC-0	RAD 17 B2 - CD0	·	09/13/2022	GUGGEN-EIM				
	RCMT 22FL9 B - CMBS		10/26/2022	JP MORGAN SECURITIES LLC				1.391
	SR NT SER C		05/23/2022	MERRILL LYNCH, PIERCE, FENNER		3.060.000	3,060,000	
	SR NT SER D		05/23/2022	MERRILL LYNCH, PIERCE, FENNER		3,750,000	3,750,000	٥٥
	SR NT SER F		05/23/2022	MERRILL LYNCH, PIERCE, FENNER		16.000.000		
	SB NT		06/07/2022	MERRILL LYNCH, PIERCE, FENNER		13,160,000	13,160,000	
	REG11 11 C1 - CD0		10/26/2022	RW BAIRD		1.159.657	1,250,000	
	GTD SR NT SER C		04/06/2022	DIRECT				
	GTD SR NT SER D		04/06/2022	DIRECT		10,770,000	10,770,000	n
	SESAC 221 A2 - ABS		07/01/2022	Direct		25.031.046		n
	SA GLOBAL SUKUK LTD	C	03/29/2022	GOLDMAN SACHS & CO			2,000,000	15,416
	SBATOW 2021-2 C - RMBS		02/01/2022	BARCLAYS SEC		12,267	0	0
78403D-AX-8	SBATOW 2021-3 3C - ABS		02/01/2022	BARCLAYS SEC		28,523	0	0
784075-AB-9	SDLP SPV LLC - CDO		09/30/2022	Direct		119,697,168	124,620,776	523,231
	SM ENERGY CO		04/29/2022	BARCLAYS CAPITAL INC.		359,285	362,000	8,598
78458M-AC-8	SNR 2022-IND B - CNBS		09/30/2022	BANK OF MONTREAL				5,074
	SREIT 2021-FLWR B - CMBS		10/07/2022	BANK OF MONTREAL			2,000,000	5,616
	STWD 2022-FL3 AS - CMBS		07/07/2022	JP MORGAN SECURITIES LLC		864,311	911,000	
79547#-AA-8	SALMON ISSUER LLC		05/16/2022	COMPANY		5,000,000	5,000,000	0
	Salmon Series B-6 Senior Secured Note (E		05/16/2022	COMPANY		600,078	600,000	0
	SAUDI ARABIAN OIL CO	C	02/04/2022	GOLDMAN SACHS & CO		913,750	1,000,000	6,681
	Scarlet Sub Series C-1 Senior Secured No		05/16/2022	COMPANY		1,000,171	1,000,000	0
	SCIENTIFIC GAMES HOLDINGS LP		02/04/2022	Various		1,588,014	1,590,000	0
	SEMT 2017-CH2 A13 - CMO/RIMBS		10/01/2022	Direct		11,576	11,576	0
	SHINHAN BANK	C	04/06/2022	CITIGROUP EM				0
82773#-AA-7	SILVER ISSUER LLC		05/16/2022	COMPANY		5,000,000	5,000,000	0

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
	Silver Series B-10 Senior Secured Note (	roreign	05/16/2022	COMPANY	OI OLOCK	600.078	600.000	Dividends
	SIX FLAGS ENTERTAINMENT CORP		03/10/2022	Various		736,272	731.000	
	SR NT SER 2022C		09/15/2022	KEYBANC CAPITAL MARKETS INC.		10.710.000	10.710.000	
	SOUTHWESTERN ENERGY CO		02/10/2022	RBC CAPITAL MARKETS, LLC			349.000	677
	SOUTHWESTERN ENERGY CO		02/17/2022	Various		615.683	606.000	
	STHWK 1R CR - CDO		11/03/2022	RW BAIRD		2.334.786	2.500.000	
	SREIT 2021-MEP2 B - CMBS		10/04/2022	SG AMERICAS SECURITIES. LLC		1.625.094	1.700.000	3.956
	Stone Sub Series C-10 Senior Secured Not		05/16/2022	COMPANY		1.000.171	1,000,000	0
	SWEIHAN PV POWER COMPANY PJSC	C	01/13/2022	CITIGROUP EM		5,000,000	5,000,000	0
87126*-AB-2	SYDRAN SERVICES, LLC		04/01/2022	Direct		(355,555)	0	0
87168G-AJ-8	SYMP 29 D - CD0	C	09/06/2022	BNP PARIBAS		494,028	525,000	4,541
	SYMP 37 C - CD0	C	11/01/2022	SOCIETE GENERALE			1,250,000	0
	SYMP 35 C - CDO	C	07/18/2022	WELLS FARGO BANK WELLS FARGO BANK		6,300,000	6,300,000 1,575,000	0
	TFLAT 2018-1R DR - CD0	C	07/18/2022	CROSS POINT CAPITAL LLC				2.765
	TICP 8R BR - COO	Č	11/03/2022	RW BAIRD			1,500,000	4,832
87267H-AN-7	TPGI 21DGIID D - CMBS		07/07/2022	JP MORGAN SECURITIES LLC		381,155	406,000	827
87535*-AA-9	TAN ISSUER LLC	[	05/16/2022	COMPANY		5,000,000		0
	TAN ISSUER LLC - ABS		05/16/2022	COMPANY		5,327	0	0
87535*-AB-7	TAN ISSUER LLC		05/16/2022	COMPANY		600.000	600.000	0
88033G-DP-2	TENET HEALTHCARE CORP		06/01/2022	BARCLAYS CAPITAL INC.		776.000	776,000	0
	Tern Investments I, LLC ? Series 2022-1V		12/22/2022	TENDER/PURCHASE OFFER				0
893647-BE-6	TRANSDIGM INC		05/16/2022	Various		651.684	650.000	
896818-AS-0	TRIUMPH GROUP INC		05/19/2022	Various		1.376.098	1.371.000	
	TURNING POINT BRANDS INC		04/28/2022	Various		248,742		2.003
	UNITED OVERSEAS BANK LTD	C	03/31/2022	HSBC EM		1,050,000	1,050,000	0
91337C-AA-4	UNIVAR SOLUTIONS USA INC		03/09/2022	JEFFERIES & COMPANY		390,910	388,000	5,524
914906-AV-4	UNIVISION COMMUNICATIONS INC		03/10/2022	Various				
914906-AX-0	UNIVISION COMMUNICATIONS INC		07/14/2022	Various		691,882	704,000	1,337
91678@-AC-2	SR SECD NT		06/30/2022	Direct				0
	VBTEL 221 C22 - RMBS		02/18/2022	BARCLAYS SEC		50,000,000	50,000,000	0
918374-AA-7	VTR FINANCE NV	C	02/09/2022	Various		1,545,320		4, 197
	VZ_SECURED_FINANCING_BV	C	01/06/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN			897,000	0
	VYSPK 1 C - CDO	C	10/28/2022	BNP PARIBAS SECURITIES		1,900,000	1,900,000	0
	VERIZON COMMUNICATIONS INC		01/01/2022	. CORPORATE ACTION		(3,359,349)	(3,359,349)	(1,394)
	VERUS 221NV2 A1 - CMO/RIMBS		11/03/2022	CREDIT SUISSE INTERNATIONAL		7,828,602	7,909,000	55, 194
	VERUS 221NV1 A1 - CMO/RNBS		10/20/2022	Various BARCLAYS CAP INC -NY		3,678,420 654,209	3,840,983	
	Violet Sub Series C-5 Senior Secured Not	·	09/06/2022	COMPANY			700,000	6,280
	VISIO 221 A2 - CNO/RMBS		05/16/2022	BARCLAYS CAP INC -NY				
	VISIO 221 A2 - CNO/RIJBS		07/14/2022	BARCLAYS CAP INC -NY				
	VISTRA OPERATIONS COMPANY LLC		07/14/2022	MARKETAXESS CORPORATION		90.136	91.000	
	VISTRA OPERATIONS COMPANY LLC		03/14/2022	Various				2,723
	WEEKLEY HOMES LLC		03/10/2022	Various		620.570	62,000	
	WELF 222 C - COO	C	08/12/2022	CITIGROUP GLOBAL MARKETS LIMITED		6.000.000	6,000,000	
	WFMBS 2006-AR1 1A1 - CMO/RMBS		09/01/2022	Direct		0,000,000	1,969	
	WENBS 2006-AR1 2A1 - CMO/PMBS		05/01/2022	Direct		0	1.338	n
	WFCM 22JS2 E - CMBS		01/26/2022	WELLS FARGO SECURITIES, LLC			19.960.000	49.790
	WEN 2022-1 A21 - RMBS		03/23/2022	BARCLAYS SEC		40.000.000	40.000.000	0
***************************************	WESCO DISTRIBUTION INC		03/14/2022	Various		1.677.615	1.579.000	
******	YUM! BRANDS INC		03/24/2022	MERRILL LYNCH. PIERCE. FENNER & SMITH IN			360.000	
	EURO SR NT SER A	В	04/14/2022	DIRECT		17, 182,449		0
	CDN SR SECD NT		02/24/2022	J.P. MORGAN SECURITIES LLC		18,148,728		0
D7002@-AC-1	SR NT SER A-2037		03/31/2022	BNP PARIBAS				0
	USD GTD GREEN SR UNSECD NT		04/26/2022	MERRILL LYNCH, PIERCE, FENNER		22,330,000		0
	EURO SR NT SER B		03/31/2022	Direct		14.566.804	14.685.244	0

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
G5S831-AA-7 G5S831-AB-5	LMLOG 1 A - CMBS	B	10/13/2022	BARCLAYS CAPITAL INC.		8,118,123	8,540,631	16, 172
G6961Z-AA-7	PERLE 2020 A1 - CMBS	B	11/17/2022	Direct BNP PARIBAS UK LIMITED		0 . 6.662.587 .		0
G6970*-AX-4	GBP GTD SECD SR NT SER 22	D	06/30/2022	NATWEST MARKETS PLC		9.622.200	9.577.170	2,+02
******	GBP GTD SECD SR NT SER 23		06/30/2022	NATWEST MARKETS PLC				٥
G7334#-AC-5	USD SR UNSECD NT SER 2022 TR A		09/13/2022	APOLLO, GLOBAL MANAGEMENT		858.200	858.200	٥
G7334#-AD-3	USD SR UNSECD NT SER 2022 TR B		09/13/2022	APOLLO GLOBAL MANAGEMENT		613.000	613.000	0
	GBP SR NT SER H		10/13/2022	MITSUBISHI UFG SECURITIES(USA)		2,264,400	2,218,400	0
L7598*-AB-6	EURO SR NT SER B		05/05/2022	GOLDMAN SACHS & CO				0
L7598*-AD-2	USD SR NT SER D		05/05/2022	GOLDMAN SACHS & CO		50.000.000	50,000,000	
Q2600@-AA-8	USD SB NT SEB 2022-A		01/12/2022	ANZ SEC INC NY		8,770,000	8.770.000	0
Q2600@-AB-6	USD SR NT SER 2022-B		01/12/2022	ANZ SEC INC NY		5.260.000		0
XS1716-91-2	AQUE 2-2017 C - CDO	B	09/28/2022	BARCLAYS CAPITAL SECURITIES LIMITED			1,919,200	
XS2553-19-9	PLIMER 222 C - COO	B	11/10/2022	BARCLAYS CAPITAL SECURITIES LIMITED			9,999,000	0
11099999999. S	ubtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					2,684,798,324	2,700,618,629	3,685,966
76125@-AB-4	Resource Int I T/L 1L 12/21		01/01/2022	DIRECT			0	0
22242*-AA-0	Country Pure T/L 1L 12/21		01/01/2022	DIRECT		141,943	0	0
00043@-AA-5	AAMP Holdings R/C 1L (Add-On) 11/21		01/14/2022	DIRECT			52,264	0
	ALPINE FINANCE MERGER SUB LLC		02/01/2022	GOLDMAN SACHS & CO.		3,138	0	0
81760#-AB-2	Service Minds T/L 1L 2/22		02/07/2022	DIRECT		11,020,324	11,020,324	0
03589*-AG-8	Anne Arundel R/C 1L 11/21		02/23/2022	DIRECT		238,236	238,236	0
90377B-AC-5	U.S. Endodontics DD T/L 1L 11/21		03/01/2022	DIRECT		6.906	0	0
03589*-AC-7	Anne Arundel DD T/L A 1L 11/21		03/01/2022	DIRECT			0	0
75869@-AA-8	Refrigiwear T/L 1L 11/21		03/01/2022	DIRECT			0	0
90377B-AD-3	U.S. Endodontics T/L 1L 11/21		03/01/2022	DIRECT		72,287	0	0
62900*-AD-3	NCWS Intermediate DD T/L 3 1L (Add-On) 1		03/01/2022	DIRECT		109.522	0	0
452500-AA-8	Imagine Acquisitionco T/L 1L 11/21		03/01/2022	DIRECT		123, 198	0	٥
91835#-AL-0	VRC Companies T/L 1L 6/21		03/01/2022	DIRECT		138,563	0	
22242*-AB-8	Country Pure R/C 1L 12/21		03/01/2022	DIRECT		1.377.346		
00043@-AC-1	AAMP Global T/L 1L (Add-On) 3/22		03/31/2022	DIRECT		291.793	291.793	
40487#-AA-2	HLSG Intermediate T/L 1L 3/22		03/31/2022	DIRECT		6.593.771	6.593.771	
000000-00-0	Bevolver		04/01/2022	COMPANY		0,000,771	2.997.272	
	Resource Int   R/C 1L 12/21		04/18/2022	DIRECT			1.471.235	
48278#-AC-4	KNPC Holdco T/L 1L 4/22		04/22/2022	DIRECT				
000000-00-0	REFRIGIWEAR LLC		05/13/2022	DIRECT		232,433	232.433	
55419@-AA-5	MND Management T/L 1L 6/22		06/15/2022	DIRECT		3.979.000	3.979.000	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
	Wildcat Buverco DD T/L 1L (Add-On) 5/22		06/21/2022	DIRECT		1.939.225		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
000000-00-0	1L FACILITY B2 (GBP)		07/08/2022	BNP FRANCE			18.018.000	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
55419@-AB-3	MND Management R/C 1L 6/22		07/11/2022	DIRECT			159.160	۰۰۰۰
554190-AC-1	MND Management DD T/L 1L 6/22		07/11/2022	DIRECT			3.183.200	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
000000-00-0	CORBETT TECHNOLOGY SOLUTIONS INC		07/11/2022	DIRECT		9,900,000		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
91835#-AM-8	VRC Companies T/L 1L (Add-On) 7/22		07/12/2022	DIRECT		2,232,362	2,232,362	۰۰۰۰
000000-00-0	Project Leopard T/L B 1L 6/22		08/12/2022	DIRECT		23.874.000	2,232,302	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
000000-00-0	ADPD Holdings DD T/L A 1L 8/22		08/16/2022	DIRECT		23,874,000	23, 674, 000	۰۰۰۰
00161#-AA-9	ADPD Holdings R/C 1L 8/22		08/16/2022	DIRECT				۰۰۰۰
000000-00-0	ADPD HOTGINGS N/C IL 8/22	В	08/16/2022	INVESTEC PLC BANK LOAN				
000000-00-0	11 INCREMENTAL DO TERM LOAN		08/19/2022	DIRECT		411,837	411.837	n
	Genuine Cable Group LLC - Incremental Te		09/06/2022	COMPANY		9.650.000	10.000.000	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
	Delayed Draw Term Loan - Unfunded		09/15/2022	COMPANY		0	4.413.265	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
91835#-AN-6	VRC Companies DD T/L 1L (Add-On) 7/22		09/15/2022	DIRECT				۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
00161#-AB-7	ADPD Holdings T/L 1L 8/22		09/16/2022	DIRECT				
000000-00-0	EURO RIM BIDCO LTD. 9/7/2022	B	11/17/2022	DIRECT			22.400.791	٠
	KNPC Holdco T/L B 1L (Add-On) 12/22		12/01/2022	DIRECT		4.041.534	4.041.534	
	Pavion Corp 1L DD T/L 7/22		12/29/2022	DIRECT		3.979.932	4.020.133	
00043@-AA-5	AAMP Holdings R/C 1L (Add-On) 11/21		12/29/2022	DIRECT		1.097.541	1.097.541	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
	AVIG Subsidiary DD T/L 1L 3/21		11/30/2022	PAYMENT IN KIND				۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
00200T-NA-1	ATO GUIDTUTELY DU TIL IL GIZT		11/00/2022	PATHER BY NEW			413,309	

## **SCHEDULE D - PART 3**

				g-Term Bonds and Stocks ACQUIRED During Current Year			
1	2	3	4	5	6 7	8	9
							Paid for Accrued
CUSIP			Date		Number of Shares		Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock Actual Cost	Par Value	Dividends
00235#-AB-9 AVG Subsidiary T/L 1L	_ 3/21		12/05/2022	PAYMENT IN KIND		1,238,010	
00686*-AD-3 OPE GEDC T/L 1L 9/16 .			08/31/2022	PAYMENT IN KIND			
00686*-AE-1 OPE GEDC T/L 2L			12/30/2022	PAYMENT IN KIND			
00686*-AG-6 OPE GEDC T/L 1L 5/18	(Add_On)		08/31/2022	PAYMENT IN KIND			
	C 1L 11/21		10/31/2022	DIRECT	1.280.419		
03589*-AG-8 Anne Arundel R/C 1L 11			12/22/2022	DIRECT			
	_ 12/18		12/30/2022	PAYMENT IN KIND			
073850-AC-2 Bearcom DD T/L 1L 7/18	18		12/30/2022	PAYMENT IN KIND			
093540-AB-7 Blink Holdings DD T/L	_ 1L 11/18		10/31/2022	PAYMENT IN KIND	9,471,120	10,668,747	
12695#-AA-9 CUA Opco T/L 1L 8/16 .			10/03/2022	PAYMENT IN KIND	13,059,796	14,345,883	
12695#-AB-7 CUA Opco DD T/L 1L 8/1	/16		09/30/2022	DIRECT	2.387.389		
	12/21		12/30/2022	DIRECT	4,713,585	, ,,,,	
	12/21		07/05/2022	COMPANY	24,500,000		
	L 1L 2/16		10/31/2022	PAYMENT IN KIND			
	C 1L 2/16		03/16/2022	PAYMENT IN KIND			
26930#-AA-4 EWR CONRAC LLC Term Lr	n		12/29/2022	MITSUBISHI UFG SECURITIES(USA)			
27787#-AA-6 EasyPak T/L 1L 11/17			09/30/2022	PAYMENT IN KIND		6,712,405	
27787#-AB-4 EasyPak R/C 1L 11/17 .			09/30/2022	PAYMENT IN KIND		5,725,923	
27787#-AC-2 EasyPak DD T/L 1L 11/			09/30/2022	PAYMENT IN KIND	5.708.945		
	dd-on) 3/19		09/30/2022	PAYMENT IN KIND	2.830.813		
29090@-AC-2 Emergency Communication			09/30/2022	PAYMENT IN KIND	19. 392. 628	., , , ,	
	ons R/C 1L		12/01/2022	PAYMENT IN KIND	5,373,051		
300684-A*-8 Excelligence Learning			03/31/2022	PAYMENT IN KIND			
30294#-AC-2 FS Squared DD T/L B 1L	1L 3/19		02/01/2022	DIRECT	1,229	0	
30311K-AC-0 Flow Control T/L B 1L	L 6/19		06/16/2022	DIRECT			
35804U-AB-3 Fresh Holdco R/C 1L 1/	1/20		08/17/2022	DIRECT			
40487#-AB-0 HLSG Intermediate DD T	T/L 1L 3/22		12/28/2022	DIRECT			
	DOTL A		12/21/2022	TENDER/PURCHASE OFFER	41.864.799		
	T/L B 1L 2/19		09/29/2022	PAYMENT IN KIND	7,523,627		
	·, · · · · · · · · · · · · · ·		09/29/2022	DIRECT			
	_ 1L 12/18						
	C 1L 12/18		09/30/2022	DIRECT	0		
	В		12/30/2022	PAYMENT IN KIND			
	0/18		09/30/2022	PAYMENT IN KIND		5,231,729	
51932*-AD-8 Lav Gear R/C 1L 10/18	В		09/30/2022	PAYMENT IN KIND	29.623		
	6/22		11/01/2022	DIRECT			
60255W-A*-6 Mindbody T/L 1L 2/19 .			09/30/2022	PAYMENT IN KIND	23,264,790		
	s R/C 1L 3/19		10/24/2022	DIRECT	25,264,750	., . ,	
	1L 9/22		11/03/2022	CORPORATE ACTION			
62929#-AA-2 NM GRC T/L 1L 2/18			01/01/2022	PAYMENT IN KIND	(17,952		
	_ 1L (Add-0n) 6/22		11/17/2022	DIRECT			
74625#-AT-3 PurFoods DD T/L A 1L 8	8/20		08/11/2022	DIRECT		407,756	
74741*-AC-3 Q-Centrix Holdings R/C	/C 1L 11/18		06/29/2022	DIRECT		883,410	
	11/21		12/29/2022	DIRECT			
	11/21		05/12/2022	DIRECT	1,446,940		
	/20		07/14/2022	DIRECT	3,809.524		
					1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1	., ., .,	
	12/21		05/23/2022	DIRECT			
	1L 2/22		04/18/2022	DIRECT	1,535,399	7	
	2/22		11/18/2022	DIRECT	570,017		
87758#-AA-5 TayMax T/L 1L 7/18			09/30/2022	PAYMENT IN KIND		24,983	
	d-on) 9/19		09/30/2022	PAYMENT IN KIND	973	973	
88583#-AA-4 3SI Security Systems			04/20/2022	DIRECT	83.257		
	T/L 1L (Add On) 12/		04/20/2022	DIRECT	63.585		
				PAYMENT IN KIND	1		
89213*-AA-4 Towne Holdings T/L 1L			08/24/2022				
	T/L 1L 11/21		03/24/2022	DIRECT			
91835#-AJ-5 VRC Companies DD T/L 1	1L 6/21		07/15/2022	DIRECT		1,246,521	

## **SCHEDULE D - PART 3**

		Sno	owing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
91835#-AN-6 VRC Companies DD T/L	. 1L (Add-0n) 7/22		12/30/2022	DIRECT		523,777	524,973	
928400-AB-5 VistaPharm T/L B1 1L	_ (Add-On) 11/17		04/01/2022	PAYMENT IN KIND		78,272	195,679	
965169-BX-2 Lightbox Intermediate	e LP aka Lightbox		06/01/2022	COMPANY		20,000,000	20,512,821	
965372-BX-2 Jayhawk Buyer, LLC al	ıka ProPharma - B		07/14/2022	DIRECT				
965373-BX-0 Jayhawk Buyer, LLC al	ıka ProPharma DDTL A		07/15/2022	DIRECT		8,174,603	8,341,432	
96811*-AB-3 Wildcat Buyerco DD T.	7/L 1L 2/20		03/01/2022	DIRECT		21,065	0 .	
96811*-AC-1 Wildcat Buyerco R/C	1L 2/20		12/29/2022	DIRECT		575,023	575,023	
96811*-AF-4 Wildcat Buyerco DD T.	-/L 1L (Add-On) 11/21		06/10/2022	DIRECT		450,352	450,352	
96811*-AG-2 Wildcat Buyerco DD T.	-/L 1L (Add-On) 5/22		08/10/2022	DIRECT		1,609,144		
999FFS-9T-1 TERM LOAN 1ST LIEN			04/01/2022	Direct		(601,250)	(601,250)	(61,46
	. 4/19		12/30/2022	PAYMENT IN KIND		981,053	981,053	
ERBLFB-22-2 EURO RÍM BIDCO LTD 09	9/07/2022	В	11/17/2022	DIRECT		2,169,562	2,230,925	
G5086L-AE-2 JH Global Holdings T	7/L 1L 1/18		11/30/2022	PAYMENT IN KIND		281,826	281,826	
19099999999. Subtotal - Bonds -	Unaffiliated Bank Loans					480,888,087	504,440,234	(61,46
2509999997. Total - Bonds - Pa	art 3					3.223.097.871	3.262.350.997	3,652,85
2509999998. Total - Bonds - Pa	art 5					89,275,634	103,557,384	31.71
2509999999. Total - Bonds	***					3.312.373.505	3.365.908.381	3.684.56
	NATIONAL LIMITED SER	C	02/01/2022	DIRECT			0.00	0,004,00
	ed Stocks - Industrial and Miscellaneous (Unaffiliated) P					739.744	XXX	
143106-A*-3 CARLYLE TACTICAL PRI	\-\_		09/01/2022	DIRECT - GOLDMAN SACHS	315.864.000	7.896.600	0.00	
	ed Stocks - Industrial and Miscellaneous (Unaffiliated) R	Redeemable Preferred	0070172022	DTILOT VOLUMENT OTO TO	010,004.000	7 896 600	XXX	
4509999997. Total - Preferred S	(0.111111111111111111111111111111111111					8.636.344	XXX	
4509999998. Total - Preferred S						48.948.184	XXX	
450999999999999999999999999999999999999						57.584.528	XXX	
096487-4B-X Green Topco LP Intere			05/16/2022	COMPANY	1.000.000.000	1,000,000	/V//	
	esterest			COMPANY	1,000,000.000	1,000,000		
	restst		05/16/2022	COMPANY	1,000,000.000	1,000,000		
			05/16/2022	COMPANY				
	est		05/16/2022	COMPANY	1,000,000.000	1,000,000		
	rest			COMPANY				
	est		05/16/2022	COMPANY	1,000,000.000	1,000,000		
	st		05/16/2022	Oom 7811	1,000,000.000			
	est		05/16/2022	COMPANY	1,000,000.000	1,000,000		
	est		05/16/2022	COMPANY	1,000,000.000	1,000,000		
	iterest (Elba)		05/16/2022	COMPANY	1,000,000.000	1,000,000		
	on Stocks - Industrial and Miscellaneous (Unaffiliated) P		T			10,000,000	XXX	
	NK OF DALLAS		09/27/2022	FHLB DALLAS		39,740,700		
	on Stocks - Industrial and Miscellaneous (Unaffiliated) O					39,740,700	XXX	(
	vices Company		12/31/2022	DIRECT		34,348,353		
5929999999. Subtotal - Commo	on Stocks - Parent, Subsidiaries and Affiliates Other					34,348,353	XXX	
5989999997. Total - Common S	Stocks - Part 3					84,089,053	XXX	
5989999998. Total - Common S	Stocks - Part 5					115,201,934	XXX	
59899999999999999999999999999999999999	Stocks					199.290.987	XXX	
5999999999. Total - Preferred a						256.875.516	XXX	
6009999999 - Totals						3,569,249,021	XXX	3.684.56

1	2	2	1 4	5	6	7	Bonds and Sto	9	10						16	17	10	10	20	21
1	2	3	4	5	О	′	ď	9	10	11			Carrying Value		10	17	18	19	20	21
										11	12	13 Current	Total	15 Total Foreign					Bond	
CUSIP					Number of				Prior Year Book/ Adjusted	Unrealized Valuation	Current Year's (Amor-	Year's Other- Than- Temporary	Change in Book/ Adjusted Carrying	Exchange Change in Book/ Adjusted	Book/ Adjusted Carrying Value at	Foreign Exchange Gain	Realized	Total Gain	Interest/ Stock Dividends Received	Stated Con- tractua
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal		Year	Date
36200M-TM-5	GN 604556 - RMBS		12/01/2022	. Paydown		2,877	2,877	3,266	3, 191	0	(315	) 0	(315)	0	2,877		0	0	56	08/15/2033
36200U-BX-2	GN 572554 - RMBS		12/01/2022	. Paydown		3,430	3,430	3,831	3,693	0	(264	) 0	(264)	0	3,430		00	0	127	09/15/2031
36201D-A7-7	GN 579730 - RMBS		12/01/2022	. Paydown		2,311	2,311	2,357	2,338	0	(27)	) 0	(27)	0	2,311		00	0	53	08/15/2032
36202D-QZ-7	G2 003172 - RMBS		12/01/2022	. Paydown		71	71	71	71	0	0	0	0	0	71		00	0	2	12/20/203
36202D-TE-1	G2 003249 - RMBS		12/01/2022 .	. Paydown		4,097	4,097	4,585	4,468	0	(371)	) 0	(371)	0	4,097		00	0	83	06/20/203
36203M-BN-9	GN 352945 - RMBS		12/01/2022 .	. Paydown		1,488	1,488	1,376	1,461	0	26	0	26	0	1,488		0	0	33	
36203P-BB-8	GN 354734 - RMBS		12/01/2022 .	. Paydown		752	752	688	743	0	9	0	9	0	752		00	0	19	01/15/2024
36204L-D3-2	. GN 372822 - RMBS		12/01/2022			25	25	25	25	0	0	0	0	0	25		0	0	1	11/15/2020
36208V-3J-2	GN 462601 - RMBS		12/01/2022 .	. Paydown		19	19	19	19	0	0	0	0	0	19		·  0	0	1	03/15/2028
36209V-5V-2	GN 483360 - RMBS		12/01/2022 .			127	127	122	124	0	J 3	0	3	0	127	J	0	0	3	07/15/2029
36209V-LE-2	GN 482825 - RMBS		12/01/2022 .			140	140	136	138	0	2	0	2	0	140			0	3	311/15/2028
36210E-UC-1 36210P-T7-9	GN 490279 - RMBS		12/01/2022 .	. Paydown		14	14	13	13	0	0	0	0	0	14		0	0	0	06/15/2029 102/15/2029
36210P-17-9 36210X-5R-4	GN 505856 - RMBS		12/01/2022 .	Paydown		89	51	49	50			0		0	89				اا	2 09/15/2029
36210X-5H-4	GN 505038 - RMBS		12/01/2022 .	Paydown		116	89		00	0	4	0	4		116				2	306/15/2029
36210X-CH-8	CN EDEDTO PAIDS		12/01/2022	Paydown		20	20	20	01	0		0			20					107/15/2029
36210Y-TW-5	GN 506465 - RMBS		12/01/2022	Pavdown		1.420	1.420	1.362	1.382	0	20	0	20		1.420				25	04/15/2029
362110-28-0	GN 5003403 - RMRS		12/01/2022	Paydown		95	05	1,302	1,302		7		7							207/15/2029
36211E-HC-5	GN 510627 - BMBS		12/01/2022	. Pavdown		21.146			24.091	0	(2 945	) 0	(2.945)	0	21.146		0	0		
36211E-LM-8	GN 510732 - RMBS		12/01/2022	Pavdown		64	64	62	62	0	2	,,	2	0	64		0	0	2	2 11/15/2029
36211E-UA-4	GN 510977 - RMBS		12/01/2022	. Pavdown		1.567	1.567	1.503	1.545	0	22	0	22	0		(	0	0	39	05/15/2029
36211G-4T-7	GN 513034 - RMBS		12/01/2022	. Pavdown		32	32	31	31	0	1	0	1	0	32		0	0	1	1 08/15/2029
36211L-K9-2	GN 516120 - RWBS		12/01/2022	Pavdown		2.068	2.068	1.983	2.009	0	59	0	59	0	2.068		0	0	51	12/15/2029
36225A-EV-8	GN 780148 - RMBS		12/01/2022	. Paydown		26	26	26	26	0	0	0	0	0	26		0	0		01/15/2025
36225B-BU-1	GN 780951 - RMBS		12/01/2022	. Paydown		210	210	196	202	0	8	0	8	0	210		00	0	4	01/15/2029
36248@-AA-2	GSA ARLINGTON TX CTL PASS-THROUGH - CMO		12/22/2022 .	. Paydown		869,789	840,631	840,631	772,743	0	97,046	0	97,046	0	869,789		00	0	19,763	03/22/2029
36296R-2M-8	GN 699280 - RMBS		12/01/2022	. Paydown		3,329	3,329	3,401	3,386	0	(57)	) 0	(57)	0	3,329		00	0	86	09/15/2038
38374J-SN-7	. GNR 2004-082 ZL - CMO/RMBS		12/01/2022	. Paydown		297,450	297,450	328,203		0	(17,747)	) 0	(17,747)	0	297,450		00	0	5, 157	10/20/2034
38374J-XF-8	GNR 2004-090 ZB - CMO/RMBS		12/01/2022	. Paydown		295,220	295,220	324,973	311,475	0	(16,254		(16,254)	0	295,220		0	0	5,362	
38375G-F9-7	GNR 2012-105 Z - CMO/RMBS		12/01/2022 .	. Paydown		2,044,275	2,044,275	2, 146,979	2, 112,075	0	(67,800)	*	(67,800)	0	2,044,275		00	0	13,473	
38375L-MN-7	GNR 2007-061 MZ - CMO/RMBS		12/01/2022	. Paydown		54,582	54,582	61,300	59,606	0	(5,025)		(5,025)	0	54,582		00	0	1,032	
38376G-2H-2	GNR 2011-092 C - CMBS		12/01/2022	. Paydown		1,238,963	1,238,963	1,206,295	1,217,293	0	21,670		21,670	0	1,238,963		00	0	36, 176	
38376G-A4-2	GNR 2011-010 Z - CMBS	.	12/01/2022	. Paydown		1,281,515	1,281,515	1, 192,481	1,250,158	0	31,357		31,357	0	1,281,515		00	0		
38376G-D7-2	GNR 2011-027 D - CMBS		12/01/2022	. Paydown		1, 128, 273	1, 128, 273	1,014,212	1, 109,534	0	18,739		18,739	0	1,128,273	J	0	0		07/16/2045
38376G-L8-1	GNR 2011-031 D - CMBS		09/16/2022	. Paydown		2,099,820	2,099,820	1,999,341	2,085,547	0	14,274		14,274	0	2,099,820	J	0	0	53,068	
38376G-V4-9	GNR 2011-078 C - CMBS	-	12/01/2022 .	. Paydown		10,369,521	10,369,521	9,691,857	10,269,801	0	99,720		99,720	0	10,369,521	J	·  0	0		09/16/2051
38376G-YF-1	GNR 2010-155 C - CMBS		12/01/2022 .	. Paydown		683,227	683,227	645,756	663,773	0	19,454		19,454	0	683,227	J	0	0	13,872	
38376V-TQ-0	GNR 2010-021 ND - CMO/RMBS		12/01/2022 .	. Paydown		80,891	80,891		81,833	J0	(942)	·	(942)	0	80,891	J	0	0	1,451	
38377N-P6-5	GNR 2010-164 KZ - CMO/RMBS		12/01/2022 .			70,978	70,978	71,401		J0	(77	,	(77)	0	70,978	J	0	J0	502	
38377Q-PN-1	GNR 2011-029 DZ - CMO/RMBS		12/01/2022 .	. Paydown		304,706	304,706	327,978		0	(10,782)	*	(10,782)	0	304,706			0	3,800	
38377Q-X8-5	GNR 2011-045 LB - CMO/RMBS		12/01/2022 .			405,550				ļ0	(16,082)	*	(16,082)	0	405,550	ļ		0	6,049	
38377U-JD-1 38377U-Q9-2	GNR 2011-040 ZK - CMO/RMBS		12/01/2022 .	Paydown					210,023		(10,526)	*	(10,526)	0	199,498	J			2,884	
38377U-U9-2 38377V-PX-8	GNR 2011-048 ZB - CMU/HMBS		12/01/2022 .								(13, 133)	*	(13, 133)						5,439	
38377V-PX-8 38379H-6K-6	GNR 2015-014 Z - CMO/RMBS		12/01/2022 .	Paydown		990.786		1.029.809			(13,326)		(13,326)		990.786		,		5,008	
38379J-JQ-5	GNR 2015-014 Z - CMO/RMBS	1	12/01/2022	Paydown		1 . 177 . 850	1, 177, 850	1,029,809	1,012,360				134		1.177.850					
38379N-N8-1	GNR 2015-100 AZ - CMO/RMBS	1	12/01/2022 .	Paydown		1,440,400	1,177,650	1, 179,097	1,475,179	n	(34,780)		(34,780)	n	1.440.400		1	n		
911760-MV-5	VENDE 1999-2 1Z - CMO/RMBS	1	12/01/2022							n	(10.678)	-	(10.678)	n	109.709		1	n		05/15/2029
911760-WV-3	VENDE 2001_3 7 _ CMO/RMRS		12/01/2022	Pavdown		150 //33		173 282	166 901	n	(16, 468	*	(16,468)	n	150 433		n	0	3 5/8	

					Showing All I	Long-Term E	Bonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current `	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15	1					
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Description	eian	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
	99. Subtotal - Bonds - U.S. Governme	9	Bato	or r drondoor	Otook	26.113.576		25,488,164	26.070.367	Decrease	43,209	g	43.209	Value	26.113.576	Diopodai	-	Diopodai	462.508	
040114-HL-7	ARGENTINA REPUBLIC OF (GOVERNMENT)	Tc.	04/01/2022 .	Adjustment		4,759		0	0	0	4.759	0	4.759	0	4.759		) 0	0		01/26/2027 .
040114-HQ-6	ARGENTINA, REPUBLIC OF (GOVERNMENT)	C	04/01/2022 .	Adjustment		12,760	0	0	0	0	12,760	0	12,760	0	12,760		0	0	0	01/11/2028 .
040114-HS-2	ARGENTINA, REPUBLIC OF (GOVERNMENT)	C	09/20/2022 .	CORPORATE ACTION		0	0	0	402	0	(402)	0	(402)	0	0	C	00	0	0	07/09/2030 .
040114-HT-0	ARGENTINA, REPUBLIC OF (GOVERNMENT)	C	09/20/2022 .	CORPORATE ACTION		0	0	0	(604)	0	604	0	604	0	0	C	00	0	0	07/09/2035 .
05959L-AG-8	BANCO DO BRASIL SA (CAYMAN ISLANDS BRANC	C	08/03/2022 .	BBVA?EM		500,750		500,000	500,000	0	0	0	0	0	500,000	C	)	750 45 138		04/19/2023 .
200447-AE-0 219868-BS-4	COMISION FEDERAL DE ELECTRICIDAD	C	02/16/2022 .	JEFFERIES EM Maturity @ 100.00		2,030,000	2,000,000	1,982,920	1,984,823	0	(13, 474)	0	39	0	1,984,862		145, 138	45, 138	21,097	06/16/2045 . 06/15/2022 .
24820R-AB-4	FOLINOR ASA	C	09/20/2022 .	Direct		0,000,000	0,000,000	0,219,003	0,013,474		(13,4/4)	0	(15,474)	0	0,000,000		,	0		1) 12/21/2023 .
25159X-AB-9	BANK RAZVITIYA KAZAKHSTANA AO	C	12/10/2022 .	Various		6,273,078	6,265,000	5,953,946	6,219,853	0	52,910	0	52,910	0	6,273,078		0	0		12/10/2022 .
29134W-AB-3	EMIRATE OF ABU DHABI	C	01/14/2022 .	JPMORGAN EM		5,606,668	5,327,000	5,313,842	5,320,867	0	66	0	66	0	5,320,933		285,735	285,735	35, 143	05/03/2026 .
44985G-AD-3	MDGH GMTN BV	C	03/01/2022 .	Maturity @ 100.00		1,200,000		1,324,500	1,202,764	0	(2,764)	0	(2,764)	0	1,200,000	0	)  0	0		
46507M-AE-2	ISRAEL ELECTRIC CORP LTD	C	09/20/2022 .	Direct		0		0	0	0	0	0	0	0	0	C	00	0		06/21/2023 .
55276V-AE-2 669827-DP-9	MDGH GMTN (RSC) LTD	C	04/28/2022 . 07/30/2022 .	Maturity @ 100.00 Maturity @ 100.00		500,000		506,563		0	(358)	0	(358)	0	500,000		0	0		04/28/2022 .
69369E-AC-3	PERTAMINA (PERSERO) PT	C		Maturity @ 100.00		4.600,000		4.624.768	4.601.825		(10,244)	0	(10,244)	0	4.600,000		,			05/03/2022 .
699149-AD-2	PARAGUAY, REPUBLIC OF (GOVERNMENT)	C	08/03/2022 .	HSBC EM		687.825		679.680	677.748	0	(280)	0	(280)	0	677.468		10.357	10.357		03/27/2027 .
716743-AB-5	PETRONAS CAPITAL LTD	C	05/22/2022 .	Maturity @ 100.00		5,000,000	5,000,000	5,287,750	5,010,574	0	(10,574)	0	(10,574)	0	5,000,000	C	)0	0		05/22/2022 .
78307A-DE-0	RUSSIA, FEDERATION OF (GOVERNMENT)	C	02/24/2022 .	Various		1,011,600		2,242,200	2,212,931	0	(1,000)		(1,000)	0	2,211,931	C	(1,200,331)	(1,200,331)	45,000	
85771P-AN-2	EQUINOR ASA	D	05/10/2022 .	BARCLAYS CAPITAL INC		7,073,850		7,012,880	7,003,525	0	(566)		(566)	0	7,002,959		70,891	70,891	180,581	
89378T-AC-7	TRANSNET SOC LTD	C	07/26/2022 .	Maturity @ 100.00 HSBC EM		720,000		713,628	719,566	0	434		434	0		C	0	0	28,800	
900123-CG-3 91087B-AG-5	TURKEY, REPUBLIC OF (GOVERNMENT)	C	03/08/2022 .	BANK OF AMERICA EM		2,387,200	3,200,000	3,768,992	3,714,688	0	(2, 101)	0	(2, 101)	0	24.230.988		(1,325,387)	(1,325,387)		02/17/2045 . 01/31/2050 .
G8669Q-AB-6	TALENT YIELD INVESTMENTS LTD	0	04/25/2022 .	Maturity @ 100.00		410.000		431.808	411.166		(1.166)		(1,166)				1 (120,320)	(120,320)		04/25/2022 .
M5R63M-AK-7	TURKEY, REPUBLIC OF (GOVERNMENT)	B	01/12/2022 .	Maturity @ 100.00		226.800		1.441.848		0	(245)		(245)	1.175.223		(1.174.328	3) 0	(1.174.328)		301/12/2022 .
M8520R-JK-7	TURKEY, REPUBLIC OF (GOVERNMENT)	В	09/20/2022 .	Direct		0		0	0	0	0	0	0	0	0		)0	0		)03/20/2024 .
S87247-AA-0	TRANSNET SOC LTD	D	07/26/2022 .	Maturity @ 100.00		3,700,000	3,700,000	3,426,250	3,678,553	0	21,447	0	21,447	0	3,700,000	C	00	0	148,000	
X5424X-BP-2	RUSSIA, FEDERATION OF (GOVERNMENT)	C	02/24/2022 .	Various		2,626,000	4,000,000	4,115,000	4, 107, 442	0	(323)	0	(323)	0	4, 107, 118		) (1,481,118)	(1,481,118)	36,604	
X5424X-BR-8	RUSSIA, FEDERATION OF (GOVERNMENT)	C	02/23/2022 .	MORGAN STANLEY EM		4,470,000	5,000,000	5,045,000	5,032,056	0	(797)	0	(797)	0	5,031,259	C	(561,259)	(561,259)		
X5424X-CF-3 Y6421X-AV-0	RUSSIA, FEDERATION OF (GOVERNMENT) NTPC LTD	Ü	02/28/2022 .	Various Maturity @ 100.00		2,780,600	5,000,000	5,269,080 1,451,840	5,237,474	0	(2, 151)	0	(2,151)	0	5,235,324		(2,454,724)	(2,454,724)		03/28/2035 .
	99. Subtotal - Bonds - All Other Gove	rnmor		Maturity @ 100.00		83.726.349		92.111.689	90.417.585	0	37 . 432	0	37.432	1.175.223	- ' '	(1, 174, 328	3) (6.736.477)	(7.910.805)	1.757.943	
452152-BL-4	ILLINOIS ST			Maturity @ 100.00		11.000.000		92,111,009	11.006.468	0	(6,468)		(6,468)	1,1/3,223	11.000.000	(1,174,320	0,730,477	(7,910,803)	311.465	
57582R-YN-0	MASSACHUSETTS ST		09/01/2022 .	Direct		16.141				0	(0,400)		(0,400)		16.141		,	0		
605580-5Q-8	MISSISSIPPI ST			Call @ 100.00		838.000		936,733			(214)		(214)		838,000		,	^	23,208	
68607L-XP-7	OREGON			Call @ 100.00		356.354					(2.562)	^	(2.562)		356.354		,	^		
93974C-RA-0	WASHINGTON ST		08/01/2022 .	Maturity @ 100.00		1,270,000			1.278.737		(2,362)		(2,562)		1.270.000		,		55,486	
	99. Subtotal - Bonds - U.S. States. Te	erritori				13.480.494		14.384.913	13.498.475	n	(17.981)	n	(17.981)	n	13.480.494		) 0	n	400.856	
167486-ZZ-5	CHICAGO ILL		04/07/2022 .	Direct		1,646,204	,,	1,689,790	1,650,962	n	(4,759)		(4.759)	n	1,646,204		)	n		201/01/2029 .
455170-AA-8	INDIANA UNIVERSITY HEALTH INC	l	11/01/2022 .	Adjustment		540,874		543,647		n	0				540 . 874		) n			11/01/2048 .
602245-UM-2	MILWAUKEE CNTY WIS		12/01/2022 .	Paydown		323,413				0	(49.064)	0	(49.064)	0	323.413	C	0	0	11,060	
				J.P. MORGAN SECURITIES		·					(, 001)		, , ,							_,
64966K-M5-9	NEW YORK N Y		04/25/2022 .	LLC		7,876,157	7,790,000	7,731,218	7,779,212	0		0		0	7,781,347	C	94,810	94,810	209,516	08/01/2023 .
718814-ZZ-2	PHOENIX ARIZ		05/11/2022 .	Paydown		250,000	250,000	252,833	250,060	0	(60)	0	(60)	0	250,000	C	00	0	6,586	07/01/2034 .
070999999	99. Subtotal - Bonds - U.S. Political S	ubdiv		, ,	Possessions	10,636,649		10,630,982	10,593,586	0	(51,748)		(51,748)	0	10,541,839	C	94,810	94,810	356,324	XXX
115117-MF-7	BROWARD CNTY FLA WTR & SWR UTIL REV		04/20/2022 .	STIFEL NICOLAUS		5, 159, 100	5,000,000	5,446,600	5,371,923	0	(13,080)	0	(13,080)	0	5,358,843	0	(199,743)	(199,743)	111,667	10/01/2044 .
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T		11/30/2022 .	Call @ 100.00		850,000	850,000	1,058,837	851, 113	0	(1,113)	0	(1,113)	0	850,000		0	0	0	12/01/2040 .
167725-AF-7	CHICAGO ILL TRAN AUTH SALES & TRANSFER T		11/30/2022 .	Call @ 100.00		625,000	642,367	797,846	623,433	0	1,567	0	1,567	0	625,000	c	0	0	0	12/01/2040 .
				JANNYER MONTGOMERY			•								,					
20282E-AL-0	COMMONWEALTH FING AUTH PA TOB MASTER SET		06/09/2022 .	SCOTT		2,207,000		2,235,060	2, 156, 659	0	(9,793)		(9,793)	0	2,146,865	C	60 , 135	60 , 135	,	06/01/2030 .
20282E-AM-8	COMMONWEALTH FING AUTH PA TOB MASTER SET		06/09/2022 .	JEFFERIES & COMPANY		2,210,680	2,000,000	2,225,960	2, 150, 719	0	(9,408)		(9,408)	0	2,141,312	C	69,368	69,368	53,333	
231266-FD-4	CURATORS UNIV MO SYS FACS REV		09/19/2022 .	Direct		85,000			85,272	0	(272)	0	(272)	0	85,000	C	00	0	2,636	
280792-AA-0	EDINBURG TEX INDL DEV CORP LEASE REV		11/01/2022 .	Direct			88,949	90,528	88,949	0	0	0	0	0		C	0	0	3,638	11/01/2028 .

	•	0				1 7	Bonds and Sto	GCKS GOLD, I							10	47	40	10	00	04
1	2	3	4	5	6	/	8	9	10				Carrying Value		16	17	18	19	20	21
		1						Į.		11	12	13	14	15						
		1						Į.		Į.		Current	Total	Total					Bond	
		1			1	1		l .		I		Current Year's	Total Change in	Foreign	Book/				Interest/	
								ļ	Prior Year	ļ	Current	Other-	Book/	Exchange	Adjusted	Foreign			Stock	Stated
								ļ	Book/	Lingalizad		-		Change in	Carrying	Exchange			Dividends	Con-
CUSIP					Number of			ļ	Adjusted	Unrealized Valuation		Than-	Adjusted	Book/	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-		ļ	Carrying	Increase/	(Amor- tization)/	Temporary		Adjusted	Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Impairment Recognized		Carrying Value	Disposal	Disposal	on Disposal		Year	Date
		eigii		+	Slock					Decrease	Accretion	Recognized					on Disposai	Disposai		_
31283G-K7-1	FH G00318 - RMBS		12/01/2022 .	Paydown		484		504		0	(14)	)0	(4)	10	484		0	0	13	
31283H-3H-6	. FH G01700 - RMBS		12/01/2022 .	Paydown		8,058	8,058	8,103	8,072	0	(14,	)0	1(14)	10	8,058		0	0	19/	
31283H-AW-5	FH G00921 - RMBS		12/01/2022 .	Paydown		19	19	20	20	ļ0	0	0	10	0	19		0	0	1	04/01/2028
31283H-F5-9	FH G01088 - RMBS		12/01/2022 .	Paydown		15,562	15,562		15,934	0	(372)	) 0	(372)	10	15,562		0	0	395	
31283H-GF-6	FH G01098 - RMBS		12/01/2022 .	Paydown			58	59		ļ0	0	0	10	0	58		0	0	1	01/01/2030
31283H-JL-0	FH G01167 - RMBS		12/01/2022 .	Paydown		1,728	1,728	1,801	1,769	0	(41)	)0	(41)	10	1,728		0	0	43	
31283H-JN-6	. FH G01169 - RMBS		12/01/2022 .	Paydown		863	863	837		J0	17	0	17	0	863	ļ	0	J0	18	01/01/2030
31283H-N4-3	FH G01311 - RMBS		12/01/2022 .	Paydown		12,432	12,432			ļ0	(263)	,	(263)	,	12,432	ļ	0	J0	280	09/01/2031
31283H-NA-9	. FH G01285 - RMBS		12/01/2022 .	Paydown		135	135	141		J0	(3)	,	(3)	,	135	J	0	0	5	12/01/2030
31283H-QR-9	FH G01364 - RMBS		12/01/2022 .	Paydown		890	890	928	917	ļ0	(27)	۱ <sub> </sub> 0	(27)	1 0	890	ļ	0	J0	21	12/01/2031
31283H-RK-3	. FH G01390 - RMBS		12/01/2022 .	Paydown		439		438		J0	2	·   0	'  2	0	439	ļ		0	9	03/01/2032
31283H-S7-1	FH G01442 - RMBS		12/01/2022 .	Paydown		137	137	138	137	J0	·  0	0	'  0	0	137	ļ	0	J0	3	08/01/2032
31283H-SN-6	. FH G01425 - RMBS		12/01/2022 .	Paydown		249	249		255	J0	(6	۱ 0	(6)	10	249	l		0	9	05/01/2032
31283H-X4-2	FH G01599 - RMBS		12/01/2022 .	Paydown		1,527	1,527	1,592	1,565	J0	(38)	) 0	(38)	,		ļ	0	J0	40	11/01/2032
31283H-YH-2	. FH G01612 - RMBS		12/01/2022 .	Paydown		721		752	748	J0	(21)	) 0 -	(27)	,	721	J	0	0	20	11/01/2032
31283H-YV-1	FH G01624 - RMBS		12/01/2022 .	Paydown		14,812	14,812	14,896	14,875	J0	(63)	,	(63)	,	14,812	ļ	0	J0	373	11/01/2033
31287L-U9-1 31287M-A4-2	FH C61508 - RMBS		12/01/2022 .	Paydown		827	827	862	847	ļ0	(20)	۱ <sub> </sub> 0	(20)	1 0		ļ	0	J0	22	12/01/2031
	FH C61827 - RMBS			Paydown		1,222	1,222	,,	1,218	ļ	4	0	4	0		ļ		0	·····/	12/01/2031
31287N-3V-8 31287N-CG-1	FH C63512 - RMBS		12/01/2022 .	Paydown		J910	910	949	933	I	(22	/ 0	(22)	· · · · · · · · · · · · · · · · · · ·	910	J		0	24	02/01/2032 01/01/2032
3128/N-CG-1 31287R-2B-4	FH C62771 - RMBS		12/01/2022 .	. Paydown		616	88	92		ļ	(15)	/ 0	)(2)	1		ļ		0	2	01/01/2032 04/01/2032
31287R-2B-4 31287R-D8-9	FH C66170 - RMBS		12/01/2022 .	Paydown		1.209		1.216	1.210	ļ	(15)	/ 0	(15)	0		ļ		0	16	304/01/2032
31287R-D8-9 31287S-N2-9	FH C65527 - HMBS		12/01/2022 .	Paydown	-	1,209				ļ	(174)	1	)(1)	′ 0		ļ			28	
31287S-N2-9 31288C-YG-0	FH C66709 - HMBS		12/01/2022 .	Paydown		1.585	5,359	5,580		ļ	(1/4	1	(1/4)	0	1.585	ļ		0	1/3	305/01/2032
312880-YG-0 31288D-E2-1	FH C74511 - HMBS FH C74653 - RMBS		12/01/2022 .	Paydown							61	/ 0	)(37)	/					120	12/01/2032
31288D-KG-3	FH C74795 - RMBS		12/01/2022 .	Pavdown		315	315	6,086	314	J	01		,						ا120	3 12/01/2032 3 12/01/2032
3128F6-JJ-6	FH D66565 - RMBS		07/15/2022	Pavdown		873	873	910		ļ	(44)		(14)		873				0	1 12/01/2032
3128KN-DH-3	FH A59104 - RMBS		12/01/2022	Pavdown		1.363	1.363	1.278	1.284	J	70	,	70 70	,	1.363				د	004/01/2025
3128L6-QZ-5	FH A73172 - RMBS		12/01/2022 .	Paydown		4,060	4,060	4, 103	4,088	J	(28)		)(28)		4,060					02/01/2038
3128M5-KH-2	FH G03596 - RMRS		12/01/2022 .	Pavdown		220.798					(3.947)	,	)(3.947)		220.798				5. 196	
3128M7-ZC-3	FH G05839 - RMBS		12/01/2022 .	Paydown			9,448			J	(3,947)	'	)(3,947)	'	9,448		,	0 n	5, 190	
3128M8-HU-1	FH G06243 - RMBS		12/01/2022 .	Pavdown		533.214		544.045	543.521	,	(10.307)	,	(10.307)		533.214		,		8.295	
3128MJ-A5-9	FH G08027 - RMRS		12/01/2022 .	Paydown		424		410		J	12	*	)	,	424		,	n		12/01/2041
3128MJ-AS-9	FH G08015 - RMRS		12/01/2022 .	Pavdown		1.262	1.262	1,222	1.228	,	25	n	35	n	1.262			n	۱	1 10/01/2034
3128MJ-DS-6	FH G08112 - RMBS		12/01/2022	Paydown		11,041					105	n	)105	n	11.041		1	n	213	
3128MJ-PY-0	FH G08438 - RMRS		12/01/2022 .	Pavdown		563 874		564 601		,	(397)		(397)		563.874		1	n	7 119	
312910-ED-0	FHR 1286 F - CMO/RMBS		05/16/2022	Pavdown		110		100			n	,	)(397)	,	110		1	n	ر	205/15/2022
312910-ED-0	FHR 1435 HZ - CMO/RMBS	1	12/15/2022	Pavdown		7,701	7,701	8,770	7,837	,	(148)	1 0	(148)	n	7.701		1	n		
312913-VL-4	FHR 1434 7 - CMO/RMBS		12/15/2022	Pavdown		7,701	7.708	8.739	7.848		(154)	,	) (154)	,	7,701		1	n	246	
312915-1L-4 312915-5A-5	FHR 1522 HZ - CMO/RMBS	1	12/13/2022 .	Pavdown		7,708	7,708	71.002	7,848	,	176	,	)	,n	71, 177		1	n		
312915-U5-8	FHR 1503 PZ - CMO/RMBS		12/01/2022	Pavdown							(304)		)(304)	n	12.662		1	n		
312915-05-6	FHR 1562 Z - CMO/RMBS	1	12/01/2022 .	Pavdown						,	(304)	'	(479)	,	16.572		1	n		
312910-21-6 31292G-5R-3	FH CO0856 - RMBS	l	12/01/2022	Pavdown			2.673	2.786	2,733	J	(479)	,	)(479)	,	2.673		1	n		108/01/2029
31292G-6L-5	FH C00875 - RMBS		12/01/2022 .	Pavdown			1.721	1.794	1.761		(40)	,	(40)	,	1.721				/4	3 10/01/2029
31292G-7H-3	FH C00875 - NWBS		12/01/2022 .	Pavdown		785			802	J	(40)	,	(40)	,	785		1	n	აი	12/01/2029
31292G-7H-3	FH C00490 - NMBS		12/01/2022	Pavdown		1.551	1.551	1.617	1.578		(27)	,	)(17)	,	1.551				ره	201/01/2029
31292G-YS-9	FH C00721 - RMBS		12/01/2022 .	Pavdown			//1	/n	1,3/6	J	1	,	,(21)	,	1,331		,	n	42	101/01/2029
31292H-2E-3	FH C01673 - RWBS		12/01/2022 .	Pavdown		571	571	538	544	,	97	n	97		571		,		۱۱	101/01/2029
31292H-2E-3	FH (01702 - RMRS		12/01/2022	Paydown		7 243				J	(17)	1 0	(17)	n	7 243				2//	

1	2	3	4	5	6	7	Bonds and Sto	9	10				Carrying Value		16	17	18	19	20	21
I		3	4	5	О	l '	ď	9	10	11					10	17	18	19	20	21
									Prior Year	11	12 Current	Current Year's Other-	Total Change in Book/	Total Foreign Exchange Change in	Book/ Adjusted	Foreign			Bond Interest/ Stock	Stated
CUSIP		For-	Disposal	Name	Number of Shares of	Con-			Book/ Adjusted Carrying	Unrealized Valuation Increase/	Year's (Amor- tization)/	Than- Temporary Impairment		Book/ Adjusted Carrying	Carrying Value at Disposal	Exchange Gain (Loss) on	Realized	Total Gain (Loss) on	Dividends Received During	Con- tractual Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal		Year	Date
31292H-AK-0	FH C00910 - RMBS		12/01/2022	. Paydown		904	904	948	931	0	(27	') 0	(27)	0	904		00	0	18	301/01/2030
31292H-AW-4	FH C00921 - RMBS		12/01/2022	. Paydown		999	999	1,037	1,019	0	(21	) 0	(21)	0	999		00	0	29	02/01/2030
31292H-CG-7	FH C00971 - RMBS		12/01/2022	. Paydown		1, 160	1,160	1,210	1, 199	0	(39	) 0	(39)	0			0	0	29	04/01/2030
31292H-CV-4	FH C00984 - RMBS		12/01/2022	. Paydown		52	52	52	52	0	0	0	0	0	52		00	0	2	205/01/2030
31292H-D5-0	FH C01024 - RMBS		12/01/2022	. Paydown		309	309	322	316	0	(7	') 0	(7)	0	309		0	0	8	07/01/2030
31292H-F3-3	FH C01086 - RMBS		12/01/2022	. Paydown			1,468	1,531	1,505	0	(37	') 0	(37)	0			0	0	54	111/01/2030
31292H-FU-3	FH C01079 - RMBS		12/01/2022	. Paydown			3, 141	3,274	3,220	0	(80	0)	(80)	0			0	0	93	3 10/01/2030
31292H-GD-0	FH C01096 - RMBS		12/01/2022	. Paydown		863	863	880	871	0	(8	0	(8)	0	863		0	0	20	11/01/2030
31292H-GZ-1	FH C01116 - RMBS		12/01/2022	. Paydown		342		357	351	0	(9	0)	(9)	0	342		0	0	5	01/01/2031
31292H-LB-8	FH C01222 - RMBS	1	12/01/2022	. Paydown		512	512	531	523	l0	(10	0)	(10)	0	512		0	0		209/01/2031
31292H-LW-2	FH C01241 - RMBS		12/01/2022	. Paydown		162				0	(4	0	(4)	0	162		0	0	4	108/01/2031
31292H-MA-9	FH C01253 - RMBS		12/01/2022	Paydown			1.850	1.929	1.894	0	(43	0	(43)	0	1.850		0	0	49	09/01/2031
31292H-NG-5	FH C01291 - RMBS		12/01/2022	Pavdown		8.295	8,295	8.592	8.487	0	( 193	0	(193)	0			0	0	206	3 12/01/2031
31292H-RM-8	FH C01392 - RMBS		12/01/2022				2.505	2.611	2.571	0	(66	*	(66)	0		(	0	0	72	207/01/2032
31292H-TV-6	FH C01464 - RMBS		12/01/2022	. Pavdown		11.016	11.016	11.484		0	(267	,	(267)	0	11.016		0	0	167	
31292J-BH-2	FH CO1840 - RMBS		12/01/2022	. Paydown		414		400	402	0	11	*	11	0	414		0	0	9	305/01/2034
31292K-5M-5	FH C03552 - BMBS		12/01/2022	. Pavdown		291.044		305.664	304.682	0	(13.637		(13.637)	0	291.044		0	0	4.624	
312939-U4-1	FH A91503 - RMBS		12/01/2022	Paydown							(2.776		(2.776)						876	
312938-04-1	FH C22265 - RMBS		12/01/2022	Pavdown		275	275	267	271		(2,770	,,,	(2,770)		275					702/01/2029
31293Y-GV-2	FH C32912 - RMBS		12/01/2022	Paydown		882		920	271		/10		(10)		882				24	111/01/2029
31293Y-L5-3	FH C33048 - RMBS		11/15/2022	Pavdown		161		163	161	0	(19	0	(1)		161				24	1 11/01/2029
31293Y-L5-3	FH C33048 - HMBS		12/01/2022	.,		579		604	593		(13	)	(13)		579				45	5 12/01/2029
312931-L6-1 312942-06-0			12/01/2022	. Paydown		60.244			67.245		(7.002		(7.002)		60.244					
	FH A93693 - RMBS		12/01/2022	. Paydown		433.217				0	(7,002			0	433.217			0		
312943-7G-2 312945-4N-5	FH A95395 - HMBS		12/01/2022	. Paydown		636.674				0	(6,206		(6,206)	0				0	6, 136	
	FH A9/129 - HMBS			. Paydown					, .	0		*		0				0	12, 156	
312945-6G-8	FH A97171 - RMBS		12/01/2022	. Paydown		1,264,437	1,264,437	1,289,924	1,287,088	0	(22,650		(22,650)	0	1,264,437		0	0	20,891	
312945-PQ-5	FH A96731 - RMBS		12/01/2022	. Paydown				903,266	901,284	0	(15,729	*	(15,729)	0	885,555		0	0	14,003	
312945-TB-4	FH A96846 - RMBS		12/01/2022	Paydown		724,923		738,403		0	(11,424		(11,424)	0	724,923		0	0	7,621	
312945-XR-4	FH A96988 - RMBS		12/01/2022	. Paydown		412,771	412,771	420,575	418,619	0	(5,848		(5,848)	0	412,771		0	0	4,251	
312946-AB-2	FH A97202 - RMBS		12/01/2022	. Paydown		290,495		296,714		J 0	(5,763	*	(5,763)	0	290,495		0	0	2,207	
312946-CA-2	FH A97265 - RMBS		12/01/2022	. Paydown		874,257	874,257			J 0	(9,726		(9,726)	0	874,257		0  0	0	13, 181	
312946-DG-8	FH A97303 - RMBS		12/01/2022	. Paydown		142,058	142,058	144,655	145,779	J0	(3,722	*	(3,722)	0	142,058		0	0	2,490	
312946-LN-4	FH A97533 - RMBS		12/01/2022	. Paydown		579,770	579,770	590,369	588,632	0	(8,862		(8,862)	0	579,770		0	0	6,725	
312946-PD-2	FH A97620 - RMBS		12/01/2022	. Paydown		1,064,377	1,064,377	1,069,760	1,069,174	0	(4,798	,	(4,798)	0	1,064,377		0	0	14,680	
312946-PV-2	FH A97636 - RMBS		12/01/2022	. Paydown		287,418		291,639	291,796	0	(4,378		(4,378)	0	287,418		00	0	3,449	
312946-PW-0	FH A97637 - RMBS		12/01/2022	. Paydown		743, 109	743, 109	757,042	754,369	0	(11,260	*	(11,260)	0	743, 109		00	0		703/01/2041
312946-XW-1	FH A97893 - RMBS		12/01/2022	. Paydown		266, 167	266, 167	272,905		0	(6,035		(6,035)	0	266, 167		00	0	5,756	
312946-Z2-5	FH A97961 - RMBS		12/01/2022	. Paydown		1,356,729	1,356,729	1,383,864	1,380,273	0	(23,544	0	(23,544)	0	1,356,729		00	0	21,555	04/01/2041
31294D-4B-4	FH C37118 - RMBS		12/01/2022	. Paydown		2	2	2	2	0	0	0	0	0	2		00	0		03/01/2030
31294F-QB-5	FH C38550 - RMBS		12/01/2022	. Paydown		8	8	8	8	0	0	0	0	0	8		00	0		05/01/2030
31296P-4X-7	FH A15338 - RMBS		12/01/2022	. Paydown		742	742	719	724	0	18	0	18	0	742		0	0	14	1 11/01/2033
31296P-EW-8	FH A14649 - RMBS		12/01/2022	Paydown		162	162	153	155	0	7	·   0	7	0	162		0	0	3	10/01/2033
31296W-6H-5	FH A20872 - RMBS		12/01/2022	Paydown		6,737	6,737	6,776	6,759	0	(22	2) 0	(22)	0	6,737		0	0	152	
31296X-6N-0	FH A21777 - RMBS	1	12/01/2022	Pavdown			2.100	1.977	2.012	l 0	88	0		0	2.100			0	75	05/01/2034
31296X-7D-1	FH A21792 - RMBS	1	12/01/2022			1.995	1.995	1.878	1.914	0	80	0	80	0	1.995		0	0	36	505/01/2034
31296X-7H-2	FH A21796 - RMBS	1	12/01/2022	. Pavdown		568	568				35	0	35	0	568		0		10	005/01/2034
31296X-Q9-9	FH A21380 - RMBS	1	07/15/2022	. Pavdown		47.569	47.569	44.777		n	2.304	0	2,304	n	47.569		n	n	1,367	
31296X-UK-9	FH A21486 - RMBS		12/01/2022	. Pavdown		10.487	10.487	9.872	10.023	n	464		464	n	10.487		n	n		
31290X-UN-9	FH A215/A = RMRS		12/01/2022	Pavdown		176		166					ο	n	176		, , , ,			05/01/2034

## **SCHEDULE D - PART 4**

CUSIP   CUSIP   CHAPTER   Prior Year   Constitution   Description   De	21
CUSIP   CUSIP   Composite   For Disposal   Name   For Disposal   Name   For Disposal   Name   For Disposal   Name   Shares of Stock   Sideration   Par Value   Actual Cost   Value   Carrying   National Parameter   Name   Name   Shares of Stock   Carrying   Name   Shares of Stock   Shares of Stock   Carrying   Name   Shares of Stock	
CUSIP   CUSIP   CUSIP   CUSIP   CUSIP   CUSIP   Cusi	
CUSIP   Composition   Compos	
CUSIP   Gent   Cusip   For   Disposal   Name   Elga   Date   Da	
CUSIP   Identification   Description   Ero   Disposal   Name   Number of Shares of Stock   Shares of	
Carrying   Carrying	
Description   Description	
Finalition   Description   Eign   Date   Of Purchaser   Stock   sideration   Par Value   Actual Cost   Value   Decrease   Accretion   Recognized   (11+12-13)   Value   Date   Disposal   Disposal   Disposal   O   Sizesia   Disposal   O   Sizesia   Disposal   Disposal   O   Sizesia   Disposal   Disposal   Disposal   O   Sizesia   Disposal	
312861-X2-6   F1 A21574   F186S	
1266/E-2-4   H   A21646 - RIBS   120/12/2022   Paydon   13,171   13,171   12,398   12,557   0   615   0   615   0   31,171   0   0   0   0   0   0   0   0   0	
\$12661-28-3   FH A21850 - RIBS   \$1201/2022   Paydom   \$9.913	9505/01/2034 .
312861-BP-7   PH A21846 - RIBS   1.201/2022   Paydon   2.816   2.816   2.650   2.691   0   125   0   125   0   2.816   0   0   0   0   0   0   0   0   0	17205/01/2034 .
31289F-B-3   FH A2197 FMSS   12/01/2022   Paydorn   2,803   2,803   2,638   2,661   0   141   0   141   0   2,803   0   0   0   0   0   0   0   0   0	16905/01/2034 .
31296Y-RB-4	3805/01/2034 .
31289Y-NS-8   FH A2209   FNBS     12/01/2022   Paydorn     4,203     4,203     3,957     4,008     0     196     0     4,203     0   0   0   0   0   0   0   0   0	505/01/2034 .
31296Y-NS-8   FH A22201 - RNBS   .12/01/2022   Paydorn   .4,422   .4,162   .4,201   .0   .221   .0   .4,422   .0   .0   .0   .0	7505/01/2034 .
31296Y-P9-8   FH A22248 - RIBS   .12/01/2022   Paydoin   .3,372	3905/01/2034 .
31296Y-Q2-2   FH A22237 = RMBS   12/01/2022   Paydown   2,375   2,375   2,375   2,236   2,259   0   117   0   117   0   2,375   0   0   0   0   0   0   0   0   0	5705/01/2034 .
31296Y-SM-6   FH A22324 - RIMBS   12/01/2022   Paydown   212   212   199   202   0   10   0   10   0   212   0   0   0   0   0   0   0   0   0	4205/01/2034 .
31296Y-UK-7   FH A22386 - RIMBS   12/01/2022   Paydown   968   968   911   925   0   43   0   43   0   968   0   0   0   0   0   0   0   0   0	405/01/2034 .
31296Y-UL-5	5505/01/2034 .
31296Y-UL-5	1906/01/2034 .
31296Y-VE-0   FH A22413 - RIMBS   12/01/2022   Paydown   1,942   1,828   1,849   0   93   0   1,942   0   0   0   0   0   0   0   0   0	10205/01/2034 .
31297A-3S-1   FH A23509 - RNBS     12/01/2022   Paydown     (8,106)     5,346     5,048     5,111     0   (13,217)   0   (13,217)   0   (13,217)   0   (13,217)   0   0   0   0   0   0   0   0   0	4505/01/2034 .
31297A-5X-8   FH A23562 - RNBS	3205/01/2034 .
31297A-K0-6	17006/01/2034 .
31297A-NM-2 FH A23096 - RNBS	606/01/2034 .
012/7 lim 2 . 111 22000 limbo	18005/01/2034 .
31297A-NP-5 FH A23098 - RNBS	2205/01/2034 .
31297A-NV-2 FH A23104 - RMBS 1297A-NV-2 FH A23104 - RMBS 1,12/01/2022 Paydown 1,692 1,692 1,593 1,615 0 77 0 77 0 1,692 0 0 0 0	3005/01/2034 .
31297A-P2-4 FH A23141 - RNBS	5206/01/2034 .
31297A-PF-5 . FH A23122 - RIMBS	505/01/2034 .
31297A-PN-8 . FH A23129 - RNBS	246 05/01/2034 .
31297A-RJ-5 FH A23189 - RNBS	3206/01/2034 .
31297A-S9-6   FH A23244 - RIMBS	4606/01/2034 .
31297A-X9-0 . FH A23404 - RINBS	1206/01/2034 .
31297A-YK-4   FH A23414 - RNBS	95206/01/2034 .
312978-AD-4 FH A23604 - RNBS	3506/01/2034 .
31297B-AN-2 FH A23613 - RNBS	23806/01/2034 .
31297B-CR-1   FH A23680 - RINBS   12/01/2022   Paydown   6,048   6,048   5,693   5,750   0   299   0   6,048   0   0   0	96 06/01/2034 .
15/2976-U-1   FH A23779 - RMS	1306/01/2034 .
312978-F2-0 FH #23784 - RMSS 12/01/2022 Paydown 10.679 10.679 10.052 10.225 0 455 0 455 0 10.679 0 0 0	8406/01/2034 .
312978-64-8 FH A23819 - RNBS	18606/01/2034 .
31297B-GL-O. FH A23803 - RIMBS	8706/01/2034 .
31297B-GU-O FH A23811 - RIMBS	606/01/2034 .
31297B-MM-1 . FH A23964 - RMBS	364 06/01/2034 .
312978-WR-9 FH A24256 - RMBS	33207/01/2034 .
31297C-BR-0 FH A24548 - RMBS	86707/01/2034 .
31297C-BS-8 . FH A24549 - RIBS	9407/01/2034 .
31297C-C7-3 FH A24594 - RIBS	35707/01/2034 .
31297C-CU-2 FH A24583 - RIMBS	
31297C-XJ-4   FH A25181 - RINBS     12/01/2022   Paydown     1,621   1,621   1,630   1,624   0   (3)   0   (3)   0   1,621   0   0   0   1,621   0   0   0   0   1,621   0   0   0   0   0   0   0   0   0	43307/01/2034 .
31297C-14-6 FH A26231 - HillS	3708/01/2034 .
31297E-SH-0 FH A26820 - RIIBS	3708/01/2034 .
13/297F-56-3 FH A27740 - RMBS 12/27/2022 Paydoin 1.861 1.861 1.861 1.815 0 45 0 1.861 0 0 0 0	3708/01/2034 .

1	2	3	4	5	6	7	Bonds and Sto	9	10				Carrying Value		16	17	18	19	20	21
1			"			l '		9	10	11	12	13	14	15	.0	''	10	'3	20	1
									Prior Year Book/		Current	Current Year's Other-	Total Change in Book/	Total Foreign Exchange Change in	Book/ Adjusted Carrying	Foreign Exchange			Bond Interest/ Stock Dividends	State:
CUSIP Identi-		For-	Disposal	Name	Number of Shares of	Con-			Adjusted Carrying	Unrealized Valuation Increase/	Year's (Amor- tization)/	Than- Temporary Impairment	, ,	Book/ Adjusted Carrying	Value at Disposal	Gain (Loss) on	Realized	Total Gain (Loss) on	Received During	tractua
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
31297N-K2-1	FH A33013 - RMBS		12/01/2022	. Paydown		10,235	10,235	9,619	9,667	0	568	0	568	0	10,235	C	00	0	227	708/01/20
31297Y-UU-4	. FH C41495 - RMBS		12/01/2022	. Paydown		621	621	648	636	0	(14	00	(14)	0	621	C	00	0	17	708/01/20
31297Y-UV-2	FH C41496 - RMBS		12/01/2022	. Paydown		300	300	313	307	0	(7	00	(7)	0	300	C	00	0		709/01/20
31298C-A7-4	FH C43630 - RMBS		12/01/2022 .	. Paydown		110	110	112	111	0	(1	0	(1)	0	110	C	00	0	3	08/01/20
31298D-5A-1	FH C45341 - RMBS		12/01/2022	. Paydown		244	244	255	250	0	(6	00	(6)	0	244	C	00	0		7 12/01/20
31298D-W2-9	. FH C45165 - RMBS		12/01/2022 .	. Paydown		3,263	3,263	3,263	3,256	0	7	0	7	0	3,263	C	00	0	92	11/01/20
31298E-H5-7	FH C45652 - RMBS		12/01/2022 .	. Paydown		97	97	99	98	0	(1	0	(1)	0	97	C	00	0	3	12/01/20
31298E-KB-0	. FH C45690 - RMBS		12/01/2022 .	. Paydown		356	356	371	363	0	(7	00	(7)	0	356	C	00	0		12/01/20
31298E-LF-0	. FH C45726 - RMBS		12/01/2022 .	. Paydown		740	740	771	757	0	(17	0	(17)	0	740	C	0	0	31	1 12/01/20
31298G-BS-8	. FH C47249 - RMBS		10/17/2022			2,093	2,093	2, 182	2, 146	0	(55	0	(55)	0	2,093	C	0	0	127	
31298M-S8-1	FH C51443 - RMBS		12/01/2022 .	. Paydown		138	138	144	140	0	(3	0	(3)	0	138	C	0	0	2	205/01/20
31298P-NR-7	. FH C53100 - RMBS		12/01/2022	. Paydown		797	797	831	814	0	(17	0	(17)	0	797	C	0	0	21	106/01/20
31298S-ZD-9	. FH C56140 - RMBS		12/01/2022 .	. Paydown		536	536	559	550	0	(14	0	(14)	0	536	0	00	0	15	08/01/20
31298T-4J-8	FH C57125 - RMBS		12/01/2022	. Paydown		100	100	104	102	0	(2	0	(2)	0	100	C	00	0		05/01/20
31298T-VP-4	FH C56922 - RMBS		12/01/2022	. Paydown		499	499	520	512	0	(13	0	(13)	0	499	C	0	0	13	08/01/20
31298Y-AU-5	FH C60019 - RMBS		12/01/2022	. Paydown		361	361	377	372	0	(11	,	(11)	0	361	C	00	0	10	11/01/20
3132GU-GJ-7	FH Q08901 - RMBS		12/01/2022	. Paydown		36,134	36,134	37,760	37,876	0	(1,742		(1,742)	0	36, 134	C	00	0	423	06/01/20
3132H7-D6-8	FH U99124 - RMBS		12/01/2022 .	. Paydown		567,574	567,574	593,558	595,422	0	(27,849		(27,849)	0	567,574	C	0	0	6, 181	
31335A-EK-0	FH G60138 - RMBS		12/01/2022 .	. Paydown		1,457,528	1,457,528	1,538,489	1,538,008	0	(80,480		(80,480)	0	1,457,528	C	00	0	17,325	
313399-UM-7	. FHR 2345 Z - CMO/RMBS		12/01/2022 .	. Paydown		4,722	4,722	5,372	5, 172	0	(450	,	(450)	0	4,722	C	0	0	109	
31339G-BY-6	FHR 2369C Z - CMO/RMBS		12/01/2022 .	. Paydown		81,665	81,665	80,287	80,643	0	1,022		1,022	0	81,665	C	00	0	2,354	110/15/20
31339M-RW-0	FHR 2401C ZE - CMO/RMBS		12/01/2022 .	. Paydown		14,993	14,993	16,986	16,365	0	(1,373	0	(1,373)	0	14,993	C	0	0	350	
3133T1-DN-9	. FHR 1589 E - CMO/RMBS		12/01/2022 .	. Paydown		31,991	31,991	29,951	31,769	0	221	0	221	0	31,991	C	00	0	711	
3133T6-J9-3	. FHR 1840 D - CMO/RMBS		12/01/2022 .	. Paydown		7,944	7,944	7,893	7,911	0	32	0	32	0	7,944	C	0	0	186	04/15/20
3133T6-WF-4	FHR 1836 J - CMO/RMBS		12/01/2022 .	. Paydown		7,577	7,577	8,515	8,052	0	(475	, , , , , , , , , , , , , , , , , , , ,	(475)	0	7,577	C	0	0	176	04/15/20
3133T6-Z3-8	FHR 1839 D - CMO/RMBS		12/01/2022 .	. Paydown		3, 139	3, 139	3, 117	3, 125	0	15		15	0	3, 139	C	0	0	72	205/15/20
3133T7-5U-9	. FHR 1857A E - CMO/RMBS		12/01/2022 .	. Paydown		6, 137	6, 137	6, 188	6, 140	0	(3	,	(3)	0	6, 137	C	0	0	154	
3133T9-EY-7	FHR 1933 PJ - CMO/RMBS		12/01/2022 .	. Paydown		18,292	18,292	21,067	19,622	0	(1,330		(1,330)	0	18,292	C	0	0	510	
3133TE-MJ-0	FHR 2064A ZA - CMO/RMBS		12/01/2022 .	. Paydown		7,006	7,006	7,955	7,536	0	(530		(530)	0	7,006	C	00	0	134	
3133TJ-UD-3	. FHR 2138 Z - CMO/RMBS		12/01/2022 .	. Paydown		14,478	14,478	16,268	15,641	0	(1,163	,	(1,163)	0	14,478	0	00	0	426	
3133TQ-CA-3	. FSPC T-030 A5 - RMBS		12/01/2022	. Paydown		79,808	79,808	79,783		0	1,508		1,508	0	79,808	C	00	0	1,275	
3133TR-7A-7	FSPC T-031 A5 - RMBS		12/01/2022 .	. Paydown		67,443	67,443	67,553	71,796	0	(4,353		(4,353)	0	67,443	0	00	0	1,201	
3133TR-GH-2	. FHR 2287 Z - CMO/RMBS		12/01/2022 .	. Paydown		123,931	123,931	120,585	121,589	0	2,343	0	2,343	0	123,931	C	0	0	3,651	
3133TS-DK-6	FHR 2311 Z - CMO/RMBS		12/01/2022	. Paydown		112, 192	112, 192	106,329	108,205	0	3,986	0	3,986	0	112, 192	C	00	0	2,544	
3133TS-FW-8	FHR 2309 CZ - CMO/RMBS	.	12/01/2022 .	. Paydown		114,347	114,347	109,348	110,577	0	3,770	0	3,770	0	114,347	C	0	0	2,463	
31358P-RY-5	. FNR G9246 Z - CMO/RMBS		07/01/2022	. Paydown		871	871	999	882	0	(11	) 0	(11)	0	871	C	00	0	16	08/25/20
31358P-US-4	. FNR 92131 KB - CMO/RMBS		08/25/2022	. Paydown		884	884	1,008	897	0	(13		(13)	0	884	C	0	0	19	08/25/20
31358Q-L8-6	FNR 92182 Z - CMO/RMBS		10/25/2022	. Paydown		4,720	4,720	5,447	4,811	0	(93		(93)	0	4,720	0	00	0	120	
31358R-6U-2	. FNR 1993-G01 K - CMO/RMBS	.	12/01/2022	. Paydown		1,416	1,416	1,598	1,439	0	(22	,	(22)	0	1,416	C	0	0	29	
31358R-BM-4	FNR 92195 C - CMO/RMBS	.	10/01/2022	. Paydown		11,445	11,445	11,200	11,382	0	63		63	0	11,445	0	00	0	281	1 10/25/20
31358T-4G-1	FNR 1993-21 K - CMO/RMBS		12/01/2022 .	. Paydown		3,526	3,526	4,006	3,589	0	(62	,	(62)	0	3,526	C	00	0	84	103/25/20
31358T-PN-3	. FNR 1993-G5 Z - CMO/RMBS		12/01/2022	. Paydown		4,999	4,999	5,739	5,091	0	(91	,	(91)	0	4,999	0	00	0	100	
31358T-QT-9	FNR 9319 N - CMO/RMBS		12/01/2022 .	. Paydown		4,407	4,407	4,756	4,452	0	(45	, , , , , , , , , , , , , , , , , , , ,	(45)	0	4,407	0	00	0	76	02/25/20
31358T-UV-9	FNR G939 L - CMO/RMBS		12/01/2022 .	. Paydown		9,203	9,203	10,693	9,434	0	(231	,	(231)	0	9,203	C	0	0	226	
31358U-C9-5	. FNR 9358 H - CMO/RMBS		12/01/2022	. Paydown			33,563	29,992	33,270	0	293		293	0	33,563	C	00	0	636	04/25/20
31359A-UG-2	FNR 9396 PZ - CMO/RMBS	.	12/01/2022	. Paydown		6,824	6,824	7,657	6,974	0	(150	) 0	(150)	0	6,824	0	00	0	178	06/25/20
31359E-MU-2	FNR 93198 L - CMO/RMBS	. [	12/01/2022 .	. Paydown		4,973	4,973	5,564	5,111	0	( 138	) 0	(138)	0	4,973	0	00	0	104	1 10/25/20
31359E-ZX-2	FNR G9334 PZ - CMO/RMBS	.[	12/01/2022	. Paydown		12,735	12,735	14,487	13, 115	0	(380	0	(380)	0	12,735		00	0	294	1 10/25/20
31350F_TF_5	FNR 03223 P7 _ CMO/RMRS	1	12/01/2022	Paydown		8 860	8 860	9 814	9 108	1 0	(248	) 0	(248)	1 0	8 860	1		n	107	12/25/20

## **SCHEDULE D - PART 4**

	1		,		Showing All L	ong-ronn b									1					
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total					Б	
												Current	Total	Foreign	Book/				Bond Interest/	
									Prior Year		Current	Year's Other-	Change in Book/	Exchange in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
31359F-TM-0	FNR 93223 ZA - CMO/RMBS		12/01/2022	. Paydown		28,238	28,238	31,775		0	(884)	0	(884)	0	28,238	0	0	0	663	3 12/25/2023 .
31359G-3R-5	FNR 1994-G3 Z - CMO/RMBS		12/01/2022	. Paydown		23,009	23,009	26,080	23,802	0	(793)		(793)	0	23,009	0	0	0	570	
31359G-VY-9	FNR 9429 Z - CMO/RMBS		12/01/2022 .	. Paydown		24,726	24,726	28,478	25,760	0	(1,034)		(1,034)	0	24,726	0	0	0	548	
31359N-RN-3	FNR 9714 QJ - CMO/RMBS		12/01/2022	. Paydown		17,216	17,216	19,989	18,429	0	(1,213)		(1,213)	0	17,216	0	0	0	469	
31359N-W4-9	FNR 1997-17 PH - CMO/RMBS		12/01/2022	. Paydown	·    -	5,001	5,001	5,793	5,443	0	(442)	0	(442)	0	5,001	0	0	0	127	
31359P-PR-1	FNR 9736 Z - CMO/RMBS		12/01/2022 .	-		24,235	22,863	25,732	22,704	0	1,531	0		0	24,235	0	0	0	1,222	
31359P-QC-3 31359S-WM-8	FNR 9741 J - CMO/RMBS		12/01/2022 .	Paydown	·    -		8,308	9,649	8,980	0		0		0		0	0	0	164 2.741	
313595-WM-8 31359U-LQ-6	FNR 1998-46 GZ - CMO/RMBS		12/01/2022 .	Paydown	· [····· [·				100,507	0 n	(4 113)		(4.113)	u		n			1,216	
31368H-K2-8	FN 190313 - RMBS	1	12/01/2022	. Paydown		12			12	n		n	0	n	12	n	n	n		007/01/2031 .
3136A3-TD-3	FNR 2012-11 DZ - CMO/RMBS		12/01/2022	. Paydown		661,707				0	(20,603)	0	(20,603)	0	661,707	0	0	0		302/25/2042 .
3136A4-NH-8	FNR 2012-19 ZA - CMO/RMBS		12/01/2022	. Paydown	.	4,520,623	4,520,623	4,488,871	4,499,610	0	21,013	0	21,013	0	4,520,623	0	0	0		
3136A5-EA-0	FNR 2012-36 CZ - CMO/RMBS		12/01/2022	. Paydown		685,296	685,296	707,884	697,532	0	(12,236)	0	(12,236)	0	685,296	0	0	0		
3136A9-MS-4	FNA 2012-M14 AL - CMBS		12/01/2022	. Paydown		458,649	458,649	466,050	463,523	0	(4,875)	0	(4,875)	0	458,649	0	0	0	13,405	
3136AC-7M-7	FNA 2013-M6 1AC - CMBS		12/01/2022	. Paydown		4,146,891	4, 146, 891	4,259,610	4,092,845	0	54,046	0	54,046	0	4, 146, 891	0	0	0	143,799	
3136AF-SS-4	FNR 2013-73 VZ - CMO/RMBS		12/01/2022			4,398,175	4,398,175	4,301,196	4,360,827	0	37,349	0	37,349	0	4,398,175	0	0	0	52,360	
3136AS-UN-4	FNR 2016-32 EB - CMO/RMBS		12/01/2022 .	. Paydown	·    -	8, 199, 543	8, 199,543	8,742,763	8,490,391	0	(290,848)	0	(290,848)	0	8, 199, 543	0	0	0	75,276	
3136AW-B9-7	FNR 2017-45 FB - CMO/RMBS		12/01/2022 .	. Paydown		214,390				0	321	0	321	0	214,390	0	0	0		
3136B1-C2-8 3136B2-HZ-8	FNR 2018-32 SA - CMO/FMBS		12/25/2022 .	Paydown		1,699,193	1,699,193	1,683,795	1,944,207	0	(50.986)	0	(50.986)	0	1,699,193	0				05/25/2048 . 07/25/2048 .
31371E-3G-8	FN 250199 - RMRS		12/01/2022	. Pavdown		120	120	127	122	0	(30,300)	0	(2)	0	120	0	0	0	25,040	502/01/2025 .
31371G-GT-1	FN 251410 - RMBS		12/01/2022	. Paydown			33		32	0	0	0	0	0		0	0	0	1	101/01/2028 .
31371H-6R-4	FN 252980 - RMBS		12/01/2022	. Paydown		664	664	653	657	0	7	0	7	0	664	0	0	0	14	01/01/2030 .
31371H-NP-9	FN 252498 - RMBS		12/01/2022	. Paydown		40	40	41	40	0	0	0	0	0	40	0	0	0	1	06/01/2029 .
31371H-QZ-4	FN 252572 - RMBS		12/01/2022	. Paydown		78	78	78	78	0	0	0	0	0	78	0	0	0	2	07/01/2029 .
31371J-6H-2	FN 253872 - RMBS		12/01/2022 .	. Paydown		432	432	442	437	0	(6)	0	(6)	0	432	0	0	0	13	05/01/2031 .
31371J-BE-3	FN 253037 - RMBS		12/01/2022	. Paydown		23	23	23	23	0	0	0	0	0	23	0	0	0	1	02/01/2030 .
31371J-NL-4	FN 253395 - RMBS		12/01/2022		·    -	189	189	193	192	0	(3)	00	(3)	0	189	0	0	0	6	07/01/2030 .
31371J-NQ-3 31371J-PX-6	FN 253399 - RMBS		12/01/2022 .	Paydown Paydown		4/2	4/2	482	4/8	0	(6)	0	(6)	0	4/2	0	0	0	11	108/01/2030 . 309/01/2030 .
31371J-PX-6 31371K-NV-9	FN 254304 - RMBS		04/25/2022 .	Paydown		292	202	22/	202	0	(2)	0	(2)	0	292				د	305/01/2030 .
31373U-FC-6	FN 303563 - RMBS		12/01/2022			292	292 6		292	n	0	n	n	n	6	n	n	n	د ۱	009/01/2025 .
31374T-G9-4	FN 323424 - RMBS		12/01/2022	. Pavdown		20	21	20	20	0	0	0	0	0	20			0	0	0 12/01/2028 .
31376K-V9-4	FN 358040 - RMBS		12/01/2022	. Paydown		20	20	21	21	0	(1)	0	(1)	0	20	0	0	0	1	109/01/2026 .
31379N-GV-3	FN 424212 - RMBS		12/01/2022	. Paydown	.	22	22	23	23	0	0	0	0	0	22	0	0	0	1	05/01/2028 .
3137A2-4N-8	FHR 3745 LM - CMO/RMBS		12/01/2022	. Paydown	.  .	175,899	175,899	180,622	178,379	0	(2,479)	0	(2,479)	0	175,899	0	0	0	2,302	
3137A2-AG-6	FHR 3745 ZA - CMO/RMBS		10/01/2022	. Paydown	.  -	106,785	106,785	102,201	104,308	0	2,478	0	2,478	0	106,785	0	0	0	1,351	
3137A2-RN-3	FHR 3760 GC - CMO/RMBS		12/01/2022	. Paydown	.  -	435,035	435,035	443,776	439,373	0	(4,338)	00	(4,338)	0	435,035	0	0	0	5,492	
3137A3-M9-7	FHR 3753 PB - CMO/RMBS		12/01/2022 .	. Paydown	·   -	214,457	214,457	215,336	214,719	0	(262)	0	(262)	0	214,457	0	0	0	3,552	
3137A4-FL-6	FHR 3779 NZ - CMO/RMBS		12/01/2022 .	. Paydown	·    -	243,763	243,763	238,141	241,278	0	2,486	0	2,486	0	243,763	0	0	0	3,370	
3137A5-EQ-3 3137A6-BU-5	FHR 3793 PB - CMO/RMBS		12/01/2022 .	. Paydown	·    -	526,560	526,560 504.646	517,459		0	4,737	0		0	526,560	J0	ļ0	0	6,624 6.103	
3137A6-BU-5 3137A6-FC-1	FHR 3809 GB - CMO/RMBS		12/01/2022 .	Paydown	·    -					0 n	(13,022)		(13,022)	u		u			4,759	
3137A6-QQ-8	FHR 3816 DL - CMO/RMBS	1	12/01/2022	Pavdown	·    -	540.688	540.688		543.314	n	(2,626)	n	(13,022)	n	540 .688	n	n	n		
3137A6-WW-8	FHR 3810 PE - CMO/RMBS		12/01/2022	. Paydown		533,041	533,041	548,722	539,663	0	(6,623)	0	(6,623)	0	533,041	0	0	0		
3137A7-2X-7	FHR 3803 EZ - CMO/RMBS		12/01/2022	. Paydown		1,656,018	1,656,018	1,493,718	1,624,861	0	31, 157	0	31, 157	0	1,656,018	0	0	0		002/15/2026 .
3137A7-7E-4	FHR 3803 ZQ - CMO/RMBS		12/01/2022	. Paydown	.	1,331,132	1,331,132	1,362,017	1,343,073	0	(11,941)	0	(11,941)	0	1,331,132	0	0	0	20,516	
3137A7-K8-2	FHR 3810 NZ - CMO/RMBS		12/01/2022	. Paydown	.	708, 198	708, 198	696,836	701,065	0	7,132	0	7, 132	0	708, 198	0	0	0		02/15/2041 .
3137A8-3M-8	FHR 3820 DC - CMO/RMBS	1	12/01/2022	. Pavdown	.	816.770		816,828		0	630	0	630	0	816,770	0	0	0	10 . 156	303/15/2041 .

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										11	12	13 Current	14 Total	15 Total Foreign					Bond	
									Prior Year Book/	Unrealized	Current Year's	Year's Other- Than-	Change in Book/ Adjusted	Exchange Change in Book/	Book/ Adjusted Carrying	Foreign Exchange			Interest/ Stock Dividends	Stated Con-
CUSIP Identi-		For-	Disposal	Name	Number of Shares of	Con-			Adjusted Carrying	Valuation Increase/	(Amor- tization)/	Temporary Impairment		Adjusted Carrying	Value at Disposal	Gain (Loss) on	Realized Gain (Loss)	Total Gain (Loss) on	Received During	tractual Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
3137A8-NP-9	FHR 3830 LB - CMO/RMBS		12/01/2022 .	. Paydown		240,472		246,414	243,384	0	(2,912)		(2,912)	0	240,472		0	0	3,496	
3137AL-XC-8	FHR 3996 ZK - CMO/RMBS		12/01/2022	. Paydown		2,839,973		2,852,346	2,859,242	0	(19,269		(19,269)	0	2,839,973		00	0	33,264	
3137AR-M3-7	FHR 4057 ZC - CMO/RMBS		12/01/2022	Paydown		2,221,471	2,221,471	2,230,272	2,235,366	0	(13,896		(13,896)	0	2,221,471		0	0	28,264	
3137BC-ZD-3	FHR 4379 BZ - CMO/RMBS		12/01/2022 .	. Paydown		2,861,238	2,861,238	2,899,437	2,882,365	0	(21, 127)		(21, 127)	0	2,861,238		0	0	34,011	
3137BH-KY-2 3137BJ-GD-9	FHR 4461 LZ - CMO/RMBS FHR 4474 XZ - CMO/RMBS		12/01/2022 .	. Paydown			47,949			0				0	1.741.231		0	0	375	03/15/2045
3137BL-4V-7	FHR 4474 XZ - CMO/RMBS		12/01/2022 .	Paydown		79.051					(32,878)		(32,878)		79.051					07/15/2041
3137BL-4V-7 3137BL-BU-1	FHR 4515 Z - CMO/RMBS		12/01/2022 .	Paydown		1.440.696	1.440.696	1,452,469			(2,516)		(2,516)		1.440.696					
3137BL-BU-1	FHR 4668 NL - CMO/RMBS	1	12/01/2022	Paydown						n	(5,570		(5,570)	n			,	n	10,626	
3137BW-FT-6	FHR 4670 YP - CMO/RMBS	1	12/01/2022	Pavdown		307,621	307,621			n	(272)	, , , , , , , , , , , , , , , , , , , ,	(272)	n	307.621		)n	n	4.864	,,
3137BW-X2-5	FHR 4678 AY - CMO/RMBS	1	12/01/2022	Pavdown		4,009,547	4,009,547	4,286,457	4, 155,020	0	(145,472)		(145,472)	0	4,009,547		0		62,488	
3137BX-WN-8	FHR 4684 LY - CMO/RMBS		12/01/2022	. Pavdown		5.806.407	5.806.407	5.957.010	5.895.301	0	(88.895	0 0	(88,895)	0	5.806.407		0	0		
3137BY-4R-8	FHR 4687 NY - CMO/RMBS	.[	12/01/2022	. Paydown		3,953,723	3,953,723	4,021,059	3,990,731	0	(37,008		(37,008)	0	3,953,723		0	0	43,418	
3137BY-D2-3	FHR 4688 AL - CMO/RMBS		12/01/2022	. Paydown		1,583,367	1,583,367	1,607,984	1,597,622	0	(14, 255	0	(14,255)	0	1,583,367		0	0	26,073	02/15/2047
3137BY-FR-6	FHR 4688 Z - CMO/RMBS		12/01/2022	. Paydown		2, 192,700	2, 192, 700	2,283,830	2,250,218	0	(57,518	0	(57,518)	0	2, 192, 700		0	0	29,046	02/15/2047
3137F3-V6-8	FHR 4764 TL - CMO/RMBS		12/01/2022	. Paydown		466,518				0	(13,726)	0	(13,726)	0	466,518		0	0	6,427	12/15/2047
3137F3-YX-6	FHR 4769 CL - CMO/RMBS		12/01/2022	. Paydown		458,983	458,983	483,080		0	(13,844)	00	(13,844)	0	458,983		00	0	6, 136	02/15/2048
3137F4-5C-2	. FHR 4782 BL - CMO/RMBS		12/01/2022	. Paydown		7,221,137	7,221,137	7,675,843	7,477,428	0	(256,291)	00	(256,291)	0	7,221,137		00	0	85,999	01/15/2048
3137F4-WD-0	FHR 4774 UZ - CMO/RMBS		12/01/2022	. Paydown		495,089		510,940	503,746	0	(8,657	00	(8,657)	0	495,089		00	0	9,366	03/15/2048
3137F5-3Q-0	FHR 4788 QB - CMO/RMBS		12/01/2022 .	. Paydown		1,507,293	1,507,293	1,586,308	1,553,824	0	(46,531)	00	(46,531)	0	1,507,293		00	0	21, 141	04/15/2048
3137F5-US-6	FHR 4800 CG - CMO/RMBS		12/01/2022 .	. Paydown		1,539,967	1,539,967	1,591,459	1,571,895	0	(31,928)		(31,928)	0	1,539,967		00	0	21,600	04/15/2048
3137FG-ES-0	FHR 4805 DY - CMO/RMBS		12/01/2022 .	. Paydown		5,589,796	5,589,796	5,825,615	5,734,063	0	(144,267		(144,267)	0	5,589,796		00	0	78,403	
3137FH-NE-9	FHR 4827 GZ - CMO/RMBS		12/01/2022 .	. Paydown		3,223,968	3,223,968	3, 119,554	3, 173, 783	0	50 , 185		50 , 185	0	3,223,968		00	0	51,359	
3137FH-RR-6	FHR 4835 MY - CMO/RMBS		12/01/2022	. Paydown		1,914,053	1,914,053	2,010,952	1,970,880	0	(56,826)		(56,826)	0	1,914,053		00	0	26,847	
3137GA-JM-0	FHR 3748 E - CMO/RMBS		12/01/2022	. Paydown		210,829	210,829	218,606	214,209	0	(3,380)	0	(3,380)	0	210,829		00	0	3,749	
31382K-W3-8	FN 484966 - RMBS		12/01/2022	. Paydown		43	43	42	43	0	0	0	0	0	43		0	0	1	06/01/2029
31382W-K9-2	FN 494520 - RMBS		12/01/2022 .	. Paydown		55	55	51	53	0	2	0	2	0	55		0	0	1	05/01/2029
31383H-TN-4	. FN 503757 - RMBS		12/01/2022 .	. Paydown		407	407	415	410	0	(4	0	(4)	0	407		0	0	11	07/01/2029
31383W-V9-9	FN 515540 - RMBS		12/01/2022 .	. Paydown		14	14	14	14	0	0	0	0	0	14		0	0	0	10/01/2029
31384L-N6-7	FN 527013 - RMBS		12/01/2022 .	. Paydown		122	122	121	121	0	0	0	0	0	122		0	0	3	01/01/2030
31384V-4N-9 31384V-LU-4	. FN 535529 - RMBS	1	12/01/2022 .	Paydown		28	28	29	29	J	[1(1.	/ 0	[(1)	0	28	ļ		J	1	10/01/2030
31384V-LU-4 31384V-QJ-4	FN 535039 - RMBS		12/01/2022 .	. raydown		94	94		93	J	ļ	0	0	0	94	ļ		J	3	12/01/2029
31384V-QJ-4 31384V-VZ-2	FN 535332 - RMBS		12/01/2022 .	Paydown			1 559		1 576		3	0				J			9	02/01/2030
31384V-VZ-2 31384W-CD-0	FN 535668 - RMBS	1	12/01/2022 .	Paydown		72		1,592	1,0/6		(1/	/	(1/)		72				53	04/01/2030
31384W-KQ-2	FN 535968 - HMBS		12/01/2022 .	Paydown		100			/3		(1	,	(1)		100				2	03/01/2031
31385B-X6-7	FN 539903 - HMBS	1	12/01/2022 .	Paydown		45	99	99	,99		/		/41		45		,		۷	05/01/2030
31385F-RL-2	FN 543291 - RMBS		12/01/2022 .	Paydown		112	110		112		/1	,,	(1)		112		,	n	اا	09/01/2030
31385H-6N-7	FN 545477 - RMBS	1	12/01/2022 .	Pavdown		5.530		5.536	5 527		()	,	(۱)	n	5.530		,		د عدد	03/01/2030
31385J-F8-6	FN 545691 - BMBS	1	12/01/2022 .	Pavdown		24	24		24	n	n	n	n	n	24		,	n	۱۵۵۱	06/01/2032
31385N-ZA-0	FN 548037 - RMBS		12/01/2022	Pavdown		95	95	97	96	n	(1	0	(1)	n	95		0	n		08/01/2030
31385P-5Y-6	FN 549063 - RMBS	l	12/01/2022	. Paydown		583		584							583		0		17	06/01/2030
31385P-Z6-4	FN 548965 - RMBS		12/01/2022	. Paydown		8	8	8	8	n			n				) n			07/01/2030
31385R-LA-6	FN 550321 - RMBS	1	09/26/2022	. Pavdown		2.449	2.449	2.502	2.483		(34	)	(34)		2.449		) n		152	08/01/2030
31386D-NC-0	FN 560287 - RMBS	l	12/01/2022	. Pavdown		121	121			0	1	0	1	0	121		0	0	4	11/01/2030
31386H-4A-6	FN 564317 - RMBS		12/01/2022	. Paydown		163	163			0	(3	0	(3)	0	163		0	0	5	11/01/2030
31386P-B6-9	FN 568961 - RMBS	<b> </b>	12/01/2022	. Paydown		15	15	15	15	0	0	0	0	0	15		0	0	0	01/01/2031
31386U-K7-6	FN 573718 - RMBS	ļ	12/01/2022	. Paydown		68	68	70	69	0	(1	)0	(1)	0	68		0	0	2	02/01/2031
31387F_ I I_/	FN 582665 - RMRS	1	12/01/2022	Pavdown	1	96	96	QR	07		(1	0	I (1)	0	96			1	2	06/01/2031

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ı		٦	4	Э	О	′	0	9	10	11	Change in Bo	13	Carrying value	15	10	17	10	19	20	21
									Prior Year	11	Current	Current Year's Other-	Total Change in Book/	Total Foreign Exchange Change in	Book/ Adjusted	Foreign			Bond Interest/ Stock	State
CUSIP Identi-		For-	Disposal	Name	Number of Shares of	Con-			Book/ Adjusted Carrying	Unrealized Valuation Increase/	Year's (Amor- tization)/	Than- Temporary Impairment		Book/ Adjusted Carrying	Carrying Value at Disposal	Exchange Gain (Loss) on	Realized	Total Gain (Loss) on	Dividends Received During	Con- tractua Maturi
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal		Year	Date
31387H-W6-3	FN 584869 - RMBS		01/25/2022	. Paydown		2,076	2,076	2,055	2,060	0	16	0	16	0	2,076	0	0	0	11	106/01/20
31387K-GH-0	FN 586200 - RMBS		12/27/2022 .	Paydown		102	102	101	102	0	1	0	1	0	102	C	0	0	4	106/01/20
31387N-WA-1	FN 589341 - RMBS		12/01/2022 .	. Paydown		95	95	94	94	0	1	0	1	0	95	0	00	0	2	206/01/20
31387R-T <b>J</b> -7	FN 591953 - RMBS		01/25/2022	. Paydown		3	3	3	3	0	0	0	0	0	3	C	00	0		06/01/20
31387U-LT-6	FN 594438 - RMBS		12/01/2022	. Paydown		38	38	38	38	0	0	0	0	0	38	C	0	0		07/01/20
31387U-TJ-0	FN 594653 - RMBS		05/25/2022 .	Paydown		108		108	108	0	0	0	0	0	108		)  0	0	4	106/01/20
31387V-3Y-3	FN 595815 - RMBS		12/01/2022 .	Paydown		41	41	41	41	0	0	0	0	0	41		0	0		108/01/20
31387V-6U-8 31387W-2J-5	FN 595883 - RMBS		12/01/2022 .	Paydown		95	95 5 040		5 598	0	(558	0	(558)	0	95 5 040			0		207/01/20 708/01/20
31387W-2J-5 31387W-TT-4	FN 596677 - HMBS		12/01/2022 .	Paydown		ე,040			5,598		(558		(558)		5,040				۱	008/01/20
31387X-A4-7	FN 596402 - RMBS		12/01/2022	Pavdown		12	12	12	12	n			0		12					008/01/20
31388B-2M-3	FN 600280 - RMBS		12/01/2022 .	Pavdown		Ω	Ω Ω	Ω	Ω	n	n			n	Ω		,	n		008/01/20
31388U-MS-6	FN 615169 - BMBS		11/25/2022	Pavdown		3.484	3.484	3.591	3.540	n	(59	0)	(59)	n	3.484		n	n	265	306/01/20
31389D-TA-5	FN 622545 - RMBS		12/01/2022	Pavdown			36		37	0	0	0	0	0			0	0		109/01/20
31389G-ZW-3	FN 625457 - RMBS		12/01/2022	Pavdown		14.774	14.774		15. 170	0	(396	0	(396)	0	14.774		0	0	76	502/01/20
31389M-DH-7	FN 629304 - RMBS		12/01/2022	Pavdown		4	4	4	4	0	000	0	0	0	4		0	0	(	003/01/20
3138A6-T4-2	FN AH5070 - BMBS		12/01/2022	Pavdown		481.439		491.670		0	(9.376	()	(9.376)	0	481.439	C	0	0	7,29	
3138A7-5W-4	FN AH6260 - BMBS		12/01/2022	Pavdown		2.212.167	2.212.167	2.259.521	2.253.515	0	(41.348		(41.348)	0	2.212.167	C	0	0	36.318	
3138A8-RH-1	FN AH6787 - BMBS		12/01/2022	Pavdown		1.670.320	1.670.320	1.711.369	1.707.533	0	(37.214	0	(37,214)	0	1.670.320		0	0		
3138AE-J8-7	FN AI1186 - RMBS		12/01/2022	Pavdown		355,919				0	2.584			0	355,919	C	0	0	4,252	
3138EG-CB-8	FN AL0065 - RMBS		12/01/2022	Pavdown		358.048	358.048		358.776	0	(728	0	(728)	0	358.048			0	5.087	
3138EN-Z9-3	FN AL6167 - RMBS		12/01/2022	Paydown		1,076,863	1,076,863	1,130,706	1, 133, 313	0	(56,450	0)	(56,450)	0	1,076,863	c	0	0	12,351	101/01/20
3138EQ-ZL-9	FN AL7946 - RMBS		12/01/2022	Paydown		630,625	630,625	673,291	672,246	0	(41,621	) 0	(41,621)	0	630,625	c	0	0	9,041	101/01/20
3138L4-XQ-1	FN AM4286 - CMBS/RMBS		12/01/2022	Paydown		358,071	358,071	363,861	360,543	0	(2,472	2) 0	(2,472)	0	358,071	C	00	0	7,896	09/01/20
3138L4-XR-9	FN AM4287 - CMBS/RMBS		12/01/2022	Paydown		205,468	205,468	208,791	206,887	0	(1,418	0	(1,418)	0	205,468	C	00	0	4,531	109/01/20
3138L4-XS-7	FN AM4288 - CMBS/RMBS		12/01/2022	Paydown		349,322	349,322	354,999	351,700	0	(2,377	') 0	(2,377)	0	349,322	C	00	0	7,777	709/01/20
3138LA-5G-0	FN AM9846 - CMBS/RMBS		03/25/2022 .	Paydown		14,047,807	14,047,807	15, 154, 072	14,825,004	0	(777 , 197	') 0	(777, 197)	0	14,047,807	C	00	0	1,949,303	309/01/20
3138LA-EQ-8	FN AM9142 - CMBS/RMBS		12/01/2022 .	. Paydown		305,366		310,018	308,746	0	(3,380		(3,380)	0	305,366	C	00	0	5,425	
3138LA-FU-8	FN AM9178 - CMBS/RMBS		12/01/2022 .	Paydown		154,554	154,554	168,440	163,244	0	(8,690		(8,690)	0	154,554	C	00	0	4,013	
3138LB-AS-6	FN AM9916 - CMBS/RMBS		12/01/2022 .	Paydown		205,066	205,066	207,527	207,038	0	(1,972	*	(1,972)	0	205,066	C	00	0	4,251	
3138LC-XQ-3	FN ANO686 - CMBS/RMBS		12/01/2022	. Paydown		166,967	166,967	170,411	169, 124	0	(2, 157		(2, 157)	0	166,967	0	00	0	3,341	
3138LE-5C-1	FN AN2642 - CMBS/RMBS		12/01/2022	. Paydown		217,895	217,895	220,346	219,466	0	(1,571	,	(1,571)	0	217,895	0	00	0	3, 103	
3138LE-E6-4	FN AN1956 - CMBS/RMBS	.	12/01/2022	. Paydown		134,015		136,947		0	(2,405		(2,405)	0	134,015	0	00	0	2,501	
3138LJ-H7-8	FN AN5653 - CMBS/RMBS		12/01/2022	. Paydown		74,210	74,210	75,911		0	(1,488	,	(1,488)	0	74,210	0	0	0	1,429	
3138WG-5Y-6	FN AS7162 - RMBS		12/01/2022	. Paydown		741,245		795,564	793,373	0	(52, 128		(52, 128)	0	741,245	0	0	0	8,881	
3138WH-LM-2	FN AS7531 - RMBS		12/01/2022 .	. Paydown		386,007		404,041	403,389	0	(17,382	*	(17,382)	0	386,007	0	0  0	0	4,328	
3138WH-NM-0	FN AS7595 - RMBS		12/01/2022 .	Paydown		1,025,559	1,025,559	1, 102, 957	1,096,277	0	(70,717		(70,717)	0	1,025,559		)  0	0	11,365	
3138WQ-VV-1	FN AT3327 - RMBS		12/01/2022 .	Paydown		183,410		180 , 143	179,958	0				0	183,410	J	·  0	0	1,318	
31391B-NB-9	FN 661986 - RMBS		12/01/2022 .	Paydown		4,637	4,637	5,249	5,086	0	(449	!) 0	(449)	0	4,637	J	.  0	0	119	
31391T-C9-7	FN 070450 PMPS		12/01/2022 .	Paydown		1,508	1,508	1,501	1,501	J0	J	º	······ <sup>7</sup>	0	1,508	J		0		1 12/01/20
31391V-L9-2	FN 678152 - RMBS		12/01/2022 .	Paydown		623		620	620	J0	3	٥٥	J3	0	623	J	0	J0	13	12/01/20
313920-PJ-3	FNR 0134B ZN - CMO/RMBS		12/01/2022 .	Paydown		109,846	109,846			J0				0	109,846	J		0		
313920-ZG-8	FNR 0146A Z - CMO/RMBS		12/01/2022	Paydown		128,775			127,037	0	1,738		1,738	0	128,775		0	0	2,506	
31392A-2V-9	FNR 0169E GZ - CMO/RMBS		12/01/2022 .	Paydown		247,018	247,018	253,428		J0	(3,966		(3,966)	· · · · · · · · · · · · · · · · · · ·	247,018	J		0	4, 150	
31392A-4G-0	FNR 0169A QH - CMO/RMBS			Paydown		,	,	155, 101	. , .	0				0	,		0	0	4,033	
31392A-EC-8	FNR 0164A Z - CMO/RMBS		12/01/2022 .	Paydown		14,047	14,047			J0	(1,441	,	(1,441)	· · · · · · · · · · · · · · · · · · ·	14,047	J		0	236	
31392A-YL-6	FNR 0168A Z - CMO/RMBS	1	12/01/2022 .	Paydown		176,229		174,888		ļ0				0	176,229			0	3, 118	
31392A-YW-2	FNW 2002_W1 144 _ CMO/RMRS		12/01/2022	Paydown		12,070	12,070	13,551		0	(1, 136	,	(1, 136)		12,070			0	230	

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CUSIP					Number of				Adjusted	Unrealized Valuation	(Amor-	Than-	Adjusted Carrying	Book/ Adjusted	Value at	Gain	Realized	Total Gain	Received	tractua
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fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Disposal	Disposal	on Disposal	Disposal	Year	Date
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31392E-CH-1	FNR 0255C Z - CMO/RMBS		12/01/2022 .	Paydown		76,851		84,459	82,581	0	(5,730	*	(5,730)	0	76,851		0	0		
31392V-EV-0			09/15/2022 .	. Paydown		35,412	35,412	34,112	35,291	0				0	35,412			0		
31393A-HP-5	FNR 0326E AE - CMO/RMBS		12/01/2022 .	Paydown		21,542	21,542	23,955	22,746	0	(1,204		(1,204)	0	21,542			0	469	
31393E-H3-6 31393U-5R-0	FNR 2003-86 ZP - CMO/RMBS		12/01/2022 .	Paydown						0	(19,535	-	(19,535)		330,889				5,385	
	FNR 2004-13 ZE - GMO/RMBS		12/01/2022 .	Paydown						0	(10,737	*			249,526			0	2, 163	
31393U-SD-6 31394B-ZJ-6	FNR 2003-124 ZA - CMO/RMBS		12/01/2022 .	Paydown				272,140		0	(15,393		(15,393)						3, 141	
31394B-ZJ-6 31394C-AR-3	FNR 2004-91 Z - CMO/RMBS		12/01/2022 .	Paydown							(4,358	*	(4,358)	0		J		J		
313940-AH-3	FNR 0526 Z = CMO/RMBS		12/01/2022	Paydown				274.780			(8,810		(8,810)			J				
313940-F5-6 313940-FB-3	FNR 2005-1 ZO - CMO/RMBS	1	12/01/2022 .	Paydown							(8.786		(14,375)		252,267					
31394C-FB-3 31394C-N5-7	FNR 2005-1 ZQ - CMO/RMBS		12/01/2022 .	Paydown		124,950		137,901			(8,786	*	(8,786)		124,950	J			3,345	
31394C-X3-1	FNR 0528B Z - CMO/RMBS		12/01/2022	Pavdown		142.767	142.767			0	(8.364	,	(8,364)		142.767				2.560	
31394C-X3-1	FNR 2005-14 ZB - CMO/RMBS	1	12/01/2022 .	Paydown		142,767		120,811	151, 131		(8,364	*	(8,364)		142,767	J				
313940-X1-3	FNR 2005-14 ZB - CMO/RMBS		12/01/2022	Pavdown		211.336		228.879		0	(9,432		(10.309)		211.336					
31394D-CB-4	FNR 2005-22 KZ - CMO/RMBS		12/01/2022 .	Pavdown		189.001		228,879		0	(10,309		(10,309)						3,007	
31394D-06-3 31394P-F2-4	FHR 2738 ZU - CMO/RMBS		12/01/2022	. Paydown		169,001				0	(11,113	,	(12,626)		169,001				3,280	
31394P-F2-4 31394P-P8-0	FHR 2738 ZU - CMU/HWBS		12/01/2022	Pavdown		331.523				0	(12,626	,	(12,626)		331.523				5, 670	
31394P-P8-U	FHR 2750 GZ - CMO/RMBS		12/01/2022	Paydown		239.714				0	(14,613		(14,613)		239.714				4.573	
31394N-0Z-0	FNR 2006-17 ZA - CMO/RMBS		12/01/2022 .	Pavdown		107.740		117.716		0	(17,974	,	(17,974)						2,044	
31394V-3B-4 31394V-N5-5	FNR 2006-17 ZA - CMO/RMBS		12/01/2022 .	Paydown				474.758		0										
31394V-N5-3	FHR 2775 Z - CMO/RMBS		12/01/2022	Pavdown		319.108		351.060			(26.810		(26.810)		319.108				6. 187	
31394W-V3-9	FHR 2778B ZV - CMO/RMBS		12/01/2022 .	Pavdown		173,684					(20,610	*	(14, 140)		173.684				3,561	
31394X-P4-2	FHR 2780 HZ - CMO/RMBS		12/01/2022 .	Pavdown		92.728	92.728	190,903		0	(14, 140	*	(14, 140)		92.728				1.798	
31394Y-RN-6	FHR 2802 ZG - CMO/RMBS		12/01/2022	Paydown		210.627	210,627				(10.807	*	(10,807)		210.627				4. 154	
31395A-XK-6	FHR 2829 MZ - CMO/RMBS		12/01/2022	Pavdown			85.596		92,949		(10,867		(7,353)	0					1,232	
31395B-M4-2	FNR 2006-21 WZ - CMO/RMBS		12/01/2022	Pavdown		290.630		317.704		0	(18.505		(18,505)	0	290.630			0	5.477	
31395D-W4-2	FNR 2006-37 DC - CMO/RMBS		12/01/2022	Pavdown				205.060			(18,303		(18,303)	0	182.099				3,485	
31395E-GJ-0	FHR 2834A ZK - CMO/RMBS		12/01/2022	Paydown		187 . 126		206.282		0	(14, 235	*	(14,235)	0	187 . 126			0	3.277	
31395F-XM-1	FHR 2856 ZL - CMO/RMBS		12/01/2022	Paydown		155,055		169,641		0	(11,930		(11,930)	0			0	0	2,798	
31395H-AX-8	FHR 2866 NC - CMO/RMBS	1	12/01/2022	Pavdown			56.947	54.011	56.619	n	328		328	n			,	n	1.005	
31395H-X3-9	FHR 2887 AZ - CMO/RMBS	1	12/01/2022	Paydown		116,823		128,113		n	(9,727		(9,727)	n	116,823		n	n	2,087	
31395J-H2-5	FHR 2882 LO - CMO/RMBS	1	07/15/2022	Pavdown			17.112			n	38	, o	28	n			,	n	2,087	
31395K-4S-9	FHR 2898B JZ - CMO/RMBS	1	12/01/2022	Pavdown			56,336	61,547		n	(4,317	) 0	(4,317)	n			n	n	984	
31395K-PL-1	FHR 2903D LZ - CMO/RMBS	l	12/01/2022	Pavdown		145.534				n	(10.250		(10.250)	n	145.534		)n	n	2.458	
31395P-YR-7	FHR 2950H ZB - CMO/RMBS		12/01/2022	Paydown		80.004				n	(6, 118		(6, 118)	n	80.004		n	n	1,320	
31395T-B3-7	FHR 2965 XW - CMO/RMBS		12/01/2022	Pavdown		485.776				n	1.584		1.584	n	485.776		n	n	8.479	
31395V-SR-1	FHR 2986 PZ - CMO/RMBS		12/01/2022	Paydown		798.752		764.667		n				n	798,752		1	n	16,821	
31396A-L6-9	FHR 3030 ZD - CMO/RMBS	1	12/01/2022	Pavdown		77,612				n	(4.377		(4,377)	n	77,612		n	n	1,456	
31396C-3Y-4	FHRR ROO3 ZA - CMO/RMBS	1	12/01/2022	Pavdown			82.825			n	(6.968		(6,968)	n			n	n	1.612	
31396F-V9-1	FHR 3093 PE - CMO/RMBS		12/01/2022	Pavdown		163.267				n	(14, 113	*	(14, 113)	n	163.267		n	n	2.739	
31396G-H4-6	FHR 3106 PE - CMO/RMBS	1	12/01/2022	Pavdown		78.002				n	(6,314	,	(6,314)	n	78.002		n	n	1.302	
31396G-R7-8	FHR 3097 ZA - CMO/RMBS	1	12/01/2022	Pavdown		73,448	73,448	80,302		n	(4,436		(4,436)	n	73.448		n	n	1,390	
31396G-XK-2	FHR 3096 PE - CMO/RMBS		12/01/2022	Pavdown			56.903			n	(5,211	*	(5,211)	n			n	n	1.303	
31396H-NR-6	FHR 3110 TZ - CMO/RMBS		12/01/2022	Pavdown		40.467				n	(2.521		(2,521)	n			1	n	673	
31396H-XE-4	FHR 3116 AP = CMO/RMRS	1	12/01/2022	Paydown		115.111				n	(6.575		(6.575)	n	115. 111		n	n	1.862	
31396L-R5-1	FNR 2006-121 7 - CMO/RMBS	1	12/01/2022 .	Pavdown		127.886		141.013		n	(0,373	*	(9,399)		127 .886				2.382	
31396P-VG-3	FNR 2007-23 AB - CMO/RMBS	1	12/01/2022 .	Pavdown		47.744	47,744			n	(9,399		(9,399)	n			,	n		
31396P-WE-7	FNR 2007-15 GM - CMO/RMBS	1	12/25/2022 .	Pavdown		46.931	46.931	47,804		n	(953	*	(953)							203/25/2037
31390F-WE-7	FNR 2007-15 GM - CMO/RMRS		12/25/2022	Paydown		// 278		47,804	/ 004 / 020	n	(651		(651)	n	/ 278				1,032	

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CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
31396R-L3-9	. FHR 3153 JZ - CMO/RMBS		12/01/2022 .	Paydown			42, 165	46,632	45,268	0	(3, 103	0	(3, 103)	0	42, 165		0	0	726	2605/15/2036
31396R-LC-9	. FHR 3153 NG - CMO/RMBS		12/01/2022	Pavdown		27,686	27,686		30, 125	0	(2.440	00	(2,440)	0	27,686		0	0	459	
31396W-4Q-6	FNR 2007-82 LP - CMO/RMBS		12/01/2022	Pavdown			52.527	59.581	56.909	0	(4.383	0	(4,383)	0	52,527		0	0	1.112	1208/25/2037
31396W-TA-4	FNR 2007-63 VZ - CMO/RMBS		12/01/2022	Pavdown						0	(1,934	0	(1,934)	0	28, 173		0	0		, _,,
31397B-6Z-9	FHR 3211 PD = CMO/RMBS		12/01/2022	Pavdown			109,413			0	(10.112	0	(10.112)	0	109.413		0	0	2.064	
31397H-HW-1	FHR 3320 VZ - CMO/RMBS		12/01/2022	Paydown			40,313			0	(3.614	0	(3,614)	0	40.313		0	0	927	
31397J-J8-8	FHR 3326 HZ = CMO/RMRS		12/01/2022	Paydown		14.346	14.346			0	(1.560	0	(1.560)	0	14 346		0	0	437	
31397L-AF-6	FNR 2008-24 ZA - CMO/RMBS		12/01/2022 .	Pavdown		199.048	14,346	215.581		n	(1,300	n	(9,921)	n	199.048		n		3.343	
31397L-AF-0	FNR 2008-77 B - CMO/RMBS		12/01/2022	Pavdown		14.793	199,048			n	(9,921	,	(9,921)		14.793					
31397M-VC-8 31397Q-3L-0	FNR 2010-149 ZC - CMO/RMBS		12/01/2022 .			408.920		420.082			(3,338)		(1,434)		408.920					
	FNR 2010-149 ZC - CMU/RMBS			Paydown		, .				0	(3,338	J	(3,338)	0	2,145,501	J	0	0	, .	
31397Q-JQ-2			12/01/2022 .	Paydown		2,145,501	2,145,501			0		' 0		0			0		27,245	
31397Q-XA-1	FNR 2011-15 VZ - CMO/RMBS		12/01/2022 .	. raydown		589,628	589,628	581,026	584,373	0	5, 255	0	5,255	0	589,628		0	0	7,621	
31397S-4V-3	FNR 2011-43 AL - CMO/RMBS		12/01/2022 .	Paydown		454,573	454,573		468,760	0	(14, 188	٥٥	(14, 188)	0	454,573		0	0	6,073	
31397S-JM-7	FNR 2011-32 CZ - CMO/RMBS		12/01/2022	Paydown		396,073	396,073	389,699		0	2,806	0	2,806	0	396,073		0	0	4,446	
31397S-SB-1	FNR 2011-24 HY - CMO/RMBS		12/01/2022 .	Paydown		682,525	682,525	701,953	690,675	0	(8,150	0	(8,150)	0	682,525		0	0	8,649	
31397W-ES-0	FHR 3463 Z - CMO/RMBS		12/01/2022 .	Paydown		181, 198	181, 198	199,651	194,715	0	(13,517)	00	(13,517)	0	181, 198		0	0	3,518	
31397W-U4-5	. FHR 3470 Z - CMO/RMBS		12/01/2022	Paydown		98,179	98, 179	108,226	106,275	0	(8,096	00	(8,096)	0	98, 179		0	0	1,854	
31398Q-TS-6	FHR 3747 HZ - CMO/RMBS		03/30/2022 .	Adjustment		3,841,159	3,615,818	3,509,734	3,580,838	0	1,445	0	1,445	0	3,582,282		258,877	258,877	40,226	
31398Q-XZ-5	FHR 3741 PC - CMO/RMBS		12/01/2022	Paydown		1,956,020	1,956,020	1,875,334	1,941,165	0	14,855	0	14,855	0	1,956,020		0	0	25,607	07/15/2039
31403G-UL-4	FN 748587 - RMBS		12/01/2022	Paydown		666	666	646	651	0	16	0	16	0	666		0	0	14	14 12/01/2033
31403R-DJ-4	. FN 755305 - RMBS		12/01/2022	Paydown		246	246	239	239	0	7	0	7	0	246		0	0	5	.5 12/01/2033
31403U-5V-9	. FN 758760 - RMBS		12/01/2022	Paydown		942	942	913	917	0	26	0	26	0	942		0	0	27	27 12/01/2033
31403U-ME-8	FN 758257 - RMBS	l	12/01/2022	Pavdown		4.276	4.276	4.028	4.090	0	186	0	186	0	4.276		0	0	66	66 11/01/2033
31404H-4W-6	FN 769537 - RMBS		05/25/2022	Pavdown		6.596	6.596	6.391	6 . 450	0	147	0	147	0	6.596		0	0	150	5002/01/2034
31404N-ND-4	FN 773588 - BMBS		12/01/2022	Paydown		127				0	3	0	3	0	127		0	0	2	.207/01/2034
31404S-FQ-3	FN 776975 - BMBS		12/01/2022	Pavdown		600	600	581	584	0	16	0	16	0	600	(	0	0	13	1304/01/2034
31404W-DJ-2	FN 780505 - RMBS		12/01/2022	Pavdown		417		404	406	0	10	0	10	0	417		0	0	6	.607/01/2034
31404X-BD-5	FN 781336 - RMBS		12/01/2022	Paydown				153	15/	0	10	0	1	0	158		0	0	3	.306/01/2034
31404X-BD-3	FN 781794 - RMBS		12/01/2022	Paydown		886	988	957	863	n	23	n	23	n	886		n	n	10	19 11/01/2034
31404X-HF-1	EN 786128 - BMRS		12/01/2022	Pavdown		62	600	£0	600		20		20		62					.107/01/2034
31405D-LH-8 31405D-WU-7	FN 786459 - RMBS		12/01/2022 .	Paydown		2,251	2.251	2.476	2.425		(174		(174)						oc	3505/01/2034
31405D-W0-7	FN 786501 - RMRS		12/01/2022 .	Davidown		2,231	217	2,4/0	2,425		(1/4	,	(1/4)		2,251					.407/01/2034
	FN 700044 PNPC		12/01/2022 .	. raydown					1.085	0	5	0	5	0	1.116		0		4	
31405H-P5-1	FN 700046 PMPS			. raydown		1, 116	1,116		1,085	0	32	0	32	0	1, 116		0		25	2507/01/2034
31405H-TB-4	FN 700000 PMP0		12/01/2022 .	Paydown			23			0	1 	0	1 	0			0			.07/01/2034
31405L-2V-0	FN 792888 - RMBS		12/01/2022 .	Paydown		16,523	16,523	15,564	15,770	0	753	0	753	0	16,523		0	0	230	
31407B-LN-7	FN 825733 - RMBS		12/01/2022 .	Paydown		495		465	***************************************	J0	24	0	24	0	495		0	0	9	.907/01/2035
31407C-KB-2	FN 826590 - RMBS		12/01/2022	Paydown		33, 148	33, 148	649, 120	31,478	0	1,670	0	1,670	0	33, 148		0	0	326	
31407R-TC-8	FN 838547 - RMBS		12/01/2022	Paydown		362	362	402	397	0	(34	0	(34)	0	362		0	0	8	.8 10/01/2035
31409Y-D5-3	. FN 882224 - RMBS		12/01/2022 .	Paydown		35		35	35	0	0	0	0	0	35		0	0	1	.109/01/2036
3140EV-AE-7	FN BC0904 - RMBS		12/01/2022 .	Paydown		997,590	997,590	1,074,591	1,069,193	0	(71,603)	0	(71,603)	0	997,590		0	0	12,052	
3140FX-D8-2	FN BF0126 - RMBS		12/01/2022	Paydown		1,844,604	1,844,604	1,897,636	1,898,369	0	(53,765	0	(53,765)	0	1,844,604		0	0	21,406	0607/01/2056
3140FX-DG-4	FN BF0102 - RMBS		12/01/2022 .	Paydown		1,633,131	1,633,131	1,672,173	1,675,280	0	(42, 149	0	(42, 149)	0	1,633,131		0	0	19,080	06/01/2056
3140HT-AW-9	FN BL1820 - CMBS/RMBS		12/01/2022 .	Paydown		160,969	160,969	163,610	163,383	0	(2,414	0	(2,414)	0	160,969		0	0	3,562	04/01/2049
31410R-MP-1	FN 895066 - RMBS		12/01/2022	Paydown		3,341	3,341	3,373	3,366	0	(25	0	(25)	0	3,341		0	0	86	3608/01/2036
31410V-2L-3	FN 899079 - RMBS	ļ	12/01/2022	Paydown		419	419			0	23	0	23	0	419		0	0	6	.603/01/2037
	FN 926050 - RMBS	l	12/01/2022	Pavdown		57	57	56	56		0	0			57		0	0	1	.104/01/2038
31412H-7P-7																1	1		l	
31412H-ZP-7 31412M-R4-2	FN 929407 - RMRS			Paydown		186	186	185	185	n	1	n	1	n	186	(	n	n	3	3 05/01/2034
31412H-ZP-7 31412M-R4-2 31412R-AN-7	FN 929407 - RMBS		12/01/2022 .	Paydown		186	186	185		0	1	0	1	0	186		0	0		.305/01/2038 5602/01/2040

## **SCHEDULE D - PART 4**

				(	Showing All L	ong-Term B.	onds and Sto	cks SOLD, F	REDEEMED											
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ook/Adjusted	Carrying Value	е	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian	Disposar	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
		eigii			SIUCK	Sideration	rai value	_	value	Decrease	Accretion	Recognized	(11+12-13)	value		Disposai	on Disposai	Disposai	i eai	
	FN 953588 - RMBS		12/01/2022 .	Paydown		195	195	194	194	0	1	0	1	0	195	0	0	0	3	01/01/2038
	FN 955170 - RMBS		12/01/2022 .	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	11/01/2037
	FN 961921 - RMBS		12/01/2022 .	Paydown		2,739	2,739	2,727	2,726	0	13	0	13	0	2,739	0	0	0	53	03/01/2038
	FN 963339 - RMBS		12/01/2022 .	Paydown		5,645	5,645	5,622	5,623	0	22	0	22	0	5,645	0	0	0	80	05/01/2038
31414E-AL-8 I	FN 963611 - RMBS		12/01/2022 .	Paydown		4,094	4,094	4,075	4,075	0	19	0	19	0	4,094	0	0	0	49	06/01/2038
31414J-JW-4 I	FN 967477 - RMBS		12/01/2022 .	Paydown		84	84	85	84	0	(1)	0	(1)	)0	84	0	0	0	2	12/01/2037
31414K-XN-5 I	FN 968785 - RMBS		12/01/2022 .	Paydown		8,200	8,200	8, 163	8, 165	0	35	0	35	0	8,200	0	0	0	74	01/01/2038
31414N-HG-2 I	FN 971031 - RMBS		12/01/2022 .	Paydown		189,775	189,775	192,400	192,030	0	(2,255)	) 0	(2,255)	)0	189,775	0	0	0	2,733	01/01/2039
31414P-ZE-2 I	FN 972441 - RMBS		12/01/2022 .	Paydown		450	450	448	448	0	2	0	2	0	450	0	0	0	2	03/01/2038
31414R-CP-8 I	FN 973578 - RMBS	l	12/01/2022 .	Paydown		915	915	924	921	0	(5)	)	(5)	)0	915	0	0	0	21	03/01/2038
31414S-JA-2 I	FN 974657 - RMBS		12/01/2022 .	Pavdown		8.764	8.764	8.724	8.724	0	40	o	40	´ 0		0	0	0	178	03/01/2038
	FN 975097 - RMBS		12/01/2022 .	Paydown		3.348	3.348	3.333	3.332	n	16	n	16				n	n	51	06/01/2038
	FN 975595 - RMBS		12/01/2022 .	Pavdown			2,345	2.613	2,588	0	(242)	0	(242)	) 0		0	0	0	40	06/01/2038
	FN 981482 - RMBS		12/01/2022 .	Pavdown		1.463	1.463	1.456	1.457	0	7	,	7	,	1.463		0	0	30	05/01/2038
	FN 981618 - RMBS		12/01/2022 .	Paydown		1,405	1 405	1,430	1,457						1,405		0	0		06/01/2038
			12/01/2022 .			1,405	167			0	0		0		1,403			0	24	
	FN 982033 - RMBS		12/01/2022 .	Paydown						0		0		0		0	0	0	2	04/01/2038
	FN 983077 - RMBS		12/01/2022 .	Paydown		7,384	/,384	7,350	7,348	0	35	0	35	0	7,384	0	0	0	120	
	FN 984773 - RMBS		12/01/2022 .	Paydown		321	321	320	320	0	1	0	1	0	321	0	0	0	5	06/01/2038
	FN 986654 - RMBS		12/01/2022 .	Paydown		3,831	3,831	3,814	3,813	0	19	0	19	0	3,831	0	0	0	24	07/01/2038
	FN 987000 - RMBS		12/01/2022 .	Paydown		422	422	420	420	0	2	0	2	0	422	0	0	0	7	07/01/2038
	FN 988642 - RMBS		12/01/2022 .	Paydown		264	264	263	262	0	1	0	1	0	264	0	0	0	5	08/01/2038
	FN 995208 - RMBS		12/01/2022 .	Paydown		39,364	39,364	42,784	42,552	0	(3, 188)	0	(3, 188)	)0	39,364	0	0	0	663	
31418A-WG-9 I	FN MA1546 - RMBS		12/01/2022 .	Paydown		2,928,485	2,928,485	2,874,033	2,874,336	0	54, 149	0	54, 149	0	2,928,485	0	0	0		08/01/2043
31418X-XW-3 I	FN AD9692 - RMBS		12/01/2022 .	Paydown		30,381	30,381	31,495	31,344	0	(963)	0	(963)	)0	30,381	0	0	0	295	08/01/2040
31419E-YA-1 I	FN AE4304 - RMBS		12/01/2022 .	Paydown		921,114	921, 114	938,385	936, 124	0	(15,010)	0	(15,010)	)0	921, 114	0	0	0	12,670	09/01/2040
31419H-DE-9 I	FN AE6400 - RMBS		12/01/2022 .	Paydown		787,007	787,007	807,420	804,852	0	(17,845)	0 0	(17,845)	)0	787,007	0	0	0	10,920	02/01/2041
31419L-ZE-6 I	FN AE9740 - RMBS		12/01/2022 .	Pavdown		523.084	523.084	531.094	529.704	0	(6,620)	0 0	(6,620)	)0	523.084	0	0	0	6.807	12/01/2040
35563P-CE-7	SCRT 2017-3 M1 - CMO/RMBS		12/01/2022 .	Pavdown		4.218.368	4,218,368	4,089,685	4, 185, 079	0	33,289	0	33,289	0	4,218,368	0	0	0	93 273	07/25/2056
00000. 02 / 111	2011 2011 0 1111 0110/1111120		, 0 1, 2022	J.P. MORGAN SECURITIES			,210,000								,210,000					0.7 207 2000
392274-2G-0	GREATER ORLANDO AVIATION AUTHORITY		06/09/2022 .	LLC		7,993,575	7,500,000	8,404,275	8,257,524	0	(38,370)	) 0	(38,370)	)0	8,219,154	0	(225,579)	(225,579)	262,500	10/01/2049
	GULF BREEZE FLA HEALTHCARE FACS REV		08/22/2022 .	Direct		3, 145,000	3, 145,000	3,267,012	3, 175,651	0	(30,651)	0	(30,651)	)0	3,145,000	0	0	0	137,001	01/01/2024
56045T-AH-8 I	MAINE MUN BD BK LIQUOR OPERATION REV	l	06/01/2022 .	Maturity @ 100.00		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0		06/01/2022
				JANNYER MONTGOMERY		*		,			1									
592190-PG-1 I	METROPOLITAN NASHVILLE ARPT AUTH TENN AR		06/09/2022 .	SCOTT		7,927,575	7,500,000	8,429,625	8,292,002	0	(36,312)	) 0	(36,312)	)0	8,255,691	0	(328, 116)	(328, 116)	356,250	07/01/2049
59333P-4D-7 I	MIAMI-DADE CNTY FLA AVIATION REV		06/09/2022 .	JEFFERIES & COMPANY		2,616,450	2,500,000	2,786,675	2,740,059	0	(12, 127)	) 0	(12, 127)	)0	2,727,931	0	(111,481)	(111,481)	87,500	10/01/2049
60416Q-HQ-0 I	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		05/11/2022 .	Various		12,520,741	13,042,216	13,042,216	13,042,216	0	0	0	0	0	13,042,216	0	(521,475)	(521,475)	173,977	07/01/2049
60416Q-HR-8 I	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	<b> </b>	04/26/2022 .	Various		3,326,746	3,370,381	3,370,381	3,370,381	0	0	0	0	0	3,370,381	0	(43,635)	(43,635)	41, 186	
60416S-5D-8 I	MINNESOTA ST HSG FIN AGY	l	11/01/2022 .	Call @ 100.00						n	n			0	155,000	0	0	0		01/01/2040
	MINNESOTA ST HSG FIN AGY	l	09/02/2022 .	Direct						n	n	n	n		135.000		n	n	2,516	
60416S-G5-3 I	MINNESOTA ST HSG FIN AGY		12/05/2022 .	Redemption @ 101.97		942,956	940,000	940,000		n	709	n	709	n	942,956	n	n	n		
	WUNICIPAL ELEC AUTH GA		03/03/2022 .	Direct		31.000		45,408			(44)	,	(44)	)	31,000					
	WUNICIPAL ELEC AUTH GA			Direct							(44)	/  <u>0</u>	(44)	,	31,000				12	
020201-TM-U	WUNTUITAL ELEC AUTH UA			J.P. MORGAN SECURITIES		33,000	33,000	3/ , 144	33,009	0	[(9)	, <sub> </sub> ,	(9)	,  u	33,000		0	0	12	04/01/205/
64971Q-7L-1 I	NEW YORK N Y CITY TRANSITIONAL FIN AUTH	l	04/25/2022 .	IIC		7.573.050	7,500,000	7,227,975	7.384.405	n	3.431	n	3.431	n	7.387.837	n	185.213	185.213	143 000	11/01/2026
	NEW YORK STATE DORMITORY AUTHORITY			Direct		290.000				n	(552)	,	(552)		290.000		100,210	100,210 n	2,219	
	NEW YORK STATE DORMITORY AUTHORITY			Maturity @ 100.00		1.400.000	1,400,000	1,545,138	1,404,005		(4.005)		(4,005)	'	1,400,000					03/15/2024
049902-57-9	NEW TURN STATE DURMITURY AUTRURITY			CITIGROUP GLOBAL		1,400,000	1,400,000	1,040,138	1,404,005	0	(4,005)	, u	(4,005)	,	1,400,000			0	33,250	03/ 13/ 2022
64990C-6P-1 I	NEW YORK STATE DORMITORY AUTHORITY			MARKETS INC		4,871,920	4,000,000	4,970,600	4,909,350	n	(6.434)	0	(6,434)	) 0	4,902,916	n	(30.996)	(30.996)		10/01/2048
	RESOLUTION FUNDING CORP			Maturity @ 100.00		5.500.000	5.500.000	4,327,208	5.455.323	n	44 677	n	44.677		5.500.000	n	n	n	n	04/15/2022
U . IUL UN-2	E-00-011011   UND1110   UUII		١٥/ ٤٥٤٤ .	maturity = 100.00			, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	7,021,200	, 400, 020	U		U				U	U	U		10/202

					Showing All L	ong-Term E	Bonds and Sto	cks SOLD, f	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP		l_			Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
915137-5G-4	UNIVERSITY TEX UNIV REVS		07/18/2022	MORGAN STANLEY & CO.		5,287,550	E 11E 000	6. 124.968	5.501.263	0	(26.080)		(26.080)	0	5 . 475 . 183		(107.000)	(187,633)	172,596	00 /45 /0000
915137-56-4 927793-SZ-3	VIRGINIA COMWLTH TRANSN BRD TRANSN REV		05/15/2022	. Maturity @ 100.00		5,287,550	5,115,000	3,945,280	3,997,843	0		,	(26,080)		4,000,000		(187,033)	(187,033)		
927793-32-3 92813T-EE-6	VIRGINIA COMMETA TRANSMEND TRANSMENEY		03/15/2022	Direct					672.001	0	2, 13/		2, 137		672.001					08/25/2042 .
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M		03/25/2022 .	Paydown		163.180				0	(1.758)		(1.758)		163, 180					08/25/2042 .
95648X-AN-5	WEST VA ECONOMIC DEV AUTH EXCESS LOTTER		06/02/2022	Direct		580.000	580.000	643.386			(1,730)		(2,143)		580.000			٥	21.245	
	99. Subtotal - Bonds - U.S. Special R	evenu		.   Direct		243.063.533		250 . 198 . 232	247.523.812	0	(3.385.249)		(3,385,249)		244 . 138 . 597			(1.075.064)	5.849.200	
68555R-9C-2	OBROOM INC	VOIL	09/30/2022 .	. Direct		270,000,333	1.050.000	200, 130, 202	4	0	(0,000,249)	, 0	(0,000,249)	0	1 100,087		(1,073,004)	(1,073,004)	J,043,200 n	08/15/2049 .
000000-00-0	DUBS 2018-MA1 D - RMBS	B	09/30/2022	Paydown		551,989				0	(3,628)	0	(3,628)	6,831	609,252	(57, 263	3)	(57,263)	5,726	
000000-00-0	BECLO 8 D2 - CDO	В	02/20/2022	Paydown		6,516,475	6,516,475	6,473,350	6,545,225	0	0	0	0	(71,875)	6,473,350	43, 125		43, 125	87,007	
000000-00-0	Infostretch Corporation - ABS		09/30/2022	. Adjustment		25,510	25,510	25,000	0	0	33	0	33	0	25,510		00	0	422	
000000-00-0	HARVT VII CR - CDO	В	10/12/2022	Paydown		16,727	0	0	0	0	0	0	0	0	16,727		0	0	0	04/12/2031 .
000000-00-0 00038K-AG-6	AVOCA XIX C - CDO	B	10/17/2022	Paydown			0	3,255,070	3,258,031	0		J ŏ		0		J		0	0	10/15/2031 .
00038N-AG-6	AMAC 2003-3 B1 - CMO/RMBS		12/01/2022 .	Pavdown			8.563				(8,031)	0	(8,031)							02/25/2033 .
000780-AII-6	AMAC 2003-13 A4 - CMO/RMBS		12/01/2022 .	Pavdown		5.270	5.270	5. 171		0	2		2		5.270				158	
000760-FA-6	AUTHB 2021-1 A2 - ABS		10/30/2022	Pavdown		421.300		50.000			846		846		421.300			0	130	07/31/2051 .
00110X-AD-6	AFN 211 A4 - CMRS		12/20/2022	Various		206.117		565		0	13	0	13	0	206.117		0	0	0	05/20/2051 .
00110X AB 0	AGL ENERGY LIMITED	D	09/08/2022	. Maturity @ 100.00		45.000.000	45.000.000	45.000.000	45.000.000	0	0	0	0	0	45.000.000		0	0	2.286.000	
00140A-AC-2	AIG CLO Ltd SER 2019-2ACL B1 FIt % Due 1	C	01/01/2022	. Paydown		0	0	0	0	0	0	0	0	0	0	C	00	0	15,379	
00140A-AG-3	AIG CLO Ltd SER 2019-2ACL C FIt % Due 10	C	01/01/2022	. Paydown		0	0	0	0	0	0	0	0	0	0	C	0	0	9,527	
00140A-AJ-7	AIG CLO Ltd SER 2019-2ACL D FIt % Due 10	C	01/01/2022	Paydown		0	0		0	0	0	0	0	0			0	0	13, 111	
00140B-AN-6 00140E-AC-4	AIG CLO Ltd SER 2019-2ACL SUB Adi % Due		12/19/2022 10/25/2022	Paydown		349,296	545,855 8.640.000	6.523.200	5.627.769	0	10,517	0	10,517	0	6.546.605		0	0	0 	04/18/2035 .
00140L-AK-0	AIMCO 12 DR - CDO	C	10/23/2022	Pavdown		8.297	0,040,000	0,323,200	0	0	0	0	0	0	8.297		0	0	0	01/20/2032 .
00140Q-AC-7	AIGIM 2018-1 SUB - CDO	. C	10/20/2022	Paydown		8,323,049	11,039,500	8,610,810	8 , 130 , 188	0	192,861	0	192,861	0	8,323,049	C	0	0	0	01/20/2032 .
00140W-BE-9	AIGIM 2020-1 SUB - CD0	. C	10/15/2022	Paydown		9,652,476	12,000,000	10,080,000	9,619,738	0	32,738	0	32,738	0	9,652,476	C	00	0	0	04/17/2034 .
00141U-AQ-6	AIGIM CLASSI - CDO		10/20/2022	Paydown		950,626	950,626		919,876	0	30,749	0	30,749	0	950,626	C	0	0	0	04/20/2032 .
00141Y-AQ-8	AIGIM 211 SBB - CDO	C	10/24/2022 .	Paydown		10,427,075	13,500,000	11,677,500	10, 135, 159	0	291,915	0	291,915	0	10,427,075		0	0	0	04/22/2034 .
00142D-AL-4 00193*-AA-5	AIGIM 2021-2 SUB - CDO		10/20/2022 12/31/2022	Paydown		18,096,645	20,000,000	17,428,000	16,600,000	1,496,645	0	0	1,496,645	0	18,096,645			0		07/20/2034 .
00 193^-AA-5 00 1950-AE-3	APA FINANCE LLC - ABS		12/31/2022 .	Paydown								0	U 82	0					6.937	
00 1950-AE-3 00 1950-AF-0	APA FINANCE LLC - ABS		12/31/2022	. Paydown							2.870		2.870			J			6,937 22	
00 1308-NI -U	ALA I HANNAL LLO - ADO		12/31/2022	MARKETAXESS CORPORATION					500, 343		2,070	0	2,0/0							02/23/2030 .
00206R-LJ-9	AT&T INC		04/27/2022			789,940	1,000,000			0	680	0	680	0	837,702	[	(47,762)	(47,762)	22,089	09/15/2055 .
00209T-AB-1	COMCAST CABLE COMMUNICATIONS LLC		11/15/2022	. Maturity @ 100.00		18,000				0	(836)	0	(836)	0	18,000		0	0		11/15/2022 .
00216A-AA-5	A10 PERM ASSET FING 2017-II LLC - CMBS		12/15/2022	Paydown		5,820,912	5,820,912	5,820,912	5,820,912	0	0	0	0	0	5,820,912	c	0	0	123,090	
00229*-AA-3	SR SECD NT		08/15/2022	Paydown		42,705	42,705	42,705	42,705	0	0	0	0	0	42,705		0	0		02/15/2042 .
00230@-AA-8	TR CTF - AT&T SVCS INC - SER A		12/15/2022	Paydown		37,225	37,225	37,597	37,585	0	(360)	0	(360)	0	37,225		0	0		05/15/2046 .
002824-BH-2	ABBOTT LABORATORIES		04/07/2022	. Various		4,284,824	3,600,000	4,019,084	3,992,409	0	(2,021)	0	(2,021)	0	3,990,388		294,436	294,436	49,762	11/30/2046 .
00287Y-BF-5	ABBVIE INC		06/14/2022	. GOLDMAN SACHS & CO		11,113,370	11,500,000	11,736,325	11,678,137	0	(10,826)	0	(10,826)	0	11,667,312		(553,942)	(553,942)	287,819	
00287Y-BX-6	ABBVIE INC		04/07/2022	. BARCLAYS CAPITAL INC		4,829,550	5,000,000	4,998,750	4,999,170	0	26	0	26	0	4,999,196		(169,646)	(169,646)	62,222	
00392#-AA-0	ABTEEN VENTURES LLC		12/15/2022	. Paydown		913,891	913,891	913,891	913,648	0	242	0	242	0	913,891	C	0	0	18,814	
004375-BZ-3	ACCR 2004-3 1A5 - RMBS		12/01/2022	. Paydown		791,901	791,901	1,097,768	717,322	0	74,579	0	74,579	0	791,901		00	0	19,560	
00441T-AA-1	ACE 2006-HE3 A1 - RMBS		12/27/2022 .	. Paydown		2,575,117	2,206,422	1,417,015	2,537,660	0	37,457	0	37,457	0	2,575,117	C	00	0	0	06/25/2036 .
00442K-AC-5	ACE 2007-WM2 A2B - RMBS		12/27/2022	. Paydown		655, 111	564,429	292,603	649,894	0	5,217	0	5,217	0	655, 111	C	00	0	0	02/25/2037 .
00442K-AD-3	ACE 2007-WM2 A2C - RMBS		12/27/2022 .	. Paydown		403,285		180,732	400,000	0	3,285	0	3,285	0	403,285	C	0	0	0	02/25/2037 .
00442K-AE-1	ACE 2007-WM2 A2D - RMBS		12/27/2022	Paydown		170,802	145,207	76,671	169,210	0	1,593	0	1,593	0	170,802	J	0	0	0	02/25/2037 .
007036-ET-9	ARMT 2004-5 6A1 - CMO/RMBS		12/01/2022 .	Paydown		396, 128	370,737	356,276		0	4,427	2, 133		0	396, 128	J	·  0	0	0	04/25/2035 .
007036-FT-8	ARMT 2005-1 4A1 - CMO/RMBS		12/01/2022	Paydown		319,492		309, 185		0	10,368	0	10,368	0	319,492	J	0  0	0		
007036-HY-5	ARMT 2005-3 5A1 - CMO/RMBS		12/01/2022	. Paydown		529,001	529,001	482,606		J 0	46,433	J 0	46,433	0	529,001	J	·   0	0	8,808	07/25/2035 .

## **SCHEDULE D - PART 4**

					Showing All L	ong-renn b	onds and Sto	icks Suld, r	KEDEEMED	or Otherwis	se DISPUS	ED OF Dui	ing Current	rear						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Lingadizad	Year's	-			Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Unrealized		Than-	Adjusted	Book/	Value at	Gain	Realized	Total Gain	Received	tractual
		l	D:I	Mana		0				Valuation	(Amor-	Temporary	Carrying	Adjusted		_				
Identi-	5	For-		Name	Shares of	Con-	5		Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
007036-QE-9	ARMT 2005-8 221 - CMO/RMBS		12/01/2022	. Paydown		358,494	307,544	248,533	115,458	0	253,615	10,580	243,036	0	358,494	0	0	0	0	11/25/2035 .
007036-SC-1	ARMT 2005-9 4A1 - CMO/RMBS		12/01/2022 .	. Paydown		794,541	681,062	628,543	783,218	0	11,323	0	11,323	0	794,541	0	0	0	0	11/25/2035 .
007036-UQ-7	ARMT 2005-11 5A1 - RMBS		12/27/2022	Paydown		232, 135	204, 150	130,944	228,419	0	3,715	0	3,715	0	232, 135	0	0	0	0	02/25/2036 .
00703A-AD-9	ARMT 2007-2 2A1 - RMBS	.	12/27/2022	Paydown		276,510	232,226	209, 126		0	8,085	0	8,085	0	276,510	0	0	0	0	06/25/2037 .
00751Y-AE-6	ADVANCE AUTO PARTS INC		04/07/2022	. BARCLAYS CAPITAL INC		782,000	800,000		819,086	0	(564)	0	(564)	0	818,522	0	(36,522)	(36,522)	15,253	304/15/2030 .
00871Q-AA-6	AIGIM 2019-1 E - CDO	C	03/03/2022	Paydown		1,573,200	1,573,200	1,575,167	1,582,876	0	(9,676)	0	(9,676)	0	1,573,200	0	0	0	41, 190	
00871Q-AC-2	AIGIM 2019-1 SUB - CD0	. C	02/04/2022	DIRECT		6,496,795	8,620,800	6,767,328	6,504,103	0	(7,309)	0	(7,309)	0	6,496,795	0	0	0	0	04/18/2035 .
00900P-AN-5	AIMCO 18BR CR - CDO		10/17/2022	. Various		15,758	0	0	12,824	0	0	0	0	0	15,758	0	0	0	0	01/15/2032 .
009088-AA-3	AIR CANADA 2015-2 PASS THROUGH TRUSTS	C	12/15/2022	Paydown		564,402	564,402	564,691	564,581	0	(179)	0	(179)	0	564,402	0	0	0	10,583	
009090-AA-9 009090-AB-7	ALE CANADA 2015 1 PASS THROUGH THUST - A	. C	09/15/2022	Paydown		964,981	964,981		983,081	0	(18,100)	0	(18, 100)	ō	964,981	0		J	26,054	
009090-AB-7 00910U-AA-0	AIR CANADA 2015-1 PASS IMMUUGH IMUSI - A		05/04/2022 .	Various		9, 105, 931				0	(51)	0	(51)	0	9.105.931	0	0	0	12,287	
01021F-AA-7	AKIMIN INC	·····	03/31/2022	Various		9, 105,931	8,994,499	8,994,499		0	(824)		64,377		9, 105, 931		/760 000	(760.866)	131,342	
01021F-AA-7 01021F-AB-5	AKUMIN INC		08/25/2022	. JEFFERIES & COMPANY		1.322.840	4,409,000	4,434,352	4,431,177	0		1			4,430,354		(265,607)	(760,866)	123,892	
01021F-AB-5 015398-AB-6	ALFA SAB DE CV	r	12/13/2022	. JEFFERIES & COMPANY . Adjustment		1,322,840	1,042,000	1,583,301	331	0	(331)		(331)		1,388,44/		(200,00/)	(200,00/)		003/25/2024 .
01JUJU-ND-U	NEIR OND DE OF	V	12/ 13/2022	DEUTSCHE BANK				0			(331)	0	(331)					J		00/ 20/ 2024 .
01626P-AH-9	ALIMENTATION COUCHE-TARD INC	Α	05/10/2022	. SECURITIES INC		5,683,800	6.000.000	5.991.960	5.995.421	0	360	0	360	0	5,995,607	0	(311.807)	(311.807)	169,217	07/26/2027 .
01627A-AC-2	ADC 221 A2 - ABS		12/15/2022	Pavdown			0	0	0	0	0	0	0	0	79.375	0	0	0	0	10/15/2047 .
01877K-AC-7	ALLIANCE PIPELINE LP		01/01/2022	. Call @ 77.75						0	(276, 439)	0	(276,439)	0	174.933	0	0	0	(174 933	3) 12/31/2025 .
02079K-AF-4	ALPHABET INC		04/07/2022	. BARCLAYS CAPITAL INC						0	260	0	260	0	206.244	0	(17.946)	(17.946)	3,333	
02073K AF 4	CWALT 2007-4CB 1A6 - CMO/RMBS		12/01/2022	. Pavdown		258.341					4.512		4.512		258.341		(17,540)	(17,340)		004/25/2037 .
02148J-AH-0	CWALT 2006-39CB 1A8 - CMO/RMBS		12/01/2022	Pavdown		220,699			217.731				2.969		220,699				٥٥	001/26/2037 .
02148J-AK-3	CWALT 2006-39CB A10 - CMO/RMBS		12/01/2022	Pavdown					57.906		690	0	690		58.595				٥٥	001/26/2037 .
02148J-AK-3 02149H-AJ-9	CWALT 2006-39CB ATO - CMO/HMBS		12/01/2022 .	Pavdown					375,770		(12.873)	0	(12.873)		362.897	0				001/26/2037 .
			12/01/2022 .	.,						0	478	0	478		302,897					
02149H-BR-0	CWALT 2007-2CB 115 - CMO/RMBS			Paydown		788.813	25,439	,		0	5.515	0		0		0	0	0	0	03/25/2037 . 04/25/2037 .
02150E-AQ-6	CWALT 2007-5CB 115 - CMO/RMBS		12/25/2022 .	Paydown			,	381,240	.,.	0		0	.,	0		0	0	0	0	
02150T-AD-2	CWALT 2007-0A3 2A1 - RMBS		12/27/2022 .	. Paydown		423,838	361,327	277,504		0	5,632	2,304	3,328	0	423,838	0	0	0	0	04/25/2047 .
02151C-BH-8	CWALT 2007-15CB A23 - CMO/RMBS		12/01/2022	Paydown		206,042		104,803	202,525	0	3,517	0	3,517	0	206,042	0	0	0	0	07/25/2037 .
02151C-BK-1	CWALT 2007-15CB A25 - CMO/RMBS		12/01/2022	Paydown		721,119	542,812	371,866	709,815	0	11,304	0	11,304	0	721,119	0	0	0	0	07/25/2037 .
02151E-AE-2	CWALT 2007-23CB A5 - CMO/RMBS		12/01/2022	. Paydown			893,359	2,335,426	1,793,600	0	(43,437)	0	(43,437)	0	1,750,163	0	0	0	0	09/25/2037 .
02151H-AD-7	CWALT 2007-17CB 1A4 - CMO/RMBS		12/25/2022 .	Paydown		97,758	81,356	44,013	97,610	0	148	0	148	0	97,758	0	0	0	0	08/25/2037 .
02151J-AA-9	CWALT 2007-HY6 A1 - RMBS		12/27/2022	Paydown		1,863,728	1,419,299	1, 195, 233	1,843,679	0	37,069	17,020	20,049	0	1,863,728	0	0	0	415	08/25/2047 .
02151R-AA-1	CWALT 2007-0H2 A1A - RMBS		12/27/2022	. Paydown		2,985,535	2,985,536	2,561,861	2,598,950	0	386,585	0	386,585	0	2,985,535	0	0	0	14,494	
02154C-AF-0	ALTICE FINANCING SA	C	01/03/2022 .	. Various		501,490	517,000	522,024	520,969	0	(6)	0	(6)	0	520,963	0	(19,473)	(19,473)	12,207	
023135-BF-2	AMAZON.COM INC		06/14/2022	. Various		62,960,958	67, 150,000	68,276,317	68, 129, 693	0	(17,419)	0	(17,419)	0	68,112,274	0	(5, 151, 316)	(5, 151, 316)		08/22/2037 .
023135-BM-7	AMAZON.COM INC		03/08/2022 .	. BARCLAYS CAPITAL INC		5,568,400	5,000,000	4,926,185	4,929,021	0	153	0	153	0	4,929,175	0	639,225	639,225		08/22/2057 .
023135-BU-9	AMAZON.COM INC		03/08/2022	. BARCLAYS CAPITAL INC		1,967,568	2,400,000	2,371,584	2,372,217	0	77	0	77	0	2,372,293	0	(404,725)	(404,725)	17,460	
023135-CB-0	AMAZON.COM INC		04/07/2022 .	. BARCLAYS CAPITAL INC		5,411,520	6,000,000	5,957,040	5,958,039	0	344	0	344	0	5,958,149	0	(546,629)	(546,629)	76,983	05/12/2051 .
023135-CC-8	AMAZON.COM INC		04/07/2022	. BARCLAYS CAPITAL INC		2,064,031	2,310,000	2,275,350	2,275,771	0	184	0	184	0	2,275,903	0	(211,871)	(211,871)	31,073	05/12/2061 .
			1	RBC CAPITAL MARKETS,					_									1		
023608-AJ-1	AMEREN CORP		04/26/2022	. LLC		9,492,400	10,000,000	9,976,300	9,979,580	0	625	0	625	0	9,980,205	0	(487,805)	(487,805)		01/15/2031 .
023610-AA-5	AMEREN TRANSMISSION COMPANY OF ILLINOIS		08/31/2022 .	Paydown		5,060,000	5,060,000	5,288,228	5,278,255	0	(218, 255)	0	(218,255)	0	5,060,000	0	0	0	173,558	
023610-AC-1	SR NT SER B		08/31/2022	Paydown		0	2, 152, 260	2, 152, 260	0	0	(2, 152, 260)	0	(2, 152, 260)	0	0	0	0	0	0	08/25/2052 .
023764-AA-1	AMERICAN AIRLINES 2016-2 PASS THROUGH TR		12/15/2022	. Paydown		90,765	90,765	94,849	93,477	0	(2,712)	0	(2,712)	0	90,765	0	0	0	1,656	
02376U-AA-3	AMERICAN AIRLINES 2016-1 PASS THROUGH TR		07/15/2022	. Paydown		617,405	617,405	619,305	618,663	0	(1,258)	0	(1,258)	0	617,405	0	0	0	16,554	
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR		09/22/2022 .	Paydown		516,484	516,484	524,614	521, 168	0	(4,684)	0	(4,684)	0	516,484	0	0	0	9,297	03/22/2029 .
02378A-AA-5	AMERICAN AIRLINES 2017-1 PASS THROUGH TR		08/15/2022	Paydown		190,000	190,000	190,000	190,000	0	0	0	0	0	190,000	0	0	0	5,700	08/15/2030 .
02378M-AA-9	AMERICAN AIRLINES 2019-1 PASS THROUGH TR		08/15/2022	Paydown		1, 194, 318	1, 194, 318	1, 194, 318	1, 194,318	0	0	0	0	0	1, 194, 318	0	0	0	31,351	08/15/2033 .
02378W-AA-7	AMERICAN AIRLINES 2017-1 PASS THROUGH TR		08/15/2022	Paydown		72,219	72,219	54, 169	57,438	0	14,781	0	14,781	0	72,219	0	0	0	2,681	
026375-AR-6	AMERICAN GREETINGS CORP	l	10/15/2022	. Paydown		61,250	0	0		0	0	0	0	0	61,250	0	0		0	004/15/2025 .
02660K-AA-0	AHMA 2006-5 A1 - RMBS	l	12/01/2022	Paydown				198,346		n	(6.736)	1,878	(8.614)	n	552,857	n	n	n	n	11/25/2046 .
J2000N-MA-0	78 mm; 2000 0 AT 18800		14/01/4044 .	.   . uyuumii			440,044	130,040		U	(0,730)	1,0/0	(0,014)			u	U	J		11/40/4040 .

## **SCHEDULE D - PART 4**

				;	Showing All I	_ong-Term B	onds and Sto	ocks SOLD, F	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted (	Carrying Value	е	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)		During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Disposal		on Disposal		Year	Date
		eigii			Stock					Decrease				value		Disposai	on Disposai	Disposai	i eai	
	AHM 2004-4 M1 - RMBS		12/27/2022 .	Various		864,042	565,751	510,057	823,379	0	16,268		16,268	0	864,042	0	0	0	0	02/25/2045 .
02660T-FM-0	AHM 2005-2A A4D - RMBS		12/01/2022 .	Paydown		1,241,376	1,010,052	1,046,506	1,231,274	0	10,102		10,102	0	1,241,376	0	0	0	0	09/25/2035 .
	AHMA 2006-3 A1 - RMBS		12/01/2022 .	Paydown		648,769	609,748		640,218	0				0	648,769	0	0	0	0	10/25/2046 .
	AHM 2006-3 221 - RMBS		12/01/2022 .	Paydown		1,224,131	978,611	755,518	831,539	0	392,592		392,592	0	1,224,131	0	0	0	0	12/25/2036 .
	AHMA 2007-2 A1 - RMBS		12/27/2022 .	Paydown		516,555	483,874	367, 160	507,768	0	8,787	0	8,787	0	516,555	0	0	0	0	03/25/2047 .
03027X-AW-0	AMERICAN TOWER CORP		05/10/2022 .	Various		14,257,582	15,100,000	15,089,378	15,093,312	0	50	0	50	0	15,093,362	0	(835,780)	(835,780)	404,457	08/15/2029 .
	AMGEN INC		04/07/2022 .	BARCLAYS CAPITAL INC		3,210,830	3,500,000	3,498,775	3,498,981	0	31	0	31	0	3,499,012	0	(288, 182)	(288, 182)	54,785	
	ANCHC 11R CR - CDO		10/24/2022 .	Various		25,868	0	0	21, 113	0	0	0	J0	0	25,868	0	0	0	0	07/22/2032 .
	ANHEUSER-BUSCH INBEV WORLDWIDE INC		02/23/2022 .	Various		9,318,030	9,000,000	8,882,910	8,890,237	0	315		315	0	8,890,552	0	427,478	427,478	152,961	10/06/2048 .
036510-AB-1	ANSON 2006-1 AFX - CD0		12/01/2022 .	Paydown		120,720	111,712	26,763	5,277	0	115,443		115,443	0	120,720	0	0	0	0	07/28/2046 .
	ANTHEM INC		04/07/2022 .	BARCLAYS CAPITAL INC		4,916,340	5,200,000	5,312,424	5,292,338	0	(3,092)	,	(3,092)		5,289,246	0	(372,906)	(372,906)	85,547	09/15/2029 .
036752-AS-2	ANTHEM INC		04/07/2022 .	BARCLAYS CAPITAL INC		259,809	280,000	285,202	285, 146	0	(29)	) 0	(29)	)  0	285, 117	0	(25,308)	(25,308)	5,768	03/15/2051 .
007000 55 0	ADDI E. INO		02/16/2022	CITIGROUP GLOBAL		4 400 070	4 400 000	1 070 170	4 000 010	_	333		333	_	1 000 545	_	(04 507)	(04 507)	40 501	00 (00 (0054
037833-EF-3	APPLE INC			MARKETS INC		1,188,978	1,400,000	1,278,172	1,280,213	0	333	0	333	0	1,280,545	0	(91,567)	(91,567)	19,581	02/08/2051 .
038779-AB-0	ARBYS 2020-1 A2 - RMBS		10/30/2022 .	Paydown		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0		07/30/2050 .
03882L-AU-4	AMMST 2022-MF4 D - CMBS		12/01/2022 .	Paydown		43,367	0	0	0	0	0	0	0	0	43,367	0	0	0	0	02/18/2055 .
	ARCAP 2005-1 B - CD0		12/01/2022 .	Paydown		1, 102, 116	0	0	1, 102, 116	0	0	0	0	0	1,102,116	0	0	0	0	12/22/2042 .
0002711 710 7 11	ARCAP 2005-1 C - CD0		12/01/2022 .	Paydown		95,833	0	0	95,833	0	0	0	0	0	95,833	0	0	0	0	12/22/2042 .
03927R-AD-6	ARCAP 2006-RR7 C - CMBS		12/01/2022 .	Paydown		91,208	0	0	91,208	0	0	0	0	0	91,208	0	0	0	0	09/27/2045 .
03927R-AE-4	ARCAP 2006-RR7 D - CMBS		12/01/2022 .	Paydown		35,954	0	0	35,954	0	0	0	0	0	35,954	0	0	0	0	09/27/2045 .
	ARCAP 2006-RR7 E - CMBS		12/01/2022 .	Paydown		41,725	0	0	41,725	0	0	0	0	0	41,725	0	0	0	0	09/27/2045 .
	ARCHES BUYER INC		07/25/2022 .	GOLDMAN SACHS & CO		615,230	748,000	756, 149		0	(521)		(521)		755, 102	0	(139,872)	(139,872)		
03969A-AP-5	ARDAGH PACKAGING FINANCE PLC	C	08/03/2022 .	Various		1,021,163	1,305,000	1,362,243	1,342,611	0	(6,719	) 0	(6,719)	00	1,335,892	0	(314,729)	(314,729)	49,481	08/15/2027 .
03969A-AR-1	ARDAGH PACKAGING FINANCE PLC	C	08/03/2022 .	MARKETS INC			1,073,000	1,034,763	1.041.852	0	2.841	0	2.841	0	1.044.693	٥	(205.070)	(205.070)	40,685	08/15/2027 .
	ARSI 2005-W5 A2D - RMBS	0	12/27/2022	Pavdown		905.683				0	96.462	0	96.462	0	905.683	0	(203,070)	(200,070)	4,659	
040104-RG-8	ARSI 2006-WI A2D - RMBS		12/27/2022	Pavdown		317.699				0	11.873	4.733	7.140	0	317.699	0	0	0	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	03/25/2036 .
042735-BE-9	ARROW ELECTRONICS INC		06/14/2022	Various		12 . 119 . 585	12.255.000	12.314.559	12.283.692	0	(3.546		(3.546)		12.280.146		(160.561)	(160.561)		
046353-AD-0	ASTRAZENECA PLC	C	06/14/2022 .	GOLDMAN SACHS & CO		3,251,192	2,255,000	3.674.959	3.473.051		(3,346		(3,346)		3.459.225	n	(208.033)	(208,033)	135,952	
	ASTRAZENECA PLC	C	04/07/2022 .	BARCLAYS CAPITAL INC		6,062,340	6,000,000	6,393,546	6, 178, 223	0	(12,135		(12, 135)		6,166,088	0	(103,748)	(103,748)		
04650Y-AB-6	AMBIENCE MERGER SUB INC		04/14/2022 .	Various		1,041,704	1,281,000	1,290,906	1,290,731	0	(282	) 0	(282)	)0	1,290,448	0	(248,744)	(248,744)	68,364	07/15/2029 .
04682A-AA-2	A10 151 A - CMBS		12/15/2022 .	Paydown		5,454,116	5, 454, 116	5, 454, 116	5, 454, 120	0	(4		(4)	00	5,454,116	0	0	0		09/15/2049 .
	ATLANTA FALCONS STADIUM CO LLC		09/01/2022 .	Paydown		407,720	407,720	407,720		0	0	0	[o	0	407,720	0	0	0		09/01/2042 .
04775H-AN-7	ATLANTA GAS LIGHT CO	l	05/13/2022 .	Maturity @ 100.00		520,000	520,000	651,672	526,850	0	(6,850)	) 0	(6,850)	)0	520,000	0	0	0	27,417	
049560-AQ-8	ATMOS ENERGY CORP		04/27/2022 .	BARCLAYS CAPITAL INC		953,370	1,000,000	996,060		0	24	0	24	0	996,297	0	(42,927)	(42,927)	25,667	03/15/2049 .
				MIZUHO SECURITIES USA									1							
05253J-AL-5	AUSTRALIA AND NEW ZEALAND BANKING GROUP		05/10/2022 .	1		15 , 127 , 350	15,000,000	14,944,200	14,976,639	0	2,040	0	2,040	0	14,978,679	0	148,671	148,671	271,333	11/16/2025 .
050000 411 0	ALITOZONE INO		04/40/0000	CITIGROUP GLOBAL		4 405 450	4 400 000	4 400 400	4 400 400	_	/4	,	/,,		4 400 000	_	4.844	4.044	04 000	04 /45 /0000
	AUTOZONE INC		04/12/2022 .	MARKETS INC				1, 163, 439	1,160,483	J0	(177)	/ 0	(177)	,0	1,160,306	J0	4,844	4,844	24,920	01/15/2023 .
	AVANTOR FUNDING INC		01/13/2022 .	Various		238,000	238,000	238,000	238,000	0	0	0	J0	0	238,000	l	0	0  -	2,101	11/01/2029 .
	B&G FOODS INC	·	02/18/2022 .	Various		211,241					83	0			209.078	l			4.821	
	BAMLL 2012-PARK A - CMBS		02/18/2022 .	Pavdown		500.000					(1.566		(1.566)			l	2, 163	2, 163		09/15/2027 . 12/12/2030 .
	BAT CAPITAL CORP	l	09/12/2022 .	GOLDMAN SACHS & CO		905,560		1,063,860	1,061,783		(1,566)	,	(211)	,  °	1,061,572		(156.012)	(156,012)	23,961	12/12/2030 .
	BCAP 2006-AA1 A1 - RMBS	l	12/27/2022 .	Pavdown			1,000,000		1,061,783		15.770			,  0	1,1061,572	l	(100,012)	(130,012)	23,961	10/25/2036 .
	BCAP 2006-AA1 A1 - HMBS BCAP 2007-AA2 IA1 - RMBS		12/27/2022 .	Paydown			1,028,678		1,090,967	J			15,770		1, 106, 738	l	0	0  -	0	10/25/2036 .
				,			- /		. , .	0			,	0		J	0	0	0	
	BCAP 2007-AA3 A1A - RMBS		12/27/2022 .	Paydown		346,301	324,343	276,896		J0	7,775		7,775	0	346,301	J0	0	0  -	0	04/25/2037 .
	BCAP 2007-AA3 21B - RMBS		12/27/2022 12/01/2022	Paydown		411,312				0	7,707	0	7,707	0	411,312	l	0	0  -	0	05/25/2047 . 05/27/2037 .
	BANCO BBVA PERU SA	٥	06/08/2022 .					1.581.127	1.585.561		/18,101	0			1.585.842		(9.762)	(9.762)		05/2//203/ .
UJJJJ1U-ND-1	שאוועט שאוא רבחט אא	V	00/00/2022 .	MIZUIU EM		1,370,080	1,092,000	1,001,121	1,000,001	U	282	J U	282	JU	1,000,842	U	(8,702)	(3,702)		03/22/2029 .

## **SCHEDULE D - PART 4**

					Showing All L	Long-Tenn	sonus anu sic	JCKS SOLD, I	KEDEEMED	or Otherwis	se DISPUS	ED OF Dui	ning Current	rear						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ook/Adjusted	Carrying Value	e	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
05569G-AA-4	BNCMT 2007-1 A1 - RMBS		12/27/2022	. Paydown		3,498,719	3,085,188	2,218,775	3,449,685	0	49,034	0	49,034	0	3,498,719	0	0	0	0	003/25/2037 .
				DEUTSCHE BANK						_						_				
	BPCE SA	C	04/20/2022	. SECURITIES INC		5,709,960	6,000,000	5,935,260	5,958,652	0	1,911	0	1,911	0	5,960,563	0	(250,603)	(250,603)	152,208	
-	BX 2022-PSB A - CMBS		12/15/2022	Paydown		182,992	182,992	182,878	0	0	114	0	114	0	182,992	0	0	0	2,406	
05608U-AL-2	BX 22GPA C - CMBS		12/15/2022	. Paydown		28,590	0	0	0	0	0	0	0	0	28,590	0	0	0	0	008/15/2039 .
05610J-AE-9	BX 22MVRK C - CMBS		12/15/2022	. Paydown		181,861	0	0	0	0	0	0	0	0	181,861	0	0	0	0	003/15/2039 .
05610J-AW-9	BX 22MVRK D - CMBS		12/15/2022	. Paydown		208,364	0	0	0	0	0	0	0	0	208,364	0		0	٠٥	003/15/2039 .
05610M-AD-4 05610M-AE-2	BX 2022-CSMO C - CMBS		12/15/2022	. Paydown		690,898	0	0	0	0	l	0	0	0	690,898	0	0	0	0	06/15/2039 .
05670M-AE-2 056752-AB-4	BAIDU INC	C	12/15/2022	Paydown					200 107	0	(513)	0	(513)	0		0 n	0	0	7 000	006/15/2039 . 011/28/2022 .
05685J-AE-9	BCC 225 C - CDO	C	10/24/2022	. Paydown			0					, n			18.099				n	007/24/2034 .
058928-AN-2	BAFC 2006-B 7A1 - CMO/RMBS		12/01/2022	. Paydown		238,341		171,801	229,551	0		105		0	238,341	0	0	0	0	003/20/2036 .
059469-AB-2	BOAA 2006-7 A2 - CMO/RMBS		12/01/2022	. Paydown		67,902	48,952		67,360	0	542	0	542	0	67,902	0	0	0	0	0 10/25/2036 .
059469-AF-3	BOAA 2006-7 A6 - RMBS		12/01/2022	. Paydown		199.684		60.701		0	1.744	0	1.744	0	199.684	0	0	0	0	10/25/2036 .
05946X-A9-4	BAFC 2005-4 B1 - CMO/RMBS		12/01/2022	. Paydown		185,267	138,301	0	101,875	0		0		0	185,267	0	0	0	0	008/25/2035 .
05946X-P6-4	BAFC 2005-6 211 - CMO/RMBS		11/01/2022	. Paydown		60,880	28,469	86,404	60 , 120	0	918	158	760	0	60,880	0	0	0	0	10/25/2035 .
05946X-QJ-5	BAFC 2005-1 B1 - CMO/RMBS		07/01/2022	. Paydown		73,462	538,428	93,672	35,388	0	38,074	0	38,074	0	73,462	0	0	0	0	002/25/2035 .
05946X-R6-2	BAFC 2005-7 2A1 - CMO/RMBS		12/25/2022	. Paydown		298,538			292,618	0	5,920	0	5,920	0	298,538	0	0	0	0	11/25/2035 .
05946X-SQ-7	BAFC 2005-2 1A1 - CMO/RMBS		12/01/2022	. Paydown		70,364	55,311	54,889	70,378	0	168	182	(14)	0	70,364	0	0	0	0	004/25/2035 .
05946X-TV-5	BAFC 2005-2 B1 - CMO/RMBS		12/01/2022	. Paydown		160,825	180,384	195,759	153,287	0	7,538	0	7,538	0	160,825	0	0	0	0	04/25/2035 .
05946X-WX-7	BAFC 2005-3 B1 - CMO/RMBS		12/01/2022	. Paydown		81,359	38,426	24,857	68,577	0	3,424	0		0	81,359	0	0	0	0	06/25/2035 .
05946X-WY-5	BAFC 2005-3 B2 - CMO/RMBS		11/01/2022	. Paydown		75	57,384	19,965	3,084	0	(3,009)	) 0	(3,009)	0	75	0	0	0	1	106/25/2035 .
059496-AC-3	BOAA 2007-1 2A1 - CMO/RMBS		12/01/2022	. Paydown		466,445		351,040	364,847	0	101,598	0	101,598	0	466,445	0	0	0	0	04/25/2037 .
05949A-4R-8	BOAMS 2005-D 2A7 - CMO/RMBS		12/01/2022	. Paydown		467,372	426,646	411,084	464,875	0	2,497	0	2,497	0	467,372	0	0	0	0	005/25/2035 .
05949C-HM-1	BOAMS 2005-I 1A1 - CMO/RMBS		12/01/2022	. Paydown		80,749	71,160	53,425	78,715	0	2,034	0	2,034	0	80,749	0	0	0	0	10/25/2035 .
05950T-AC-9	BOAMS 2006-B 2A1 - CMO/RMBS		12/01/2022	. Paydown		884,308	837,263	678,628	853,563	0	30,745		30,745	0	884,308	0	0	0	0	11/20/2036 .
059522-AW-2	BAFC 2007-C 1A4 - CMO/RMBS		12/01/2022	. Paydown		1, 191, 420	1,081,213	984,255	1, 183, 401	0	8,019		8,019	0	1, 191, 420	0	0	0	0	005/20/2036 .
05952D-AB-4	BAFC 2007-A 2A1 - RMBS		12/20/2022	. Paydown		431,909	431,909	358,083	374,428	0	57,480		57,480	0	431,909	0	0	0	1,884	
05952E-AA-4	BAFC 2007-B A1 - RMBS		12/20/2022	. Paydown		924,730	817,011	694, 177	918,087	0	11,593			0	924,730	0	0	0	0	04/22/2047 .
05952F-AC-7	BOAMS 2007-2 A3 - CMO/RMBS		12/01/2022	. Paydown	.	283, 111	228,804	263,332	292 , 198	0	499			0	283, 111	0	0	0	0	05/25/2037 .
05952G-AA-9	BAFC 2007-D 1A1 - RMBS		12/20/2022	. Paydown		528,557		408,749	520,863	0	7,694		7,694	0	528,557	0	0	0	0	06/20/2047 .
05952H-CG-2	BOAMS 2007-1 220 - CMO/RMBS		12/01/2022			225,483		363,260	217,034	0	8,449	0		0	225,483	0	0	0	0	01/25/2037 .
05971K-AC-3	BANCO SANTANDER SA		04/27/2022	DEUTSCHE BANK SECURITIES INC		7,452,080	8,000,000	8,000,000	8,000,000	_				_	8,000,000	^	(547,920)	(547.920)	00.000	006/27/2029 .
0597 IK-AC-3 059895-AN-2	BANGKOK BANK PUBLIC CO LTD (HONG KONG BR	C	04/27/2022	. Maturity @ 100.00					8,000,000	 n	343	0 n	343			0 N	(547,920) N	(547,920) n		
06406G-AA-9	BANK OF NEW YORK MELLON CORP	·····	04/13/2022	. GOLDMAN SACHS & CO		11.541.360	12.000.000	11.986.800	11,992,485	n	292		292	n	11.992.777	٥	(451.417)	(451.417)		0 10/30/2028 .
06650A-AD-9	BANK 2017-BNK8 A3 - CMBS		10/01/2022	. Pavdown		3.166.667	3.166.667	3. 198. 245	3. 182.679	n	(16.012)		(16.012)	n	3.166.667	n	n (401,417)	n		011/18/2050 .
06759*-AA-8	SR NT SER A		09/21/2022	. Pavdown		2.419	2.419	2.419	0, 102,070	0	0	0	(10,012)	0	2.419	0	0	0	42	203/21/2032 .
070252-AG-6	BARK 1 D - CDO	C	10/20/2022	Pavdown		12.602	0	0	0	0	0	0	0	0	12.602	0	0	0	0	004/20/2034 .
07132L-AQ-2	BATLN XI CR - CDO		10/24/2022	. Various		26,446	0	0	21,662	0	0	0	0	0	26,446	0	0	0	0	004/24/2034 .
071734-AK-3	BAUSCH HEALTH COMPANIES INC	C	08/02/2022	. Various		622, 195	1,226,000	1, 145, 985	1, 147, 121	0	5, 189		5, 189	0	1, 152, 310	0	(530, 115)	(530, 115)	74,284	
071734-AN-7	BAUSCH HEALTH COMPANIES INC	C	11/30/2022	. GOLDMAN SACHS & CO		494, 100	810,000	815,468	814,583	0	(600)	,	(600)	0	814,481	0	(320,381)	(320,381)	39,597	
07330M-AA-5	TRUIST BANK		04/27/2022	. Various		46,508,470	46,500,000	49,711,265	48, 122, 305	0	(102,658)		(102,658)	0	48,019,647	0	(1,511,177)	(1,511,177)	866,981	
07384M-6F-4	BSARM 2004-12 1A1 - CMO/RMBS		12/01/2022	. Paydown		183,473		145,971	146,965	0	36,508		36,508	0	183,473	0	0	0	2,474	
073868-AA-9	BALTA 2006-6 1A1 - RMBS		12/27/2022	. Paydown		237,012	197,603	225,353	243,091	0	11,042			0	237,012	0	0	0	0	11/25/2036 .
07386H-K2-6	BALTA 2006-3 1A1 - RMBS		12/27/2022	. Paydown		188,965		145, 143	225,329	0	19, 167			0	188,965	0	0	0	0	005/25/2036 .
07386H-WR-8	BALTA 2005-8 1A1 - RMBS		12/27/2022	. Paydown		178,761	157,765	137,496	177,899	0	862		862	0	178,761	0	0	0	0	10/25/2035 .
073870-AA-5	BALTA 2007-2A 1A1 - RMBS		12/27/2022	. Paydown		1,502,165	1,258,916	1,002,591	1,468,709	0	33,727	272		0	1,502,165	0	0	0	0	04/25/2037 .
	BALTA 2006-4 1A1 - RMBS		12/27/2022	. Paydown		75,016	63,756	83,469	77,535	0	3,876			0	75,016	0	0	0	0	08/25/2036 .
073873-AA-9	BALTA 2006-5 IA1 - CMO/RMBS	1	12/27/2022	. Pavdown	.	219.721	193.403	126.708	212.622	0	8.166	1.066	7.100	1 0	219.721	. 0	. 0	. 0	0	008/25/2036 .

## **SCHEDULE D - PART 4**

						ong-Term B	onds and Sto													
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
ldenti-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
073875-AA-4	BALTA 2006-7 1A1 - RMBS		12/27/2022	Paydown		175,630	131, 118	78,623	176,738	0	8,794	9,902		0	175,630	C	00	0	0	12/25/2046 .
073879-MY-1	BSABS 2004-AC7 A1 - RMBS		12/01/2022 .	Paydown		1,508,480	1,319,699	1,216,627	1,516,769	0	25,841	34, 130		0	1,508,480	C	0	0	0	12/25/2034 .
07387A-AW-5	BSARM 2005-3 2A1 - CMO/RMBS		12/01/2022 .	Paydown		84, 130	75,542	63,464	82,298	0	1,832	0	1,832	0	84, 130	C	0	0	0	06/25/2035 .
07387A-FX-8	BSARM 2005-12 121 - CMO/RMBS		12/01/2022 .	Paydown		262,878	225, 116	374,831	259, 126	0	3,975	223	3,752	0	262,878	C	00	0	0	02/25/2036 .
073880-AD-8	BSARM 2007-1 2A1 - CMO/RMBS		12/01/2022 .	Paydown		44,723	37, 186	29,516	45,206	0	(484)	0	(484)	0	44,723	C	00	0	0	02/25/2047 .
073881-AD-6	BSARM 2007-3 2A1 - CMO/RMBS		12/01/2022 .	Paydown		26,420	12,845	10,221	23,619	0	2,801	0	2,801	0	26,420	C	00	0	0	05/25/2047 .
073882-AC-6	BSARM 2006-4 2A1 - CMO/RMBS		12/01/2022	Paydown		443, 127	395,582	325,866	444,802	0	(1,675)	0	(1,675)	0	443, 127	C	0	0	0	10/25/2036 .
073882-AK-8	BSARM 2006-4 4A1 - CMO/RMBS		12/01/2022 .	Paydown		1,006,226	776,784	647,088	1,006,469	0	(243)	0	(243)	0	1,006,226	[C	0	0	0	10/25/2036 .
075887-BW-8	BECTON DICKINSON AND CO BSP 6BR C1 - CDO		06/14/2022 .	. GOLDMAN SACHS & CO		6,223,210	6,520,000	6,426,960	6,462,436	0	4,383	0	4,383	0	6,466,819	J	(243,609)	(243,609)	127,321	06/06/2027 . 07/20/2034 .
08182D-AG-9 085558-AA-2	BNL I A1A - CDO	C	10/20/2022 .	Various		35,423	254, 107, 910	33,528,586	28,826	0	0	0	0	0	35,423		05.618.476	5,618,476	0 ^	)07/20/2034 . )07/05/2042 .
000000 AA 2	DILL I AIM ODO	J		DEUTSCHE BANK			204, 107, 910	00, 020, 000	20,011,007		2,003,040		2,000,040		20,021,207			5,010,470	0	
09659W-2C-7	BNP PARIBAS SA	C	05/10/2022 .	SECURITIES INC.		19,091,600	20,000,000	19,853,200	19,908,539	0	4,838	0	4,838	0	19,913,377		(821,777)	(821,777)	329,583	11/16/2027 .
09748R-AA-6	BOJA 2020-1 A2 - ABS		10/20/2022	Paydown		9,570	9,570	9,570	9,570	0	0	0	0	0	9,570	c	00	0	275	10/20/2050 .
10010Y-AA-0	TURK HAVA YOLLARI AO - ABS		09/15/2022	Paydown		219,329	219,329	210,556	214,429	0	4,900	0	4,900	0	219,329	c	00	0	6,909	09/15/2028 .
101137-AL-1	BOSTON SCIENTIFIC CORP		10/21/2022	STIFEL NICOLAUS		2, 153,500	2,000,000	2,655,740	2,530,024	0	(15,014)	0	(15,014)	0	2,515,010		(361,510)	(361,510)	188,472	201/15/2040 .
101137-AN-7	BOSTON SCIENTIFIC CORP		03/30/2022 .	. Call @ 102.52		5,749,378	5,608,000	5,604,411	5,607,448	0	141,930	0	141,930	0	5,749,378	C	00	0	115,665	10/01/2023 .
110122-CP-1	BRISTOL-MYERS SQUIBB CO		04/07/2022 .	. BARCLAYS CAPITAL INC		15,960,480	16,000,000	15,868,000	15,900,208	0		0		0	15,903,403		57,077	57,077		07/26/2029 .
110122-DL-9	BRISTOL-MYERS SQUIBB CO		04/07/2022 .	. BARCLAYS CAPITAL INC		3, 164, 741	2,900,000	3,434,064	3,406,226	0	(3,367)	0	(3,367)	0	3,402,859	C	(238, 118)	(238, 118)	84,668	
11042T-AA-1	BRITISH AIRWAYS PASS THROUGH TRUST 2018	C	12/20/2022	Paydown		1,061,040	1,061,040	1,061,040	1,061,040	0	0	0	0	0	1,061,040	C	0	0		03/20/2033 .
11043H-AA-6	BRITISH AIRWAYS PASS THRU TRUST 2018 1A	C	12/20/2022 .	Paydown		1,498,589	1,498,592	1,498,592	1,498,589	0	0	0	0	0	1,498,589		0	0		03/20/2033 .
11134L-AR-0	BROADCOM CORP		04/13/2022 .	GOLDMAN SACHS & CO		1,121,944	1, 155,000	1, 194, 166	1, 185, 505	0	(1,432)	0	(1,432)	0	1,184,073		(62, 129)	(62, 129)		01/15/2028 .
11135F-BL-4	BROADCOM INC		04/07/2022	BARCLAYS CAPITAL INC JANE STREET EXECUTION		7,595,998	8,434,000	8,330,852	8,336,231	0	2,218	0	2,218	0	8,337,228		(741,231)	(741,231)	143,037	04/15/2034 .
114259-AU-8	BROOKLYN UNION GAS CO	C	04/27/2022 .	SERVICES LLC		905.830	1.000.000	1,000,000	1,000,000	0	0	0	0	0	1.000.000	lc	(94, 170)	(94, 170)	29.290	03/04/2049 .
114474-B#-5	BROOKSHIRE GROCERY COMPANY		12/01/2022	Pavdown						0	(1)	0	(1)	0	440.333		0	0	19,270	
114474-B*-9	BROOKSHIRE GROCERY COMPANY		12/01/2022	Pavdown		1,546,725	1.521.160	1,521,160	1,521,160	0	25.565	0	25.565	0	1,546,725	lc		0	47,419	
114474-B0-7	BROOKSHIRE GROCERY COMPANY		12/01/2022	Paydown		758,588		758,588		0	(1)	0	(1)	0	758,588		0	0		201/02/2023 .
114474-C*-8	BROOKSHIRE GROCERY COMPANY		12/01/2022	Paydown		693,030	693,030			0	(1)	0	(1)	0	693,030		0	0		
114474-C@-6	BROOKSHIRE GROCERY COMPANY		12/01/2022	Paydown		463,832				0	(1)	0	(1)	0	463,832		0	0		
114474-D@-5	BROOKSHIRE GROCERY COMPANY		12/01/2022	Paydown		1,427,307	1,427,307	1,427,307	1,427,308	0	(1)	0	(1)	0	1,427,307	c	0	0	40,361	
114474-E*-6	BROOKSHIRE GROCERY COMPANY		12/01/2022	Paydown		471,206	474, 130	528,700	506,753	0	(35,547)	0	(35,547)	0	471,206		0	0	14,415	
12429E-AG-2	BWAY 2022-26BW C - CMBS		12/01/2022	Paydown		512,773	0	0	0	0	0	0	0	0	512,773	C	0	0	0	02/12/2044 .
12508E-AF-8	CDK GLOBAL INC		07/06/2022	. Call @ 101.25		7,092,563	7,005,000	6,990,168	6,995,320	0	97,242	0	97,242	0	7,092,563	C	0	0	203,948	06/01/2027 .
12510H-AL-4	CAUTO 211 A2 - ABS		12/15/2022	Paydown		420,762	420,762	420,513	425,634	0	(4,873)	0	(4,873)	0	420,762		00	0	4,080	08/15/2051 .
12531Y-AP-3	CFCRE 2016-C4 AHR - CMBS		12/01/2022	Paydown		248,447	248,447	246,347	247,504	0	944	0	944	0	248,447		00	0	4,253	
125439-AA-7	CWHL 2007-6 A1 - CMO/RMBS		12/01/2022	Paydown		1,452,105	834,235	543,726	1,484,905	0	(32,800)	0	(32,800)	0	1,452,105	C	00	0	0	06/25/2037 .
12543W-AA-6	CWHL 2006-18 1A1 - CMO/RMBS		12/01/2022	Paydown		179,411	94,389	74,567	165,411	0	1,556	0	1,556	0	179,411	C	00	0	0	12/25/2036 .
12544B-AA-1	CWHL 2007-HY5 1A1 - CMO/RMBS		12/01/2022 .	Paydown		46,842	45,271	33,223	37,276	0	9,566	0	9,566	0	46,842	C	0	0	0	09/25/2037 .
12544V-AE-9	CWHL 2007-5 A5 - CMO/RMBS		12/01/2022 .	Paydown		196,021	123,758	248,352	198,233	0	(2,211)	0	(2,211)	0	196,021	0	00	0	0	05/26/2037 .
12544W-AC-1	CWHL 2007-HY3 2A1 - CMO/RMBS		12/01/2022 .	Paydown		307, 121	278,061	194,664	226,959	0	80,162	0	80,162	0	307, 121	0	00	0	0	06/25/2047 .
125523-AK-6	CIGNA CORP		03/30/2022	HSBC SECURITIES (USA)		1 . 123 . 550	1.000.000	1.024.980	1.024.041	^	(113)	_	(113)		1.023.928	,	99.622	99.622	14 400	3 12/15/2048 .
120023-AN-b	CIGINA CONF		03/30/2022	CITIGROUP GLOBAL		1, 123,550	1,000,000	1,024,980	1,024,041	0	(113)	0	(113)		1,023,928	l	99,622	99,622	14,428	12/ 13/2048 .
125523-BK-5	CIGNA CORP		04/21/2022 .	. MARKETS INC		2,779,776	3, 175,000	3,515,074	3,502,071	0	(2,619)	0	(2,619)	0	3,499,452		(719,676)	(719,676)	64,933	3 10/15/2047 .
12564D-AG-9	CIFC 2021-3 D - CD0	C	10/17/2022	Paydown			0	0	0	0	0	0	0	0	26,439		0	0	0	007/15/2036 .
12566R-AE-1	CMALT 2006-A6 IA5 - CMO/RMBS		12/01/2022	Paydown		324,763	225,455	198,959	328,586	0	(3,823)	0	(3,823)	0	324,763	c	0	0	0	11/25/2036 .
12566T-AD-9	CMALT 2006-A7 1A4 - CMO/RMBS		12/01/2022	Paydown		246,952	213, 121	149,503	258,863	0	4,973	16,885	(11,912)	0	246,952		0	0	0	12/25/2036 .
12566T-AM-9	CMALT 2006-A7 A12 - CMO/RMBS		12/01/2022	Paydown		902,903	770,030	686,697	906, 123	0	(3,220)	0	(3,220)	0	902,903		0	0	0	12/25/2036 .
12593F-BC-7	COMM 2015-LC21 A3 - CMBS		09/01/2022	Paydown		1,386,933	1,386,933	1,400,801	1,390,867	0	(3,935)	0	(3,935)	0	1,386,933	c	0	0	28, 149	07/10/2048 .
				. ,		, , , , , , , , , , , , , , , , , , , ,	,,500	,,	,,		(1,100)		, . , . , . , . , , . , ,		,,.00				, 110	

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year																				
1	2	3	4	5	6	7	8	9	10 Change In Book/Adjusted Carrying Value						16	17	18	19	20	21
•	_	_								11	12	13	14	15	1					
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
noation	Description	Cigii	Date	TD SECURITIES (USA) LLC	Otook	Sideration	1 di Value	7 totuai 003t	Value	Decrease	Accietion	rtecognized	(11112-13)	value	Date	Disposai	оп Бізрозаі	Disposai	roui	Date
126117-AS-9	CNA FINANCIAL CORP		05/10/2022	TO GEOGRIFFIED (GOR) EED		9,071,550	9,000,000	9,473,346	9, 143, 789	0	(23,775	0	(23,775)	0	9,120,014	0	(48, 464)	(48,464)	174,788	05/15/2024 .
12625U-BF-9	COMM 2013-CCRE9 A4 - CMBS		12/01/2022	. Paydown		9,328,318	9.328.318	9,607,849	9,353,834	0	(25.516		(25,516)	0	9,328,318	0	(40,404)	0		l l
12637H-AP-3	CSMC 2006-4 2A1 - CMO/RMBS		12/01/2022	. Paydown		1.238.659			1.242.877	0	(4.219		(4,219)	0	1 .238 .659	0	0	0	0,350	05/25/2036 .
1200/11 AI 0	COMO 2000 4 ZAT OMO/TIMBO		12/01/2022	MORGAN STANLEY & CO.		1,200,000			1,242,077		(4,210	,	(4,213)		1,200,000					03/23/2000 .
126408-GY-3	CSX CORP		10/21/2022	. LLC			1,400,000	1,341,536	1,351,147	0	1,086	0	1,086	0	1,352,233	0	(285,335)	(285,335)	63,778	03/15/2044 .
12641N-BA-6	CSMC 2009-4R 113 - CMO/RMBS		12/01/2022	. Paydown		688,340			685, 142	0	3, 199	0		0	688,340	0	0	0	0	04/26/2036 .
12652C-AJ-8	CSMC 2017-HL2 A9 - CMO/RMBS		12/01/2022	. Paydown		437,707	437,707	438,083	444,742	0	(7,035	0	(7,035)	0	437,707	0	0	0	5,818	10/25/2047 .
12652C-BA-6	CSMC 2017-HL2 B1 - CMO/RMBS		12/01/2022	. Paydown		91,932	91,932	91,242	91,251	0	681	0	681	0	91,932	0	0	0	2,020	10/25/2047 .
12652C-BB-4	CSMC 2017-HL2 B2 - CMO/RMBS		12/01/2022	. Paydown		73,997	73,997	72, 191	72,337	0	1,659	0		0	73,997	0	0	0	1,626	
12652C-BC-2	. CSMC 2017-HL2 B3 - CMO/RMBS		12/01/2022	. Paydown		53,813	53,812		50,470	0		0		0	53,813	0	0	0	1, 182	10/25/2047 .
12652C-BD-0	CSMC 2017-HL2 B4 - CMO/RMBS		12/01/2022	. Paydown		22,419	22,419	18,994	19,484	0	2,935	0		0	22,419	0	0	0	492	10/25/2047 .
12652F-AQ-5	CSMC 2017-CALI F - CMBS		12/05/2022	. PERFORMANCE TRUST CAP		9,072,000	18,900,000	17,790,173	18,328,867	0	114, 139	0	114, 139	0	18,443,006	0	(9,371,006)	(9,371,006)	736,288	11/12/2032 .
12653T-BV-2	CSMC 18J1 B1 - CMO/RMBS		12/25/2022	. Paydown		340,745	340,745	323,628	327,221	0	13,524	0	13,524	0	340,745	0	0	0	5,523	02/25/2048 .
126650-AN-0	CVS HEALTH CORP - ABS		12/10/2022	. Paydown		715, 175	715, 175	738,266	720,057	0	(4,883	00	(4,883)	0	715, 175	0	0	0	15,702	10/10/2025 .
126650-AQ-3	CVS HEALTH CORP - ABS		12/10/2022	. Paydown		1,344,858	1,344,858	1,357,805	1,347,606	0	(2,749)	0	(2,749)	0	1,344,858	0	0	0	27,627	01/10/2026 .
126650-AW-0	CVSPAS NOTES CTF - CMBS		12/10/2022	. Paydown		210,427	210,427	198,435	206,617	0	3,810	0	3,810	0	210,427	0	0	0	3,956	01/11/2027 .
126650-BP-4	CVSPAS 06 CRT - ABS		12/10/2022	. Paydown		380,411	380,411	367,979	375,443	0	4,968	0	4,968	0	380,411	0	0	0	8, 149	12/10/2028 .
126650-BQ-2	CVSPAS 2007 CTF - CMBS		12/10/2022	. Paydown		84,023	84,023	97,245	90,852	0	(6,830)	0	(6,830)	0	84,023	0	0	0	2,071	01/10/2030 .
				MARKETAXESS CORPORATION																
126650-CL-2	CVS HEALTH CORP		05/10/2022			504,455	500,000	506,570	502,533	0	(260)	,	(260)	0	502,272	0	2, 183	2, 183		07/20/2025 .
126650-DL-1	CVS HEALTH CORP		04/21/2022	. BARCLAYS CAPITAL INC		6,888,300	7,500,000	9,623,325	9,554,493	0	(15,362)		(15,362)	0	9,539,130	0	(2,650,830)	(2,650,830)		04/01/2050 .
12666P-BE-3	CWL 2006-10 3V4 - RMBS		12/27/2022	. Paydown		1,786,703	1,786,703	1,558,213	1,652,470	0	134,233		134,233	0	1,786,703	0	0	0	9,623	, =0, =1
12666T-AE-6	CWL 2006-11 AF5 - RMBS		12/01/2022	. Paydown		1,206,700	314,822	103,846	1,073,433	0	(18,890)	0	(18,890)	0	1,206,700	0	0	0	0	07/25/2046 .
126670-FC-7	CWL 2005-IM2 A4 - RMBS		12/27/2022	. Paydown		346,234		326,273		0	11,808	0	11,808	0	346,234	0	0	0	2,257	
126670-GS-1	CWL 2005-13 AF5 - RMBS		12/01/2022	. Paydown		1,427,162	956,953	610,881	1,298,110	0	6,091	0	6,091	0	1,427,162	0	0	0	0	04/25/2036 .
126670-NZ-7	CWL 2005-16 2A4 - RMBS		12/01/2022	. Paydown		2,129,083	579,073	295,912	2, 105, 127	0	23,956	0	23,956	0	2,129,083	0	0	0	0	04/25/2036 .
126670-QT-8	CWL 2005-17 1F3 - RMBS		12/01/2022	. Paydown		5,700,699	4,948,364	4,881,359	5,675,925	0	51,179			0	5,700,699	0	0	0	0	08/25/2034 .
12667F-FK-6	CWALT 2004-J4 1A5 - RMBS		08/01/2022	. Paydown		198,737	198,737	198,728	201,731	0	(2,993		(2,993)	0	198,737	0	0	0	5,091	06/25/2034 .
12667F-JC-0	CWALT 2004-10CB A - CMO/RMBS		12/01/2022	. Paydown		1, 129, 432	1, 129, 433	1,074,248	1,073,875	0	55,557	0	55,557	0	1, 129, 432	0	0	0	15,839	
12667F-KN-4	CWALT 2004-13CB M - CMO/RMBS		12/01/2022	. Paydown		209,316	151,034	238,546	206,094	0	3,221	0	3,221	0	209,316	0	0	0	0	07/25/2034 .
12667F-KP-9	CWALT 2004-13CB B1 - CMO/RMBS		12/01/2022	Paydown		0	106,794	51,465	(5)	0	5	0	5	0	0	0	0	0	0	07/25/2034 .
12667F-MW-2	CWALT 2004-14T2 A10 - CMO/RMBS		11/01/2022	Paydown		37,739	37,739	35,587		0	1,067	0	1,067	0	37,739	0	0	0	462	08/25/2034 .
12667F-SC-0	CWALT 2004-22CB M - CMO/RMBS		12/01/2022	. Paydown		481,053		102,678		0	(14, 452)	) 0	(14,452)	0	481,053	0	0	0	0	10/25/2034 .
12667G-6L-2	CWALT 2005-45 3A1 - CMO/RMBS		12/01/2022	. Paydown		1,859,564	1,550,133	1,346,201	1,858,117	0	1,447	0	1,447	0	1,859,564	0	0	0	0	10/20/2035 .
12667G-BC-6	CWALT 2005-10CB 1A7 - CMO/RMBS		12/01/2022	Paydown		366,149	272,492	247,314		0	(817)		(7,315)	0	366,149	0	0	0	0	05/25/2035 .
12667G-KA-0	CWALT 2005-21CB A1 - CMO/RMBS		12/01/2022	. Paydown		601,328		406,615	602,910	0	(1,583		(1,583)	0	601,328	0	0	0	0	06/25/2035 .
12667G-LP-6	CWALT 2005-23CB A13 - CMO/RMBS		12/01/2022	. Paydown		289,715	216,479		290,644	0	(929)		(929)	0	289,715	0	0	0	0	07/25/2035 .
12667G-NY-5	CWALT 2005-24 3A1 - CMO/RMBS		12/20/2022	. Paydown		1,580,829	1,413,869	991,756	1,560,936	0	19,893		19,893	0	1,580,829	0	0	0	0	07/20/2035 .
12667G-XW-8	CWALT 2005-30CB 2A1 - CMO/RMBS		12/01/2022	. Paydown		103,797	79,952	71,269	101,907	0	1,890	0	1,890	0	103,797	0	0	0	0	08/25/2035 .
12667G-ZX-4	CWALT 2005-36 3A1 - CMO/RMBS		12/01/2022	. Paydown		267,415			231,288	0	36, 126	0	36,126	0	267,415	0	0	0	0	08/25/2035 .
126680-AB-3	CWALT 2007-0A7 A1B - RMBS		12/27/2022	. Paydown		3,142,805	3,142,806	2,398,208	2,443,053	0	699,752		699,752	0	3,142,805	0	0	0	13, 123	
126685-DB-9	CWL 2006-S1 A4 - RMBS		12/01/2022	. Paydown		343, 180		252,033		0	29, 219		(40,599)	ļ0	343, 180	0	0	0	0	08/25/2023 .
12668A-BB-0	CWALT 2005-46CB A18 - CMO/RMBS		12/25/2022	. Paydown		828, 181	711,255	616,666	820,254	0	7,926	J 0	7,926	0	828 , 181	0	0	0	0	10/25/2035 .
12668A-BP-9	CWALT 2005-J10 A17 - CMO/RMBS		12/01/2022	. Paydown		51,584	33,461	24,922	50,668	0	916	J 0	916	ļ0	51,584	0	0	0	0	10/25/2035 .
12668A-NT-8	CWALT 2005-54CB 1A1 - CMO/RMBS		12/25/2022	. Paydown		523,790	593,629		513, 195	0	10,594	J 0	10,594	0	523,790	0	0	0	0	11/25/2035 .
12668A-PY-5	CWALT 2005-54CB 313 - CMO/RMBS		12/01/2022	. Paydown		217,997	141,433	79,005	214, 171	0	3,826	0	3,826	0	217,997	0	0	0	0	11/25/2035 .
12668B-RZ-8	CWALT 2006-6CB 1A4 - CMO/RMBS		12/01/2022	. Paydown		1,298,528	956,773	762,669	1,279,804	0	18,725		18,725	0	1,298,528	0	0	0	0	05/25/2036 .
126694-AJ-7	CWHL 2005-19 1A9 - CMO/RMBS		12/01/2022	. Paydown	.	237,591	214,459	611,533	240,425	0	(2,834)	) 0	(2,834)	J 0	237,591	0	J 0	0	0	08/25/2035 .

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year																				
1	2	3	4	5	6	7	8	9	10 Change In Book/Adjusted Carrying Value						16	17	18	19	20	21
•	_	_					_			11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on		(Loss) on	Durina	Maturity
fication	Description	eign	Disposar	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
126694-C6-3	CWHL 2006-HYB2 1A1 - CMO/RMBS	eigii	12/01/2022	Pavdown	Stock	26,069	13.460	8.093	23,242	Decrease	2.828	Recognized		value	26.069	Disposai	on Disposal	Dispusai	ı caı	04/22/2036 .
126694-C6-3 126694-FN-3	CWHL 2005-20 A7 - CMO/RMBS		12/01/2022 .	Paydown		26,069	217,680	181,910	23,242	0	58,212	0			26,069					12/27/2027 .
126694-FN-3	CWHL 2005-20 A11 - CMO/RMBS		12/01/2022 .	,		260,588					1.479									10/25/2035 .
126694-FS-2 126694-H2-7			12/01/2022 .	Paydown		76.338		164.919		0			(322)	0				0	0	04/25/2035 .
126694-H2-7 126694-JT-6	CWHL 2006-J2 1A2 - CMO/RMBS		12/01/2022 .	Paydown		459.745					(322		(322)		459.745					11/25/2035 .
	CWHL 2005-24 A3 - CMO/RMBS		12/01/2022 .	Paydown						0			,	0				0	0	
126694-K4-9 126694-LE-6	CWHL 2006-6 A2 - CMO/RMBS		12/01/2022 .	Paydown		71,437	42,869			l	(1,299)		(1,299)						0	04/25/2036 .
126694-LE-6 126694-LS-5	CNHL 2005-24 A38 - CMO/RMBS		12/01/2022 .	Paydown		251,262		143,317		J	(3,324		(3,402)	0	251,262		0	0	0	11/25/2035 .
126694-LS-5 126694-PP-7	CWHL 2005-22 1A1 - CMO/FMBS		12/01/2022 .	Paydown				1,219,250		0	(3,594)	,	(3,594)		517.061	J	0	0	0	12/25/2035 .
126694-PP-7 12669E-2W-5			12/01/2022 .	Paydown				1,219,250		l	10.931	/ 0			517,061	J	0		0	01/19/2034 .
12669E-2W-5 12669E-F5-0	CNHL 2003-54 A1 - CMO/RMBS		12/02/2022 .	Paydown							10,931	0	1.874			J	0			
12669E-F5-U	CWHL 2004-13 1A4 - CMO/RMBS	l	12/01/2022 .	Davidown							1,874								2 147	08/25/2034 .
12669F-J3-8 12669F-K3-6	CWHL 2004-13 1A4 - CMO/RMBS		12/01/2022 .	Paydown				60,799	62,236			0			156.043				6.075	
12669F-K7-7	CWHL 2004-13 M - CMO/RMBS		12/01/2022 .	Paydown		675.872		426.187	746.702	0					675.872				6,0/5	08/25/2034 .
12669F-K8-5	CWHL 2004-13 B1 - CMO/RMBS		04/01/2022 .	.,		0/3,8/2	623, 109	5.544			10, 108				0/5,8/2					08/25/2034 .
12669G-4P-3	CWHL 2005-J3 1A6 - CMO/RMBS		12/01/2022	Paydown		261.916		413.577			(3, 449)				261.916				٥٠٠٠	09/25/2035 .
12669G-4P-3 12669G-4X-6			12/01/2022 .	Paydown						0		,		0				0	0	
12669G-4X-6 12669G-6K-2	CWHL 2005-J3 2A6 - CMO/RMBS		12/01/2022 .	Paydown		182,093		623,931		0	7,819	0	7,819		182,093			0	0	09/25/2035 .
12669G-A9-2	CWHL 2005-HYB3 3A1 - CMO/RMBS		12/01/2022 .	Paydown		685.767		615.669		0	27,663	0	27.663		685.767					
12669G-BA-8	CWHL 2004-HYB6 A2 - CMO/RMBS		12/01/2022 .	Paydown			56.025	53.264		0	(382	213								11/20/2034 .
12669G-C5-8	CWHL 2005-13 A5 - CMO/RMBS		12/01/2022	Pavdown		135,540				0	(362)				135.540				٥٠٠٠	06/25/2035 .
12669G-W5-6	CWHL 2005-J2 314 - CMO/RMBS		12/01/2022 .	Pavdown		281.544					(2,779		(7,367)		281.544				٥٠٠٠	08/25/2035 .
12669G-XV-8	CWHL 2005-32 314 - CMO/RMBS		12/01/2022	Paydown		221,240		207.844							221,240				٥٥	05/25/2035 .
12669G-YN-5	CWHL 2005-10 A3 - CMO/RMBS		12/01/2022	Davdown		392.875					4.025	10.584			392.875				٥٥	05/25/2035 .
12743*-AA-5	CGA CAPITAL CREDIT LEASE-BACKED PASS-THR		12/10/2022	Pavdown						0	22.971	0,004	22.971	0	194 . 157		0	0	3.814	04/10/2046 .
131347-CK-0	CALPINE CORP		09/20/2022	Call @ 102.62		0	104, 107			0	22,3/1	0	(6)	0			0	0	0,014	06/01/2026 .
13722*-AA-8	CANARY Series A-2 Senior Secured Note		09/30/2022	Pavdown					0	0	0	0	0	0			0	0	926	
13722*-AB-6	CANARY ISSUER LLC - ARS		12/01/2022	Pavdown			7 983	7 983	0	0	25	0	25	0		(	0	0	0_0	03/31/2051 .
14316E-AS-8	CGMS 2019-2 BB - CD0		10/17/2022	Pavdown		8.612	0	0	0	0	0	0	0	0		(	0	0	0	07/15/2032 .
14317V-AW-0	CGMS 2019-4 BR - CD0	C	10/17/2022	Paydown		6,302	0	0	0	0	0	0	0	0	6,302		0	0	0	04/16/2035 .
14448C-AQ-7	CARRIER GLOBAL CORP		04/07/2022 .	. BARCLAYS CAPITAL INC		13,745,400	15,000,000	14,998,800	14,999,836	0	119	0	119	0	14,999,955		(1,254,555)	(1,254,555)	267,663	02/15/2030 .
14576A-AB-8	CARM 201 A2 - RMBS		12/15/2022	Paydown		165,000	165,000	164,900	164,895	0	105	0	105	0	165,000		0	0	2, 163	12/15/2050 .
14576A-AD-4	CARM 201 A4 - RMBS		12/15/2022	Paydown		82,500	82,500	82,448	82,444	0	56	0	56	0	82,500		0	0	1,577	12/15/2050 .
14879E-AK-4	CATALENT PHARMA SOLUTIONS INC		02/07/2022	Various		812,250	870,000			0	5	0	5	0	869,581		(57,331)	(57,331)	10,996	04/01/2030 .
14988#-AA-1	SR SECD NT		11/15/2022	Paydown		288,315	334,831	328 , 135		0	(58,604		(58,604)	0	288,315		0	0	12,226	
15103J-AA-0	CELEO REDES OPERACION CHILE SA	C	12/22/2022 .	Paydown		4,807	4,807	4,872	4,868	0	(61	0	(61)	0	4,807		0	0	125	
15119C-AA-7	CELTIC RESOURCES HOLDINGS DESIGNATED ACT	C	06/17/2022	NYXTELEM		240,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	ļ	(2,760,000)	(2,760,000)	0	10/09/2024 .
151314-GC-9	CDMC 2004-1 A8 - CMO/RMBS		12/01/2022 .	Paydown		43,341	43,341		43, 121	0	220	0	220	0	43,341	J	0	0	1,295	
151314-GG-0	CDMC 2004-1 B1 - CMO/RMBS		12/01/2022 .	Paydown		0	28,022	26,647	27,015	0	(26,493			0	0		0	0	54	02/25/2034 .
151314-GH-8	CDMC 2004-1 B2 - CMO/RMBS		05/01/2022 .	Paydown		0	20,614	8,862	0	44,354	0	44,354		0	0		0	0	0	02/25/2034 .
15132E-EG-9	CDMC 2003-6 B1 - CMO/RMBS		12/01/2022 .	Paydown				148,937		J0	32,937	0		J0	76,521 51,270	J	0	0	0	07/25/2033 .
15132E-KA-5	CDMC 2004-4 B1 - CMO/RMBS		12/01/2022 .	Paydown			33,278			J0	(2,275			0		ļ	0	0	0	09/25/2034 .
15189X-AH-1 155431-AA-7	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		10/17/2022	. Dall @ 100.96		1,009,602	1,000,000	1, 124, 186	1,011,948	J0	(13,087)	·············	(13,087)	0	1,009,602	ļ	0	0		
155431-AA-7 156700-BA-3			11/01/2022	Paydown		2/6,/36			281,737	J		/ 0	(5,001)	0	2/6,/36	ļ	0	0	.,	
156700-BA-3 15678#-AN-5	LUMEN TECHNOLOGIES INC		06/08/2022	. Call @ 103.56		15.000.000		15.000.000		0	10,236	0	10,236		15.000.000	J	0	0	28,795	04/01/2024 .
15678#-AN-5 15722*-AA-3	CGA LEASE-BACKED PASS-THRU TRUST SERIES		12/10/2022	Direct		15,000,000	15,000,000	15,000,000	15,000,000			0			15,000,000				2.274, 108	
15722^-AA-3 15960*-AA-4	Charcoal Series A-8 Senior Secured Note		09/30/2022 .	Paydown		82,747	82,747	82,747	82,747			0			82,747				, ,	03/31/2051 .
15960*-AA-4 15960*-AB-2	Charcoal Series B-8 Senior Secured Note		09/30/2022 .	Paydown			7.983	7.983							7.983					03/31/2051 .
10000 -40-2	Tonarcoar ocites b-o ocition occured Note	1	103/00/2022 .	. II avuvill		1	1		I		U	1 U	I U	1 U	1 1.900	1		U	40	100/01/2001 .

# **SCHEDULE D - PART 4**

					Showing All L	∟ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dui	ring Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
	_					-				11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
		eigii		+	Otock			1.012	value	Decrease			/			Disposai	on Disposai	Disposai		
15960*-AB-2	Charcoal Series B-8 Senior Secured Note		12/31/2022	. Paydown		8,042	1,012		470,000	0	12	0	12						69	
161546-DU-7	CFAB 2002-4 IA5 - RMBS		12/01/2022	. Paydown		180,301		181,454	179,622	0	678	0	678		180,301		0	0	6,092	
161546-EK-8	CFAB 2003-1 IA5 - RMBS		10/01/2022	. Paydown			189,455	191,990	191,505	0	(2,049)	) 0	(2,049)		189,455		0	0	5,277	
161546-FA-9	CFAB 2003-2 IA5 - RMBS		12/01/2022	. Paydown		200,286	200,286	201,061	199, 141	0	1, 145	0		0	200,286		0	0		
16159G-AY-5	CHASE 2019-ATR2 B1 - CMO/RMBS		12/01/2022	. Paydown		67,654	67,654	72,026	71,035	0	(3,381		(3,381)	0	67,654	C	0	0	1,466	
16159G-AZ-2	CHASE 2019-ATR2 B2 - CMO/RMBS		12/01/2022	. Paydown		43, 188	43, 188	44,410	44, 183	0	(995	,	(995)		43, 188		0	0	937	08/25/2049 .
16162T-T9-7	CHASE 2002-S4 M - CMO/RMBS		12/01/2022	Paydown	-	246,010	186,373	158,714	248,205	J 0	5,293			C	246,010	J	0	0	0	03/25/2032 .
16162W-MD-8	CHASE 2005-S2 A17 - CMO/RMBS		12/01/2022	Paydown		295,024	227,503	602,510	297,782	0	(873)	) 1,884		0	295,024	J	0	0	0	10/25/2035 .
16162W-MV-8	CHASE 2005-S2 M - CMO/RMBS		12/01/2022	Paydown		100,275	233,233	140,888	(4,212)	J0	104,487	0	104,487	0	100,275	J	0	J0	1,621	10/25/2035 .
16163C-AH-5	CHASE 06A1 2A3 - CMO/RMBS		12/01/2022	Paydown	-	313,669	262,230	612,353		J 0	(1,616)	'	(1,616)	C	313,669	J	0	0	0	09/25/2036 .
16163H-AE-1	CHASE 2007-S3 1A5 - CMO/RMBS		12/01/2022	. Paydown	-	643,355	281, 147	390,917	646,385	J 0	(2,880	,		C	643,355	J	0	0	0	05/25/2037 .
16165Y-AB-8	CFLX 2007-M1 1A2 - RMBS		12/25/2022	. Paydown		556,776	461,736	431,479	538,522	0	18,254	0	18,254	0	556,776	[0	0	0	0	08/25/2037 .
16412X-AK-1	CHENIERE CORPUS CHRISTI HOLDINGS LLC		04/27/2022	. CORPORATE ACTION		0	0	0	0	0	0	0	0	0	0	C	0	0		) 12/31/2039 .
166756-AQ-9	CHEVRON USA INC		04/13/2022	. LOOP CAPITAL		2,007,089	1,660,000	2,246,311	2, 158,087	0	(26,523)	) 0	(26,523)	C	2,131,564	C	(124,474)	(124,474)	72,671	04/01/2027 .
17025R-AG-0	CWHL 2007-HY4 2A1 - CMO/RMBS		12/01/2022	. Paydown		184,036	131,055	73,613	181,789	0	2,247	0	2,247	0	184,036	C	0	0	0	11/25/2037 .
171265-C#-6	1ST MTG BD 2020 SER A TRANCHE B		10/30/2022	. Paydown		342,857	342,857	342,857		0	0	0	0	0	342,857	C	0	0	7,483	10/30/2050 .
17100F AD 0	01001 1 0 000		00/10/0000	CITIGROUP GLOBAL		10.802	9.820.030	0	0			0	0				10 000	10.802	0	00/05/0040
17180F-AB-8 172973-2Z-1	CIMM 1 C - CDO		08/18/2022	. MARKETS LTD		10,802	9,820,030			0	4 .543	0	4.543		143.401		10,802	10,802	0	03/05/2040 .
172973-22-1 172973-M9-7			12/01/2022	. Paydown						0		0			133, 401				2.326	
	CMSI 2005-1 1A4 - CMO/RMBS			. Paydown						0	7.316	0			133,631		0	0		
172973-WZ-8	CMSI 2004-3 A5 - CMO/RMBS		12/01/2022	. Paydown			291,579		284,263	0		0		0			0	0	7,524	
17307G-CB-2	CMLTI 2003-1 B1 - CMO/RMBS		12/01/2022	. Paydown		1,305	75,251	50,511		4,957	(12,005	)10,148					0	0	0	10/25/2033 .
17307G-T8-1	CMLTI 2005-10 14A - CMO/RMBS		12/01/2022	Paydown		99, 167	85,548	46,826	3,890	0	95,277	0	95,277		99, 167		0	0	0	12/25/2035 .
17307G-TL-2	CMLTI 2005-3 2A3 - CMO/RMBS		12/01/2022	Paydown		263,446	231,998	186,934	257,936	0	5,510	0	5,510	0	263,446		0	0	0	08/25/2035 .
17307G-W7-9	CMLTI 2005-11 A2A - CMO/RMBS		12/01/2022	. Paydown		148,014		383,241	147,258	0	756	0	756		148,014		0	0	0	10/25/2035 .
17307G-XU-7	CMLTI 2005-5 A2 - CMO/RMBS		12/01/2022	Paydown		171,200		97,904	152,991	0	18,209	0		0	171,200		0	0	0	08/27/2035 .
17307G-ZJ-0	CMLTI 2005-5 33A - CMO/RMBS		12/01/2022	. Paydown		1,605,536	1,438,577	964,245	571,282	0	1,034,254	0	1,034,254	0	1,605,536		0	0	0	10/25/2035 .
17309F-AE-8	CMLTI 2006-AR5 13A - CMO/RMBS		12/01/2022	. Paydown		186,740	150,586	92,755	35,461	0	151,279		151,279	0	186,740		0	0	0	07/25/2036 .
17310U-AC-6	CMLTI 2007-AR1 A3 - RMBS		12/27/2022	Paydown		657,027	614,608		630,275	0	27 , 135		26,751	0	657,027		0	0	0	01/25/2037 .
17313F-AA-0	CMLTI 2007-AR8 11A - CMO/RMBS		12/01/2022	. Paydown		23,011			23, 197	0	(186	) 0	(186)		23,011		0	0	0	08/25/2037 .
17313M-AA-5	CMALT 2007-A8 A1 - CMO/RMBS		12/01/2022	. Paydown			987,937	618,910	1, 186, 102	0	2,368	0	2,368	0	1, 188, 470	C	0	0	0	10/25/2037 .
17318U-AG-9	CGCMT 2012-GC8 B - CMBS		12/12/2022	Paydown		1,250,000	1,250,000	1,281,209	1,253,045	0	(3,045	) 0	(3,045)	C	1,250,000	J	0	J0	47,453	
17328Q-AE-1	CGCMT 2020-420K C - CMBS		12/01/2022	Paydown	-	4,265	0	0	0	0	0	0	0	C	4,265	J	0	0	0	11/13/2042 .
18449K-AA-4	CLEAN 181 A - ABS		10/20/2022	Paydown		2,480,240	2,480,240	2,479,353	2,479,405	0	835	0	835	0	2,480,240	J	0	0		
18453F-AA-8	CLEAN PACE 2022-1 LLC - CMO		11/20/2022	. Paydown		144,979		144,978	0	0	1	0	J 1	0	144,979	J	J0	0		
191229-AB-9 19260M-AA-4	COCA-COLA ICECEK AS		01/26/2022	. Call @ 102.42		1,024,250	1,000,000	951,300	977,362	J0	46,888	0	46,888	ļ	1,024,250	J	0	I0		
19260M-AA-4 192714-AB-9	COLBUN SA		10/25/2022	. Paydown		5,862,000		6, 105, 225	5,911,847	0		\ 0			5,862,000		0			04/25/204/ .
19416M-AB-5	PERMIAN RESOURCES OPERATING LLC		07/25/2022	. Various			2.061.000	2.073.803	2.073.521		(71,804)		(71,804)		2.072.965		(8.555)	(8.555)		07/10/2024 .
134 IOM-MD-3	PERMITAN RESUDES OFERALING LEG		01/20/2022	DEUTSCHE BANK		2,004,410	2,001,000	2,0/3,803	2,013,321	l	(330)	, u	(330)		2,012,900		(0,000)	(0,000)	31,328	01/01/2029 .
20030N-BM-2	COMCAST CORP	1	05/10/2022	. SECURITIES INC		5.534.873	5,661,000	6.076.234	5.973.625	0	(7.457	) 0	(7.457)	l	5.966.168	lc	(431, 295)	(431.295)		08/15/2034 .
1				U.S. BANCORP		.,,							. , , ,				, , , , , , , , , , , , , , , , , , , ,	, , , , , ,		
20030N-BS-9	COMCAST CORP		04/12/2022	. INVESTMENTS, INC		7,976,960	8,000,000	7,984,960	7,993,511	0	414	0	414	0	7,993,925	C	(16,965)	(16,965)		03/01/2026 .
20030N-BY-6	COMCAST CORP		04/07/2022	. BARCLAYS CAPITAL INC		15,019,500	15,000,000	14,970,450	14,985,008	0	749	0	749	0	14,985,757	C	33,743	33,743	343,750	02/01/2027 .
1				KEYBANC CORPORATE								1	1			1				1
200340-AQ-0	COMERICA INC		04/21/2022	. MARKETS INC		2,725,197	2,783,000	2,776,877	2,780,373	0	167	0	167	C	2,780,540	C	(55,343)	(55,343)		07/22/2026 .
201723-AL-7	COMMERCIAL METALS CO		02/15/2022	. Direct		174,567	167,000	166,116	166,249	0	751	0	751	C	167,000	J	0	0		07/15/2027 .
202795-JR-2	COMMONWEALTH EDISON CO		04/13/2022	. GOLDMAN SACHS & CO		3,963,256	4,400,000	4,386,624	4,388,889	0	365	0	365	0	4,389,254	C	(425,998)	(425,998)	61,038	03/01/2030 .
20338Q-AD-5	COMMSCOPE INC		03/11/2022	SUNTRUST ROBINSON . HUMPHREY, INC		177.443	177,000			_	/4		(4)		177.093		350	350	E 700	03/01/2026 .
20338U-AD-5 210314-AA-8	CONSORCIO TRANSMANTARO SA	C	03/11/2022	. Call @ 102.35		931.385				0 n	22.842	/ 0	22.842		931.385		350	350		05/07/2023 .
- 10017 AA 0	TOURSON TO THE PROPERTY OF THE	· · · · · · ·		.   vuii 0 104.00						U				U	1			U		

# **SCHEDULE D - PART 4**

					Showing All I	_ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Du	ring Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
-	_	-	•							11	12	13	14	15	1					
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal		Year	Date
21240B-AD-3	CONTROLADORA MABE SA DE CV	eigii	06/22/2022		SIUCK	2,085,000		1.988.980	1,991,856	Decrease	93.144		93.144	value	2,085,000	Disposai	on Disposal	Disposai		10/23/2028 .
21240D-AU-3	CONTROLADORA MADE OA DE CV		00/22/2022	MERRILL LYNCH, PIERCE.		2,005,000	2,000,000	1,300,300	1,991,000						2,005,000				02,730	10/23/2020 .
21684A-AC-0	COOPERATIEVE RABOBANK UA	C	04/20/2022	. FENNER & SMITH IN		10,043,500	10,000,000	10,525,200	10,228,439	0	(18,286	) 0	(18,286)	0	10,210,153	0	(166,653)	(166,653)	313,542	08/04/2025 .
21871@-AD-2	SR NT SER B	l	01/07/2022	. Call @ 114.99		17,248,907	15,000,000	15,000,000	15,000,000	0	2,248,907	0	2,248,907	0	17,248,907	0	0	0	255,008	
22239E-AK-2	CWHL 2007-HYB1 4A1 - CMO/RMBS	.	12/01/2022	Pavdown		594.038	616.051		553.722	0	40.316	0	40.316	0	594.038	0	0	0	0	03/25/2037 .
22282F-AH-5	COVANTA HOLDING CORP	1	01/20/2022	Direct		1,012,490	983,000	1,028,281	1,012,490	0	0	0	0	0	1,012,490	0	0	0		
22406#-AA-8	COYOTE CREEK MINING CO. LLC		12/28/2022	Pavdown		839.166				0	(65	) 0	(65)	0	839.166	0	0	0		
22526*-AA-7	CREAM SUB-ISSUER LLC - ABS		12/01/2022			54.972			0	0	142	,	142	0	54.972		0	0		
22541Q-AP-7	CSFB 2003-11 A4 - CMO/RMBS	l	12/01/2022	. Pavdown		5.083	5.083	5.084	5.072	0	11	0	11	0	5.083	l	0	0	154	
22541Q-JT-0	CSFB 2003-17 DB1 - CMO/RMBS	l	12/01/2022	. Paydown		57,338	57,338	55,249		0	11,114	0	11, 114	0	57,338		0	0	2,939	
22541Q-K7-6	CSFB 2003-27 IA3 - CMO/RMBS	ļ	10/01/2022	. Paydown		28,321	28,321	27,801	27,844	0	477	0	477	0	28,321			0	387	11/25/2033 .
225410-R8-7	CSFB 2003-27 CB2 - CMO/RMBS	1	11/01/2022	. Pavdown		(1.696	45.349	28,747	2,391	14.543	2.284	20.914	(4,087)	0	(1.696)	0	0	0	0	11/25/2033 .
22541S-GL-6	CSFB 2004-3 110 - CMO/RMBS	1	12/01/2022	Paydown		123,407	123,407	118,693	118.088	0	5.319	0	5.319	0	123 .407	0	0	0	3.276	
22541S-VL-9	CSFB 2004-4 CB1 - CMO/RMBS		12/01/2022	Pavdown		93.606	71.957			0	(1.691		. ,	0	93.606	0	0	0	0	09/25/2034 .
22541S-VM-7	CSFB 2004-4 CB2 - CMO/RMBS	.	12/01/2022	. Pavdown		21,692	53,550		31,266	0	928	10,502	(9,574)	0	21,692	0	0	0	0	09/25/2034 .
225458-AQ-1	CSFB 2005-1 115 - CMO/RMBS	1	12/01/2022	. Pavdown		528.820	528.821	524.773	523.616	0	5.205	0	5.205	0	528.820	0	0	0	11.471	02/25/2035 .
225458-FX-1	CSFB 2005-2 CB1 - CMO/RMBS	.	12/01/2022	. Pavdown		2.853	146.832	28.731	23.216	7 . 173	2.616	30 . 152	(20,363)	0	2.853	0	0	0	0	03/25/2035 .
225458-KK-3	CSFB 2005-3 314 - CMO/RMBS		12/01/2022	. Pavdown		359.717	359.717	358.720		0	2.528	0	2.528	0	359.717	0	0	0	10.913	07/25/2035 .
225458-KZ-0	CSFB 2005-3 328 - CMO/RMBS	.	12/01/2022	. Paydown		568,888	568,888		558,774	0	10,115	0	10,115	0	568,888	0	0	0	14, 139	07/25/2035 .
225458-X2-9	CSFB 2005-8 1A3 - CMO/RMBS		12/01/2022	. Pavdown		285.194	226.378	491.040	274.668	0	10.655	128		0	285.194	0	0	0	1.574	09/25/2035 .
225458-Z4-3	CSFB 2005-8 315 - CMO/RMBS	.	12/01/2022	. Paydown		177,240	137, 118	415, 155	178,432	0	(1, 191	) 0	(1, 191)	0	177,240	0	0	0	0	09/25/2035 .
225470-E8-2	ARMT 2006-1 3A3 - CMO/RMBS		12/01/2022	. Paydown		206,754	183,301	140,249	165,526	0	41,229	0	41,229	0	206,754	0	0	0	0	03/25/2036 .
225470-FB-4	CSFB 2005-10 614 - CMO/RMBS		12/01/2022	. Paydown		130,844	63,465	40, 175	125,927	0	(4,359)	) 0	(4,359)	0	130,844	0	0	0	0	11/25/2035 .
225470-T3-7	TBW 2006-1 1A4 - CMO/RMBS		12/01/2022	. Paydown		23, 117	9,433	22,927	22,848	0	(936	) 0	(936)	0	23, 117	0	0	0	0	04/25/2036 .
225470-UK-7	CSMC 2006-1 1A3 - CMO/RMBS		12/01/2022	. Paydown		552,937	438,419	418,279	544,078	0		0		0	552,937	0	0	0	0	02/25/2036 .
225470-ZD-8	CSMC 2006-2 6A1 - CMO/RMBS		12/01/2022	. Paydown		263,368	189,935	170,280	266, 127	0	(2,759)	) 0	(2,759)	0	263,368	0	0	0	0	03/25/2036 .
2254W0-MH-5	. ARMT 2005-12 3A1 - CMO/RMBS		12/01/2022	. Paydown		261,885	134,651	102,095	199,421	0	62,464	0	62,464	0	261,885	0	0	0	0	03/25/2036 .
226829-AA-7	CROCKETT COGENERATION A CALIFORNIA LP		12/30/2022	. Paydown		612,509	612,508	612,508	612,525	0	(17)	) 0	(17)	0	612,509	0	0	0	22, 192	03/30/2025 .
22822R-BD-1	CROCAS 2015-2 C25 - RMBS		12/15/2022	. Paydown		503,663	0	0	377,747	0	0	0	0	0	503,663	0	0	0	0	05/15/2045 .
000704 40 5	and the second s	1	02/10/2022	RBC CAPITAL MARKETS,					***	_	_		_	_		1 .			,	05 (04 (0005
228701-AG-3	CROWNROCK LP			. LLC		335,320		332,000		J0	0	J 0	· [0	0	332,000	J0	3,320	3,320		05/01/2029 .
22959#-AA-9	CSOLAR IV SOUTH LLC		12/31/2022	. Paydown		613,542	613,542	613,542	613,554	J0	(12	) 0	J(12)	0	613,542	J0	<u>0</u>	0	15,256	
22964*-AC-2	CSOLAR IV WEST, LLC		12/31/2022	. Paydown		1,675,635	1,675,635	1,675,635	1,675,631	J0	134 .870	0	404.070	ļ0	1,675,635	J0		0	56,583	
232422-AE-5	CWL 2006-7 2A4 - RMBS		12/27/2022	. Paydown		1,172,498	1, 172, 498	1,006,243	1,037,627	J0		J 0	134,870	0	1,172,498	l	0	0	5,858	
23242W-AV-1	CWALT 2006-J4 213 - CMO/RMBS		12/01/2022	. Paydown		140,988	122,915		142,575	J0	(1,587)	889	(1,587)	0	140,988	l	0	0	0	07/25/2036 .
23243N-AH-1	CWL 2006-S4 A5 - RMBS		12/01/2022	Paydown		2/1,8/0	271,870		16,249	J		889	7.536	0	2/1,8/0	J	0	0		07/25/2034 .
23246K-AC-5 23247L-AD-0	CWALT 2007-1T1 1A3 - CMO/RMBS		12/01/2022	. rayuown			110,047	60,384		0	7,536	0		0	1,251,187			0		03/25/2037 .
23247L-AD-U 233046-AF-8	DNKN 2017-1 ALL - RMBS		11/20/2022	. Paydown		1,251,187				0	91,365	0	91,365		1,251,187				8,006	
233046-AF-8 233046-AL-5	DNKN 2017-1 A11 - HMBS		11/20/2022	Paydown	-	313.000									313.000				8.514	
233046-AL-5 233046-AS-0	DNKN 2019-1 A23 - HMBS	ļ	11/20/2022	Paydown				1,000,000	3,983,662		21.703		21.703		4.005.364				7۱۵,ه	11/20/2051 .
233046-AS-0 23311V-AH-0	DCP MIDSTREAM OPERATING LP		02/18/2022	Various					3,983,662		(167	J	(167)		4,005,364		5.533	5.533	4.479	
23332U-FD-1	DSLA 2005-AR5 1AA - CMO/RMBS		12/19/2022	Pavdown		778.348						,			778.348	o	, J		4,4/9, n	09/19/2045 .
200020-10-1	DOLA 2000 AND TAX - UNIO/NINDO		12/ 13/ 2022	RBC CAPITAL MARKETS.		110,040													0	09/13/2040 .
23345M-AA-5	DT MIDSTREAM INC		06/01/2022	. LLC		173,910	187,000	187,000	187,000	0	0	0	0	0	187,000	0	(13,090)	(13,090)	3,600	06/15/2029 .
23409#-AQ-8	DAKOTA COAL COMPANY		10/01/2022	. Paydown		1,036,357	1,036,357	1,036,357	1,036,415	0	(58	) 0	(58)	0	1,036,357	0	0	0	28,620	
23918K-AS-7	DAVITA INC		01/25/2022	. UBS SECURITIES LLC		1,043,115	1,059,000	1,089,141	1,086,776	0	(217	) 0	(217)	0	1,086,559	0	(43,444)	(43,444)	7,619	06/01/2030 .
24381Y-AA-2	DRMT 223 A1 - CMO/RMBS		12/01/2022	. Paydown		9,452	9,452	9,027	0	0	425	0	425	0	15, 181	0	(5,729)	(5,729)	42	07/25/2067 .
24381Y-AB-0	DRMT 223 A2 - CMO/RMBS		12/01/2022	. Paydown		22.087	22.087	20.554	0	l 0	1.533	0	1.533	0	22.087	lo	0	l0	157	06/25/2067 .

SCHEDULE D - PART 4
and Stocks SOLD REDEEMED or Otherwise DISPOSED OF During Current Year.

					SHOWING AILL	LONG-TEITH L	Sonds and Sto	JUNG SULD, I	NEDELINED	OI OTHERWIS	se Discos		ing Current	ı <del>c</del> aı						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal		Gain (Loss)		During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal		Year	Date
24664U-AE-0 .	. DELEK & AVNER TAMAR BOND LTD	eigii	01/01/2022	. Call @ 74.94	Stock	Sideration	1.000.000	1.081.753	1,039,016	Decrease	(1.039.016		(1.039.016)		Date	Disposai	on Disposai	Disposai	ı caı	12/30/2025 .
24004U-AE-U .	. DELER & AVINER TAINAR BUND LID	D	01/01/2022	U.S. BANCORP			1,000,000	1,001,733	1,039,016		(1,039,010	,	(1,039,010)			0		0		12/30/2025 .
247109-BS-9 .	. DELMARVA POWER & LIGHT CO		04/20/2022	. INVESTMENTS. INC		5,037,150	5,000,000	5,396,525	5,098,968	0	(18.426	) 0	(18,426)	0	5.080.542	0	(43.392)	(43.392)	76,319	11/15/2023 .
24736X-AA-6 .	DELTA AIR LINES 2015-1 PASS THROUGH TRUS		07/30/2022	Pavdown		657 .467	657 . 467	657 .467	657 .477	0	(10	ý 0	(10)		657 .467	0	0	0	17.875	
24737A-AA-5 .	. DELTA AIR LINES 2015-1 PASS THROUGH TRUS		07/30/2022	. Pavdown		671.987	671.987	671.987	671.041	0	946	, 0	946	0	671.987	0	0	0	21.420	
25150Q-AA-5 .	. DBALT 2006-0A1 A1 - RMBS		12/27/2022	. Pavdown		2,795,449	2,563,170	2.238.322	2.743.448	0	52.002	0	52.002	0	2.795.449	0	0	0		02/25/2047 .
25150R-AE-5 .	. DBALT 2006-AR6 A5 - RMBS		12/27/2022	. Paydown		1.893.251	1.689.629	1.173.325	1.856.423	0	36 .829		36,829	0	1.893.251	0	0	0	0	02/25/2037 .
25150W-AA-2 .	DBALT 2007-0A3 A1 - RMBS		12/27/2022	. Pavdown							5.007		5.007	0	384 . 129				n	07/25/2047 .
251510-EH-2 .	DBALT 2005-3 4A3 - CMO/RMBS	l	12/01/2022	. Pavdown		1.078.945		707.016	1,079,528	0	(582		(582)	0	1.078.945	0	0		0	06/25/2035 .
251510-FV-0 .	DBALT 2005-4 A4 - CMO/RMBS	l	12/01/2022	. Pavdown		195.071	139.992	117.414		0	4 .408			0	195.071	0			0	09/25/2035 .
251511-AD-3 .	DBALT 2006-AB2 A4 - RMBS		12/01/2022	. Pavdown				574.077	503. 189	n	19.855			n	523.044	n	n	n	n	06/25/2036 .
251511 AB 0 .	DBALT 2007-0A4 A1A - RMBS		12/27/2022	. Paydown		970,583	970,584			n	127 .370		127,370	n	970,583	n	n	n	2,519	
251563-GB-2 .	DMSI 2004-5 A5B - RMBS	1	12/01/2022	Paydown			3.199	3. 198	3.169	n	20	n	29	n	3. 199	n	n	n	67	07/25/2034 .
201000 GD 2 .	. Dillot 2004 o Nob Tillibo	1	12/01/2022	DEUTSCHE BANK			, 100	, 100	, 100											0772072004
25466A-AJ-0 .	. DISCOVER BANK		05/10/2022	. SECURITIES INC		13,292,538	13,750,000	13,776,599	13,763,688	0	(1,057	) 0	(1,057)	0	13,762,631	0	(470,094)	(470,094)	375,547	07/27/2026 .
254687-GA-8 .	. WALT DISNEY CO		02/23/2022	. GOLDMAN SACHS & CO		1,898,005	1,900,000	2,209,643	2, 203, 145	0	(647	) 0	(647)	0	2,202,498	0	(304,493)	(304,493)	20,457	05/13/2060 .
25470D-BF-5 .	. DISCOVERY COMMUNICATIONS LLC		04/13/2022	. GOLDMAN SACHS & CO			8,500,000	9,336,535	9, 178, 973	0	(25,495	) 0	(25,495)	0	9, 153, 478	0	(780,808)	(780,808)	149,016	05/15/2029 .
25470D-BL-2 .	. DISCOVERY COMMUNICATIONS LLC		05/25/2022	. Various			1,527,000	1,431,291	1,413,541	0	384	0	384	0	1,413,925	0	(145,456)	(145,456)	34, 142	09/15/2055 .
25470X-AJ-4 .	DISH DBS CORP	.	07/15/2022	. Maturity @ 100.00		183,000	183,000	183,000		0	0	0	0	0	183,000	0	0	0	10,751	07/15/2022 .
				MORGAN STANLEY & CO.											·					
25470X-AY-1 .	. DISH DBS CORP		06/24/2022	. LLC		475,080	592,000	662,395	644,356	0	(5, 120	*	(5, 120)	00	639,236	0	(164, 156)	(164, 156)	45,498	
255120-AA-4 .	. DIVERSIFIED ABS PHASE IV LLC - ABS		12/28/2022	. Paydown		3,383,501	2,798,955	2,798,955	0	0	73,010		73,010	0	3,383,501	0	0	0	0	03/02/2037 .
25525P-AA-5 .	DIVERSIFIED HEALTHCARE TRUST		08/18/2022	. Various		352,390	343,000	343,000	343,000	0			8,385	0	351,385	0	1,005	1,005		06/15/2025 .
255882-AA-0 .	. DKT FINANCE APS	C	03/08/2022	. Various		525,964	527,000	533,838	528,455	0	(588	,	(588)	00	527,867	0	(1,903)	(1,903)		06/17/2023 .
25654#-AA-0 .	. DODGER TICKETS LLC - ABS		03/31/2022	. Paydown		1,031,329	1,031,329	1,031,329	1,045,374	0	(14,045		(14,045)	00	1,031,329	0	0	0		03/31/2030 .
256677-AF-2 .	. DOLLAR GENERAL CORP		06/14/2022	. GOLDMAN SACHS & CO		19,250,600	20,000,000	19,979,800	19,989,633	0	661		661	0	19,990,294	0	(739,694)	, , , , ,		05/01/2028 .
256746-AH-1 .	. DOLLAR TREE INC		04/07/2022	. BARCLAYS CAPITAL INC U.S. BANCORP		2,052,140	2,000,000	2, 191,920	2, 150, 476	0	(6,239	) 0	(6,239)	00	2,144,237	0	(92,097)	(92,097)	34,067	05/15/2028 .
257375-AE-5 .	EASTERN ENERGY GAS HOLDINGS LLC		04/20/2022	INVESTMENTS INC		1.511.760	1,500,000	1.498.359	1.499.662	0	55	0	55	0	1.499.717	0	12.043	12.043	25,294	11/01/2023 .
257575-AE-0 .	DPABS 2015-1 A2 - RMBS		10/25/2022	. Pavdown		670.000	670.000	670.000	670.000						670.000		12,043	12,043		
25755T-AH-3 .	DPABS 2017-1 A23 - ABS	1	10/25/2022	. Paydown		430.000		430.000		n	n	0	n	n	430.000		n		11.067	
25755T-AP-5 .	DPABS 2017-1 A23 - ABS		10/25/2022			430,000		100.000		n	2.167		2.167		412.343				۱۱,007	04/25/2051 .
264407-AA-5 .	DUKEF 6 A1S - CDO		08/18/2022	. Various			33.333.454	4.303.349	2.735.636	U	544 728		544.728		3.280.364		509.093	509.093	0۰۰۰	04/25/2051 .
204401-AA-3 .	. DONE O A 10 - 000		00/ 10/ 2022	SUNTRUST ROBINSON		0,700,400	, 300, 404		2,700,000	0		0			3,200,304				0	04/00/2009 .
26441C-BL-8 .	. DUKE ENERGY CORP	.	04/20/2022	. HUMPHREY, INC		2, 180, 775	2,500,000	2,496,700	2,496,869	0	90	0	90	0	2,496,959	0	(316, 184)	(316, 184)	22,490	06/15/2031 .
26441Y-BB-2 .	. DUKE REALTY LIMITED PARTNERSHIP		06/14/2022	. GOLDMAN SACHS & CO		18,954,400	20,000,000	19,785,200	19,849,550	0		0		0	19,858,503	0	(904, 103)	(904, 103)		
26483E-AJ-9 .	. DUN & BRADSTREET CORP	ļ	01/18/2022	. Direct		496,542	478,000			0	(17,063		(17,063)	0	478,000	0	0	0	32,509	
26545Q-AL-3 .	DUNHL 1 AVB - CDO	ļi	08/18/2022	. Various		2,067,806	2,334,521			0	66,683			0	845,631	0	1,222,175	1,222,175	0	01/04/2041 .
268270-AD-7 .	. ENGIE ENERGIA CHILE SA	. C	03/16/2022	. GOLDMAN SACHS EM		776,250	750,000	745,913	748,565	0	91	0	91	0	748,657	0	27,593	27,593	21,469	
26863L-AG-9 .	. ELP 2021-ELP C - CMBS		12/15/2022	. Various		200,728	0	0	175,278	0	0	0	0	0	200,728	0	0	0	0	11/15/2038 .
26884L-AL-3 .	. EQT CORP		03/28/2022	. GOLDMAN SACHS & CO		102,465		99,000	99,000	0	0	0	0	0	99,000	0	3,465	3,465	3,506	01/15/2029 .
				MERRILL LYNCH, PIERCE,																
26884L-AN-9 .	. EQT CORP		03/28/2022	. FENNER & SMITH IN		70,208	74,000	74,946	74,900	0	(22	) 0	(22)	00	74,878	0	(4,671)	(4,671)	1,006	05/15/2031 .
26885B-AB-6 .	EOM MIDSTREAM PARTNERS LP		02/22/2022	MORGAN STANLEY & CO.		312.145				^	20		20	_	324.639	_	(12,494)	(12,494)	9 400	12/01/2026 .
20000B-AB-0 .	LUM MIDOIDEAM FADINERS LF			J.P. MORGAN SECURITIES		312, 145		323,363	324,002	0	38	0	38	0	324,039		(12,494)	(12,494)	3, 100	12/01/2020 .
26885B-AK-6 .	. EQM MIDSTREAM PARTNERS LP		02/22/2022	LLC		154, 160		164,000	164,000	0	0	0	0	0	164,000	0	(9,840)	(9,840)	4,490	01/15/2029 .
28000X-AA-6 .	EDGE 221 A2 - ABS		12/25/2022	. Paydown		1,425,028			0		5.451	0	5.451	0	1,425,028	0			n	03/25/2052 .
28501*-AC-9 .	. ELECTRIC TRANSMISSION TEXAS. LLC	I	02/16/2022	. Maturity @ 100.00		5.000.000	5.000.000	5.000.000	5.000.000	0	0	0	0	0	5.000.000	0	0	0		02/16/2022 .
28621U-AA-1 .	SB SECD BD		10/07/2022	. Pavdown		1.441.256	1.440.734	1,473,367	1,482,354	0	(41.098	)	(41.098)	0	1.441.256	0	0	0	57,460	
28932M-AG-0 .	. ELM ROAD GENERATING STATION SUPERCRITICA		07/19/2022	. Paydown		728,751		728,751	728,765	0	(13	) 0	(13)		728,751	0				01/19/2031 .
29002G-AD-3 .	ELMW4 IV C - CDO	C	10/17/2022			126,354	0	0	0	0	0	0	0	0	126,354	0	0	0		04/15/2033 .

## **SCHEDULE D - PART 4**

				;	Snowing All L	.ong-Term B	Sonds and Sto	ocks SOLD, F	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	rear						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted	Carrying Value	е	16	17	18	19	20	21
1		1								11	12	13	14	15			1			
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
29082H-AA-0	EMBRAER NETHERLANDS FINANCE BV	cigii	02/22/2022	MORGAN STANLEY EM	Olock	2,036,000	2,000,000	1.995.000	1,998,011	Decrease	ACCIGION 70	rtecognized	70	value <sub>0</sub>	1,998,090	Disposai	37,910	37,910	19,358	
2300211-AA-0	LIIDHALH NETTERLANDS I THANGE DV	0	02/22/2022 .	WELLS FARGO SECURITIES.		2,000,000	2,000,000	1,335,000	1,330,011		13		13		1,330,030				13,000	00/ 13/2023 .
29089Q-AC-9	EMERGENT BIOSOLUTIONS INC		02/24/2022	LLC		770,546				0	(15)	00	(15)	0	868,976	0	(98.429)	(98.429)	18,011	08/15/2028 .
29245V-AA-3	EMPRESA NACIONAL DE TELECOMUNICACIONES S	C	10/30/2022	Paydown		320,000	320,000	302,400		0	4,048	0	4,048	0	320,000	0	0	0	7,800	
29252B-AA-7	ENBRIDGE PIPELINES (SOUTHERN LIGHTS) LLC	C	12/30/2022 .	Paydown		1,683,750	1,683,750	1,721,749	1,714,649	0	(30,899)	0	(30,899)	0	1,683,750	0	0	0	82,884	06/30/2040 .
29261A-AB-6	ENCOMPASS HEALTH CORP		09/20/2022	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	62,603	02/01/2030 .
29261A-AE-0	ENCOMPASS HEALTH CORP		09/20/2022	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0		04/01/2031 .
29273D-AB-6	ENDO DAC	C	12/01/2022 .	Various		350,488	2,549,000	2,398,743	2,433,403	0	10,905	0	10,905	0	2,433,403	0	(2,082,915)	(2,082,915)	121,078	
29273D-AC-4	ENDO DAC	C	06/03/2022 .	Various		880 , 155	3,529,000	2,832,259	2,915,778	0	26,395	0	26,395	0	2,942,173	0	(2,062,018)	(2,062,018)	82,299	06/30/2028 .
29280B-AA-3	ENDO LUXEMBOURG FINANCE COMPANY I SARL	_	11/29/2022	CITIGROUP GLOBAL MARKETS INC.		575.250		757.526	758.806	^	708	_	708	_	758.806	_	(183.556)	(183.556)	EQ 400	04/01/2029 .
29280B-AA-3 29364W-AX-6	ENTERGY LOUISIANA LLC	U	04/13/2022	GOLDMAN SACHS & CO			10,222,000	10,391,650			(3.290)		(3.290)	0	10,336,089		(183,556)	(183,556)	52,406 118,646	
29364W-AX-6 29364W-BA-5	ENTERGY LOUISIANA LLC		04/13/2022 .	GOLDMAN SACHS & CO		9,662,754	10,222,000	10,391,650	10,339,379	0	705	0	(3,290)	· 0	10,336,089	ļ	(6/3,335)			306/01/2031 . 203/15/2033 .
										0		0		J		ļ	(1,201,80/)	(1,261,807)		
29379V-AU-7	ENTERPRISE PRODUCTS OPERATING LLC		02/15/2022 .	Maturity @ 100.00		9,200,000	9,200,000	9,206,068	9,200,167	0	(167)	]0	(167)	<u>0</u>	9,200,000	J	0	0	186,300	
30231G-BM-3	EXXON MOBIL CORP		04/07/2022 .	BARCLAYS CAPITAL INC		229,901	248,000	256,082		0	(46)	0	(46)		255,941	0	(26,040)	(26,040)	4, 185	
30260L-AA-3	FEL ENERGY VI SARL	C		Paydown		1.417.600		1,7,241	176,863	0		······································	(9,325)	0	1.417.600		0	0		
30306V-A#-6	SK SECU NI		12/31/2022 .	Paydown			1,417,600			0	(167)	0	2,236	0	1,417,600		0	0		
31331F-AX-9	FEDERAL EXPRESS CORPORATION PASS THROUGH		01/15/2022 .	Various		, .	246 , 196		,	0	( 101 )	······································	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	0			0	0	8,272	
31331F-BA-8 31574E-AA-8	FEDERAL EXPRESS CORPORATION PASS THROUGH		01/20/202201/15/2022	Paydown		32,667				0	(1,319)	0	(1,319)	00	32,667	0	0	0	1,250	07/15/2024 . 01/15/2035 .
32008K-AA-8	Adjustment	·	12/31/2022	. Adiustment		181,440	181,440	177,982	(1.695.453)		1.695.453		1.695.453		181,440					007/10/2013 .
-	FHASI 2005-AR6 4A1 - CMO/RMBS		12/31/2022 .	.,			0	0	. , , ,	0	1,695,453	0	,,	0	0		0	0	0	
32051G-J8-9 32051H-AD-5	FHANS 2006-FA3 A4 - CMO/RMRS		01/25/2022	Paydown			77,748			0	1.636.072	0		0			0	0	0	02/25/2036 . 07/25/2036 .
	THE BOOK THE ATT CHICATENED THE THE THE THE THE THE THE THE THE THE			,						0	,,	0		0			0	0	0	
32056C-AC-3	FHASI 2007-4 1A3 - CMO/RMBS		12/01/2022	Paydown		607, 187		1, 188,842	611,239	0	(4,052)	٥	(4,052)		607, 187	0	0	0	0	08/25/2037 .
33767W-AA-1	FKH 2021-SFR1 A - RMBS		12/01/2022 .	Paydown		30,440	30,440	30,440		0	2	0	2	0	30,440	0	0	0	296	
337738-AV-0	FISERV INC		03/08/2022 .	. BARCLAYS CAPITAL INC		5, 119,850	5,000,000	4,969,400	4,970,754	0	104	0	104	0	4,970,858	0	148,992	148,992	152, 167	
33830J-AD-7	GUYS 221 A2 - RMBS		10/25/2022	Paydown		721,375	125,000	125,000	0	0	3,616	0	3,616	0	721,375	0	0	0	0	04/25/2052 .
33852E-BJ-7	FSMT 2021-2 B1 - CMO/RMBS		12/01/2022	Paydown		36, 123	36, 123	34,921	34,925	0	1,198	0	1,198	0	36,123	0	0	0	542	
33972P-AA-7	FLNG LIQUEFACTION 2 LLC		09/30/2022	Paydown		1,816,540	1,816,540	1,814,494	1,814,038	0	2,502	0	2,502	0	1,816,540	0	0	0	57,504	
34107@-AA-7	SR NT		08/15/2022	Paydown		1,354,156	1,354,156	1,354,156	1,354,156	0	0	0	0	0	1,354,156	0	0	0	33,013	
341081-FU-6	FLORIDA POWER & LIGHT CO		04/27/2022	. GOLDMAN SACHS & CO		967,590	1,000,000	999,470		0	3	0	3	0	999,506	0	(31,916)	(31,916)	26,378	
34417M-AB-3	FOCUS 2017-1 A22 - ABS		10/30/2022 .	Paydown		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	15,916	
34417R-AB-2	FOCUS 221 A2 - RMBS		10/30/2022 .	Paydown		526,397	50,000	50,000	0	0	2,075	0	2,075	0	526,397	0	0	0	0	07/30/2052 .
34620*-AA-7	Forest Sub Series C-3 Senior Secured Not		09/30/2022 .	Paydown		12,416	12,416	12,416	0	0	0	0	0	0	12,416	0	0	0	92	03/31/2051 .
34620*-AA-7	Forest Sub Series C-3 Senior Secured Not		12/31/2022	Paydown		15,456	74	74	0	0	1	0	1	0	15,456	0	0	0	102	
34988M-AX-4	FOSSM 2011-2 A5 - CMO/RMBS	D	01/18/2022	Paydown		80,000,000	80,000,000	80,000,000	80,000,000	0	0	0	0	0	80,000,000	0	0	0	1,700,000	10/19/2054 .
35137L-AL-9	FOX CORP	1	04/27/2022	DEUTSCHE BANK SECURITIES INC		4.687.600	5.000.000	4.989.950	4.991.760	^	400	_	400	_	4.991.946	_	(304.346)	(304.346)	07 700	04/00/0000
3313/L-AL-9	FUA WINF		04/2//2022	RBC CAPITAL MARKETS.		4,687,600	5,000,000	4,989,950	4,991,760	0	489	0	489	0	4,991,946	l	(304,346)	(304,346)	97 , 708	04/08/2030 .
35671D-BJ-3	FREEPORT-MCMORAN INC		01/31/2022	LLC		232.000		238.710		n	(215)	n	(215)		237.230	n	(5.230)	(5.230)	2.340	11/14/2034 .
35802X-AF-0	FRESENTUS MEDICAL CARE US FINANCE II INC		01/31/2022	. Maturity @ 100.00		2.317.000	2.317.000	2.480.137	2.319.599		(2.599)	n	(2.599)		2.317.000	n	n	(5,250)	, .	201/31/2022 .
361448-AN-3	GATY CORP		04/12/2022	Call @ 100.00		1.660.890	1.650.000	1.670.033	1,651,341		(2,333)	^	(1,341)		1.650.000			^		
36148*-AA-5	GA OBB LLC 5.875 3/31/2042		09/06/2022	CORPORATE ACTION		1,000,090	1,050,000	1,070,000	1,001,041	۰۰	(1,421,168)		(1,421,168)		1,050,000					003/31/2042 .
36148*-AA-5	GA ORRI LLC - ABS		11/30/2022	Pavdown		2 . 164 . 448		۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	^	۰۰	(1,421,100)		(1,421,100)		2 . 164 . 448				0	003/31/2042 .
36148^-AA-5 36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDING COMPANY	D	04/07/2022	.   Paydown		2, 164,448	17,354,000	19,435,424	19.050.554	 n	(26.296)	J	(26.296)	J	19,038,756		(1.017.148)	(1.017.148)		
36168W-AA-9	GCAT 22NOM5 A1 - CMO/RMBS	J	12/01/2022	Pavdown		5. 135		5.039	10,000,004		96	n	96	n	10.059	n	(4.924)	(1,017,148)	ورو , ۱۰ و	108/25/2067 .
36 185M-EG-3	GMACM 2006-J1 A6 - CMO/RMBS		12/01/2022	Paydown			44.289	124.878	51.145	۰۰	1.119		1.119				(4,324)	(4,324)	44	004/25/2036 .
36185N-2P-4	GMACM 2006-J1 A6 - CMO/RMBS		12/01/2022 .	Paydown				551.080			22.056		(13.562)						٥٠	004/25/2036 .
36 185N-2P-4 36 185N-2Q-2	GMACM 2004-J2 M1 - CMO/RMBS		04/01/2022	.,				551,080	490,666	0	108	35,618	(13,562)	· 0	4/7, 104	ļ			0	
36185N-2Q-2 36190C-AA-5	GMACM 2004-J2 M2 - CMO/HMBS		04/01/2022 .	Paydown		199				0	198	J	198	J0	199	0	0	0		06/25/2034 . 307/31/2029 .
36192K-AY-3	GSMS 2012-GCJ7 C - CMBS	0	06/10/2022	Paydown		5.460.000	5.460.000	5.984.672	5,532,191		(72, 191)		(72, 191)		5.460.000					307/31/2029 . 305/12/2045 .
	GSAA 2006–19 A3A - RMBS		12/27/2022	.,		1.084.011	., ,		1.078.043	0					1.084.011	l				
362244-AU-9	USAA 2006-19 A3A - HMBS		12/2//2022 .	Paydown		1,084,011	927,255	483,338	1,078,043	0	6,295	32/	5,968	0	1,084,011	J0	0	0		12/25/2036 .

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

					Showing All I	Long-Term E	Sonds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dui	ring Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
1	_	1	'		1	1	1 -	_	_	11	12	13	14	15	1	''	1	1	.=	1
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on		(Loss) on	Durina	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Disposal	Disposal	on Disposal	Disposal	Year	Date
		eigii		+	Slock					Decrease		Recognized		value		Disposai	on Disposai	Disposai	real	
362256-AA-7	GSAA 2006-16 A1 - RMBS		12/27/2022 .	Paydown		642,307	575,561	249,666	637,849	0	4,458	0		0	642,307		0	0	0	10/25/2036 .
36228F-ND-4	GSR 2003–2F B1 – CMO/RMBS		12/01/2022 .	Paydown		106,894	82,718	79,346	106,483	0	411	0	411	0	106,894		0	0	0	03/25/2032 .
36228F-PX-8	GSR 2003-3F B1 - CMO/RMBS		12/01/2022	. Paydown		195,826	195,826	196,271	194,844	0	982	0	982	0	195,826		0	0	9, 161	
36228F-PY-6	GSR 2003-3F B2 - CMO/RMBS		11/01/2022	. Paydown		66,849	66,849	66,672	66,239	0	609	0	609	0	66,849		0	0	3, 162	04/25/2033 .
362290-AC-2	GSR 2007-AR1 2A1 - CMO/RMBS		12/01/2022 .	. Paydown		735,793	530,959	453,673	736,388	0	(595)		(595)	00	735,793		0	0	0	03/25/2037 .
362290-AM-0	GSR 2007-AR1 5A1 - CMO/RMBS		05/25/2022 .	Paydown		188,967		134,340	(1,071)	0	188,967		188,967	0	188,967		0	0	0	03/25/2037 .
3622EB-AA-6	GSAA 2007-4 A1 - RMBS		12/27/2022	. Paydown		105,454	91,888	29,249	104,485	0	1,118	149		0	105,454		0	0	0	03/25/2037 .
3622EB-AB-4	GSAA 2007-4 A2 - RMBS		12/27/2022	Paydown		57,143	48,870	15,609	56,609	0	614	80	534	0	57, 143		0	0	0	03/25/2037 .
3622EB-AC-2	GSAA 2007-4 A3A - RMBS		12/27/2022	. Paydown		2,454,670	2,171,790	1,330,359	2,433,283	0	21,386		21,386	0	2,454,670	J	0	0	0	03/25/2037 .
3622G0-AA-8	GSMS 2006-RR3 A1S - CMBS		12/01/2022 .	. Paydown		38,607	49,578	9,418	6, 137	0	32,470		32,470	0	38,607		0	0	0	03/18/2049 .
3622MS-AA-0	GSMS 2007-GKK1 A1 - CMBS		07/21/2022 .	. Paydown		215, 170	201,848	177,446	150,734	80,083	(15,646)		64,437	0	215, 170		0	0	0	12/17/2049 .
3622N6-AA-7	GSR 2007-AR2 1A1 - CMO/RMBS		12/01/2022 .	Paydown		751,585	517,478	654,726		0	(670)	,	(717)	0	751,585		0	0	0	05/26/2037 .
3622NE-AA-0	GSR 2007-5F A1 - CMO/RMBS		12/01/2022 .	Paydown		1,113,578	1,059,966	873,255	1,089,297	0	24,281		24,281	0	1, 113, 578		0	0	0	12/25/2037 .
362334-BS-2	GSAA 2006-3 A3 - RMBS		12/27/2022	Paydown		214,510	192,971	100,025	209,059	0	5,907	455		0	214,510		0	0	0	03/25/2036 .
362334-ND-2	GSAA 2006-7 F4A - RMBS		12/01/2022	. Paydown		367,053	295,254	466,779	366,081	0	972		972	0	367,053		0	0	0	03/25/2046 .
362341-7F-0	GSR 2006-1F 2A7 - CMO/RMBS		12/25/2022 .	Paydown		152,622	160,520	87,874	152,318	0	304		304	0	152,622		0	0	0	02/25/2036 .
362341-D8-9	GSAA 2005-15 2A3 - RMBS		12/27/2022 .	. Paydown		416,046		241,343	407,457	0	8,588		8,588	0	416,046		0	0	0	01/25/2036 .
362341-EN-5	GSR 2005-6F 319 - CMO/RMBS		12/01/2022	. Paydown		64,446	51,613	104,490	65, 114	0	198			0	64,446		0	0	0	07/25/2035 .
362341-FR-5	GSR 2005-AR4 6A1 - CMO/RMBS		12/01/2022	Paydown		96,490	96,490	93,709	93,552	0	2,938	0	2,938	0	96,490		0	0	467	07/25/2035 .
362341-WX-3	GSR 2005-AR7 1A1 - CMO/RMBS		12/01/2022	. Various		246,950	145, 155	89,754	219, 128	0	18,772	1,075	17,697	0	246,950		0	0	77	11/25/2035 .
362341-ZV-4	GSAA 2005-14 2A3 - RMBS		12/27/2022	Paydown		313,794	289,684	168,790		0	2,531	0	2,531	0	313,794		0	0	0	12/25/2035 .
36242D-4W-0	GSR 2005-AR3 6A1 - CMO/RMBS		12/01/2022	Paydown		685, 170	600,290	550,619	678,993	0	8,418	2,241	6, 177	0	685, 170		0	0	0	05/25/2035 .
36242D-7R-8	GSR 2005-5F 8A7 - CMO/RMBS		12/01/2022	Paydown		243,603	243,603	248,575	250, 191	0	(6,588	) 0	(6,588)	0	243,603		0	0	6,416	06/25/2035 .
36242D-ER-0	GSR 2004-10F 2A2 - CMO/RMBS		12/01/2022	Paydown		3,579	4,860	4,751	4,840	0	(1,262)	) 0	(1,262)	0	3,579		0	0	124	08/25/2023 .
36245R-AF-6	GSAA 2007-6 A4 - RMBS		12/27/2022	Paydown		603,781	562,291	404, 165	593,508	0	10,273	0	10,273	0	603,781		0	0	0	05/26/2037 .
36256#-AA-9	SR NT		12/31/2022	Paydown		1, 142,774	1,142,774	1, 142,774	1, 142,774	0	0	0	0	0	1, 142,774		0	0	55,895	12/31/2044 .
36257M-AL-9	GSMS 2019-70P C - CMBS		12/15/2022	Paydown		3,367	0	0	0	0	0	0	0	0	3,367		0	0	0	10/15/2036 .
36260#-AA-3	GSRP PORTFOLIO II LLC		12/31/2022	Paydown		956,961	1,021,132	1,021,132	1,021,132	0	(64, 171	) 0	(64, 171)	0	956,961		0	0	22,852	06/29/2046 .
36261C-AA-9	GSF 2021-1 ISSUER LLC - CMBS		12/15/2022	Paydown		6,090	5,714	5,714	0	0	376	0	376	0	6,090		0	0	26	03/15/2035 .
36261C-AG-6	GSF 2021-1 ISSUER LLC - CMBS		11/01/2022	Paydown		0	13, 188	13,563	13,542	0	(13,542)	) 0	(13,542)	0	0		0	0	850	03/15/2035 .
36264R-CA-1	GSMBS 22PJ4 B1 - CMO/RMBS		12/25/2022 .	Paydown		96,278	96,278	82, 122	0	0	14, 156	0	14, 156	0	96,278		0	0	1,087	09/25/2052 .
364760-AP-3	GAP INC		02/07/2022	. GOLDMAN SACHS & CO		525,406	575,000	579,600	579,468	0	(54	) 0	(54)	0	579,415		(54,008)	(54,008)		10/01/2029 .
				SUNTRUST ROBINSON		1	1		,									1	, .	
364760-AQ-1	GAP INC		02/03/2022 .	. HUMPHREY, INC		133,560	144,000	144,290	144,287	0	(2)		(2)	00	144,285		(10,725)	(10,725)		10/01/2031 .
36804#-AA-6	GATX CORPORATION 2010-1 PASS THROUGH TRU		03/01/2022 .	Paydown		973,633	973,633	973,633	970,734	0	2,898		2,898	0	973,633		0	0		09/01/2027 .
36830A-AA-5	GC TREASURY CENTER CO LTD	C	09/19/2022 .			387,000		390,640	387,653	0	(653	) 0	(653)	00	387,000		0	0	16,448	09/19/2022 .
37045X-CS-3	GENERAL MOTORS FINANCIAL COMPANY INC		04/27/2022	DEUTSCHE BANK . SECURITIES INC		5.188.200	5.000.000	5.770.400	5.605.059	0	(26.329	) 0	(26.329)		5.595.071		(406.871)	(406.871)	221 202	01/17/2029 .
37373W-AD-2	GERDAU TRADE INC		06/22/2022	DDVA2EM		1.507.500	1.500.000	1.485.390	1.490.723	0	666	,	666	0	1.491.389		16 111	16.111		10/24/2027 .
37447#-AK-5	GIANT EAGLE. INC.		06/30/2022	. Maturity @ 100.00		15.000.000	15,000,000	15,000,000	15,000,000						15.000.000					06/30/2022 .
375558-BA-0	GILEAD SCIENCES INC		03/30/2022	Various		6.832.795	6,500,000	6.525.155	6.523.895	0	(124	)	(124)		6.523.771		309.024	309.024		02/01/2045 .
375558-BF-9	GILEAD SCIENCES INC		03/30/2022	. BARCLAYS CAPITAL INC		3,213,846	3,186,000	3,431,809	3,298,266		(124)	,	(7,486)		3.290.780			(76.935)		03/01/2026 .
0/0000-DF-9	GILLAD SCIENCES INC	1	04/01/2022	MORGAN STANLEY & CO.		3,213,840	3, 100,000	ა,4ა1,809		l	(1,480)	, u	(1,480)	,  u	3,280,780		(70,935)	(70,935)		03/01/2020 .
375558-BK-8	GILEAD SCIENCES INC		03/30/2022	LLC		2,548,625	2,500,000	2,396,125	2,401,788	0	526	0	526	0	2,402,314		146,311	146,311	60,521	03/01/2047 .
375558-BY-8	GILEAD SCIENCES INC	ļ	04/07/2022	. BARCLAYS CAPITAL INC		755,647		830,667		0	1,315			0	834,949		(79,302)	(79,302)		
37940X-AB-8	GLOBAL PAYMENTS INC		04/07/2022	. BARCLAYS CAPITAL INC		3,744,480		3,987,440	3,990,077	0	317		317	0	3,990,394		(245,914)	(245,914)		
37957T-AK-7	GLOBO COMUNICACOES E PARTICIPACOES SA	C	01/06/2022	. Call @ 104.75		1,047,500	1,000,000	1,001,215	1,000,385	0	47,115		47,115	0	1,047,500		0	0	5,381	
380241-AA-7	GODDARD FUNDING LLC - ABS		10/30/2022	Paydown		407,041	0	0	0	0	0	0	0	0	407,041		0	0	0	10/30/2052 .
38082J-AA-7	GOLDEN BEAR 2016-2 LLC - ABS		09/20/2022	Paydown		1,747,374	1,747,374	1,747,374	1,747,447	0	(72	) 0	(72)	0	1,747,374		0	0	42, 111	09/20/2047 .
38135*-AA-6	Goldenrod Series C-2 Senior Sec Note (El		09/30/2022	Pavdown		12 416			0	0	0	0	0	0	12 416	1 (	0	0	92	

# **SCHEDULE D - PART 4**

					Showing All I	Long-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwi	se DISPOS	ED OF Dur	ring Current	Year						
1	2	3	4	5	6	7	8	9	10	(			Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
									Prior Year Book/	Unrealized	Current Year's	Current Year's Other- Than-	Total Change in Book/ Adjusted	Total Foreign Exchange Change in Book/	Book/ Adjusted Carrying	Foreign Exchange			Bond Interest/ Stock Dividends	Stated Con-
CUSIP Identi-		For-	Disposal	Name	Number of Shares of	Con-			Adjusted Carrying	Valuation Increase/	(Amor- tization)/	Temporary Impairment	Carrying Value	Adjusted Carrying	Value at Disposal	Gain (Loss) on	Realized Gain (Loss)	Total Gain (Loss) on	Received During	tractual Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
38135*-AA-6	Goldenrod Series C-2 Senior Sec Note (El		12/31/2022	. Paydown		15,456	74	74	0	0	1	0	1	0	15,456		)0	0	102	03/31/2051 .
38136N-AW-6	GLM 8R DR - CDO	C	10/20/2022	. Paydown		14,847	0	0	0	0	0	0	0	0	14,847		00	0	0	10/20/2034 .
38137Y-AU-5 38141G-VS-0	GLM 4 CR - CDO	G	10/24/2022	. Various		31,217	2.500.000	2 .502 .125			0	0	(12)	0	31,217		275.704	275.704	0	04/24/2031 .
38144R-AD-9	GSAA 2007-8 A4 - RMBS		12/27/2022	. Pavdown			2,300,000	2,502,125		0	(12	0	0	0	428.465		) 2/3,/04	273,704		08/25/2037 .
386088-AF-5	DIAGEO INVESTMENT CORP		09/15/2022	. Maturity @ 100.00		52,000			53,520	0	(1,520	) 0	(1,520)	0	52,000		)0	0	4,160	
39063@-AH-3	GREAT LAKES GAS TRANSMISSION LIMITED PAR		01/29/2022	. Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000		00	0	80,800	01/29/2030 .
39121J-AE-0	GREAT RIVER ENERGY		07/01/2022	. Paydown		324,719	324,719	377,340	352,933	0	(28,214	,	(28,214)	0	324,719		00	0	20,308	
39121J-AG-5	GREAT RIVER ENERGY		07/01/2022	. Paydown		34,445	34,445	40,891	38,918	0	(4,473)		(4,473)	0	34,445		00	0	2,491	
39121J-AH-3	GREAT RIVER ENERGY		05/24/2022	. Direct		202,000	202,000	226,462	204,507	0	(2,507		(2,507)	0	202,000		0  0	0	5,070	07/01/2030 .
39678A-AA-4 40049J-AV-9	GCCFC 2006-RR1 A1 - CMBS		12/01/2022	Paydown		110,086		4,326		0	(309,738)		(309,738)	0	110,086	J	0	0		03/18/2049 .
40052V-AB-0	GRUPO BIMBO SAB DE CV	C	01/25/2022	. Maturity @ 100.00		4,977,932				0	(31,809		(31,809)	0			)  0	0		03/18/2025 .
				SMBC NIKKO SECURITIES		,	· ·		· ·		, , , , ,		(223,		,			1	, ,	
40052X-AB-6 40053F-AB-4	GRUPO DE INVERSIONES SURAMERICANA SA	C	02/11/2022	. INC		326,400		316,371		0		0		0	318,244		8, 156			04/29/2026 .
40053F-AB-4	GRUPO AVAL LTD	G	09/26/2022	. Maturity @ 100.00 J.P. MORGAN SECURITIES		1,590,000	1,590,000	1,592,346	1,590,012	0	(524)	) 0	(524)	0	1,590,000		,  0	0	/8,/05	09/26/2022 .
404119-BW-8	HCA INC		06/01/2022	. LLC			147,000	176,216	173,004	0	(1,521)	0	(1,521)	0	171,483		) (16,324)	(16,324)	7,245	02/01/2029 .
404121-AG-0	HCA INC		05/09/2022	. Call @ 100.00		1,857,912	1,801,000	1,956,336	1,830,372	0	(29,372)		(29,372)	0	1,801,000		00	0		05/01/2023 .
40422G-AC-4	HFX FDG ISSUER LLC - CMBS		12/01/2022	. Paydown		2,042,800	2,042,799	2,042,799	2,042,684	0	116		116	0	2,042,800		0	0	144,035	03/15/2035 .
40431L-AB-4	HALO 2007-AR1 2A1 - CMO/RMBS		12/01/2022	. Paydown		865,749	751,705	1,468,881	568,896	0	296,854		296,854	0	865,749		00	0	0	01/25/2037 .
40461R-AA-6	NT 144A - ABS		10/15/2022	Paydown		2,838,556			289,253	0	2,549,303	0	2,549,303	0	2,838,556		00	0	(98, 198	
40461R-AB-4 40461R-AC-2	NT 144A - ABS		10/31/2022	Paydown Paydown		1,920,192		1,101,685	1, 101,685	0	818,507	0	818,507	0	1,920,192		0	0	29,570	
40461R-AD-0	HA C-PACE 2019-1 ISSUER LLC CL A-4 - ARS		10/1//2022	Paydown							(99.729	0	(99.729)	0	1,208,450				25,684	10/15/2055 .
40461R-AE-8	NT 1444 - ARS		11/15/2022	. Pavdown		677.555				n		,	(99,729)	0	677.555		,	0	9, io/	10/15/2055 .
40461R-AF-5	NT 4(a)(2) - ABS		11/16/2022	. Paydown		363,943				0	0	0	0	0	363.943		)0	0		
40486J-AA-5	HINTT 22A A - ABS		12/15/2022	. Paydown			1,860,253	1,859,825	0	0	427	0	427	0	1,860,253		)0	0	22,633	
40486J-AB-3	HINTT 22A B - ABS		12/15/2022	. Paydown		1,533,765	1,400,948	1,400,923	0	0	4,500	0	4,500	0	1,533,765		00	0	0	05/15/2041 .
40486J-AC-1	HINTT 22A C - ABS		12/15/2022	. Paydown		1,252,233	1, 124, 323	1, 124, 304	0	0	22,583		22,583	0	1,252,233		0	0	0	05/15/2041 .
40486J-AD-9	HINTT 22A D - ABS		12/15/2022	. Paydown		1,507,955	1,331,500	1,262,293	0	0	7,022		7,022	0	1,507,955		0	0	0	05/15/2041 .
406216-BG-5	HALLIBURTON CO		02/23/2022	. Call @ 100.00		3, 173, 510	2,999,000	2,992,552	2,998,904	0	96	0	96	0	2,999,000		0	0	123,279	
41161P-JX-2	HVMLT 2004-11 1A - CMO/RMBS		12/19/2022	. Paydown		136,986	113,333	68,010		0	1,704	0	1,704	0	136,986	J	0	0	0	01/19/2035 .
41162D-AD-1 41162N-AC-1	HVMLT 2006-12 2A3 - RMBS		12/19/2022	Paydown Paydown		632,391	543,236			0	12,752	1,651	11,100	0	632,391	ļ	0	J	0	12/19/2036 .
41162N-AC-1 41163G-AD-3	RELX INC		06/01/2022	. Maturity @ 100.00						n	(7 412		(7.412)	u			,	n		
411707-AF-9	HNGRY 2018-1 A3 - RMBS		12/20/2022	Paydown		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000		0	0		
413875-AR-6	L3HARRIS TECHNOLOGIES INC		05/10/2022	. SERVICES LLC		1,287,885	1,288,800	1,313,309	1,298,197	0	(1,042	0	(1,042)	0	1,297,156		(9,271)	(9,271)	26,751	04/27/2025 .
41884#-AA-9	HATCHET RIDGE PASS-THROUGH TRUST		12/14/2022	. Paydown		1,611,805	1,896,957	1,896,957	1,897,193	0	(285,388	0	(285,388)	0	1,611,805		0	0	77,673	12/14/2029 .
42770V-AA-9	HERO 2016-1 A - ABS		12/20/2022	. Paydown		440, 193	440, 193	440 , 153	457,410	0	(17,217		(17,217)	0	440, 193		0	0	10,867	
42770W-AA-7	HERO 2016-2 A - ABS		12/20/2022	. Paydown		465,063		464,911		0	(17,138)	,	(17, 138)	0	465,063		00	0	11,749	
42770X-AA-5	HERO 163A A1 - ABS		12/20/2022	. Paydown		375,532	375,532		390,063	0	(14,531		(14,531)	0	375,532		0	0	7,797	
42770X-AC-1	HERO 163A A2 - ABS		12/20/2022	Paydown		346,645		355,305		0	(22,571)		(22,571)	0	346,645	J	0	0		
42824C-AN-9 42970#-AA-2	HEWLETT PACKARD ENTERPRISE CO		12/31/2022	. Call @ 100.00		2,000,000		2,010,886		0	(1,426)	,	(1,426)	0	2,000,000	J	0	ļ0		
42970#-AA-2 432885-AL-5	HILT 2018-0RL D - CMBS	l	12/31/2022	Paydown Paydown			895,286	895,286	895,399		(114,	,0	(114)	0	895,286		,  0		47,507	12/31/2036 .
432885-AL-5 437076-BZ-4	HOME DEPOT INC		03/30/2022	. GOLDMAN SACHS & CO		1.743.155	1.900.000	2.035.090	2.030.224	n	(781)	)	(781)	n	2.029.443		(286.288)	(286.288)		
437076-CG-5	HOME DEPOT INC		04/07/2022	. BARCLAYS CAPITAL INC		687 .420	900,000			n	783		783		767 .485		(80.065)	(80,065)	12.231	
43710E-AD-2	INABS 2007-B 2A2 - RMBS		12/27/2022	. Paydown		99,895	82,895	54,262		0	651		651	0	99,895		)0	0	0	07/25/2037 .
43739E-AP-2	HMBT 2005-1 A1 - RMBS	l	12/27/2022	. Pavdown		785.368			531.594	0	253 .774	0	253.774	0	785.368	1 (	) 0	0	0	03/25/2035 .

# **SCHEDULE D - PART 4**

					Showing All I	_ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED											
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP		_			Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-	<b>5</b>	For-		Name	Shares of	Con-	_ ,,,,		Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
43789K-AA-0	HOF 221 A1 - CMO/RMBS		12/25/2022 .	. Paydown		134,431	135,813	128,660	0	0	5,770		5,770	0	134,431		0	0	732	
438516-CA-2	HONEYWELL INTERNATIONAL INC		04/07/2022	. BARCLAYS CAPITAL INC		2,546,687	2,910,000	2,797,067	2,798,686	0	687	0	687	0	2,799,373		(252,686)	(252,686)	(48,688	3)06/01/2050 .
442722-AA-2	HOWARD MIDSTREAM ENERGY PARTNERS LLC		11/02/2022	TD SECURITIES (USA) LLC				378.750	378.731		(510	,	(510)		378.221		(38.846)	(38,846)	22.359	01/15/2027 .
442722-AA-2 445640-AB-1	HUNT OIL COMPANY OF PERU LLC (LIMA BRANC		12/01/2022	Pavdown		168.000		166.715		0	793	) 0	793	0			(38,846)	(38,846)	5.565	
449652-AE-6	ILPT COMMERCIAL MORTGAGE TRUST 2022-LPF2		12/15/2022	Pavdown			0	0	0	0	0	0	0	0		(	0	0	0	0 10/15/2027 .
45254N-ML-8	IMM 2005-1 1A1 - RMBS		12/27/2022	. Pavdown		553.862	506.660			0	9.066	0	9.066	0	553.862		0	0	0	004/25/2035 .
45254N-PA-9	IMM 2005-4 1AA - RMBS		12/27/2022	. Paydown		403,073		367,877	371,736	0	31,337	0	31,337	0	403,073		0	0		
45254N-PU-5	IMM 2005-5 A1 - RMBS		12/27/2022	. Paydown		1,021,011	916,097	778,797	1,000,271	0	20,740	0	20,740	0	1,021,011		0	0	0	08/25/2035 .
45254N-QF-7	IMM 2005-5 A4 - RMBS		12/27/2022	Paydown		425,905		388,735	392,887	0	33,018	0	33,018	0	425,905		0	0	2,718	
45254N-QX-8	IMM 2005-7 A1 - RMBS		12/27/2022	. Paydown		785,890	722,707	644,148	775,654	0	10,236	0	10,236	0	785,890		0	0	0	11/25/2035 .
45254N-RG-4	IMM 2005-8 1A - RMBS		12/27/2022	. Paydown		296,331	296,331	193,078	242, 123	0	54,208	0	54,208	0	296,331		00	0	1,321	02/25/2036 .
452550-AB-2	. IMM 2007-A M1 - RMBS		12/27/2022 .	. Paydown		1,641,730	1,641,730	1,553,972	1,570,042	0	71,688		71,688	0	1,641,730		00	0	10,863	
452559-AB-3	IMSA 2007-1 A2 - RMBS		07/25/2022 .	. Paydown		2,213,951	2,209,274	1,756,416	199	0	2,213,751		2,213,751	0	2,213,951		0	0	0	03/25/2037 .
452559-AC-1	IMSA 2007-1 A3 - RMBS		12/27/2022	. Paydown		1,293,965	1,088,404	617,441	1,223,163	0	51,334		51,334	0	1,293,965		0	0	0	03/25/2037 .
45256V-AA-5	IMSA 2006-2 A11 - RMBS		12/27/2022 .	. Paydown		393, 122	358,948	242,474		0	13,379	,		0	393 , 122		00	0	0	08/25/2036 .
452570-AC-8	IMSA 2007-2 1AC - RMBS		12/27/2022 .	. Paydown		627, 192	607,027	366,704	612,912	0	14,281	0	14,281	0	627 , 192		00	0	(3,931	1)05/26/2037 .
455170-AA-8	INDIANA UNIVERSITY HEALTH INC		11/01/2022	. Adjustment		(540,874	(446,000)	(543,647)	(540,874)	0	0	0	0	0	(540,874)		0	0	0	11/01/2048 .
456606-EZ-1	INHEL 2004-B A1 - RMBS		05/25/2022 .	. Paydown		501,792	501,792			0	38,671		38,671	0	501,792		)  0	0	856	11/25/2034 .
45660L-EF-2	INDX 2005-AR4 1A1 - CMO/RMBS		12/27/2022 .	. Paydown		120,303	94,336		119,642	0	661		661	0	120,303		0	0	0	03/25/2035 .
45660L-P2-9	INDX 2005-AR27 2A2 - CMO/RMBS		12/01/2022 .	. Paydown		1,708,200	1,446,019	1,061,975	1,661,540	0	46,661		46,661	0	1,708,200		0	0	0	12/25/2035 .
45660L-W9-6 45660N-S2-2	INDX 2005-AR31 5A1 - CMO/RMBS		12/27/2022 12/27/2022	. Paydown						0		729		0			0	0	0	)01/25/2036 . )08/25/2034 .
45660N-WY-7	RAST 2003-A15 1A7 - CMO/RMBS		10/01/2022	Paydown		289.497			285.719	0	3.778		3.778		289.497			0	0 4 781	102/25/2034 .
456610-AA-2	INDX 2006-AR15 A1 - RMBS		12/27/2022	Pavdown				116.680					2.332		168.844				4,701 م	0.07/25/2034 .
45661L-AG-3	INDX 2006-AR17 A1 - RMBS		12/27/2022	Paydown				75,697			30 . 190		30,190		109,310				469	0 10/25/2036 .
45662D-AA-3	INDX 2006-AR29 A1 - RMBS		12/27/2022 .	Pavdown		1.469.469	1,343,160	1.139.360	1,453,718	0					1.469.469		0	0	09 0	11/25/2036 .
456670-AA-9	INDX 2006-AR31 A1 - CMO/PMBS		12/01/2022	Paydown		577.837	457.316		571.378	0				0	577.837		0	0	00	11/25/2036 .
45668J-AH-9	INDX 2006-AR33 3A1 - CMO/RMBS		12/01/2022	Paydown		118.340	84.925			0	429	0	429	0	118.340		0	0	0	001/25/2037 .
45669B-AA-0	INDX 2007-AR1 1A1 - CMO/RMBS		12/01/2022	. Pavdown		647.897		234.860	510.587	0	137 .871	561	137,311	0	647.897		0	0	97	04/25/2037 .
45669B-AD-4	INDX 2007-AR1 2A1 - CMO/RMBS		12/01/2022	. Paydown		1,069,603	847, 165	753,055		0	281,367	0	281,367	0	1,069,603		0	0	0	04/25/2037 .
45669F-AC-7	INDX 2007-AR11 2A1 - CMO/RMBS	.	12/01/2022	Paydown		257,024		103,979	239,317	0	17,802		17,707	0	257,024		0	0	0	06/25/2037 .
45669J-AC-9	INDX 2007-AR15 2A1 - CMO/RMBS	.	12/01/2022	. Paydown		1,159,233	670,961	590,430		0	281,503	0	281,503	0	1, 159, 233		0	0	0	08/25/2037 .
45669N-AA-4	INDX 2007-AR19 1A1 - CMO/RMBS	.	12/01/2022	. Paydown		51,650	26,811	18,436	45,546	0	6, 104		6, 104	0	51,650		00	0	0	09/25/2037 .
45670C-AC-1	INDX 2007-AR7 2A1 - CMO/RMBS		12/01/2022 .	. Paydown		920,728	722,501	1,041,911	909,629	0	11,099		11,099	0	920,728		00	0	0	06/25/2037 .
456866-AL-6	TRANE TECHNOLOGIES CO LLC		05/03/2022	. Direct		151,000	151,000	165,358	151,591	0	(591)	,	(591)	0	151,000		0	0	1,366	
45687A-AG-7	TRANE TECHNOLOGIES GLOBAL HOLDING COMPAN	.	10/21/2022 .	. Various		5,420,134	6,000,000	5,975,651	5,978,947	0	418		418	0	5,979,365		(559,231)	(559,231)	297,083	
45688C-AA-5	INGEVITY CORP		04/27/2022	. Call @ 101.12		505,625	500,000	486,484	491,814	0	13,811		13,811	0	505,625		00	0	16,625	
45688C-AB-3	INGEVITY CORP		08/10/2022	. Various		233, 170	257,000	250,565	250,856	0	480		480	0	251,336	ļ	(18, 167)	(18, 167)	7,758	
458140-BG-4	INTEL CORP		04/07/2022 .	. BARCLAYS CAPITAL INC		5,797,560	6,000,000	5,852,478	5,861,282	0	863		863	0	5,862,145	J	(64,585)	(64,585)	76,547	
45866F-AL-8	INTERCONT INENTAL EXCHANGE INC		04/07/2022 .	. BARCLAYS CAPITAL INC		470,456	560,000	519,602	520 , 138	0	231		231	0	520,369	J	(49,913)	(49,913)	5,413	
459200-KA-8	INTERNATIONAL BUSINESS MACHINES CORP	·   · · · · ·	04/07/202204/07/2022	. BARCLAYS CAPITAL INC		6,959,820	7,000,000	6,982,430	6,986,731	0	438		438	0	6,987,169	J	(27,349)	(27,349)		
459200-KC-4 460919-AB-9	INTERNATIONAL BUSINESS MACHINES COMP	C	04/07/2022 .	. BARCLAYS CAPITAL INC JEFFERIES & COMPANY		10,253,600	10,000,000	10,623,995	10,596,340	0	(3,407)		(3,407)	0	10,592,933	J	(339,333)	(339,333)	172,361	
46117N-AG-7	TOWN 22STAY D - CMBS	·····	12/15/2022	. Pavdown			n	040,223	040, <i>391</i>	n	n (440)	, 0 n	(440)	n	25.340		0,013	0,013		08/15/2029 .
46433@-AA-6	ISKANDAR VENTURES LLC ISKANDER VE - ABS		12/15/2022	. Pavdown		314,941		314,941		n	n	n	n	n	314.941		n	n		
46590X-AA-4	JBS USA LUX SA	l	09/19/2022	. Call @ 105.00						n		0		n	181,650		1	n		204/15/2029 .
		1		DEUTSCHE BANK		, .					,,,,,,							[	,	
46590X-AB-2	JBS USA LUX SA		04/27/2022 .	. SECURITIES INC		507,827	508,000	562,508	556,788	0	(3,582)	) 0	(3,582)	0	553, 206		(45,378)	(45,378)	22,042	201/15/2030 .
465979-AJ-1	JPMCC 22NXSS C - CMBS	<b> </b>	12/15/2022	. Paydown		11,278	0	0	0	0	0	0	0	0	11,278	l	0	0	0	09/15/2039 .

					Showing All I	Long-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dui	ring Current	Year						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ook/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
465979-AL-6	JPMCC 22NXSS D - CMBS		12/15/2022	. Paydown		23,666	0	0	0	0	0	0	0		23,666	0	0	0	0	09/15/2039 .
466247-TM-5	JPMMT 2005-A6 1A2 - CMO/RMBS		12/01/2022	. Paydown		279,083	245,801	209,298	278,394	0	689	0	689	0	279,083	0	0	0	0	09/25/2035 .
466247-TQ-6	JPMMT 2005-A6 2A1 - CMO/RMBS		12/01/2022	. Paydown		217,455	194,866	157,602	209,802	0	7,653	0	7,653	0	217,455	0	0	0	0	08/25/2035 .
466247-WK-5	JPMMT 2005-A7 1A3 - CMO/RMBS		12/01/2022	. Paydown		120,747	103,868		122,576	0	(1,828	) 0	(1,828)		120,747	0	0	0	0	10/25/2035 .
				DEUTSCHE BANK																
46625H-RX-0	JPMORGAN CHASE & CO		05/10/2022	. SECURITIES INC		2,512,588	2,600,000	2,539,098	2,560,705	0	2,141	0	2,141	0	2,562,847	0	(50,259)	(50,259)	42, 151	12/01/2027 .
466285-AQ-6	JPALT 2006-A6 2A6 - RMBS		12/01/2022	. Paydown		886,281		707,262	719,554	0	166,727	0	166,727		886,281	0	0	0	0	11/25/2036 .
46628B-AE-0 46628K-AK-6	JPMMT 2006-A6 13 - CMO/RMBS		12/01/2022	. Paydown		63,675			52,469	0	11,206	0	11,206	ļ0	63,675	0	0	J	0	10/25/2036 .
	JPMMT 2006-A3 3A4 - CMO/RMBS		12/01/2022	. Paydown		,				0				J0	,	0	0	I	0	05/25/2036 .
46630W-AC-4 46632D-AB-6	JPMMT 2007-S2 1A3 - CMO/RMBS		12/01/2022	Paydown	-	2,738,912	1,304,112	779,521	2,803,138	0	(64,226	'	(64,226)		2,738,912	0	0	l	0	06/25/2037 .
46634A-CD-4	JPMM1 2007-A6 2AT - CMU/HMBS		12/01/2022	Paydown		1,093,300			1,069,051	0	24,249	0	24,249		1,149,159				0	08/26/2036 .
466365-AC-7	JACK 2019-1 A2III - ABS		12/01/2022	Paydown						0	11,484	0	11,484		297.500				9 241	08/25/2030 .
466365-AE-3	JACK 221 A22 - RMBS		11/25/2022	Paydown		1.186.834		375,000	297,500	0	11.483	0	11.483		1.186.834				9,241	08/25/2049 .
46637W-AH-6	JPMCC 2012-CIBX C - CMBS		06/17/2022	Pavdown		6.500.000	6.500.000	6. 157.028	6.430.156	0	69.844		69.844		6.500.000					
46640J-AR-8	JPMCC 2013-C13 A4 - CMBS		11/01/2022	Paydown		1, 193, 264	1,193,264	1,205,195	1.193.663	0			(399)		1,193,264				43,683	
46647H-AG-9	JPMMT 2016-5 B1 - CMO/BMBS		12/01/2022	Pavdown						0	20.481	,	20.481		873.650					
46647P-AL-0	JPMORGAN CHASE & CO		08/16/2022	Various			2,500,000	2,305,850	2,317,375		1.832	0	1.832		2,319,207		(69 417)	(69.417)	63, 149	
46671@-AA-7	JRD HOLDINGS SECURED TRUST (2021)		12/15/2022	Pavdown			3.398		3.398		1,002		1,002		3.398		(09,417)	(09,417)	82	
47010B-AK-0	JAGUAR LAND ROVER AUTOMOTIVE PLC	C	07/20/2022	. Various		758.945	987.000	1.008.395	1.006.535	0	(1.642	) 0	(1.642)		1.004.893	0	(245.948)	(245.948)	57,389	
472141-AA-8	JBS USA LUX SA		09/23/2022	. Call @ 104.21		1,694,474	1,626,000	1,610,284	1,615,813	0	79.838	0	79,838		1,694,474	0	0	0		
476681-AC-5	JMIKE 211 211 - ABS	1	11/15/2022	. Pavdown		1,411,063	250.000	250.000	1,405,885	0	5.178	0	5. 178	l	1.411.063	0	0	0	0	02/15/2052 .
47760Q-AG-8	JIMMY 2022-1 A23 - RMBS	1	10/30/2022	. Paydown			135,000	135,000	0	0	4,237	0	4,237	a		0	0	0	0	04/30/2052 .
478160-CS-1	JOHNSON & JOHNSON	.	04/07/2022	. BARCLAYS CAPITAL INC		194,898	248,000	218,200	218,617	0	183	0	183		218,800	0	(23,902)	(23,902)	3,410	09/01/2050 .
48205M-AA-1	JPTR 1 A1A - CD0		10/04/2022	. Paydown		2,553,948	2,553,949	2,090,599	2, 487, 122	0	66,827	0	66,827		2,553,948	0	0	0	11, 176	01/04/2041 .
48275E-AJ-5	KREF 2022-FL3 D - CMBS	. C	12/19/2022	. Paydown		652	0	0	0	0	0	0	0	0	652	0	0	0	0	02/22/2039 .
48277*-AA-3	KSB-1 PAIRING NT - ABS	.	12/08/2022	. Various		344,364	293,530	293,461	337,732	0	(3,249	,	(3,249)		344,364	0	0	0	1,664	
48344F-AA-8	KALLPA GENERACION SA	C	05/26/2022	. JEFFERIES EM		972,500	1,000,000		996,318	0	313	0	313	0	996,631	0	(24, 131)	(24, 131)	25, 188	
48661E-A#-5	SR UNSECD NT C?		02/17/2022	. Direct		141,288	141,288	141,288	141,288	0	0	0	0	0	141,288	0	0	0	2,653	
48811*-AA-6	KELLY ISSUER LLC - ABS		09/30/2022	. Paydown			88,482		0	0	0	0	0	C	88,482	0	0	0	926	
48811*-AB-4	Kelly Series B-3 Senior Secured Note (El		09/30/2022	. Paydown		7,983	7,983	7,983	0	0	45	0	45	C		0	0	J	0	03/31/2051 .
48811*-AB-4	Kelly Series B-3 Senior Secured Note (El		12/31/2022	. Paydown		8,042	1,012	1,012	0	0	63	0	63	C		0	0	J0	0	03/31/2051 .
491674-BM-8	KENTUCKY UTILITIES CO	l	02/23/2022	. INC		827 . 100	900,000	946,260		n	( 155	)	(155)	n	944.528	n	(117,428)	(117.428)	6 930	06/01/2050 .
494550-BL-9	KINDER MORGAN ENERGY PARTNERS LP		04/20/2022	. BARCLAYS CAPITAL INC		15.034.350	15,000,000	14,972,100	14.998.470		698		698		14.999.168	n	35.182	35.182	380 , 188	
50076X-AC-5	KRATON POLYMERS LLC		03/17/2022	. Call @ 103.98		1,423,496	1,369,000	1,384,450	1,381,732	0	41.764		41.764		1,423,496		0	0		12/15/2025 .
50077L-AB-2	KRAFT HEINZ FOODS CO		03/15/2022	. Various		20,633,665	22,000,000		21,927,727	0	345	0	345		21,928,072	0	(1,294,407)	(1,294,407)		06/01/2046 .
				PNC CAPITAL MARKETS LLC	:	,,		, , , ,									, , , , ,	. , . , ,		
501044-DJ-7	KROGER CO	.	04/20/2022			5,001,000	5,000,000	4,949,850	4,968,537	0	1,556			0	4,970,093	0	30,907	30,907		08/01/2027 .
50172L-AL-4	LAQ 2022-LAQ D - CMBS		12/15/2022	. Paydown		241,960	219,600	213,690	0	0		0		0	241,960	0	0	0	608	03/15/2039 .
50212G-AC-7	LNR 2007-1 CFX - CD0		12/26/2022	. Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/28/2049 .
502175-B*-2	LTC PROPERTIES, INC		07/19/2022	. Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	C	2,000,000	0	0	0	101,600	
502175-D*-0	LTC PROPERTIES, INC		07/20/2022	. Paydown		1,905,000	1,905,000	1,905,000	1,905,000	0	0	0	0	0	1,905,000	0	0	0	57,960	
502431-AF-6	L3HARRIS TECHNOLOGIES INC		04/13/2022	. GOLDMAN SACHS & CO		1,868,240	2,000,000	2,075,320	2,061,877	0	(2, 155	,	(2, 155)	C	2,059,722	0	(191,482)	(191,482)		12/15/2029 .
50249A-AA-1	LYB INTERNATIONAL FINANCE III LLC		08/16/2022	. BARCLAYS CAPITAL INC		2,537,880	3,000,000	2,954,640	2,956,406	0	522	0	522	0	2,956,929	0	(419,049)	(419,049)	106,050	10/15/2049 .
540007 17 5	LAM DEGEADOU CODD		00 /00 /000	KEYBANC CORPORATE		F 075 5	. 750 5	4 747 075	, 7.7 6	_	_	_		_	4 747 0-:	_	207.0	207 200	100 5==	00 /45 /00 /0
512807-AT-5	LAM RESEARCH CORP		03/30/2022	. MARKETS INC		5,675,680	4,750,000	4,747,673	4,747,862	0	9	0	J9	0	4,747,871	0	927,809	927,809		03/15/2049 .
51943*-AA-1	LAVENDER ISSUER LLC - ABS			. raydown				88,482	0	0	0	0		0	88,482	0	0	J	926	
51943*-AB-9	Lavender Series B-5 Senior Secured Note Lavender Series B-5 Senior Secured Note		09/30/2022	Paydown	-		7,983	7,983	0	0	0	0	12	ļ	7,983	0	0	I0	45	
51943^-AB-9	Lavenuer Series B-5 Senior Secured Note		12/31/2022	.   rayuown	.	J 8,042	1,012	J 1,012	1	1 0	1	J 0	1 12	1	ر ا 8,042	1	0	0	39	03/31/2051 .

# **SCHEDULE D - PART 4**

					Showing All L	_ong-Term E	Sonds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dui	ring Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
	_									11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on			During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value						Disposal	Disposal	on Disposal		Year	Date
		eign			Stock				value	Decrease	Accretion	Recognized		Value		Disposai	on Disposai	Disposai	rear	
52465#-BR-5	LEGG MASON MORTGAGE CAPITAL CORP CREDIT		12/01/2022	. Adjustment		2,332,167	2,332,167	2,332,167	0	0	0	0	0	0	2,332,167	C	0	0	0	06/08/2026 .
525221-KR-7	LXS 2006-4N A2A - RMBS		12/27/2022	. Paydown		316,083	315,659	213,662	220,005	0	96,078	0	96,078	0	316,083	C	0	0	1,566	
525221-KU-0	LXS 2006-4N A3A - RMBS		12/27/2022	. Paydown		966,486	965, 194	672,620	692, 109	0	274,377	0	274,377	0	966,486	C	0	0	5,034	
525228-AK-8	LXS 2006-GP3 33A - RMBS		12/27/2022 .	. Paydown		323,599	285,809	181,317	316,483	0	7,116	0	7,116	0	323,599	C	0	0	0	06/25/2046 .
52524L-AD-3	LXS 2007-2N 2A - RMBS		12/27/2022	. Paydown		547,049	483,765	337,810	535,004	0	12,046	0	12,046	0	547,049	C	0	0	0	02/25/2037 .
52524Y-AC-7	LXS 2007-12N 1AA - RMBS		12/27/2022 .	. Paydown		3,526,464	3,268,639	2,710,153	3,454,603	0	71,861	0	71,861	0	3,526,464	C	0	0	0	07/25/2047 .
52524Y-AF-0	LXS 2007-12N 2A1 - RMBS		12/27/2022	. Paydown		422,073	387,370	286,439		0	16,799			0	422,073	C	0	0	0	07/25/2037 .
526057-BN-3	LENNAR CORP		08/30/2022	. Call @ 100.00		163,000	163,000	164,579	163,224	0	(224		(224)	C	163,000	C	0	0	6, 129	
527298-BH-5	LEVEL 3 FINANCING INC		09/28/2022	. Call @ 100.90		1,722,291	1,707,000	1,684,699	1,695,932	0	28,715	0	28,715	0	1,722,291	C	0	0	98,633	05/01/2025 .
		1		J.P. MORGAN SECURITIES									1							1
527298-BT-9	LEVEL 3 FINANCING INC		02/08/2022	. LLC		305,610		325,988	326,439	0	94	0	94	0	326,533	C	(20,923)	(20,923)	7, 132	
53079E-AW-4	LIBERTY MUTUAL GROUP INC		05/01/2022	. Maturity @ 100.00		7,000,000	7,000,000	6,978,230	6,999,135	0	865	0	865	0	7,000,000	C	0	0	173,250	
53154*-AB-9	LIBERTY UTILITIES FINANCE GP 1		08/01/2022	. Maturity @ 100.00		36,000,000	36,000,000	36,000,000	36,000,000	0	0	0	0	0	36,000,000		0	0	1,616,400	
53218C-AG-5	LIFE 2021-BMR D - CMBS		02/15/2022	. Paydown		34,485	34,485	34,392	34,395	0	91	0	91	0	34,485	C	0	0	90	03/15/2038 .
53218D-AG-3	LIFE 2022-BMR2 C - CMBS		12/15/2022	. Paydown		514,097	0	0	0	0	0	0	0	0	514,097	C	0	0	0	05/15/2039 .
53218D-AJ-7	LIFE 2022-BMR2 D - CMBS		12/15/2022	. Paydown		424,080	0	0	0	0	0	0	0	0	424,080	C	0	0	0	05/15/2039 .
532457-BY-3	ELI LILLY AND CO		04/07/2022	. BARCLAYS CAPITAL INC			1,610,000	1,391,684	1,395,257	0	1,347	0	1,347		1,396,604		(143,477)	(143,477)	14,691	05/15/2050 .
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD	C	10/05/2022	. Paydown			88,496	89, 109	89,922	0	(1,425	) 0	(1,425)			C	0	0	2,277	07/05/2034 .
532522-AB-5	LIMA METRO LINE 2 FINANCE LTD		10/05/2022	. Paydown		98,911	98,911	98,911	98,911	0	0	0	0	0	98,911	C	0	0	1,884	04/05/2036 .
538034-AX-7	LIVE NATION ENTERTAINMENT INC		02/02/2022	. Various		725,260	745,000	745,813	745,759	0	(11)	) 0	(11)		745,749	C	(20,489)	(20,489)	15,443	01/15/2028 .
539830-BN-8	LOCKHEED MARTIN CORP		04/07/2022	. BARCLAYS CAPITAL INC		4,242,520	4,000,000	4,586,920	4,562,196	0	(2,984)	) 0	(2,984)		4,559,212		(316,692)	(316,692)	93,616	09/15/2052 .
				CREDIT SUISSE																
541056-AA-5	GOTO GROUP INC		01/26/2022	. SECURITIES (USA) LLC		1,015,715	1,032,000	1,067,230	1,063,666	0	(274)	,	(274)	0	1,063,391	C	(47,676)	(47,676)	23, 128	09/01/2027 .
542514-RZ-9	LBMLT 2006-WL2 1A - RMBS		12/27/2022	. Paydown		1,994,404	1,841,643	1,473,008	1,968,284	0	26,120		26,120	0	1,994,404	C	0	0	0	01/25/2036 .
542514-UK-8	LBMLT 2006-3 2A3 - RMBS		12/27/2022	. Paydown		338,067	262,510	102,407		0	2,295			0	338,067	C	0	0	0	04/25/2036 .
54251W-AA-0	LBMLT 069 1A - RMBS		12/27/2022	. Paydown		525,221	453,922	233, 131	516,942	0	9,751	1,472	8,278	0	525,221	C	0	0	0	10/25/2036 .
548661-DQ-7	LOWE'S COMPANIES INC		03/08/2022	. BARCLAYS CAPITAL INC		1,903,154	1,900,000	2,202,347	2, 190, 572	0	(1,457)	) 0	(1,457)		2, 189, 115	C	(285,961)	(285,961)	27 , 146	05/03/2047 .
54910E-CS-2	Adjustment		09/08/2022	. Paydown			23, 188	29,989	1,401,607	0	58,983	0	58,983	0	1,460,590	C	(124,554)	(124,554)	54	01/06/2045 .
54910E-CU-7	Adjustment		09/08/2022	. Paydown		2,488,590	219,233	2,523,238	2,989,570	0	(14,767)	)489,883	(504,650)		2,484,921		3,669	3,669	143,557	06/08/2042 .
54910E-DG-7	Adjustment		09/08/2022	. Adjustment		2,544,499	406,423	475,999	3,486,398	0	(267,746)	) 0	(267,746)		3,218,652		(674, 152)	(674, 152)	679,206	01/03/2043 .
54910E-DK-8	Adjustment		09/08/2022	. Paydown		5,976,915	780,712	879,089	5,840,606	0	237,335	0	237,335		6,077,941	c	(101,026)	(101,026)	2,056	
54910E-DL-6	Adjustment	<b> </b>	09/08/2022	. Paydown		2,216,700	11,433		2,577,916	0	(103,556	)	(103,556)	la	2,474,361		(257,661)		200,034	
54910E-DN-2	Adjustment	I	09/08/2022	. Paydown		12,532,705	2,295,643	1,035,351	12,400,892	0	442,866	,	442,866		12,843,758	l	(311,054)		6,947	
54910E-DV-4	Adjustment	I	09/08/2022	. Pavdown					1, 191, 775	0	41.265	0	41.265		1.233.041		(346,680)	(346,680)	210	
54910E-DW-2	Adjustment	1	09/08/2022	. Paydown		2.755.631		2.772.374	3.497.798		(13,491	) 736 . 766	, ,	a	2.747.541		8.090	8.090		
54910E-DX-0	Adjustment	1	09/08/2022	. Pavdown		914.593		(141.504)	1,061,363	n	33.735	,			1.095.097		(180.504)		738	
54910E-DY-8	Adjustment	1	09/08/2022	. Adjustment		988.328			1,489,044	n	(156.461		(156,461)	n	1.332.582	r	(344,255)	. , , ,	211,264	
54910E-EB-7	Adjustment		09/08/2022	. Adjustment		615.090				n	(43, 195)		(43, 195)		846 537		(231,448)		115.441	
54910E-EB-7	Adjustment		09/08/2022	Pavdown			6.395.481	6.414.729	9.013.509			,	185.714		9.199.223		(372,483)	, , , ,		
54910E-EF-8	Adjustment		09/08/2022	. Adjustment		8,826,741		6,414,729			(1.602		(1.602)		9, 199, 223		(25,062)	(372,483)	5,444	
54910E-FD-2 54910E-FE-0			09/08/2022	DIRECT						l	(1,602	'	(1,602)		374.817	J	(72,712)			
	Adjustment									l0		'		10		J		, , ,	15,511	
54910E-FF-7	Adjustment		09/08/2022 .	. Various DBTC AMERICAS/CTAG-CDEP		812,787	669,568	669,568		J0	20,404	0	20,404	c	836,906	J	(24, 119)	(24, 119)	1,748	12/05/2040 .
E4040E E0 E	Adi:	1	09/08/2022	DOTO MINENTONO/CING-COFF		285.953	274.865	274.865		809	(17.980		(17, 171)		303.624	l .	(17.672)	(17.672)	00 704	05 (00 (0000
54910E-FG-5	Adjustment					.,	, ,	, ,		809		'		J		J		. , ,	29,721	
54910E-FH-3	Adjustment		09/08/2022 .	. Paydown		480,295		400,712	537,829	J	(15,216)	'	(15,216)	0	522,613	J	(42,318)	, , , ,	32,594	
54910E-FJ-9	Adjustment		09/08/2022	. Paydown		1,410,196	1,231,114	1,231,114	1,416,476	J0	28,247	0	28,247		1,444,723	J	(34,527)		3,737	
54910E-FK-6	Adjustment		09/08/2022	. Various		928,500	729,702	729,702	1,010,698	0	350	0	350	C	1,011,049	J	(82,549)	. , ,	36,657	
54910E-FL-4	Adjustment		09/08/2022 .	. Various		2,304,095	2,010,955	2,010,955	2,308,450	0	61,711	0	61,711	C	2,370,162	C	(66,067)	(66,067)	8,547	
54910E-FM-2	Adjustment		09/08/2022	. Various		2,723,705	2, 175, 952	2, 175, 952	2,820,611	0	107,416		107,416	0	2,928,027	C	(204,322)	. , , ,		01/06/2045 .
54910E-FN-0	Adjustment		09/08/2022	. Paydown		663.519	539,700	662,773		0	17.910	136.063	(118, 153)		664, 164	l	(645)	(645)	12.054	06/08/2042 .

# **SCHEDULE D - PART 4**

					Showing All L	_ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dui	ring Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
-	_						_			11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on			During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal		Year	Date
549876-AL-4	LUKOIL INTERNATIONAL FINANCE BV	cigii	08/24/2022	. Various	Stock	12,903,360	17.400.000	17.400.000	17.400.000	Decrease	Accietion	Recognized	1 (11+12-13)	value	17,400,000	Dispusai	)(4,496,640)	(4.496.640)	629,013	
55026C-AA-5	BREN 2022 A – ABS	0	11/01/2022	. Pavdown		290.680			17,400,000		58		58		290.680		1(4,430,040)	(4,430,040)	4.778	
55027Y-AD-0	LUM 2006-6 A1 - RMBS		12/27/2022	Pavdown		28.441	25.475				475		475		28,441		,		4,770	10/25/2046 .
55265K-3E-7	MASTR 2003-11 B1 - CMO/RMBS		12/21/2022	Paydown		63, 116	26,880				(2,552	) 74			63, 116				٥٠٠٠	1. 10/25/2046 .
55265K-3F-4	MASTR 2003-11 B1 - CMO/RMBS		12/01/2022	Paydown			20,880		16.661	4 989	11 640				24 394					12/25/2033 .
552704-AF-5	MEG ENERGY CORP	······	08/03/2022	Various		1.204.125	1.235.000	1.255.002	1.253.206	4,909 n	(1.821		(1.821)		1.251.385		(47.260)	(47.260)		
55282X-AJ-9	MF1 2021-FL5 D - CMBS		12/15/2022	. Paydown		21,897	1,203,000	1,200,002	1,200,200	0	1,021	,	(1,021)		21,897		) (47,200)	(47,200)	70,002	07/17/2036 .
552830-AA-2	MFRA 2021-RPL1 A1 - RMBS	1	12/01/2022	. Paydown						n	(2	) 0	(2)	0	184.003		0	n	017	07/25/2060 .
55285K-AA-3	MFRA 22INV3 A1 - RMBS	1	12/01/2022	Paydown			4.715	4 597	n	n	(684	) 0	(684)				)	n	917	10/25/2057 .
55293A-AJ-6	MHC 2021–MHC2 C - CMBS	1	12/15/2022	Paydown		5 349	7,713	n	n	n	0	, o	(304)	0	5 349		)	n	رے ۱	05/17/2038 .
55293A-AL-1	MHC 2021-MHC2 D - CMBS	1	12/15/2022	Paydown			n	n	n	n	0	0	0	0	14. 188		)	n	0	05/17/2038 .
55312Y-BD-3	MLCFC 2007-5 X - CMBS	1	12/13/2022	Direct		n 14, 100	n	446	(5)	5	n	0	5	0	17, 100		,	n	0	08/12/2048 .
55316V-AE-4	MHC 2021-MHC C - CMBS	1	12/15/2022	. Paydown			n	n	n	n	n	0	0		5,647	······································	,	n	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	04/15/2038 .
55316V-AG-9	MHC 2021-MHC D - CMBS		12/15/2022	Paydown									0		10.017		,		0	04/15/2038 .
55336V-AA-8	MPLX LP		06/14/2022	GOLDMAN SACHS & CO		9.463.080	9.650.000	9.620.517	9.640.008		1.373				9.641.382		(178.302)	(178.302)		
55336V-AJ-9	MPLX IP		06/14/2022	GOLDMAN SACHS & CO		1.652.475		1.628.120	1.639.372		1 160		1 160		1.640.532		11 943		43.570	
55388R-AA-4	MV24 CAPITAL BV	. C	12/01/2022	. Pavdown			93.140		93 140	0	0	0	0		93.140		)0	0		
55910*-AA-1	Magenta Sub Series C-6 Senior Secured No		09/30/2022	. Paydown		12.416		12 416	0	0	0	0	0	0	12.416	C	0	0	92	,,
55910*-AA-1	Magenta Sub Series C-6 Senior Secured No		12/31/2022	Paydown		15 456	74	74	0	0	1	0	1	0		C	0	0		
55953U-AG-9	MAGNE XXX D - CDO	C	10/25/2022	. Paydown			0	0	0	0	0	0	0				0	0	0	10/25/2034 .
55988*-AA-8	Mahogany Sub Series C-7 Senior Secured N		09/30/2022	. Paydown		12,416	12,416	12,416	0	0	0	0	0		12,416		00	0	92	03/31/2051 .
55988*-AA-8	Mahogany Sub Series C-7 Senior Secured N		12/31/2022	. Paydown		15,456	74	74	0	0	1	0	1		15,456	c	0	0	102	03/31/2051 .
56081#-AL-4	MAJOR LEAGUE BASEBALL TRUST - ABS		03/01/2022	. Maturity @ 100.00		0	0	0	0	0	0	0	0		0		00	0	319,250	12/10/2021 .
56585A-BC-5	MARATHON PETROLEUM CORP		06/14/2022	. GOLDMAN SACHS & CO		3,273,595	3,250,000	3,494,688	3,385,971	0	(12,038	) 0	(12,038)	a	3,373,933		(100,338)	(100,338)	83,744	12/15/2026 .
56602#-AA-8	MARBETH LEASE FINANCE TRUST		11/17/2022	. Various		524,695	524,695	524,695	524,699	0	(4	) 0	(4)	a	524,695		0	0	22,696	11/17/2022 .
57135*-AA-6	MAROON ISSUER LLC - ABS		09/30/2022	. Paydown				88,482	0	0	0	0	0				00	0		03/31/2051 .
57135*-AB-4	Maroon Series B-1 Senior Secured Note (E		09/30/2022	. Pavdown		7.983	7.983	7.983	0	0	0	0	0	l	7.983	lc	0	0	45	03/31/2051 .
57135*-AB-4	Maroon Series B-1 Senior Secured Note (E		12/31/2022	. Paydown		8,042	1,012	1,012	0	0	12	0	12				00	0	69	03/31/2051 .
576429-AA-2	MARM 2007-2 A1 - RMBS		12/27/2022	. Paydown		3,790,318	3,589,158	6,848,651	3,749,123	0	41, 194	0	41, 194		3,790,318	c	0	0	0	03/25/2047 .
576433-SX-5	MARM 2004-10 3A1 - CMO/RMBS		12/01/2022	. Paydown		79,202	79,202	71,913	72,721	0	6,481	0	6,481		79,202		00	0		10/25/2034 .
576434-EC-4	MALT 2003-3 B1 - CMO/RMBS		12/01/2022	. Paydown		175, 199	175,200	175,270	173,955	0	1,244	0	1,244		175, 199	c	0	0	5, 185	05/25/2033 .
57643M-CZ-5	MASTR 2004-6 212 - CMO/RMBS		12/02/2022	. Paydown		1,987	1,987	1,926	1,962	0	25	0	25				00	0	60	06/26/2034 .
57643M-KK-9	MASTR 2005-1 2A8 - CMO/RMBS		12/01/2022	. Paydown		25,742	25,742	25,645	25,469	0	272	0	272		25,742	c	0	0	766	05/25/2035 .
57643M-LG-7	MASTR 2005-2 2A1 - CMO/RMBS		12/25/2022	. Paydown		59,982	59,982	45,658	47,628	0	12,354	0	12,354	c	59,982	c	0	0	142	11/25/2035 .
58013M-FK-5	MCDONALD'S CORP		04/07/2022	. BARCLAYS CAPITAL INC		4,588,800	5,000,000	5, 172, 400	5, 169, 709	0	(924	) 0	(924)		5, 168, 785	c	(579,985)	(579,985)	110,764	09/01/2049 .
		1		DEUTSCHE BANK				ĺ										1		
585055-BT-2	MEDTRONIC INC		05/10/2022	. SECURITIES INC		8,041,330	7,870,000	8,647,463	8,469,658	0	(12,819	) 0	(12,819)	0	8,456,838	C	(415,509)	(415,509)	226,672	03/15/2035 .
585055-BU-9	MEDTRONIC INC	1	05/25/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN		302.275		307.742		_	(228	,	(228)		305.690		(3,414)	(3.414)	9. 158	03/15/2045 .
58933Y-AT-2	MERCK & CO INC		05/25/2022	. BARCLAYS CAPITAL INC		2.960.220	3.000.000	3. 155.310	3.145.259	0	(228	'	(228)		3.144.076		) (183.856)	(3,414)	74.308	
59020U-5U-5	MLMI 2006-A1 1A1 - CMO/RMBS		12/01/2022	. Pavdown		2,960,220		1,415,634	2,439,433	0	(1, 184	,			2 . 448 . 173		(183,830)	(183,830)		02/10/2045 .
590200-50-5 59023C-AB-8	MLMI 2006-A1 1A1 - CMO/HMBS	1	12/01/2022	Paydown			2,114,393		2,439,433	J					2,448,173		,  0		0	03/25/2036 .
	MLMI 2006-A3 2A1 - CMO/RMBS		12/01/2022	,						J		0	99,5/6			l	,  0		0	
59023C-AD-4 59024N-AA-5	MLMI 2006-A3 3A1 - CMO/RMBS	·····	12/01/2022	Paydown			618,937			0	2 516	0	2.516					0	0	05/25/2036 . 04/25/2037 .
59024N-AA-5 59151K-AL-2	METHANEX CORP	C	04/12/2022	. GOLDMAN SACHS & CO						0		, 0	2,516			J	) (33.281)	(33.281)		
592838-AA-4	MEXICO GENERADORA DE ENERGIA S DE RL DE	. C	12/06/2022	. Paydown						n	(1.135		(1.135)				)		2,421	
302000 /111 7	SECTION OF SECTION OF THE PLANT			J.P. MORGAN SECURITIES				•				,	,,,,,,,,		,			[		
594918-AW-4	MICROSOFT CORP		05/10/2022	. LLC		2,030,080	2,000,000	2,037,400	2,013,045	0	(2,685	'	(2,685)	C	2,010,360	C	19,720		29,604	12/15/2023 .
594918-CC-6	MICROSOFT CORP		04/07/2022	. BARCLAYS CAPITAL INC		206, 187	248,000	226,702	227,001	0	130		130	0	227, 131	C	(20,944)	(20,944)	2,261	
594918-CD-4	MICROSOFT CORP		04/07/2022	. Various		3,925,707	4,708,000		4,501,049	0	782		782	0	4,501,832	C	) (576, 125)		36,034	
594918-CE-2	MICROSOFT CORP		04/07/2022	. BARCLAYS CAPITAL INC	L	40 . 414 . 168	45.425.000	45.271.013	45.273.916	l0	849	l 0	849	l	45.274.765	lc	(4.860.597)	(4,860,597)	751.890	03/17/2052 .

## **SCHEDULE D - PART 4**

						-ong-renn E			REDEEMED									,		
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
		1								11	12	13	14	15						
												_		Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP		_			Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
594918-CF-9	MICROSOFT CORP		02/16/2022	. Various		6,097,458	6,602,000	6,602,000	6,602,000	0	0	0	0	0	6,602,000	0	(504,542)	(504,542)	83,737	
59549R-AG-9	. MID-STATE TRUST X - ABS		12/15/2022	. Paydown		1,361,813	1,361,813	1,337,896	1,337,780	0	24,033	0	24,033	0	1,361,813	0	0	0	43,386	
59748T-AA-7	MIDLAND COGENERATION VENTURE LP		09/15/2022	. Paydown		7,800,000	7,800,000	7,800,000	7,800,000	0	0	0	0	0	7,800,000	0	0	0	351,000	03/15/2025 .
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP INC	C	04/20/2022	WELLS FARGO SECURITIES, LLC		2.381.451	2.389.000	2.457.902	2.421.209	0	(2.214)		(2,214)		2.418.995	0	(37.544)	(37.544)	50 019	03/01/2026 .
606822-BE-3	MITSUBISHI UFJ FINANCIAL GROUP INC	C	10/24/2022	. Various		6,715,546		8,200,000			(2,214)	0	(2,214)	0	8,200,000		(1,484,454)	(1,484,454)	346,060	
555522 52 5 11		•••••		DEUTSCHE BANK													(., 10., 10.,			
606822-BH-6	MITSUBISHI UFJ FINANCIAL GROUP INC	C	05/10/2022	. SECURITIES INC		9,463,900	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	(536, 100)	(536, 100)	254,596	
60687Y-AD-1	MIZUHO FINANCIAL GROUP INC	C	05/16/2022	. Various		9 , 128 , 487	9,333,000	9,566,828	9,445,591	0	(7,562)	0	(7,562)	0	9,438,029	0	(309,543)	(309,543)	176,354	
60855R-AJ-9	MOLINA HEALTHCARE INC		02/15/2022	. Various		927,630		937,000	937,000	0	0	0	0	0	937,000	0	(9,370)	(9,370)		
61690G-AF-8	MSBAM 2014-C14 A5 - CMBS		09/01/2022	. Paydown	-	3,474,002	3,474,002	3,589,078	3,495,901	0	(21,899)	0	(21,899)	0	3,474,002	0	0	0	110,344	
61692C-BM-9	MSC 2021-L6 AS - CMBS		12/01/2022	. Various		56,739	0	0	42,555	0	0	0	0	0	56,739	0	0	0	0	06/17/2054 .
61744Y-AK-4	MORGAN STANLEY		05/10/2022	DEUTSCHE BANK . SECURITIES INC		6,719,720		7,000,000	7,000,000	n	n	n	n	0	7,000,000	n	(280, 280)	(280.280)	202,493	07/22/2028 .
617451-CW-7	MSC 2006-T0P21 C - CMBS		12/01/2022	Pavdown		574.690			428 346	n	n	n	n	0	574.690	n	(200,200)	n (200,200)	02,490 N	10/12/2052 .
617451-EV-7	MSAC 2006-HE2 A2D - RMBS		12/27/2022	. Pavdown		1.334.912	1.130.593	788.711	1.308.781	0	26 . 131	0	26.131	0	1.334.912	0	0	0	0	03/25/2036 .
61746B-DZ-6	MORGAN STANLEY		06/14/2022	GOLDMAN SACHS & CO		5. 118. 593	5.250.000	5.239.238	5.245.458	0	476	0	476	0	5.245.934	0	(127.341)	(127.341)		
61748H-FE-6	MSM 2004-10AR 2A2 - CMO/RMBS		12/01/2022	. Paydown		34.486	34.486			0	5.352	0	5.352	0	34.486	0	0	0		
61748H-SG-7	MSM 2005-10 3A - CMO/RMBS		12/01/2022	. Pavdown		147 818				0	1 803	0	1.803	0	147 818	0	0	0	0.0	12/25/2035 .
61748L-AE-2	MSAC 2006-NC4 A2D - RMBS		12/27/2022	. Pavdown		1.352.164	1.148.430		1.330.286	0	21.878	0	21.878	0	1.352.164	0	0	0	0	06/25/2036 .
61749H-AE-0	MSAC 2006-HE3 A2D - RMBS		12/27/2022	. Pavdown		1.341.534	1,341,534			0	408.968	0	408.968	0	1.341.534	0	0	0	9.001	
61749M-AE-9	MSC 2006-T0P23 E - CMBS		02/14/2022	. Paydown		2.518.904	2.421.453	0	(97,451)	0	2.518.904	0	2,518,904	0	2.518.904	0	0	0	0	08/12/2041 .
61751T-AC-3	MSM 2007-2AX 2A2 - RMBS		12/27/2022	. Pavdown						0		0		0	187.752	0	0	0	0	12/25/2036 .
61756V-AE-9	MSM 2007-14AR 2A1 - CMO/RMBS		12/01/2022	. Paydown		1,345,400	1,201,385	999,886		0	495,935	0		0	1,345,400	0	0	0	0	10/25/2037 .
61760V-AD-5	MSC 2012-C4 C - CMBS		04/18/2022	. Paydown		4, 186,000	4, 186,000	4,504,420	4, 192,897	0	(6,897)	0 0	(6,897)	0	4, 186, 000	0	0	0	58,500	03/17/2045 .
61761J-VL-0	MORGAN STANLEY		04/27/2022	. Various		1,518,942	1,504,000	1,502,895	1,503,661	0	(40)	0	(40)	0	1,503,687	0	15,255	15,255	27,360	10/23/2024 .
61761Q-AH-6	MSBAM 2013-C8 B - CMBS		12/01/2022	. Paydown		1,702,475	1,702,475	1,650,336	1,691,320	0	11, 154	0	11, 154	0	1,702,475	0	0	0	61,656	12/17/2048 .
61765L-AT-7	MSBAM 2015-C24 A3 - CMBS		12/01/2022	. Paydown		6,763,063	6,763,063	6,834,954	6,775,528	0	(12,465)	0	(12,465)	0	6,763,063	0	0	0	102,380	05/15/2048 .
61766E-BD-6	MSBAM 2016-C29 A3 - CMBS		01/01/2022	. Paydown		4,935	4,935	4,984	4,950	0	(15)	0	(15)	0	4,935	0	0	0	13	05/17/2049 .
61915Y-AC-5	MHL 2007-1 2A2 - RMBS		12/27/2022	. Paydown		936,406	813,990	606,095	933,723	0	20,391	17,707	2,683	0	936,406	0	0	0	0	06/25/2047 .
61915Y-AG-6	MHL 2007-1 2A6 - RMBS		12/27/2022	. Paydown		1,933,884	1,683,868	1,300,833	1,913,331	0	20,553	0	20,553	0	1,933,884	0	0	0	0	06/25/2047 .
62848B-AB-7	MVWOT 2018-1 B - RMBS		12/20/2022	. Paydown		1,607,880	1,607,880	1,519,949	1,514,497	0	93,383	0	93,383	0	1,607,880	0	0	0	27,963	
62856R-AC-9	PROSUS NV	C	03/16/2022	. MORGAN STANLEY EM		3,716,000	3,700,000	3,540,158	3,629,479	0	3,757	0	3,757	0	3,633,236	0	82,764	82,764	133,971	
62983P-AA-3	NAKILAT INC	Ü	12/31/2022	. Paydown		1,955,224	1,945,747	2,161,151	2, 105,887	0	(150,663)	٥٥	(150,663)	·  0	1,955,224	J0	J	0	29,266	
63681#-AA-8	CTL - NAT LOGISITICS PT FUNDED		12/10/2022	Paydown		354,078	354,078		353,993	0	85	J0	85	0	354,078	0	ļ0	0		
637432-BS-3 63874U-AJ-3	. NATIONAL RURAL UTILITIES COOPERATIVE FIN NOMS 1910K D - CMBS		09/12/2022	. Call @ 100.00		34,000	34,000	41,593		0	(528)	· 0	(528)	0	34,000	0	0	0		
	THOMAS TO TOTAL B. SIMBO TITLE STATE		12/01/2022	Paydown		7,380	0	0	(5.636.292)	0	(63.563)	J	(63,563)	0	(5.699.855)	J0	0	0	0	05/17/2039 .
63909@-AE-8 64016N-AA-5	SR SECD NT SER A		10/30/2022	. Adjustment		(5,699,855)			(5,636,292)	0	(18)		(63,563)	0	(5,699,855)	0		0		11/14/2023 .
64016N-AA-5 64016N-AC-1	NBLY 211 A2 - ABS		10/30/2022	Paydown		154,590			154,608	0		0		0		0		0	3,463	
64079*-AB-8	NBLY 221 A2 - ABS		12/31/2022	Paydown				1.612.763	1.597.569	0	(7 928)				1.589.641	0				01/30/2052 .
64079*-AB-8 64110L-AL-0	NETFLIX INC		01/10/2022	Various		1,589,641	1,589,641	1,612,763	1,597,569	0	(7,928)	0	(7,928)	0	1,263,389	0	103.230	103.230		06/30/2027 .
04 I IUL-AL-U	NEITLIÄ INU		01/10/2022	CITIGROUP GLOBAL		1,366,619	1,224,000	1,315,753	1,263,708	0	(319)	· 0	(319)	0	1,263,389	l	103,230	103,230	16,990	02/15/2025 .
64110L-AU-0	NETFLIX INC		02/08/2022	. MARKETS INC		710,861	627,000	745, 160	737,533	0	(1,390)	0	(1,390)	0	736 , 143	0	(25,282)	(25,282)	5, 149	11/15/2029 .
1				WELLS FARGO SECURITIES,		· ·	,	,	,				, , , , ,				,	, , ,		
64110L-AV-8	NETFLIX INC		02/08/2022	. LLC		71,663	65,000	74,913	73,929	0	(106)	0	(106)	0	73,823	0	(2, 160)	(2, 160)	484	
64133W-AE-5	NEUB 42 C - CD0	C	10/17/2022	. Paydown		5,071	0	0	0	0	0	0	0	0	5,071	0	0	0	0	07/16/2035 .
64352V-NK-3	. NCHET 2005-B M1 - RMBS		12/27/2022	. Paydown		2,409,684	2,409,684	2, 146, 359	2,253,879	0	155,805	0	155,805	0	2,409,684	0	0	0	14,507	
64828M-AP-2	NRZT 2017-3 B1 - CMO/RMBS		12/01/2022	. Paydown		242,852	242,852	244,825	243,871	0	(1,019)	0	(1,019)	0	242,852	0	0	0		04/25/2057 .
649740-AA-4	THE NEW YORK PUBLIC LIBRARY		12/15/2022	. Paydown	-	68,772	61,887	61,887	61,887	0	6,885	0	6,885	0	68,772	0	0	0		07/15/2051 .
651639-AT-3	NEWMONT CORPORATION		01/18/2022	. Direct		20,665,516	20,000,000	19,886,200	19,999,430	0	14,939	0	14,939	0	20,000,000	0	0	0	916,294	03/15/2023 .

# **SCHEDULE D - PART 4**

					Showing All L	ong-Term E	Sonds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP		F	D:I	Name -	Number of	0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi- fication	Description	For- eian		Name of Purchaser	Shares of Stock	Con- sideration	Par Value	Actual Cost	Carrying Value	Increase/ Decrease	tization)/	Impairment	Value	Carrying Value	Disposal Date	(Loss) on Disposal	Gain (Loss) on Disposal	(Loss) on Disposal	During Year	Maturity Date
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS INC	eign		. BARCLAYS CAPITAL INC	Slock	29,982,900		29.914.800	29,952,587	Decrease	Accretion 2.238	Recognized	(11+12-13)	value	29,954,826	Disposai	28.074	28.074		
654090-BD-3	NIELSEN FINANCE LLC		04/07/2022 .	. Call @ 101.12		1,295,411	1,281,000	29,914,800	1,283,841	0	11.570	0			1,295,411		28,074	28,0/4		
65409Q-BF-8	NIELSEN FINANCE LLC		08/30/2022	. Call @ 101.12		1,295,411	1,281,000	1,284,203	1,549,815		(93.615		(93.615)		1.456.200		0			
65409Q-BH-4	NIELSEN FINANCE LLC		08/30/2022	. Call @ 101.12		1,430,200		1,876,920	1,876,533	0	9.448	'	9.448	0	1.885.981	0	0	0	114,931	
65409Q-BK-7	NIELSEN FINANCE LLC		08/30/2022	. Call @ 101.12		511.693				0				0	511.693	0	0	0		507/15/2031 .
654106-AE-3	NIKE INC		04/07/2022	. BARCLAYS CAPITAL INC		2,227,852	2,200,000	2,361,832	2,351,931	0	(1,180	) 0	(1,180)	0	2,350,751	0	(122,899)	(122,899)	37,889	
654106-AM-5	NIKE INC		04/07/2022	. BARCLAYS CAPITAL INC			8,520,000	9, 108,540	9,098,650	0	(3,499	) 0	(3,499)	0	9,096,330	0	(928,547)	(928,547)		03/27/2050 .
054700 00 -	Washar Wa		00/40/00==	MORGAN STANLEY & CO.						_			/	_		l .		/75 5		00/45/00::
65473Q-BC-6 65535V-HN-1	NISOURCE INC NAA 2005-AP1 IA1 - CMO/RMRS		08/16/2022	LLC		1,343,594		1,423,156	1,419,511	0		,	(335)	0	1,419,176	J0	(75,582)	(75,582)	67,760	)02/15/2044 . )02/25/2035 .
65535V-HN-1 65535V-RK-6	NAA 2005-AP1 1A1 - CMO/HMBS		12/01/2022 .	Paydown		1,728,188	1, 162,270	1,013,657	1, /1/,5/8	0		0		0	1,728,188		0	0	0	0 12/25/2035 .
65537E-AE-4	NAA 2006-AR3 A4A - RMBS		12/27/2022 .	Paydown						0		0			649,904	J			0	0 12/25/2035 .
65538D-AA-3	NAA 2006-AR4 A1A - RMBS		12/27/2022	Pavdown		715.588		503.188	704.190		11.398	0	11.398		715.588		0		0	) 12/25/2036 .
65540R-AA-8	NMRR 2014-7R 1A2 - CMO/RMBS		12/21/2022	Pavdown		2.010.160	2,010,160	1,819,509	1,935,846	0	74.314	0	74.314		2.010.160		0	0		
0004011 7111 0 11	THIRT EO IS THE DIE ONIO THIS CO.			J.P. MORGAN SECURITIES			2,010,100	1,010,000	,000,040				, ,							10/20/2047
665772-CR-8	NORTHERN STATES POWER CO		03/30/2022 .	. LLC		8,800,900	10,000,000	9,807,100	9,816,361	0	1,021	0	1,021	0	9,817,383	0	(1,016,483)	( ., , ,	169, 167	
665859-AP-9	NORTHERN TRUST CORP		04/27/2022 .	. Various		18,607,610	18,250,000	19,019,880	18,575,863	0	(25,309)		(25,309)	0	18,550,554	0	57,056	57,056	354,595	
666807-BP-6	NORTHROP GRUMMAN CORP		04/07/2022 .	. BARCLAYS CAPITAL INC		4,053,720	4,000,000	4,440,360	4,416,513	0	(2,866)		(2,866)	0	4,413,647	0	(359,927)	(359,927)	78,809	
66989H-AS-7	NOVARTIS CAPITAL CORP		04/07/2022 .	. BARCLAYS CAPITAL INC		1,988,841	2,310,000	2,209,815	2,211,187	0	605		605	0	2,211,793	0	(222,952)	(222,952)	41,821	
669971-AC-7	NHEL 2007-1 A2B - RMBS		12/27/2022 .	Paydown		670,604	588,409	255,299		0	6,207		6,207	0	670,604	0	0	0	0	03/25/2037 .
670346-AM-7 67077M-AR-9	NUCOR CORP NUTRIEN LTD		04/25/2022 .	. Call @ 100.00		641,759 4.862.100	6,000,000	640,081 5.954.280		0	(2,996)	) 0	(2,996)	0		0	(1.100.662)	(1.100.662)	30,239	008/01/2023 . 006/01/2043 .
67088C-AA-5	OMX TIMBER FINANCE INVESTMENTS II LLC	0	05/01/2022	. Adjustment			0,000,000	3,934,200				0	030				(1,100,002)	n (1,100,002)	204,000 0	001/29/2020 .
070000 AA 3	ONA TIMBERT I NAME THE CONTENTS IT LES		03/01/2022	MORGAN STANLEY & CO.		10,420									10,423					01/23/2020 .
67103H-AF-4	O'REILLY AUTOMOTIVE INC		04/20/2022 .	. LLC		4,948,150	5,000,000	4,963,850	4,977,329	0	1,235	0	1,235	0	4,978,564	0	(30,414)	(30,414)		09/01/2027 .
67181D-AK-7	OAKIG 212 A2 - ABS		12/20/2022 .	Paydown		685, 174	685, 174	685, 151	685, 165	0	8	0	8	0	685, 174	0	0	0	9,761	
674599-CS-2	OCCIDENTAL PETROLEUM CORP		02/16/2022 .	. Various			7,691,000	6,442,798	6,570,785	0	15, 166	0	15, 166	0	6,585,952	0	723,971	723,971	136,836	
67576G-AC-1 67576G-AD-9	ODEBRECHT OFFSHORE DRILLING FINANCE LTD ODEBRECHT OFFSHORE DRILLING FINANCE LTD	C	12/01/2022 .	. Various Pavdown		2,401,161	2,304,097	2,304,097	2, 166, 205		234,955	,0	234,955	0	2,401,161		0	0	0 	)12/01/2022 . )12/01/2026 .
67707B-AC-4	OAKC XV C - CDO	J	10/20/2022	Pavdown			(02, <del>1</del> 01,000)	(0,217,003)	(5,527,203)	n	n (1,095)	, o	n	n	(5,925,924)	n	0	n	0	001/20/2030 .
67707E-BC-7	OAKC 2 CR - CDO		10/20/2022	. Various		41,290		0		0	0	0	0	0	41,290		0	0	0	004/21/2034 .
67707G-AJ-8	OAKC 8 C - CDO	C	10/18/2022	Paydown		11,859	0	0	0	0	0	0	0	0	11,859	0	0	0	0	01/18/2034 .
679574-AH-6	OLD DOMINION ELECTRIC COOPERATIVE		12/01/2022	. Paydown		2,958	2,958	3,303	3, 147	0	(189	,	(189)	0	2,958	0	0	0	84	12/01/2028 .
68233D-AR-8	ONCOR ELECTRIC DELIVERY COMPANY LLC		09/01/2022 .	. Maturity @ 100.00		5,560,000	5,560,000	6,765,532	5,666,361	0	(106,361)		(106,361)	0	5,560,000	0	0	0	389,200	
68275C-AC-2	FB FB 2005-1 A3 - CMBS		08/08/2022	. Paydown		772,317	772,317	798,238	779,702	0	(7,385	) 0	(7,385)	0	772,317	0	0	0	15,339	
683410-AA-1	Onyx Sub Series C-8 Senior Secured Note		09/30/2022 .	. Paydown		12,416	12,416	12,416	0	0	0	0	0	0	12,416	J0	0	0	92	
683410-AA-1	Onyx Sub Series C-8 Senior Secured Note		12/31/2022 .	Paydown			74	74	0	0	<u>1</u>	0	1	0		0	0	0	102	
68384C-AA-4	OPMAC 2006-2 A1A - RMBS		12/27/2022 .	Paydown		141,570	120,216	56, 113	140,525	0	1,045		1,045	0	141,570	0	0	0	0	07/25/2036 .
68384C-AB-2 68389F-KQ-6	OPMAC 2006-2 A1B - RMBS		12/27/2022 .	Paydown		235,869				0		0		0	235,869		0	0	0	07/25/2036 . 201/25/2036 .
08389F-NQ-0	OUNL1 2006-1 2A4 - HMBS		12/21/2022	CITIGROUP GLOBAL		3,222,413	3,222,415	2,903,008	3,081,449		140,900	0	140,900	0	3,222,415			0		01/25/2036 .
68389X-BQ-7	ORACLE CORP		02/16/2022	. MARKETS INC		877,920	1,000,000	979,470	980,861	0	56	0	56	0	980,917	0	(102,997)	(102,997)	10,333	3 11/15/2047 .
				HSBC SECURITIES (USA)								.]						[		
68389X-BY-0	ORACLE CORP		02/23/2022 .	. INC		831,950	1,000,000	1,139,410	1, 136,580	0	(282)		(282)	0	1,136,298	J0	(304,348)	(304, 348)	15,400	
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER INC		02/14/2022 .	. Call @ 105.75		272,835		258,026	258,403	0	14,432		14,432	0	272,835	J0	0	0	1,194	
69121P-AX-1	OWNIT 2005-4 A3 - RMBS		01/25/2022 .	PaydownPaydown PNC CAPITAL MARKETS LLC		10,999	10,999	7,807	10,876	0	123	0	123	0	10,999	J0	0	0	9	08/25/2036 .
69353R-EQ-7	PNC BANK NA	l	04/12/2022	INO ONLITAL MANALIS ELO		22.776.280	22.600.000	23.809.620	23 . 101 . 177	n	(40.946)	) 0	(40.946)	n	23.060.231		(283.951)	(283.951)	271.357	06/01/2025 .
69357X-AA-9	PFP 218 A - CMBS	C	12/16/2022	Paydown		22,770,280	22,000,000	25,809,020	0	0			1,324	0	23,000,231	0	0	0	211	
693650-AJ-2	PSMC 2021-1 A9 - CMO/RMBS		12/01/2022	Paydown		254,881	120,372	117,355	264,281	0	(9,401	) 0	(9,401)	0	254,881	0	0	0	0	03/27/2051 .
693650-BC-6	PSMC 2021-1 AX1 - CMO/RMBS		12/01/2022	Pavdown		194.898	0	75.077	210.620	0	(15.722	)0	(15.722)	0	194,898	0	l0	0	0	03/27/2051 .

					Showing All I	Long-Term B	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ring Current	Year						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
693650-BP-7	PSMC 2021-1 B1 - CMO/RMBS		12/01/2022	. Paydown		65, 196	31,301	31,287	67,509	0	(2,313)	00	(2,313)		65, 196	0	0	0	0	03/27/2051 .
693650-BQ-5	PSMC 2021-1 B2 - CMO/RMBS		12/01/2022	. Paydown		40,269	19,334	19,113	39,969	0	301	0	301	0	40,269	0	0	0	0	03/27/2051 .
693650-BS-1	PSMC 2021-1 B4 - CMO/RMBS		12/01/2022	. Paydown		13,426	6,446	4,504	13,314	0	112	0	112	0	13,426	0	0	0	0	03/27/2051 .
693650-BT-9	PSMC 2021-1 B5 - CMO/RMBS		12/01/2022	. Paydown		6, 156	0	0	6, 156	0	0	0	0	0		0	0	0	0	03/27/2051 .
693652-AJ-8	PSMC 202 A9 - CMO/RMBS		12/01/2022	. Paydown		309,525	309,525	326,579	323,856	0	(14,331)		(14,331)	0	309,525	0	0	0	5,832	
693652-BP-3	PSMC 202 B1 - CMO/RMBS		12/01/2022	. Paydown		34,929	34,929	36 , 188	36,009	0	(1,080)	,	(1,080)	0	34,929	0	0	0	664	05/25/2050 .
693652-BQ-1	PSMC 202 B2 - CMO/RMBS		12/01/2022	. Paydown		21,543	21,543	21,930	21,838	0	(295)	0	(295)	C	21,543	0	0	0	410	
693652-BR-9	PSMC 202 B3 - CMO/RMBS		12/01/2022	. Paydown		20,592	20,592	20,244	20,223	0	368	0	368	0	20,592	0	0	0	397	05/25/2050 .
693652-BS-7	PSMC 202 B4 - CMO/RMBS	·   · · · · ·	12/01/2022	. Paydown		10,308		8, 173	8, 163	0	2,146	0	2,146	0	10,308	0	0	0	196	05/25/2050 .
693675-AJ-9	PSMC 2020-3 A9 - CMO/RMBS		12/01/2022	. Paydown		286,951	286,951	303,952	302,901	0	(15,950)	0	(15,950)	0	286,951	J0	0	0	4,700	
693675-BC-3	PSMC 2020-3 AX1 - RMBS		05/01/2022	. Direct		883	0			0	(4)	) 0	(4)		883	0	0	0	4	11/25/2050 .
693675-BC-3	PSMC 2020-3 AX1 - RMBS		12/01/2022	. Direct		(883)	0	10,495	(887)	0	4	0	4	0		0	0	0	(4	)11/25/2050 .
693675-BP-4	PSMC 2020-3 B1 - CMO/RMBS		12/01/2022	Paydown		32,443	32,444			0	(1,660)	0	(1,660)			0	0	0	588	
693675-BQ-2 693675-BR-0	PSMC 2020-3 B2 - CMO/RMBS		12/01/2022	. Paydown		15,730	15,730	15,862	15,818	0	(114)	(26	271		15,730	0	0	0	281	11/25/2050 .
693680-AJ-9	PSMC 2020-3 B3 - CMO/RMBS		12/01/2022	. Paydown		2.459.057	2,459,057	2.302.458	2,384,275	0	74.782	0	74.782		2,459,057	0				
693680-AJ-9	PSMC 182 A9 - CMO/RMBS		12/01/2022	Paydown		2,459,057	2,459,057	2,302,458		0		0			98.828					
693680-BF-6	PSMC 182 B1 - CMO/RMBS		12/01/2022	Paydown						0	2.064	0			98,828					
693680-BH-2	PSMC 182 B3 - CMO/RMBS		12/01/2022	Pavdown							2,004		2,004		32.177				646	
693680-BJ-8	PSMC 182 B4 - CMO/RMBS		12/01/2022			20.986				0	4.241		4,241		20,986		0	0		,,
693684-AJ-1	PSMC 2020-1 A9 - CMO/RMBS		12/01/2022	. Paydown		288.878				0	(9.016)	0	(9.016)	0	288 878	0	0	0		01/25/2050 .
693684-BQ-4	PSMC 201 B1 - CMO/BMBS		12/01/2022	Pavdown		30.373	30,373			0	(924)	,	(924)	0	30.373	0	0	0	587	
693684-BR-2	PSMC 201 B2 - CMO/RMBS		12/01/2022	. Pavdown		19,651		19,776	19.681	0	(30)		(30)	0	19.651	0	0	0	379	
693684-BS-0	PSMC 201 B3 - CMO/RMBS		12/01/2022	Paydown		16.081	16.081			0	435		511		16.081	0	0	0	311	
69371V-AJ-6	PSMC 2018-1 A9 - CMO/RMBS		12/01/2022	. Paydown		304,337	304,337		296,879	0	7,458	0		a	304,337	0	0	0	5,792	02/25/2048 .
69371V-BF-3	PSMC 2018-1 B1 - CMO/RMBS		12/01/2022	. Paydown			48,426	46,885	47, 179	0	1,248	0	1,248	c		0	0	0	975	02/25/2048 .
69371V-BG-1	PSMC 2018-1 B2 - CMO/RMBS		12/01/2022	. Paydown		31,330	31,330	29,899	30,066	0	1,264	0	1,264	0	31,330	0	0	0	622	02/25/2048 .
69371V-BH-9	PSMC 2018-1 B3 - CMO/RMBS		12/01/2022	. Paydown		27,537	27,537	23,872	24, 134	0	3,403	0	3,403	0	27,537	0	0	0	547	02/25/2048 .
69371V-BJ-5	PSMC 2018-1 B4 - CMO/RMBS		12/01/2022	. Paydown		18,038	18,038	14,160	14,639	0		0		0	18,038	0	0	0	358	02/25/2048 .
69372X-AJ-1	PSMC 2019-1 A9 - CMO/RMBS		12/01/2022	. Paydown		3,381,332	3,381,333	3,543,031	3,428,736	0	(47,404)	,	(47,404)		3,381,332	0	0	0	44,282	07/25/2049 .
69372X-BP-6	PSMC 2019-1 B1 - CMO/RMBS		12/01/2022	. Paydown		37,040	37,040	39, 164		0	(1,354)	0	(1,354)		37,040	0	0	0	830	07/25/2049 .
69372X-BQ-4	PSMC 2019-1 B2 - CMO/RMBS		12/01/2022	. Paydown		21,298	21,298	21,838	21,636	0	(338)		(338)	0	21,298	0	0	0	472	
69372X-BR-2	PSMC 2019-1 B3 - CMO/RMBS		12/01/2022			15,742	15,742	16,036	15,925	0	(183)	) 0	(183)	C	15,742	0	0	0	349	
69374J-AJ-0	PSMC 2018-3 A9 - CMO/RMBS		12/01/2022	. Paydown		2,876,313	2,876,314	2,840,327	2,867,699	0	8,615	0		0	2,876,313	0	0	0	39,387	
69374J-BQ-3	PSMC 2018-3 B1 - CMO/RMBS	·	12/01/2022	Paydown		50, 153	50, 153	50 , 127	49,930	0	224	0	224	0	50, 153	0	0	0	1,078	
69374J-BR-1	PSMC 2018-3 B2 - CMO/RMBS	·   · · · · ·	12/01/2022	. Paydown		23,667	23,667		23,290	0	377	0	377	C	23,667	J0	0	0	502	
69374J-BS-9	PSMC 2018-3 B3 - CMO/RMBS		12/01/2022	. Paydown		16,496		15,777	15,937	0	559	0	559	0		0	0	0	355	
69374J-BT-7	PSMC 2018-3 B4 - CMO/RMBS		12/01/2022	. Paydown		12,194	12,194		10,351	0	1,843	0		C	12, 194	J0	0	0	262	
69374K-AJ-7	PSMC 2018-4 A9 - CMO/RMBS		12/01/2022			3,317,092	3,317,092	3,208,881	3,293,319	0	23,772		23,772	0	3,317,092	0	0	0	51,664	
69374K-BP-2	PSMC 2018-4 B1 - CMO/RMBS		12/01/2022	. Paydown		38,728				0	353	0	353	0	38,728	J0	0	0	878	
69374K-BQ-0 69374K-BR-8	PSMC 2018-4 B2 - CMO/RMBS		12/01/2022	Paydown Paydown	-	29,043	29,043			0		0	682	0	29,043	0	0	J0	658	
69374K-BH-8 69374K-BS-6	PSMC 2018-4 B3 - CMO/FMBS	1	12/01/2022	Paydown	-		24,204			0		0	2.172		24,204	0	0			
69374K-BS-6	PSMC 2018-4 B4 - CMC/HMBS	1	12/01/2022	Paydown		258.683		271.857		0	(7.831)		(7.831)		258.683				4.862	
69374X-AJ-9	PSMC 2019-2 A9 - CMO/RMBS	l	12/01/2022	Paydown		258,683	258,683				(1,831)		(7,831)		258,683	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰				
69374X-BQ-2	PSMC 2019-2 B1 - CMO/RMBS	1	12/01/2022	Pavdown			15.412			n	69	,			15.412			0	397	
69374X-BR-0	PSMC 2019-2 B3 - CMO/RMBS	1	12/01/2022	Paydown		16.950	15,412			n	563	n	563		16.950	n	n	n		
69375B-AJ-6	PSMC 2019-2 B3 - CMO/RMBS	1	12/01/2022	Pavdown		223.834		229.781	227.766	n	(3.931)	) n	(3.931)		223.834	n	n	n	4,283	
69375B-BP-1	PSMC 2019–3 B1 – CMO/RMBS	1	12/01/2022	. Pavdown			., .	. ,		n	(5,531)		(5,931)		26.106	n	n	n	498	
				- 1,								, ,								

					Showing All I	Long-Term B	onds and Sto	ocks SOLD, f	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10			ook/Adjusted (			16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on			During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)		Date	Disposal	on Disposal		Year	Date
69375B-BQ-9	PSMC 2019-3 B2 - CMO/RMBS		12/01/2022	Pavdown		17.661	17.661			0	(123		(26)		17.661	0	0	0	337	11/26/2049 .
69375B-BR-7	PSMC 2019-3 B3 - CMO/RMBS		12/01/2022	Paydown		13,053	13,053	11,971		0	840		999			0	0	0	252	11/26/2049 .
69376C-AJ-3	PSMC 2021-2 A9 - CMO/RMBS		12/01/2022	Pavdown		589.839	279.463	278.867	611.380	0	(21.540		(21.540)		589.839	0	0	0	0	05/25/2051 .
69376C-BP-8	PSMC 2021-2 B1 - CMO/RMBS		12/01/2022	Pavdown		60.988				0	490		490		60.988	0	0	0	0	05/25/2051 .
69376C-BQ-6	PSMC 2021-2 B2 - CMO/RMBS		12/01/2022	Pavdown		28.703	14,826	14,883		0	233	0	233	0	28.703	0	0	0	0	05/25/2051 .
69376C-BR-4	PSMC 2021-2 B3 - CMO/RMBS		12/01/2022	Paydown		37.667	19.456			0	(1.166		(1.166)		37.667	0	0	0	0	05/25/2051 .
69376C-BS-2	PSMC 2021-2 B4 - CMO/RMBS		12/01/2022	Pavdown		6.236	0		6.236						6.236		0	0		05/25/2051 .
69376C-BT-0	PSMC 2021–2 B5 – CMO/RMBS		12/01/2022	Paydown		5,347	0	0	5,347	0	0	0	0	0	5,347	0	0	0	0	05/25/2051 .
69376C-BU-7	PSMC 2021–2 B6 - CMO/RMBS		12/01/2022	Paydown			0	0	0	0	0	0	0	0		0	0	0	0	05/25/2051 .
	PSMC 213 A9 - CMO/PMBS		12/01/2022	Paydown		321,298		319,480		0	1,805	0	1,805	0	321,298	0	0	0	4,322	
69376D-BP-6	PSMC 213 B1 - CMO/RMBS		12/01/2022	Paydown						0	(328		(328)		48,323	0	0	0	696	08/25/2051 .
69376D-BQ-4	PSMC 213 B2 - CMO/RMBS		12/01/2022	Pavdown			18,950		18,942	0	16	Ĺ 0		Ĺ0		0	0	0	255	08/25/2051 .
69376D-BR-2	PSMC 213 B3 - CMO/RMBS		12/01/2022	Paydown		16,956	16,950	16,274	16,277	0	678	0	678	0	16,956	0	0	0	231	08/25/2051 .
69376D-BU-5	PSMC 213 B6 - CMO/RMBS		12/01/2022 .	Pavdown		2.290	0	0	0	0	0	0	0	0	2.290	0	0	0	0	08/25/2051 .
694150-AA-0	PETERSHILL II ONSHORE IM		09/20/2022	. Adjustment		8 , 122 , 500	8, 122,500	8, 122,500	8, 122, 500	0	0	0	0	0	8,122,500	0	0	0	641,903	
69416*-AA-1	PETERSHILL II OFFSHORE IM		09/20/2022	Call @ 100.00		6,007,500	6,007,500	6,007,500	6,007,500	0	0	0	0	0	6,007,500	0	0	0		07/15/2039 .
694160-AA-9	PETERSHILL II ONSHORE GP		09/20/2022 .	. Call @ 100.00		4,747,500	4,747,500	4,747,500	4,747,500	0	0	0	0	0	4,747,500	0	0	0		07/15/2039 .
69417#-AA-6	PETERSHILL II OFFSHORE GP		09/20/2022	Adjustment		3,622,500	3,622,500	3,622,500	3,622,500	0	0	0	0	0	3,622,500	0	0	0	286,278	07/15/2039 .
69867D-AC-2	CLARIOS GLOBAL LP		08/10/2022	Various		685,743	673,000	643,422	649,317	0	1,924	0	1,924	0	651,240	0	34,502	34,502	42, 155	05/15/2027 .
69884*-AA-4	PAPAYA SUB-ISSUER LLC - ABS		12/31/2022	Paydown		43,354	12,490	12,490	0	0	218	0	218	0	43,354	0	0	0	0	03/31/2051 .
69888X-AA-7	PAR PHARMACEUTICAL INC		12/01/2022 .	Various		1,274,223	1,695,000	1,594,129	1,619,574	0	8,713	0	8,713	0	1,619,574	0	(345,351)	(345,351)	153,068	04/01/2027 .
70202#-AE-5	PARSONS CORPORATION		10/26/2022 .	. Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	637,717	07/15/2024 .
70337W-10-6	PATRONS LEGACY 2003-II - ABS		12/01/2022 .	Paydown		0	262, 117	262,117	0	0	0	0	0	0	0	0	0	0	262, 117	10/10/2073 .
70338E-10-5	PATRONS' LEGACY 2004-II - ABS		12/23/2022 .	Various		8,398,058	8,398,058	8,398,058	7,513,173	0	884,884	0	884,884	0	8,398,058	0	0	0	1,291,136	12/23/2022 .
70471*-AA-1	Peach Series A-4 Senior Secured Note (EI		06/30/2022 .	Paydown		43,423	43,423	43,423	0	0	0	0	0	0	43,423	0	0	0	0	03/31/2051 .
70471*-AA-1	Peach Series A-4 Senior Secured Note (EI		09/30/2022 .	Paydown		45,059	45,059	45,059	0	0	10	0	10	0	45,059	0	0	0	478	03/31/2051 .
70471*-AB-9	Peach Series B-4 Senior Secured Note (EI		09/30/2022 .	Paydown		7,983	7,983	7,983	0	0	0	0	0	0	7,983	0	0	0	45	03/31/2051 .
70471*-AB-9	Peach Series B-4 Senior Secured Note (EI		12/31/2022 .	Paydown		8,042	1,012	1,012	0	0	12	0	12	0	8,042	0	0	0	69	03/31/2051 .
70476*-AA-6	PEARL ISSUER LLC - ABS		09/30/2022 .	Paydown		88,482	88,482		0	0	0	0	0	0	88,482	0	0	0	926	
70476*-AB-4	Pearl Series B-9 Senior Secured Note (EI		09/30/2022 .	Paydown		7,983	7,983	7,983	0	0	0	0	0	0	7,983	0	0	0	45	03/31/2051 .
70476*-AB-4	Pearl Series B-9 Senior Secured Note (El		12/31/2022	Paydown		8,042	1,012	1,012	0	0	12	0	12	0	8,042	0	0	0	69	03/31/2051 .
713448-EU-8	PEPSICO INC		05/10/2022 .	DEUTSCHE BANK SECURITIES INC		18,155,000	20,000,000	19,894,800	19,899,520	^	740		740	_	19,900,261	^	(1,745,261)	)(1.745.261)		03/19/2050 .
71647N-AZ-2	PETROBRAS GLOBAL FINANCE BV	С	05/10/2022 .	Call @ 102 65		18 , 155 , 000	20,000,000	19,894,800		n		0	227.677	n	6, 159, 120	n	(1,745,261	n (1,745,261)		
	PETSMART LLC		08/04/2022	Various		997,713	1,038,000	1,053,893	1,052,548		(960	)	(960)	)	1,051,588		(53,876)	(53,876)		02/01/2029 .
717081-ED-1	PFIZER INC	l	03/30/2022	Various		2.204.696	2,000,000	2.046.980	2,043,716	n	(198	*	(198)		2.043.518	n	161. 178		19,376	
	PEIZER INC	l	02/23/2022	GOLDMAN SACHS & CO							47	, n	47		584.619	n	81.855			09/15/2048 .
				DEUTSCHE BANK		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			, , , , , , , , , , , , , , , , , , , ,		1		1							
	PFIZER INC		04/27/2022 .	SECURITIES INC		9,819,900	10,000,000	10,690,100	10,624,002	0	(9,062	,	(9,062)		10,614,940	0	(795,040)	, ,	,	03/15/2039 .
717081-EV-1	PFIZER INC		04/07/2022 .	. BARCLAYS CAPITAL INC		34,589,406	32,700,000	35,442,265	35, 304, 489	0	(16,269	) 0	(16,269)	)0	35,288,220	0	(698,814)	(698,814)	748,467	03/15/2049 .
				MERRILL LYNCH, PIERCE,						_						_				
718172-AW-9	PHILIP MORRIS INTERNATIONAL INC		08/16/2022	. FENNER & SMITH IN MORGAN STANLEY & CO.		581,363	711,000	810,846	806,036	0	(1,975	) 0	(1,975)	)  0	804,061	J0	(222,698)	(222,698)	28,025	03/04/2043 .
718172-BL-2	PHILIP MORRIS INTERNATIONAL INC.		03/30/2022	MORGAN STANLEY & CO.		184,900	190,000	222,682	221,253	n	(229	) 0	(229)	) 0	221,024	n	(36, 124	(36, 124)	3, 163	11/10/2044 .
718172-CJ-6	PHILIP MORRIS INTERNATIONAL INC		04/13/2022	GOLDMAN SACHS & CO		8,240,920	8,500,000	9,160,370	9,037,171	n	(19.984		(19,984)		9,017,187	n	(776,267)	(776,267)	193,641	
718546-AC-8	PHILLIPS 66	l	04/01/2022	Maturity @ 100.00		21.252.000	21,252,000	21,205,763	21.250.623	n	1.377	'	1.377	n	21.252.000	n		n		04/01/2022 .
719245-AD-4	SHUTTERFLY LLC		09/08/2022	Various		2.572.741	2.677.000	2.662.946	2,666,437	n	340		340	n	2,666,777	n	(94.036)	) (94,036)		
72147K-AG-3	PILGRIMS PRIDE CORP	l	09/20/2022	Direct		0	0	0	0	0	0	0	0	0			0	0		)03/01/2032 .
	Pass Through Tr		03/04/2022	Pavdown		543.358	543.372			n	(235	)	(235)	)	543.358	n				04/01/2024 .
	PINNACLE/GORDON FOODS (MULTI-PROPERTY) L		12/03/2022			916 .488				n	(368	'	(368)		916.488	n	n	n		03/02/2032 .
I LUTUIT AD I	I THENOLE, GOIDON TOODO (MOLTI THOLENTI) L		12/00/2022	11 ayao#11	1					v	(300	, <sub> </sub>	(300)	,		u	U	V		00/02/2002 .

# **SCHEDULE D - PART 4**

					Showing All I	Long-Term E	Sonds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ring Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15	1					
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
723900-AA-3	SR NT		10/01/2022 .	. Paydown		278,375	278,375	278,375	278,375	0	0	0	0		278,375	0	0	0	6,955	
724060-AA-6	PIPELINE FUNDING COMPANY LLC		07/15/2022 .	Paydown		118,000	118,000	141,852		0	(14,242)	0	(14,242)	00	118,000	0	0	0	6,694	
72703P-AE-3	PLNT 221 211 - ABS		12/05/2022 .	. Paydown		165,000	165,000	165,000	0	0	0	0	0	0	165,000	0	0	0	3,766	
737446-AM-6	POST HOLDINGS INC		03/10/2022 .	. Call @ 102.88		520,548	506,000	523,006	515,828	0	4,719	0	4,719	0	520,548	0	0	0	15,382	
737446-AQ-7	POST HOLDINGS INC		02/16/2022 .	. Various		974,270	1,042,000	1,057,233	1,055,324	0	(220)	)   0	(220)	00	1,055,104	0	(80,834)	(80,834)	16,364	04/15/2030 .
737446-AR-5	POST HOLDINGS INC		02/15/2022 .	. MARKETS INC		408.288				0	0	0	0	0	445.000	0	(36.713)	(36.713)	8,455	09/15/2031 .
73763H-AP-1	POTLATCHDELTIC CORP		01/14/2022 .	. Maturity @ 100.00		200.000		248.876		0	(258)	)	(258)	0	200.000		0	0	2.090	
				MARKETAXESS CORPORATION			255,500		200,200				(200)		200,000					
737679-DG-2	POTOMAC ELECTRIC POWER CO		05/10/2022 .			2,017,280	2,000,000	2,011,820	2,002,789	0	(485	) 0	(485)	0	2,002,304	0	14,976	14,976	47,400	
73986#-AA-9	PRATT PAPER LA, LLC		12/30/2022 .	Paydown		210,000	210,000	209,465	209,665	0	335	0	335	0	210,000	0	0	0	10,017	06/30/2033 .
74333T-AA-7	PROG 2021-SFR8 A - RMBS		09/01/2022 .	Paydown		1,848	1,848	1,848	1,848	0	0	0	0	0	1,848	0	0	0	18	10/19/2038 .
74333T-AA-7	PROG 2021-SFR8 A - RMBS		10/01/2022 .	. Paydown		2,917	2,917	2,917	2,917	0	0	0	0	0	2,917	0	0	0	37	10/19/2038 .
74340X-BM-2	PROLOGIS LP		04/13/2022 .	. GOLDMAN SACHS & CO		3,615,880	4,000,000	3,948,920	3,957,528	0	1,365	0	1,365	0	3,958,893	0	(343,013)	(343,013)	45,750	
74353#-AA-2	PROJECT ANDOVER (NORTH ANDOVER MA) (SENI		12/10/2022 .	. Paydown		69,335	69,335	69,335	69,335	0	0	0	0	0	69,335	0	0	0	2,237	10/10/2042 .
74923W-AB-4	RALI 2007-QS7 1A2 - CMO/RMBS		12/01/2022 .	. Paydown		479,993	393,621	310,970	471,566	0	8,427	0	8,427	0	479,993	0	0	0	0	05/25/2037 .
74923X-AC-0	RALI 2007-QA3 A3 - RMBS		12/27/2022 .	. Paydown		1,763,147	1,527,149	1, 178, 111	1,746,884	0	16,264	0	16,264	0	1,763,147	0	0	0	0	05/26/2037 .
74927X-AD-4	RBSGC 2007-B 1A4 - CMO/RMBS		12/25/2022 .	. Paydown		693,072	667,091	308,203	686,118	0	9,750	2,797		0	693,072	0	0	0	0	01/26/2037 .
74928X-AR-2	RBSSP 2009-6 2A2 - CMO/RMBS		12/27/2022 .	. Paydown		1,817,051	1,452,155	1, 119,022	1,793,477	0	23,574	0	23,574	0	1,817,051	0	0	0	0	01/28/2036 .
74955D-AB-7	RGS (AEGCO) FUNDING CORP		06/07/2022 .	Paydown		9,038	9,038	11,128	9,767	0	(729		(729)		9,038	0	0	0	444	12/07/2022 .
74955E-AB-5 74958T-AK-9	RGS (1&M) FUNDING CORP - ABS		11/25/2022 .	. Maturity @ 100.00			26,959		29,848	0	(2,889	) 0	(2,889)	0		0	0	0	1,324	
749581-AK-9 74989U-AE-3	RRAM 20 B - CDO	٠	11/25/2022 .	Paydown			1,026,790	880,303	191,668	0	9//, 138	0	9//, 138	0	1,168,807		0	0	0	07/27/2037 . 07/15/2037 .
74989U-AG-8	RRAM 20 C - CDO	C	10/17/2022 .	Pavdown		123.097	0	0	0	0	0	0	0	0	123.097	0	0	0	0	07/15/2037 .
75101#-AC-0	RAISA FDG I LLC 2022-1 CL A - ABS		09/15/2022 .	Paydown		344,461	344,461	344,461	0	0	0	0	0	0	344,461	0	0	0	4,445	
75114G-AA-7	RALI 2006-Q04 1A1 - RMBS		12/01/2022 .	Paydown		1, 123, 886	950,510	764,571	1, 100, 479	0	23,407	0	23,407	0	1, 123, 886	0	0	0	0	04/25/2046 .
75114G-AC-3	RALI 2006-Q04 2A1 - RMBS		12/27/2022 .	Paydown		231,017	231,017	204, 133	205,377	0	25,794	154	25,641	0	231,017	0	0	0	1,168	04/25/2046 .
75144*-AJ-8	SR NT A		03/30/2022 .	Direct		204,500	204,500	204,500	204,500	0	0	0	0	0	204,500	0	0	0	4, 182	09/30/2025 .
75508E-AB-4	RAYONIER AM PRODUCTS INC		01/03/2022 .	. Various		1,002,781	956,000	956,000	956,000	0	0	0	0	0	956,000	0	46,781	46,781	34,423	01/15/2026 .
756109-AR-5	REALTY INCOME CORP		06/14/2022 .	. GOLDMAN SACHS & CO		4,047,246	4, 150, 000	4, 129, 209	4, 140,887	0	791	0	791	0	4, 141, 678	0	(94,432)	(94,432)	114,601	
75886A-AQ-1	ENERGY TRANSFER LP		08/22/2022 .	. Call @ 100.00		994,000		993,771		0	64		64	0	994,000	0	0	0	44,040	
759470-AY-3	RELIANCE INDUSTRIES LTD	C	02/14/2022 .	. Maturity @ 100.00		20,870,000	20,870,000	20,885,106	20,870,391	0	(391)	,	(391)	0	20,870,000	J0	0	0	563,490	
759740-AA-0	SH SECU NI		09/30/2022 .	Paydown		1,387,537	1,335,898	1,387,537	1,336,002	J0	51,535		51,535	0	1,387,537	J0	J0	0	29,854	
760985-7J-4	RAMP 2004-RS7 AB2 - RMBS		12/27/2022 .	Paydown		84, 108 89, 999				J0	4,081	2, 192		0	84, 108	J0	0	0	0	07/25/2034 .
760985-TN-1 76110W-A9-7	RFSC 2003-RM1 M1 - CMO/RMBS		10/01/2022 .	Paydown		1.706.422	85,265			0		0		0	1.706.422	J0	0	0	0	02/25/2033 .
76110W-A9-7 76110W-TM-8	RASC SERIES 2003-KS7 TRUST - RMBS		12/01/2022 .	Paydown		1,706,422			1,685,528			0	(76.534)	0	1,706,422	J	0	0		
76110W-IM-8 761118-HU-5	RALI 2005-002 A1 - CMO/RMBS		12/01/2022 .	Paydown			2, 139, 474	2,230,945	2,216,009		(76,534		(76,534)	0	2, 139, 474	J	0	0	49, 128	09/25/2033 .
761118-HU-5 761118-LK-2	RALI 2005-QUZ AT - CMO/RMBS		12/01/2022 .	Paydown							(2,704)		(2,704)		457,021					10/25/2035 .
761118-LN-2 76111X-VN-0	RFMSI 2005-SA2 6A1 - CMO/RMBS		12/01/2022 .	Paydown		128.629				0	(8,832	,			128.629			u	٥٠٠٠	10/25/2035 .
76111X=VN=0 76112B=KM=1	GMACM 2005-AR1 2A - CMO/RMBS		12/01/2022 .	Pavdown		295.045				n				n	295.045	n	n	n	٥٠٠٠	03/18/2035 .
7011ED KM 1	Samuel 2000 Mill En GWO/THIDO			SUNTRUST ROBINSON		200,040	200,000		200, 131						255,045					30/ 10/ 2000 .
775631-AD-6	ROLLER BEARING COMPANY OF AMERICA INC		07/11/2022 .	. HUMPHREY, INC		149,640	174,000	174,000	174,000	0	0	0	0	0	174,000	0	(24,360)	(24,360)	5,836	
77819R-AA-7	ROSNEFT INTERNATIONAL FINANCE LTD	C	03/06/2022 .	. Maturity @ 100.00			1,335,000	1,355,693	1,335,469	0	(469)		(469)	00	1,335,000	0	0	0		
781467-AB-1 78319M-AA-1	RUMO LUXEMBOURG SARL	C	01/18/2022 .	. Call @ 102.94		1,647,008	1,600,000	1,586,140	1,593,244	0	53,764		53,764		1,647,008	J0	0	0	47,000	
78319M-AA-1 78386F-AD-8	FALABELLA SA	C	09/30/2022 .	Paydown		200,000				0 n	62,206	0 n	62,206	0	1,987,431	J	36.569	36.569		09/30/2036 .
78396Y-AA-1	SESAC 2019-1 A2 - ABS		10/25/2022 .	Pavdown		167.500					0	0	0	0	167.500	n	00,309	0	5.461	
78396Y-AB-9	SESAC 221 A2 - ABS		10/25/2022 .	Pavdown		460,457	64,200		n	n	1.898	n	1.898	n	460 .457	n	n	n	n	07/25/2052 .
78403D-AV-2	SBATOW 2021-2 C - RMBS		12/15/2022	Pavdown		552.000	0	0		0	0	0	0	0	552.000		0	0	0	10/16/2051 .
78403D-AX-8	SBATOW 2021-3 3C - RMBS	l	12/15/2022	Pavdown		1.283.535	0	0	1.283.535	0	0	0	0	0	1.283.535	1	0	0	0	10/16/2056 .

SCHEDULE D - PART 4
and Stocks SOLD REDEEMED or Otherwise DISPOSED OF During Current Year.

					Showing All L	.ong-Term B	sonds and Sto	cks SOLD, F	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	C	Change In Bo	ok/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
78406J-AB-0	SB CAPITAL SA	cigii	02/07/2022 .	. Maturity @ 100.00	Otock	1,950,000	1,950,000	1,995,000	1.950.662	Decrease	ACCIGION	recognized	(662)		1,950,000	Disposai	on Disposar	Disposai	59,719	
784075-AB-9	SDLP SPV LLC - CDO	0	10/17/2022 .	Adjustment		175,609			1,300,002	0	1/1	0	1/1	0	168,616	0	6.993	6,993	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	07/10/2036 .
78433X-AA-8	SALTT 211 AA - ABS		12/15/2022 .	. Pavdown		3,559,969	3,559,969	3,559,871	3.559.419	0	550		550		3,559,969	0	0,330	0,330		
78433X-AB-6	SALTT 211 A - ABS		12/15/2022 .	Pavdown		3,309,909	3.260.741	3, 260, 738	3.260.261		480		480		3.260.741				45.708	
78449R-AA-3	SLG 2021-0VA A - CMBS		12/01/2022 .	Various		517.080	0	3,200,730			400 n		400		517.080				45,700	07/17/2041 .
78486L-AA-0	SURA ASSET MANAGEMENT SA	C	03/29/2022 .	. MIZUHO EM		1,228,110	1,222,000	1.177.703	1. 193. 438	0	1.164		1.164		1.194.602	0	33.508	33.508		
79547#-AA-8	SALMON ISSUER LLC - ARS	0	10/10/2022	Pavdown						0	0	0	0	0		0	0	0	926	
79547#-AB-6	Salmon Series B-6 Senior Secured Note (E		09/30/2022 .	Pavdown		7.983	7,983	7.983	n	n	n	0	n	n	7.983	n	n	n	n	03/31/2051 .
79547#-AB-6	Salmon Series B-6 Senior Secured Note (F		12/31/2022 .	Pavdown		8.042	1.012	1.012	n	n	63	n	63	n		n	n	n	51	03/31/2051 .
79575@-AK-3	SALTCHUK RESOURCES, INC.	1	12/31/2022 .	Pavdown		2.795.833	2,795,833	2.795.833	2.795.847	n	(14	n	(14)	n	2.795.833	n	n	n		
80608*-AA-6	Scarlet Sub Series C-1 Senior Secured No	1	09/30/2022 .	Paydown				12.416		n	n ( 14	n	, 14	n	12,416		n	n		
80608*-AA-6	Scarlet Sub Series C-1 Senior Secured No		12/31/2022 .	Pavdown			7/	74	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	n	101	n	101	n		n	n	n	92	03/31/2051 .
00000 -AA-0	Courter our delies o i delloi deculeu NO		12/01/2022 .	KEYBANC CORPORATE		13,430		/4					101		15,430	l				
806854-AH-8	SCHLUMBERGER INVESTMENT SA	D	04/20/2022 .	. MARKETS INC		12,630,750	12,500,000	12,457,500	12,490,714	0	1,437	0		0	12,492,150	0	138,600	138,600	178,698	12/01/2023 .
806854-AJ-4	SCHLUMBERGER INVESTMENT SA	C	04/07/2022 .			4,731,984	5,100,000	5,080,008	5,082,790	0	500	0	500	0	5,083,289	0	(351,305)	(351,305)		06/26/2030 .
				J.P. MORGAN SECURITIES																
810186-AX-4	SCOTTS MIRACLE-GRO CO		02/25/2022 .	. LLC				362,263	362,437	0	47	0	47	0	362,484	0	(27,140)	(27,140)		04/01/2031 .
81211K-AU-4	SEALED AIR CORP		04/14/2022 .	. Call @ 102.16		125,658		125,768	123,443	0	2,215	0	2,215	0	125,658	0	0	0	3,570	
81721M-AM-1	DIVERSIFIED HEALTHCARE TRUST		02/25/2022 .	. Various		441,925		474,215	475,948	0	269		269	0	476,217	0	(34,292)	(34,292)		02/15/2028 .
81746J-AN-7	SEMT 2017-CH2 A13 - CMO/RMBS		12/01/2022 .	. Paydown		2,020,398	2,020,398	2,065,725	2,041,298	0	(20,900)		(20,900)		2,020,398	0	0	0	31,586	
81746N-AN-8	SEMT 163 A13 - CMO/RMBS		12/01/2022 .	. Paydown		915,962	915,962	920,739	920,623	0	(4,661)	0 0	(4,661)	0	915,962	0	0	0	18,057	
81746X-CB-0	SEMT 2017-3 B1 - CMO/RMBS		12/01/2022 .	Paydown		400,659		389,985		0	7,627	0	7,627	0	400,659	0	0	0	8,624	
81746Y-CB-8	SEMT 192 B1 - CMO/RMBS		12/01/2022 .	Paydown		185,010	185,010	194,940	192,333	0	(7,323)	0 0	(7,323)	0	185,010	0	0	0		06/25/2049 .
81747E-AQ-0	SEMT 18CH2 A15 - CMO/RMBS		12/01/2022 .	Paydown		4,929,549	4,929,549	4,911,332	4,912,772	0	16,777	0	16,777	0	4,929,549	0	0	0		06/25/2048 .
81748H-CB-3	SEMT 188 B1 - CMO/RMBS		02/25/2022 .	Paydown		6,511,506	6,511,507	6,499,837	6,492,875	0	18,631	0	18,631	0	6,511,506	0	0	0	46 , 118	
81748H-CC-1	SEMT 188 B2 - CMO/RMBS		02/25/2022 .	Paydown		5,041,615	5,041,615	4,970,542	4,963,623	0	77,992	0	77,992	0	5,041,615	0	0	0	35,707	
81748K-EC-2	SEMT 2020-2 B1 - CMO/RMBS		12/01/2022 .	Paydown		208,743	226,968	235,053	216,762	0	(8,019		(8,019)	0	208,743	0	0	0		03/25/2050 .
81748M-CB-2	SEMT 2020-1 B1 - CMO/RMBS		12/01/2022 .	Paydown		236,391	236,391	248,498	246,682	0	(10,291)		(10,291)	0	236,391	0	0	0		02/25/2050 .
81748M-CC-0	SEMT 2020-1 B2 - CMO/RMBS		12/01/2022 .	. Paydown	.	99,586	99,586	100,862	100,390	0	(804)		(804)	0	99,586	0	0	0	2,100	
81748W-CD-6	SEMT 2021-4 B1 - CMO/RMBS		12/01/2022 .	. Paydown	.	164,080	164,080	164,388	164,380	0	(301)	0	(301)	0	164,080	0	0	0	2,355	
81748W-CE-4	SEMT 2021-4 B2 - CMO/RMBS		12/01/2022 .	Paydown	.	45,345	45,345	44,746	44,756	0	589	0	589	0	45,345	0	0	0	651	
817743-AA-5	SPRO 2019-1 A2 - ABS		10/25/2022 .	. Paydown	.	139,000		139,000	139,000	0	0	0	0	0	139,000	0	0	0	3,372	
82088K-AE-8	SHEA HOMES LIMITED PARTNERSHIP A CALIFOR		02/10/2022 .	. JEFFERIES & COMPANY		966,998	990,000	990,000	990,000	0	0	0	0	0	990,000	0	(23,003)	(23,003)	22,691	02/15/2028 .
		1_		MARKETAXESS CORPORATION												I	,			
822582-AD-4	SHELL INTERNATIONAL FINANCE BY	C	08/16/2022 .	DAROLANO OZBITU UNI	.	3,386,936		4,076,520	3,767,997	0	(26,365)	······0	(26,365)	0	3,741,632	0	(354,696)	(354,696)		12/15/2038 .
822582-BT-8 822582-BY-7	SHELL INTERNATIONAL FINANCE BV	C	04/07/2022 .	BARCLAYS CAPITAL INC BARCLAYS CAPITAL INC		13,352,724	13,460,0005,300,000	13,441,227	13,451,645	0	499		(1,216)	J	13,452,144	J	(99,420)	(99,420)		05/10/2026 . 09/12/2046 .
822582-CE-0	SHELL INTERNATIONAL FINANCE BV	C	04/07/2022 .	. BARCLAYS CAPITAL INC		4,659,096	5,320,000	5, 492, 973	5, 489, 603	n	1.461	, u		n	5,488,387	n	(323,590)	(323,590)		11/07/2049 .
822582-CH-3	SHELL INTERNATIONAL FINANCE BV	C	04/07/2022	. BARCLAYS CAPITAL INC		15,297,884	16,950,000	16,841,023	16,844,028	0	1,200	0	1,200	0	16,844,903	0	(1,547,019)	(1,547,019)		04/06/2050 .
82348M-AA-8	SHERATON PHILADELPHIA PENNSYLVANIA SUBOR	ļ	12/15/2022	. Paydown		25,227		27,101	27, 101	0	(1,874	0	(1,874)	0	25,227			0	858	
824348-BJ-4	SHERWIN-WILLIAMS CO	J	04/07/2022 .	. BARCLAYS CAPITAL INC		1,602,352	1,700,000	1,774,970	1,761,223	0	(2,088		(2,088)	0	1,759,135		(156,783)	(156,783)		08/15/2029 .
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	D	04/07/2022 .	. BARCLAYS CAPITAL INC		1,977,720	2,000,000	1,951,940	1,972,660	0	1,470		1,470	0	1,974,130	0	3,590	3,590	35,200	09/23/2026 .
826200-AD-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	06/14/2022 .	. Various		17,900,299	16,820,000	20,550,477	18,473,857	0	(140,464	0	(140,464)	0	18 , 333 , 394	0	(433,095)	(433,095)		08/17/2026 .
82620K-BF-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	08/16/2022 .	. BARCLAYS CAPITAL INC		812,880	1,000,000	997,730	997,799	0	54	0	54	0	997,853	0	(184,973)	(184,973)		03/11/2041 .
82773#-AA-7	SILVER ISSUER LLC - ABS		09/30/2022 .	. Paydown	.			88,482	0	0	0	0	0	0	88,482	0	0	0	926	03/31/2051 .
82773#-AB-5	Silver Series B-10 Senior Secured Note (		09/30/2022 .	Paydown	.	7,983	7,983	7,983	0	0	0	0	0	0	7,983	0	0	0	45	03/31/2051 .
82773#-AB-5	Silver Series B-10 Senior Secured Note (		12/31/2022 .	. Paydown	.	8,042	1,012	1,012	0	0	63	0	63	0		0	0	0	6	03/31/2051 .
828807-DF-1	SIMON PROPERTY GROUP LP		04/07/2022 .	. BARCLAYS CAPITAL INC		3,202,815	3,500,000	3,522,680	3,518,571	0	(627)	0	(627)	0	3,517,945	0	(315, 130)	(315, 130)		09/13/2029 .
829259-BA-7	SINCLAIR TELEVISION GROUP INC		03/10/2022 .	. Various		984,221	1,085,000	1,082,940	1,083,036	0	33	0	33	0	1,083,070	0	(98,849)	(98,849)	12,394	
83546D-AJ-7	SONIC 2020-1 A22 - RMBS	ļ	12/20/2022 .	Paydown		220,000	220,000	220,000	220,000	0	0	0	0	0	220,000	0	0	0	5, 101	01/20/2050 .
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## **SCHEDULE D - PART 4**

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1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
	2 000p0	0.9	Date	BNP PARIBAS SECURITIES	O LO GIA	o.uo.uu.o		, 101441 0001	7 4.40	Booroaco	71001011011	rtocognizou	(11112 10)	Value	24.0	D.opeca.	on Diopoda.	Diopesa.		Date
83600G-AA-2	SOTHEBY'S		05/24/2022	CORP		312,400	355,000	355,000	355,000	0	0	0	0	0	355,000	0	(42,600)	(42,600)	10 , 138	06/01/2029 .
83611M-GV-4	. SVHE 2005-0PT3 M2 - RMBS		12/27/2022	Paydown		107,511	0	0	95,655	0	0	0	0	0	107,511	0	0	0	0	11/25/2035 .
841215-AA-4	. SOUTHAVEN COMBINED CYCLE GENERATION LLC		08/15/2022	Paydown		596.627	596,627	596,627	596,635	0	(8)	0 0	(8)	0	596.627	0	0	0	17,264	08/15/2033 .
842587-CV-7	SOUTHERN CO		04/07/2022	BARCLAYS CAPITAL INC		405.884	410.000	418.520	414.034	0	(247)	00	(247)	0	413.787	0	(7.904)	(7.904)	10,364	
84265V-AG-0	SOUTHERN COPPER CORP		07/11/2022	CITIGROUP EM		308.283	317.000			0	359	0	359	0	290.056	0	18,226	18.226	11,326	
84610W-AB-1	LIFE STORAGE LP	l	05/10/2022	Various		22,012,491	22,650,000	22, 150,046	22,368,702	0	20,793	0	20,793	0	22,389,495	0	(377,004)	(377,004)	684,848	
84751P-KW-8	SURF 2006-AB1 A4 - RMBS	ļ	12/27/2022	Pavdown		1.430.742	1,430,742	1, 155, 325	1,279,606	0	151 , 137	0	151 . 137	0	1.430.742	0	0	0	8.825	
84751W-AE-4	SURF 2006-BC3 A2D - RMBS	I	12/27/2022	Pavdown		269.677			270.891	0	1.837		(1,214)	0	269.677	0	0	0	0	06/25/2037 .
84929*-AA-0	SPOWER FIN 2 LLC SR SEC NT 2041		12/31/2022	Pavdown		1.147.749	1.147.749	1. 147.749	1.147.749	0	0	0	0	0	1.147.749	0	0	0	41,978	
852061-AS-9	SPRINT COMMUNICATIONS LLC	l	11/15/2022	Maturity @ 100.00		233.000				0	9.916	0	9.916	0	233.000	0	0	0		
852234-AL-7	BLOCK INC		03/11/2022	FLOWTRADE				108,000			0	0		0	108.000		(6.415)	(6.415)		
				WELLS FARGO SECURITIES,						v								(5, 110)		
852234-AM-5	BLOCK INC		02/24/2022 .	LLC		98,550	108,000	108,000	108,000	0	0	0	0	0	108,000	0	(9,450)	(9,450)	914	06/01/2031 .
852891-AC-4	. STANCORP FINANCIAL GROUP INC		08/15/2022	. Maturity @ 100.00		9,000,000	9,000,000	9, 234, 153	9,038,857	0	(38,857)	0	(38,857)	0	9,000,000	0	0	0	450,000	08/15/2022 .
				MARKETAXESS CORPORATION																
853254-AJ-9	STANDARD CHARTERED PLC	C	04/20/2022 .			7,548,525	7,500,000	7,491,375	7,498,967	0	304	0	304	0	7,499,272	0	49,253	49,253	231,240	01/11/2023 .
				CREDIT SUISSE						_		_		_		_				
853254-AN-0	STANDARD CHARTERED PLC	C	05/25/2022 .	SECURITIES (USA) LLC		972,780	1,000,000	1,013,960	1,012,330	0	(113)		(113)	0	1,012,216	0	(39,436)	(39,436)	38,000	03/26/2044 .
855541-AC-2	STARM 2007-S1 3A1 - CMO/RMBS		12/01/2022	. Paydown		410,712	363,724	319,658	411,321	0	9,339	9,948	(609)	0	410,712	0	0	0	0	01/25/2037 .
057477 111 5	OTLITE OTDEET COOR		05/40/0000	ID SECURITIES (USA) LLC		1.518.915	4 500 000	4 400 400	1.499.233		143		143		1.499.376		40 500	10.500	00 547	44 (00 (0000
857477-AM-5 857477-BF-9	. STATE STREET CORP		05/10/2022 .	GOLDMAN SACHS & CO			1,500,000	1,496,400		0	(2.612)	0	(2.612)	0	3.074.114			19,539	26,517	
85805R-AB-4	STEEL CAPITAL SA		06/09/2022	NYXTELEM			3,000,000 1.202.000	1,202,940	1,202,000		(2,612)	) 0	(2,612)	0	1.202.000		(985,640)	(262,784)	42, 181	11/01/2034 .
86156*-AA-9	GTD SR SECD NT	0	12/01/2022	Paydown		196.875	196,875				(3.239)		(3.239)		196.875		(303,040)	(905,040)	6,738	
86176@-AA-3	Stone Sub Series C-10 Senior Secured Not		09/30/2022	Pavdown					200,114		(3,239)		0		12.416					03/01/2025 .
861760-AA-3	Stone Sub Series C-10 Senior Secured Not		12/31/2022	Paydown			12,410	74	0		101		101		15,416				92	03/31/2051 .
86190B-AB-0	STR 2021-1 A2 - ABS		12/31/2022 .	Paydown		414 . 187					1 048		1 048		414 187				۱۰۰۰	06/20/2051 .
86190B-AB-0	STR 2021-1 A2 - ABS		12/20/2022 .	Paydown			29.650				1,048				29.650				587	06/20/2051 .
862121-A*-1	SR UNSECD NT A		11/21/2022 .	. Maturity @ 100.00		3,630,000	3,630,000	3,655,047	3,634,428		(4.428)		(4.428)		3.630.000					
862121-A*-1 863579-B6-4	SARM 2005-21 4A1 - CMO/RMBS		11/21/2022 .	. Maturity @ 100.00 Pavdown		3,630,000			3,634,428	0	(4,428)	178	(4,428)	0	3,630,000	J	0	0	1/9,685	11/21/2022 .
			12/01/2022 .	.,		90.651		,		0		1/8		0		J	0	0	0	
863579-G7-7	SARM 2005-22 5A1 - CMO/RMBS		12/01/2022 .	Paydown						0	7,725	0	7,725	0	90,651	J	0	0	0	12/25/2035 .
863579-L4-8	SARM 2005-23 3A1 - CMO/RMBS			Paydown					, .	0		0		0	1,064,107	J	0	0	0	01/25/2036 .
863579-SQ-2	SARM 2005-12 1A1 - CMO/RMBS		12/01/2022 .	Paydown		1,631,927	1,399,296	1,172,010	1, 189, 187	0	442,741	ļ0	442,741	ļ0	1,631,927	J0	0	0	0	06/25/2035 .
863579-UL-0	. SARM 2005-15 1A1 - CMO/RMBS			Paydown		471,256	409, 153	256,834		0	27,799	0	27,799	0	471,256	J0	0	0	0	07/25/2035 .
863579-V4-7	. SARM 2006-2 5A1 - CMO/RMBS		12/01/2022 .	Paydown		113,448			97,375	0	16,073	0	16,073	0	113,448	J0	0	0	0	03/25/2036 .
863579-VK-1	. SARM 2005-17 2A1 - CMO/RMBS		12/01/2022	Paydown		1,724,417	1,444,224	1, 182, 362	1,059,328	0	665,089	0	665,089	0	1,724,417	J0	0	0	0	08/25/2035 .
863579-X6-0	. SARM 2006-3 1A1 - CMO/RMBS		12/01/2022 .	Paydown			721,903	551,113	638,857	0	250,482	0	250,482	0	889,339	0	0	0	0	04/25/2036 .
863579-Y6-9	. SARM 2006-3 4A - CMO/RMBS		12/01/2022	Paydown		742, 177	576, 132		734,396	0	7,782	0	7,782	0	742, 177	0	0	0	0	04/25/2036 .
86358E-FJ-0	. SAIL 2003-BC12 1A - RMBS		12/27/2022 .	Paydown		173,003	173,003	160,815	164,311	0		0		0	173,003	0	0	0	1,356	11/25/2033 .
86358E-ZT-6	. SAIL 2005-11 A7 - RMBS		12/27/2022	Paydown		2,613,047	2,613,047	2,219,983	2,422,183	0	190,864	0	190,864	0	2,613,047	0	0	0	16,842	01/25/2036 .
86359P-AC-4	SASC 2006-BC3 A3 - RMBS		12/27/2022	Paydown		520,795	485,000	677,314	510,438	0	10,357	0	10,357	0	520,795	0	0	0	0	10/25/2036 .
86360N-AP-7	. SARM 2006-5 4A1 - CMO/RMBS		12/01/2022	Paydown		544,622	434,852		554,079	0	(9,457)	0	(9,457)	0	544,622	0	0	0	0	06/25/2036 .
86360Q-AA-3	. SAMI 2006-AR4 1A1 - RMBS		12/27/2022 .	Paydown		3,588,145	2,825,694	2,752,199	3,555,529	0	32,616	0	32,616	0	3,588,145	0	0	0	0	06/25/2036 .
86361G-AC-0	. SASC 2006-BC2 A3 - RMBS		12/27/2022 .	Paydown		204, 137	195,782	127,371	193,294	0	10,976	133	10,843	0	204, 137	0	0	0	0	09/25/2036 .
86361P-AA-4	. SARM 2006-9 1A1 - CMO/RMBS		12/01/2022 .	Paydown			268,079	199,466		0	(4,287)	0	(4,287)	0	332,599	0	0	0	0	10/25/2036 .
86361W-AA-9	. SAMI 2006-AR8 A1A - RMBS		12/27/2022 .	Paydown		3 , 388 , 138	3,388,138	2,821,350	2,995,608	0	392,530	0	392,530	0	3,388,138	0	0	0	9,295	
86363G-AA-2	. SARM 2007-3 1A1 - RMBS		12/27/2022 .	Paydown		2, 178, 848	1,910,647	1,342,510	2, 119,220	0	59,628	0	59,628	0	2, 178, 848	0	0	0	0	04/25/2037 .
86363N-AY-5	. SAMI 2007-AR3 2A1 - CMO/RMBS		12/27/2022 .	Paydown		5,490,675	5,314,600	3,837,806	5,437,481	0	53, 194	0	53, 194	0	5,490,675	0	0	0	0	06/25/2037 .
86363X-AJ-6	. SARM 2007-5 3A1 - CMO/RMBS	ļ	12/01/2022	Paydown		398,269	308,968	253,933	217,252	0	181,016	0	181,016	0	398,269	0	0	0	0	06/25/2037 .

## **SCHEDULE D - PART 4**

					Showing All L	ong-Term B	ionas ana Sta	CKS SULD, I	KEDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	rear						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted	Carrying Value	е	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
86365B-AA-1	SARM 2008-2 A1 - CMO/RMBS	cigii	12/25/2022	+	Otock	984.575	723.994	668.620	977.120	Decrease	7.455	recognized		value	984.575	Disposai	On Disposar	Disposai	ı caı	006/25/2038 .
86562M-AC-4	SUMITOMO MITSUI FINANCIAL GROUP INC		04/27/2022	Paydown		14,995,320		15.353.349	15. 166.967	0	(11, 463)	0	(11.463)	0	15 . 155 . 503		(160.183)	(160, 183)	346,867	
00302m A0 4	COMPTONIO WITTOOT I THANGTAL GROOT THO	0	04/21/2022	DEUTSCHE BANK		14,333,020	13,000,000	10,000,040	15, 100,307		(11,400)		(11,400)		10, 100,000		(100, 100)	(100, 100)		00/03/2020 .
86562M-AN-0	SUMITOMO MITSUI FINANCIAL GROUP INC	C	04/27/2022	SECURITIES INC.		9.748.000	10.000.000	10.000.000	10.000.000	0	0	0	0	0	10.000.000	lo	(252.000)	(252.000)	275,680	01/11/2027 .
86745J-AA-5	SNVA 181 A - ABS	l	07/22/2022	Pavdown		632.214	632,214	632.079		0	111	0	111	0	632.214	lo	0	0		007/22/2048 .
86745Q-AA-9	SNVA 2021-1 A - ABS	l	10/30/2022	Paydown		817,906	572,042	571,792		0	10.379	0	10,379	0	817,906	0	0	0	0	04/28/2056 .
86765B-AJ-8	ENERGY TRANSFER LP		02/15/2022	Maturity @ 100.00		5.600.000	5.600.000	5.608.966	5.600.177	0	(177)	0	(177)	0	5.600.000	0	0	0		002/15/2022 .
86771Y-AA-9	SUNRN 2015-1 A - ABS		12/20/2022	Pavdown		1. 190. 172	1. 190. 172	1, 189,511	1, 189, 912		261		261		1, 190, 172			0		
86772D-AA-4	SUNRN 2018-1 A - ABS	l	10/30/2022	Pavdown		24.672	24.672	24,308		n	293		293		24.672	n	n		850	
870674-AA-6	SWEIHAN PV POWER COMPANY PJSC	C	07/31/2022	Paydown			33,950		0	0	0	0	0	0		0	0	0	646	
87126*-AB-2	SYDRAN SERVICES. LLC		12/12/2022	Paydown		45.718	0	0	45.718	0	0	0	0	0	45.718	0	0	0	0	12/24/2024 .
87168G-AJ-8	SYMP 29 D - CD0	C	10/17/2022	Paydown		7,762	0	0	0	0	0	0	0	0	7,762	0	0	0	0	01/16/2034 .
87232A-AS-3	TFLAT 2018-1R DR - CD0	C	10/31/2022	Paydown		6,340	0	0	0	0	0	0	0	0	6,340	0	0	0	0	01/29/2032 .
87267H-AN-7	TPGI 21DGWD D - CMBS		12/15/2022	Paydown		7,589	0	0	0	0	0	0	0	0	7,589	0	0	0	0	06/15/2038 .
87342R-AC-8	BELL 2016-1 A23 - RMBS		11/25/2022	Paydown		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	10,872	05/25/2046 .
87342R-AE-4	BELL 181 A22 - RMBS		11/25/2022	Paydown		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	6, 175	11/25/2048 .
87342R-AJ-3	BELL 2021-1 A23 - RMBS		11/25/2022	Paydown		601,014	170, 140	171, 170	481,547	0	119,467	0	119,467	0	601,014	0	0	0	0	08/25/2051 .
87422V-AF-5	TALEN ENERGY SUPPLY LLC		05/05/2022	. JEFFERIES & COMPANY		264,263	270,000	260,496	261,212	0	470	0	470	0	261,682	0	2,581	2,581	9,461	05/15/2027 .
87422V-AJ-7	TALEN ENERGY SUPPLY LLC		05/09/2022	Various		2.345.633	2.412.000	2.500.125	2.490.837	0	(4.095)	0	(4.095)	0	2.486.742	lo	(141, 110)	(141, 110)	78.870	06/01/2028 .
87535*-AA-9	TAN ISSUER LLC - ABS	l	09/30/2022	Pavdown					0	0	0	0	0	0		lo	0	0	926	303/31/2051 .
87535*-AB-7	TAN ISSUER LLC - ABS	l	12/01/2022	Pavdown			7.983	7.983	0	0	109	0	109	0	26.984	0	0	0	0	03/31/2051 .
87724L-AA-3	TAYLOR MORRISON COMMUNITIES INC		10/31/2022	Call @ 100.00		1.146.875	1.145.000	1. 145.000	1.145.000	0	0	0	0	0	1.145.000	0	0	0	72, 134	
87876T-AE-4	TECPETROL SA	C	05/20/2022	BCP SECURITIES, LLC EM		1,612,000	1,600,000		1,600,000	0	0	0	0	0	1,600,000	0	12,000	12,000	73,940	
87927V-AM-0	TELECOM ITALIA CAPITAL SA	C	02/09/2022 .	Various		189,214	189,000	216,603	215,797	0	(177)	0	(177)	0	215,620	0	(26,406)	(26,406)	4, 127	09/30/2034 .
				WELLS FARGO SECURITIES,																
88023U-AH-4	TEMPUR SEALY INTERNATIONAL INC		03/08/2022	LLC		46,000	50,000	50,490	50,464	0	(10)	0	(10)	00	50,454	0	(4,454)	(4,454)	806	04/15/2029 .
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC		03/15/2022	MERRILL LYNCH, PIERCE, FENNER & SMITH IN			230,000	230,000	230.000	0	0	0		0	230.000	١ ,	(35.075)	(35.075)	4,283	3 10/15/2031 .
88031V-AA-7	TENASKA GATEWAY PARTNERS LTD		12/30/2022	Pavdown		2 .625 .988	2.625.988	2 625 988	2 .626 .095		(107)		(107)		2 .625 .988		(33,073)	(35,075)		
885220-DQ-3	TMST 2003-3 A3 - CMO/RMBS		12/30/2022 .	Paydown						0	666	0	666	0	71.947			0	69,530	
88522E-AC-7	TMST 2003-3 A3 - CMO/RMBS		12/01/2022	Paydown		634.812				0			8.653		634 .812				047	03/25/2043 .
88522E-AU-7 88522R-AA-2	TMST 2007-1 A2B - CMO/FMBS		12/27/2022 .	Paydown						0	8,653	0		0		l			2.006	
88522H-AA-2 88522U-AG-2			12/2//2022 .	.,						0		0		0		l	0	l	2,006	
	TMST 2008-1 4A1 - CMO/RMBS		12/01/2022 10/20/2022	Paydown		906,881				0	119,007	0	119,007	0		l	0	0	0	04/25/2038 .
88732J-AY-4 89153V-AV-1	TIME WARNER CABLE LLC		04/07/2022	. GOLDMAN SACHS & CO BARCLAYS CAPITAL INC		9.803.466				0	2,215	0	2,215	0		0	(81,010)	(81,010)		
89324#-AA-6	TRANS-ELECT NTD HOLDINGS PATH 15. LLC	C	12/15/2022	Paydown				716.188		n		n	346.636	0 n	716. 188	n	(1,001,905)	(1,031,905)	48, 128	
55024F AA 0	THE CELEVI HID HOLDINGO FAIR TO, LEC	J	12/ 15/ 2022	DEUTSCHE BANK			/ 10, 100	10, 100			040,000				/ 10, 100				40, 120	12/ 13/ 2020 .
89352H-AM-1	TRANSCANADA PIPELINES LTD	C	05/10/2022	SECURITIES INC		4,686,381	4,747,000	5,346,024	5,201,679	0	(11,034)	0	(11,034)	0	5, 190, 645	0	(504, 264)	(504, 264)	153,074	03/01/2034 .
893829-AA-9	TRANSOCEAN PROTEUS LTD	C	08/03/2022	Various		137,998	141,500	140,791	141,070	0	103	0	103	0	141, 173	0	(3, 175)	(3, 175)	5,837	
89382P-AA-3	TRANSOCEAN PONTUS LTD	C	08/03/2022	Various		513,038	524,610	520,218	521,812	0	814	0	814	0	522,627	0	(9,589)	(9,589)		208/01/2025 .
89655Y-AA-4	TRL 2009-1 A - RMBS		12/16/2022	Paydown	.	2,678,297	2,679,699	2,679,699	2,679,857	0	(1,560)	0	(1,560)	00	2,678,297	0	0	0		11/16/2039 .
89656C-AA-1	TRL 2010-1 NTS - RMBS		12/16/2022 .	Paydown		2, 147,026	2, 147, 026	2, 147,026	2, 147, 205	0	(179)	0	(179)	00	2,147,026	0	0	0	60,907	
896818-AS-0	TRIUMPH GROUP INC		10/27/2022 .	. Call @ 100.00		81,059	76,000	76,000	76,000	0	0	0	0	0	76,000	0	0	0	270	
897051-AC-2	TRONOX INC		02/09/2022	Various		655,460	683,000	683,000	683,000	0	0	0	0	0	683,000	0	(27,540)	(27,540)	12,811	03/15/2029 .
				MERRILL LYNCH, PIERCE,																
90138F-AC-6	TWILIO INC		02/08/2022	FENNER & SMITH IN		103, 140	108,000	108,000	108,000	0	0	0	0	0	108,000	0	(4,860)	(4,860)	1,577	03/15/2029 .
90138F-AD-4	TWILLIO INC	1	02/08/2022	J.P. MORGAN SECURITIES		296,730		314,000		^	_	_	_	_	314.000		(17.270)	(17.270)	4,901	03/15/2031 .
	SR SECD NT		11/22/2022	V:			,	12.400.547	,	0	697 .440	0	697.440	0	13.094.760	l	(17,270)	(17,270)		
90214G-AA-5			11/22/2022 12/01/2022	Various		13,094,760	12,400,548	, , , ,	12,397,320	0	697,440	0	697,440	0	., . ,	l	ļ	l0		03/30/2030 .
90270Y-BF-5	UBSBB 2013-C5 A4 - CMBS			Paydown		26,282,897	26,282,897	24,589,909	26, 136, 560	0		0		0	26,282,897	J0	0	0		03/12/2046 .
90349G-BF-1	UBSBB 2013-C6 A4 - CMBS		12/01/2022	Paydown		3,682,782	3,682,782	3,455,486	3,646,451	0	36,331	0	36,331	J0	3,682,782	J0	0	J0		04/12/2046 .
90363@-AA-8	USTA NATIONAL TENNIS CENTER INC		07/08/2022	Paydown		339,040		339,040		0	2,051	0	2,051	0	339,040	J0	J 0	J 0	7,928	09/08/2024 .

## **SCHEDULE D - PART 4**

Section   Sect						Snowing Ali i	Long-Term B	onas and Sto	cks SOLD, F	KEDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
Part	1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted	Carrying Value	Э	16	17	18	19	20	21
Part											11	12	13	14	15	]					l
Cumulating															Total						I
Climary   Clim													Current	Total	Foreign					Bond	I
Part   Part																Book/					I
Purple   P										Prior Year		Current					Foreign				Stated
Process											Unroalized										
Seminor   Per	CLISID					Number of												Poolized	Total Gain		-
Part   Part			Eor	Dianagal	Nama		Con						, ,								
Second   S		Description					-	D\/-l	A -41 O4												
Miles   Mile			eign			Stock					Decrease	Accretion	Recognized				Disposai	on Disposai	-		
Second Column   Second Colum								. ,			0	0	0	0	0		0	0			
989-94-9   100 MINES COPP   100 MINES CO											0	,			0		0				
1969-14-1-2   1969-14-2   19	907818-FG-8	UNION PACIFIC CORP			. BARCLAYS CAPITAL INC		14,417,100	15,000,000	15,546,868	15,534,445	0	(1,840)	0	(1,840)	0	15,532,604	0	(1, 115, 504)	(1,115,504)	321,516	03/20/2060 .
Second   S	907818-FK-9	UNION PACIFIC CORP		04/07/2022 .	. BARCLAYS CAPITAL INC		502, 124	560,000	545,658	545,866	0	84	0	84	0	545,950	0	(43,826)	(43,826)	12,437	02/05/2050 .
Second   S	90783R-AA-2	UNION PACIFIC RAILROAD COMPANY 2002-1 PA		01/17/2022 .	Paydown		239,461	239,461	244,750	241,120	0	(1,658)	0	(1,658)	0	239,461	0	0	0	7,257	01/17/2023 .
Second   S	90783V-AA-3	UNION PACIFIC RAILROAD CO 2005-1 PASS TH		07/02/2022 .	Paydown		363,751		363,751	363,751	0	0	0	0	0	363,751	0	0	0	9,271	01/02/2029 .
MITO ALL ALL STATES AND ALL ALL ALL ALL ALL ALL ALL ALL ALL AL	90783X-AA-9	UNION PACIFIC RAILROAD CO 2007-3 PASS TH			Paydown		682,576		787 , 133		0	(107,757)	0	(107,757)	0	682,576	0	0	0		
9802-4-5 WITH ARREST WITH ARREST WITH ARE STROMM TREE	90931V-AA-4		l		· ·						0		0	0	0			0	0		
Second   S	90932L-AA-5		l		,						0	(4.863)	0	(4.863)	0				0		
Second   S	***************************************				,		' '	, ,		, , ,	0				n	, ,	n	n	n		
1995   1995					,						n			. , .,	0		n	n	۰		
1998-14-0   1998	***************************************				,					. ,											
1907-1-6    1907											0		0					(40, 007)	U		
1172-7-2-7-7-7-7-7-7-7-7-7-7-7-7-7-7-7-7											0	,			0	,	0				
1915-19-19   1915-19-19-19   1915-19-19	91301/-AI-6	RAYTHEON TECHNOLOGIES CORP		06/14/2022 .			1,638,540	1,500,000	1,934,835	1, /25,9/9	0	(13,838)	0	(13,838)	0	1, /12, 140	0	(73,600)	(73,600)	87,938	08/01/2028 .
SECONDARY   SECO	01224B AV 0	INITEDIENTI COOLD INC		10/01/0000			920 456	900 000	050 500	010 000	0	(4.000)		(4.066)		015 560	,	(OE 10C)	(OE 100)	44 770	06/45/2027
1912-0-9-0	91324F-8A-0	UNITEDHEALIN GROUP INC		10/21/2022 .			030,430		933,300	919,020		(4,200)	0	(4,200)		913,302		(65, 100)	(65, 106)	44,770	00/13/203/ .
19/22-	0132/P_CO_3	INITERHEALTH GROUP INC		04/27/2022			5 663 034	5 400 000	6 2/8 12/	6 065 883	0	(12,650)	0	(12,650)	0	6 053 224	٥	(390 190)	(300 100)	107 025	07/15/2035
## STARP ## C		INITERHEALTH GROUP INC					-, -, -	., ,		, ., .	0	. , ,	0	. , ,	0		0		, . ,		
		INITEDIENTH COOLD INC									0	( , = ,			0			(***,*,	(***,*,		
98789-4-2   9800   1													0			, ,					
1982a-4-4-1   1982   1922a-186   1.75   1.		0.11.125.12.12.11.01.001						, ,	, , .	, , .	0	233	0					(620,262)	(020,202)		
918302-6-3									1,225,354	527,110	0	0	0	0	0		0	0	0		
99111-4-4-7 BAUSH HEALTH COMPANIES INC 0 11/30/2022   Various 4.65.99					-7			0	0	0	0	0	0	0	0		0	0	0		
99111-1-1-1-1 (0.00-0-0-1-1-1-1-1) (0.00-0-1-1-1-1-1) (0.00-0-1-1-1-1-1-1) (0.00-0-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1		1100 2012 01112 D 011100 111111111111111			,						0		0		0		0	0	0		
999171-44-4 94859-164-1 469105-18		5.10001 12.12 1 00mm 11120 110 11111111111111111111	C								0		0		0		0				
222141-4-4   WARDN SLIP SN IT R - 000			G								0	,	0	,	0						
								. ,		,	0		0		0		0	(227, 137)	(227, 137)		
222737-H-1   VERTAIN FAULTY   F		THE GOT COLL OF THE COLUMN TO THE COLUMN THE		09/30/2022 .							0		0		0		0	0	0		
29243/FH-1   VERIZON COMMINICATIONS INC			C								0		0		0		0	0	0		
292437-B-P   VERIZON COMMANICATIONS INC   0.9270/2022   CORPORATE ACTION   0   0   0   0   0   0   0   0   0											0	8,904	0	8,904	0	,,.	J0	(1,203,944)	(1,203,944)		
22437-6-4 VERIZON COMMUNICATIONS INC								(3,359,349)		(3,359,349)	0	J0	0	J 0	0	(3,359,349)	0	0	0		
24823-AA-3 VENUS 22INV2 A1 - CMO/RMBS								0		10	0		0		0	0	0	0	0		
2538J-AA-3 VERUS 22 INV1 AT 1 - CIJO/PIBIS							-,,-	., ,	., ,	15, 264, 940	0		0		0	., .,	0	(1,339,752)	(1,339,752)		
\$25567-AF-3 VIATRIS INC	924923-AA-3				Paydown				,	0	0		0		0		0	0	0		
2855F-AL-7 VIB XIV C CDO C C . 10/20/2022 Pgydorn	92539J-AA-3	VERUS 221NV1 A1 - CMO/RMBS						40,084		0	0		0		0	53,873	0		(13,789)		
\$2660F-AG-9   VIDEOTRON LTD   C   0.1/03/2022   GOLDMAN SACHS & CO   37,450   35,000   36,050   35,296   0   (11)   0   (11)   0   35,295   0   2,155   2,155   105   06/15/2024	92556V-AF-3	* 1741111 O 1140			. BARCLAYS CAPITAL INC			2,069,000	2, 129, 477	2, 128,842	0	(379)	0	(379)	0		0	(569,616)	(569,616)	28,276	06/22/2050 .
26767-AP-4   VIKING CRUISES LTD   C   0.03/09/2022   TX-SIBC   8.21,888   911,000   8.83,485   8.85,732   0   .673   0   .673   0   .673   0   .886,405   0   .64,538)   .25,852   .09/15/2029   .29676X-AP-4   VIKING CRUISES LTD   C   .04/28/2022   Paydown   11,416   12,416   12,416   12,416   .	92557E-AL-7		C		Paydown			0		0	0		0	0	0		0	0	0	0	10/20/2034 .
92676X-AF-4 VIKING CRUISES LTD			C								0		0	( 1)	0		0				
92762*-AA-3 Violet Sub Series C-5 Senior Secured Not			C								0		0		0		0				
927826"-AA-3 VIOLET Sub Series C-5 Senior Secured Not 21/31/2022 Paydown 15,456 74 74 0 0 0 1 1 0 0 15,456 0 0 0 0 0 102 03/31/2051 292826"-AJ-1 VISA INC 0 15/10/2022 SECURITIES INC 16,828,066 7,638,000 7,556,177 7,561,437 0 0 647 0 0 7,562,084 0 0 7,562,084 0 0 7,562,084 0 0 7,540,081 183,535 09/15/2047 292826"-AJ-1 VISA INC 0 12/31/2022 BARCLAYS CAPITAL INC 1624,984 848,000 689,054 691,251 0 966 0 966 0 966 0 692,217 0 (67,232) (67,232) 11,118 09/15/2050 928386"-AJ-1 VISTA RIDGE LLC 12/31/2022 Paydown 1609,413 609,413 609,413 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			C				' '	, .,	, . ,	2,097,407	0	,		(506)	0	, . , .	0	(229,731)	(229,731)		
92826C-AJ-1 VISA INC								12,416	12,416	0	0	0	0	0	0		0	0	0		
92826C-AJ-1 VISA INC	92762*-AA-3	Violet Sub Series C-5 Senior Secured Not		12/31/2022 .			15,456	74	74	0	0	1	0	1	0	15,456	0	0	0	102	03/31/2051 .
92826C-A0-5 VISA INC	000000 1111	W.O. 100		05 (40 (000-	DEUTSCHE BANK		0.000.0	7 000 0	7 550 477	7 504 455	_	a :-	_	a :-	_	7 500 05:	_	(701.075)	/701 0/5	100 5	00 (45 (00 (5
928388-AA-1 VISTA RIDGE LLC 12/31/2022 Paydwn 609,413 609,413 609,413 609,413 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0								, . ,	, ,	, , , ,	0		0		0	,	J0			.,	
92838C-AB-4 VISIO 221 A2 - CMO/FMBS 12/01/2022 Paydwin 11,580 11,								,	., .		0	966	0	966	0		0	(67,232)	(67,232)		
92838C-AC-2 VISIO 221 A3 - CMO/RMBS 12/01/2022 Paydown 28,786 10/30/2022 Paydown 28,786 10/30/2023 10/30/2023 Paydown 28,786 10/30/2023 10/30/2023 Paydown 667,801 667,801 667,801 667,801 667,801 667,801 0 173 0 173 0 173 0 173 0 173 0					,					609,413	0	0	0	0	0		0	0	0		
92854V-AA-3 VSLR 2018-1 A - ABS					,					0	0		0		0		0	0	0		
										0	0		0		0		0	0	0		
92857  -BT-6   VODAFONE GROUP PLC											0	173	0		0		0	0	0		
	92857W-BT-6	VODAFONE GROUP PLC	C	02/23/2022 .	. GOLDMAN SACHS & CO	<u></u>	5,607,350	<u>5,000,0</u> 00	4,926,350	4,927,852	<u></u> 0	<u>9</u> 7	0	<u>9</u> 7	0	4,927,949	0	679,401	679,401	46,979	06/19/2059 .

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

					Showing All L	ong-Term E	onds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dui	ring Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
	_									11	12	13	14	15	1					
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
lication	Description	eigii	Date	DEUTSCHE BANK	Stock	Sideration	rai vaiue	Actual Cost	value	Declease	Accretion	Recognized	1 (11+12-13)	value	Date	Disposai	On Disposal	Dispusai	i cai	Date
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		05/10/2022	. SECURITIES INC		12.652.000	12.500.000	13.494.000	13.261.784	٥	(35.428	) 0	(35, 428)	0	13 . 226 . 356	0	(574,356)	(574.356)		11/13/2028 .
929227-08-7	WAMU 2002-S8 1B1 - CMO/RMBS		12/01/2022	. Pavdown		113,228			111,068	0	2,517	*	, , ,	0	113,228	0	0	0 1	00,220	01/25/2033 .
92922F-5W-4	WAMU 2005-AR15 1B2 - CMO/RMBS		12/25/2022	. Paydown		208,883	177,933	170.681		0	2,721		,	0	208.883	0	0	0	٥	11/25/2045 .
92922F-EX-2	WAMU 2003-S9 A10 - CMO/RMBS		12/01/2022	. Pavdown		198.297				0	6.291			0	198.297	0	0	0	4,732	
92922F-MP-0	WAMU 2004-RS1 A4 - CMO/RMBS		12/01/2022			201.936	172.734			0	28 .110		28.110	0	201.936	0	0	0	1,706	
92922F-QF-8	WAMU 2004-S2 1A5 - CMO/RMBS		12/01/2022	Paydown		7,212	7,212		7,010	0	20,110		202	0		0	0	0	50	06/25/2034 .
92925G-AJ-2	WAMU 2006-AR16 3A3 - CMO/RMBS	l	12/01/2022	Pavdown		203.112				n	(1.814		(1.814)	n	203.112	n	n	n	n	12/25/2036 .
92925V-AF-7	WAMU 2007-HY1 2A3 - CMO/RMBS	1	12/01/2022	. Paydown		415,337				n	2.755	,		n	415,337	n	n	n	۰	02/25/2037 .
92927B-AA-0	WAMU 2007-011 2A3 - CMO/RMBS		12/01/2022	. Paydown				1, 168, 649	1,086,177	n	11 470		11 470	n	1.097.647	n	n	n	ں ۱	07/25/2047 .
92927X-AA-2	WAMU 2007-040 14 - CWO/RINBS	1	12/01/2022	Pavdown		101.482				n	711		711	n	101.482	n	n	n	0	06/25/2037 .
92930R-AD-4	WFRBS 2012-C9 B - CMBS		10/17/2022	. Pavdown		3,500,000	3,500,000	3.264.980	3.458.148	n	41.852		41.852	n	3.500.000	n	n	n	110,561	
92936Y-AE-1	WFRBS 2012-C8 AS - CMBS		07/15/2022			15,000,000	15,000,000	14,752,148	14,962,072	n	37 .928		37,928	n	15,000,000	n		n		
92937E-AZ-7	WFRBS 2013-C11 A5 - CMBS		11/18/2022	. Paydown		1.978.932	1.978.932	1,732,148	1.959.123		19.810		19.810		1.978.932					
92938J-AE-2	WFRBS 2013-UBS1 A4 - CMBS		07/01/2022			424.566					(1.942		(1.942)		424.566				5.873	
92990G-AA-1	WAMU 2007-HY5 1A1 - CMO/RMBS		12/01/2022	. Paydown		355.887					1.582		1.582		355.887				0,073	05/25/2037 .
32330U-AA-1	WANTO 2007-1113 TAT - CHIO/ NINDS		12/01/2022	DEUTSCHE BANK			211,402	303,431			1,302		1,302						0	03/23/203/ .
931142-CB-7	WALMART INC		05/10/2022	. SECURITIES INC		5,564,650	5,000,000	6,347,900	6,041,534	0	(21,755	) 0	(21,755)	0	6,019,779	0	(455, 129)	(455, 129)	183,021	09/01/2035 .
931142-CH-4	WALMART INC		05/10/2022	. Various		14,481,700	13,000,000	16, 156, 170	14,441,798	0	(83, 142	) o	(83, 142)	0	14,366,766	0	114,934	114,934	438, 177	
931142-EC-3	WALMART INC		04/13/2022	. GOLDMAN SACHS & CO		6,287,880	6,000,000	7 , 110 , 060	7,049,077	0	(7,839	) 0	(7,839)	0	7,041,237	0	(753, 357)	(753,357)		06/29/2048 .
933634-AG-2	WAMU 2007-HY3 3A3 - CMO/RMBS		12/01/2022	. Pavdown		280.037	200.254		281.573	0	(1.535	í o	(1.535)	0	280.037	0	0	0	0	03/25/2037 .
933636-AA-0	WAMU 2007-HY4 1A1 - CMO/RMBS		12/01/2022	. Pavdown		54.275	39,018	28 . 125	53.469	0	806	ĺ o	806	0	54.275	0	0	0	0	04/25/2037 .
933638-AA-6	WAMU 2006-AR19 1A - CMO/RMBS		12/01/2022	. Paydown		1. 177.735	1,008,719	1.525.048	1, 176, 142	0	1.593	0	1,593	0	1, 177, 735	0	0	0	0	01/25/2047 .
93363E-AA-3	WAMU 2006-AR10 1A1 - CMO/RMBS		12/01/2022	. Pavdown				53.392	87.480	0	372	0	372	0	87.853	0	0	0	0	09/25/2036 .
93363N-AF-2	WAMU 2006-AR12 2A1 - CMO/RMBS		12/01/2022	. Pavdown		369.741		234.905		0	7.550	0		0	369.741	0	0	0	0	10/25/2036 .
93363R-AA-4	WAMU 2006-AR13 1A - CMO/RMBS		12/01/2022	. Pavdown		1,580,909	1,426,167	1.873.740	1.585.698	0	(4.788		(4.788)	0	1.580.909	0	0	0	0	10/25/2046 .
93364A-AA-0	WAMU 2007-0A3 1A - CMO/RMBS		12/01/2022	Paydown		2 . 177 . 068	1.988.077	1.718.802	2.177.794	0	(726	ý 0	(726)	0	2.177.068	0	0	0	0	04/25/2047 .
93364A-AB-8	WAMU 2007-0A3 2A - CMO/RMBS		12/01/2022	. Pavdown		515.758			511.067	0	4.691	0	4.691	0	515.758	0	0	0	0	04/25/2047 .
93364C-AA-6	WAMU 2007-0A4 1A - CMO/RMBS		12/01/2022	. Pavdown		1,736,791	1,604,259	1,495,679	1,729,924	0	9.688	2.821	6.867	0	1,736,791	0	0	0	0	05/25/2047 .
93364F-AC-5	WAMU 2007-HY7 2A1 - CMO/RMBS		12/01/2022	. Pavdown		2.013.698	1.662.886	1.420.148	1.984.713	0	28.985	0	28.985	0	2.013.698	0	0	0	0	07/25/2037 .
939336-YR-8	WAMMS 2003-MS4 CB1 - CMO/RMBS		11/25/2022	. Pavdown		306 . 135	300.380	3.458.966	280.681	0	25 . 454	0	25.454	0	306 . 135	0	0	0	0	02/25/2033 .
939336-YS-6	WAMMS 2003-MS4 CB2 - CMO/RMBS	.[	11/25/2022	. Paydown		171,470		2,001,952	162,393	0	9,077	0	9,077	0	171,470	0	0	0	0	02/25/2033 .
939336-YT-4	WAMMS 2003-MS4 CB3 - CMO/RMBS	.	11/25/2022	. Paydown		102,381	99,573	1,089,725	92,644	0	9,737	0	9,737	0	102,381	0	0	0	0	02/25/2033 .
93934F-DF-6	WMALT 2005-8 3C1 - CMO/RMBS		12/01/2022	Paydown		59,274	42,701	28,549	59,822	0	(548	) 0	(548)	0	59,274	0	0	0	0	10/25/2035 .
93934N-AS-4	WMALT 2006-5 2C3 - CMO/RMBS	<b> </b>	12/01/2022	. Paydown			97,971	71,498	133,087	0	2,542			0	135,629	0	0	0	0	07/25/2036 .
93934N-AW-5	WMALT 2006-5 2C7 - CMO/RMBS		12/01/2022	. Paydown		502,606		264,952	509,899	0	(7,294	) 0	(7,294)	0	502,606	0	0	0	0	07/25/2036 .
939355-AA-1	WMALT 2007-0A3 1A - CMO/RMBS	.	12/01/2022	. Paydown		1,839,163	1,443,214	1,089,034	1,307,582	0	531,581		531,581	0	1,839,163	0	0	0	0	02/25/2047 .
939355-AB-9	WMALT 2007-0A3 2A - CMO/RMBS		12/01/2022	. Paydown		1, 160, 588	1,019,552	842,051	1, 161,906	0	(1,319	) 0	(1,319)	0	1,160,588	0	0	0	0	02/25/2047 .
93935Q-AA-5	WMALT 2007-0A2 1A - CMO/RMBS		12/01/2022	. Paydown		657, 189	540,499		648,309	0	8,881	0	8,881	0	657, 189	0	0	0	0	01/25/2047 .
93935Q-AB-3	WMALT 2007-0A2 2A - CMO/RMBS		12/01/2022	. Paydown		1,538,313	1,337,282	1,351,656	968,368	0	569,945	0	569,945	0	1,538,313	0	0	0	0	01/25/2047 .
93936A-AA-9	WMALT 2007-HY1 A1 - RMBS		12/25/2022	. Paydown		79,391	72,764	31,612		0	683	0	683	0	79,391	0	0	0	0	02/25/2037 .
93936R-AA-2	WMALT 2007-0A5 A1A - CMO/RMBS	<b> </b>	12/01/2022	. Paydown		1,350,316	1,249,105	1,092,135	1,347,533	0	2,783	0	2,783	0	1,350,316	0	0	0	0	05/25/2047 .
				MUFG SECURITIES					, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,											
94973V-AY-3	ANTHEM INC		05/25/2022	. AMERICAS INC		496,255	500,000	535,715	529, 128	0	(366)	) 0	(366)	0	528,762	0	(32,507)	(32,507)	12,269	
94978#-DW-4	EQ NT	.	01/03/2022	. Paydown	.	111,966	111,966	111,966	111,974	0	(8	) 0	(8)	0	111,966	0	0	0		
94978#-DY-0	WF BK EQUIP SER A-5J TDCC 06-A - ABS		01/03/2022	. Paydown		342,258	342,258			0	(31)	) 0	(31)	0	342,258	0	0	0	9,703	
94978#-EL-7	WELLS FARGO BANK NORTHWEST, NA - EQUIPME		01/03/2022	. Paydown		147,536	147,536	147,536	147,546	0	(10	) 0	(10)	0	147,536	0	0	0	4, 183	
94978#-EN-3	EQ NT 2006		01/03/2022	. Paydown		1,014,771	1,014,771	1,014,771	1,014,837	0	(67)	) 0	(67)	0	1,014,771	0	0	0	28,769	
94978#-FB-8	WELLS FARGO BANK NORTHWEST, NA - EQUIPME		01/03/2022			20,218	20,218	20,218	20,219	0	(1	) 0	(1)	0	20,218	0	0	0		01/03/2029 .
94978#-GB-7	EQ NT 2006		01/03/2022	. Paydown		6,958	6,958	6,958	6,958	0	(1	) 0	(1)	0	6,958	0	0	0	197	01/03/2023 .

# **SCHEDULE D - PART 4**

					Showing All L	_ong-Term E	Bonds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dui	ring Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
-	_	-	-							11	12	13	14	15	1					
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	-	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
	<u> </u>	cigii		+	Otock		58.508	58.508	58.513	Decrease					58.508	Disposai	on Disposar	Disposai		
94978#-GQ-4	EQ NT 2006		01/03/2022 .	Paydown		58,508	. , .		. ,	0	(5	0	(5)				0	0	1,659	
94978#-GR-2 94982D-AE-6	EQ NT 2006		01/03/2022 . 12/01/2022 .	Paydown		21,330	21,330	21,330	21,332	0			(2)		21,330			0		
			12/01/2022 .	Paydown		854,422		730,414		0		0	2,952		270.456		0	0	5.986	08/25/2035 .
949831-BH-3	. WFMBS 2019-3 B1 - CMO/RMBS		12/01/2022 .	Paydown		, ,	, ,		, .	0		0.000			, ,		0	0	5,986	
94983J-AA-0	WFMBS 2006-AR1 1A1 - CMO/RMBS		12/01/2022 .	Paydown		230, 176	212,068	211,295	234,855	0		9,203	(4,679) 94,672		230, 176		0	0	0	03/25/2036 .
94983J-AC-6 94983R-AD-6			12/01/2022 .	Paydown						J	94,672	0	94,672		0	l	0	0	0	03/25/2036 .
94983R-AD-6 94984M-AB-0	. WFMBS 2006-AR5 2A1 - CMO/RMBS		12/01/2022 .	Paydown								0			0		0	0	0	04/25/2036 .
94984N-AB-0 94984N-AA-0	WFMBS 2006-AR16 A1 - CMO/RMBS		12/01/2022 .	Paydown		110 .406									110.406	l			0	) 10/25/2036 . ) 10/25/2036 .
94984N-AA-0 94986D-AA-0	WFMBS 2006-AR16 A1 - CMO/RMBS		12/01/2022 .	Paydown		245.866		1,731,567			4,544	10,422	4.261	'  <i>'</i>	245.866		0		0	0 10/25/2036 .
94986D-AA-U 94986K-AA-4	WFMBS 2007-AR5 AT - CMO/RMBS		12/01/2022 .	Paydown			250,288	1,731,567	2,564,131		4,261		4,261		2,612,578		0		٥٠٠٠	) 10/25/2037 . ) 12/28/2037 .
94986K-AA-4 94988Q-AE-1	WFCM 2013-LC12 A3 - CMBS		12/01/2022 .	Paydown		3,439,043	3,394,828	2, 166,632	2,564,131		48,446		48,446		3,439,043		0			
94988Q-AE-1 94989Q-AV-2	WFCM 2013-LC12 A3 - CMBS		08/01/2022	Paydown				3,438,971				J			3,439,043		0		53,827	
95000U-2M-4	WELLS FARGO & CO		04/07/2022	. BARCLAYS CAPITAL INC		3.590.055	3, 150,000	4,049,703	4,034,844	0	(5,496)		(5,498)		4,029,733		(439.678)	(439.678)		
950000-2M-4 95002J-BH-8	WEMBS 2019-2 B1 - CMO/RMBS		12/01/2022	. Pavdown							(5,111		(733)		264.582		(459,076)	(439,076)	62,023	
950025-BH-6 95003G-AL-5	WECM 22JS2 E - CMBS		12/01/2022 .	Paydown		641.524		0	203,313	0	(/33	0	(733)		0641.524				0,022 ،	12/15/2039 .
95058X-AH-1	WEN 2019-1 A22 - ABS		12/01/2022	Pavdown		255,000		255,000							255.000				6.503	
95058X-AL-2	WEN 211 A21 - RMBS		12/15/2022	Pavdown		1.388.291			1.379.903		8.388		8.388		1.388.291				0,505 م	006/15/2051 .
95058X-AP-3	WEN 2022-1 A22 - RMBS		12/15/2022	Pavdown		1.478.744		200.000	1,073,300	0	7.458		7.458		1,478,744		0	0	٥٥	003/15/2052 .
95984*-AA-8	SR SECD NT		07/31/2022	Paydown						0	0	0	0		151,053	0	0	0	3 408	303/31/2040 .
96928*-EU-7	SER 2012F (LOWES-TORR) (CTL) - CMO		07/25/2022	. Various		4.062.906	3.912.386	3.912.386	3.912.395	0	150 .511	0	150.511	(	4.062.906	0	0	0		104/25/2031 .
96928*-EV-5	SER 2012D (LOWES) CTL - CM0		12/25/2022	Pavdown		603.846				0	(1	0	(1)		603.846	0	0	0		2 10/25/2034 .
				DEUTSCHE BANK			, , , , , , , , , , , , , , , , , , , ,	-,					( ),						,	
96949L-AD-7	WILLIAMS COMPANIES INC		05/10/2022	. SECURITIES INC		24,363,000	25,000,000	24,987,250	24,995,382	0	277	0	277		24,995,659	0	(632,659)	(632,659)	382,813	
97181#-KV-4	WILMINGTON TRUST COMPANY		01/02/2022 .	Paydown		626, 132	626 , 132	626 , 132	626 , 194	0	(62)		(62)		626 , 132	0	0	0	16,780	
97181#-KW-2	WILMINGTON TRUST COMPANY		01/02/2022 .	Paydown		155,021	155,021	155,021	155,033	0	(11)	0 0	(11)		155,021	0	0	0	3,814	
97181#-KX-0	WILMINGTON TRUST COMPANY		07/02/2022 .	Paydown		253,416	253,416		252,601	0	816	0	816		253,416	0	0	0	6,378	
97181#-KY-8	WILMINGTON TRUST COMPANY		01/02/2022 .	. Paydown		485,959			485,997	0	(38)	0	(38)		485,959	0	0	0	13,024	
97181#-KZ-5	WILMINGTON TRUST COMPANY		01/02/2022	Paydown		412,348	412,348	412,348		0	(31)	0	(31)		412,348	0	0	0	11,051	
97181#-LA-9	WILMINGTON TRUST COMPANY		01/02/2022	. Paydown		248,956	248,956	248,956	248,975	0	(18	0	(18)	·	248,956	J0	0	0	6,697	
97181#-LD-3	WILMINGTON TRUST COMPANY		01/02/2022	Paydown		211,896	178,318	213,755	213,328	0	(1,432)	0	(1,432)		211,896	J0	0	0		07/02/2028 .
97181#-LE-1	WILMINGTON TRUST COMPANY		01/02/2022	. Paydown		169,380	169,380	169,380	153,546	0	15,834	0	15,834		169,380	J0	0	0	4, 167	
97181#-LK-7	WILMINGTON TRUST COMPANY		01/02/2022	Paydown		116,083	116,083	116,083	116,090	0	(7)	0	(7)	· · · · · · · · · · · · · · · · · · ·	116,083	J0	0	0		
97181#-LL-5	WILMINGTON TRUST COMPANY		01/02/2022	Paydown	-	310,869	310,869	310,869	286,300	J 0	24,569	0	24,569	J	310,869	J0	0	0	7,647	,,
97314#-AA-1 97342V-AA-2	WIND STAR RENEWABLES, LLC		12/31/2022 12/31/2022	Paydown			8,780	9,903	9,581	J0	(800)	٥٥	(800)	· ;	)8,780 )4,363,441	J0	0	0	562	207/11/2036 . 006/30/2027 .
97342V-AA-2 97382W-AA-1	WINDSTREAM ESCROW LLC	·····	08/12/2022	Various		1.028.491	4,363,441	4,363,441			(407		(407)		1.125.053		(96.563)	(96.563)		06/30/2027 . 508/15/2028 .
3/ JUZII-MM-1	III NEG I NEAM EGONOM EEG		00/ 12/2022 .	SCOTIA CAPITAL (USA)		1,020,491	1, 120,000	1, 120, 304	1, 120,401	l	(407	,u	(407)	·	, , , , , , , , , , , , , , , , , , , ,	l	(80,303)	(90,003)	10,400	00/ 13/2020 .
976843-BM-3	WISCONSIN PUBLIC SERVICE CORP		02/23/2022 .	. INC		4,716,850	5,000,000	4,994,250	4,994,594	0	18	0	18		4,994,612	0	(277,762)	(277,762)	79,750	09/01/2049 .
				WELLS FARGO SECURITIES,		, , ,		, , .	,,						, , ,					
98389B-AY-6	XCEL ENERGY INC		04/26/2022 .	. LLC		6,678,770	7,000,000	6,976,900	6,980,874	0	805	0	805		6,981,522	0	(302,752)	(302,752)		06/01/2030 .
988498-AM-3	YUM! BRANDS INC		04/01/2022 .	. Call 0 103.88		184,898	178,000	178,000	178,000	0	6,898	0	6,898		184,898	0	0	0	6,898	
98919V-AA-3	ZAYO GROUP HOLDINGS INC		03/04/2022	. Various		454, 123		482,796		0	6	0	6		482,828	0	(28,705)	(28,705)		03/01/2027 .
98920M-AA-0	ZAXBY 211 A2 - ABS		10/30/2022 .	Paydown		150,000		150,000		0	0	0	0		150,000	J0	0	0		
BRT3SQ-95-5	LTC PROPERTIES INC.		11/20/2022 .	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	J 0	0	J	1,000,000	J0	0	0		
C0557#-AA-8 G2113B-AA-6	BTMU LEASING (CANADA) CORP	Α	12/30/2022 .	Paydown			1,448,156	1,512,454	1,469,902	0	(132,272)	J0	(132,272)	::::::::::::::::::::::::::::::::::::	1,337,630	J0	0	0	48,671 16.110	
G2613#-AL-8	DS SMITH PLC	C	08/06/2022	. Maturity @ 100.00		33,500,000		33,500,000	33,500,000	o	(1,441	n	(1,441)		33,500,000	n	o	o		008/06/2022 .
G2615*-AD-8	SR UNSECD GTD NT D	D	03/24/2022 .	. Maturity @ 100.00		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0		25,000,000	0	0	0		03/24/2022 .
G2958*-AA-9	Adjustment	В	10/22/2022 .	. Paydown		882,436	882,436	1,250,000	1,059,330	0	0	0	0	190,670		(367,564		(367,564)	49,845	10/22/2027 .
G2958*-AB-7	GTD SR UNSECD NT B	B	10/22/2022 .	. Paydown		2,950,859	2,950,859	3,750,000	3,410,807	0	L 0	0	<b></b> 0	339, 193	3,750,000	(799, 141	) 0	(799, 141)	103,602	10/22/2027 .

# **SCHEDULE D - PART 4**

					Showing All L	∟ong-Term E	Bonds and Sto	ocks SOLD, l	REDEEMED	or Otherwi	se DISPOS	SED OF Dui	ring Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary		Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal		Gain (Loss)		During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal		Year	Date
G47352-AC-6	ICSL 1 A2 - ABS	eigii	07/25/2022	. Pavdown		2,386,296	2.371.842	2.611.037	2,406,011	Decrease	284.773		284,773			(398.630		(398,630)	69,432	
G5814#-AA-2	USD SR SECD NT SER A	B	12/31/2022	Paydown		2,386,296	2,3/1,842				284,773	0	284,773	94, 142	2,784,926	(398,630	)	(398,030)	12.876	
G5814#-AB-0	MARI JONE LTD	C	12/31/2022	Pavdown		262,206				0	0	0	0	0		0	0	0		
G5S831-AA-7	LMLOG 1 A - CMBS	В	02/17/2022	. Paydown				2, 181	2, 109	0	(6	) 0	(6)	(16		13	0	13	4	08/17/2033 .
G5S831-AB-5	Adjustment	В	02/17/2022 .	. Various		0	0	0	0	0	0	0	0	0		0	0	0	0	08/17/2033 .
G6076#-AA-3	MIDLAND MOTORWAYS GROUP LIMITED	В	12/31/2022	. Paydown		363,092		395,244	401,758	0	(6	) 0	(6)	(6,508		(32, 152	0	(32, 152)	6,065	
G63900-AB-2	NAMPAK INTERNATIONAL LIMITED	D	07/01/2022	. Direct		686, 188	686 , 188	686, 188	686, 188	0	0	0	0	0	686, 188	0	0	0	2,677	
G6970*-AB-2	PEEL PORTS PP FINANCE LIMITED	υ	12/10/2022 .	. Maturity @ 100.00		30,000,000	30,000,000	30,000,000	30,000,000	0		0	40.828		30,000,000		0	0		12/10/2022 .
G7575S-AM-3 G816BY-AA-3	Adjustment	B	02/21/2022 .	Paydown		13,604,000	13,604,000	11,354,169	13,489,812	J				(1,021,981		1,095,341		1,095,341		08/21/2056 .
G816BY-AB-1	Adjustment	B	07/05/2022	. Various		30,783,000	31,278,000	31.388.405	34.076.697	n	1.153.033		1, 153, 033	(1, 178, 818		(2, 141, 587		(2.141.587)		05/25/2039 .
G84640-AB-0	STEEL FUNDING DAC	D	08/04/2022	. NYXTELEM		1,530,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(1,470,000)			05/30/2026 .
G857AA-AA-0	SUN HUNG KAI PROPERTIES (CAPITAL MARKET)	D	02/14/2022	. Maturity @ 100.00		670,000	670,000	691,293	670,370	0	(370)		(370)		670,000	0	0	0	15,075	02/14/2022 .
G8738K-AR-1	TELSEC 1 B7 - CMBS	В	12/12/2022 .	. Paydown		1,853,082		2,247,863	2,014,753	0	22,349		22,349	304,456	2,341,558	(488,476	0	(488,476)	44,758	12/12/2033 .
G9523#-AF-5	THE WEIR GROUP PLC	D	02/16/2022	. Maturity @ 100.00		50,000,000		50,000,000	50,000,000	0	0		0	0	50,000,000	0	0	0	1,067,500	
K7017#-AA-8	MERIDIAN SPIRITS APS	D	12/31/2022	. Paydown		458 , 132		612,868		0	(3,085		(3,085)		458 , 132	0	0	0	14,483	
L8038*-AA-4	SR SECD NT	D	12/15/2022	. Paydown		4, 138, 750	4, 138, 750	4, 138,750	4, 138,832	0	(82	,	(82)		4, 138, 750	0	0	0	129,848	
P31430-AA-1	CONTAINER APPLICATIONS LIMITED		09/13/2022	. Various		19,686,893	19,686,893	19,686,893	19,687,462	0	(569)	) 0	(569)	00	19,686,893	0	0	0	928,324	
P4000#-AA-9 P4831#-AA-4	GENRENT DELAWARE PERU SAC	Ü	12/15/202208/02/2022	Paydown		57,520	57,520		57,520	0	0	0	0	0	57,520		0	0		
02759@-AB-5	CONSOLIDATED PRESS (FINANCE) PTY LTD	D	08/02/2022	. Call @ 100.00		16 . 156 . 250	16. 156. 250	16. 156.250	16. 156. 250	0	0	0	0		16.156.250					
Q8277*-AM-3	GTD SR NT SER C	D	08/02/2022	. Maturity @ 100.00		20,000,000	20,000,000	21.768.000	20 . 114 . 856	0	(114.856	) 0	(114.856)			0	0	0	1,290,000	
Q8806@-AA-7	Adjustment	В	12/31/2022	. Pavdown		283.576		284.170		0	0	,	0	(6.392		(594	) 0	(594)	5.737	
Q8815#-AF-3	TABCORP FINANCE PTY LTD	D	04/27/2022	. Maturity @ 100.00		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	780,000	04/27/2022 .
R7000*-AA-4	Adjustment		12/31/2022	. Paydown		81,771	81,692	96,380	90,713	0	17	0	17	5,658	96,388	(14,617	) 0	(14,617)	1,915	06/30/2042 .
W1004@-AA-5	USD SR NT SER A	1	08/23/2022	. Call @ 100.00		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0		01/08/2026 .
61772W-AS-6	MSC 2021-230P G - CMBS		12/31/2022	. DIRECT		4	4	4	4				0		4			0		12/15/2038 .
82939G-AH-1	SINOPEC GROUP OVERSEAS DEVELOPMENT (2018		12/31/2022	. DIRECT		45	45	45	45				0		45			0		08/08/2029 .
	99. Subtotal - Bonds - Industrial and M	Miscel				3.016.462.079	3.247.234.414	3.020.122.988	3.046.962.703	2.286.272	33.548.269	2.084.375	33.750.166	(2.040.251	) 3.113.986.532	(4.469.014	(94.001.140)	(98.470.153)	77.083.383	
05565A-AB-9	BNP PARIBAS SA	Tc	01/03/2022			4,000,000		4,120,000	4,095,359	2,200,272	(95,359		(95,359)		4,000,000	(4,403,014	(34,001,140)	(30,470,130)	6,395	
46556L-AF-1	ITAU UNIBANCO HOLDING SA (CAYMAN ISLANDS	C	03/19/2022			1,000,000	1,000,000	1,038,159	1.001.652	0	(1.652		(1.652)		1.000.000	0	0	0		
46625H-HA-1	JPMORGAN CHASE & CO		10/31/2022			978.000		1.080.690	978.000	0	0	´ 0	0	0	978.000	0	0	0	45,867	
	99. Subtotal - Bonds - Hybrid Securiti	ies		1		5.978.000		6,238,849	6.075.011	n	(97.011	) 0	(97.011)	0	5.978.000	0	0	n	80.512	
000420-AC-2	AAS OPCO LLC REVOLVING CREDIT FACILITY	T	08/17/2022	. DIRECT		0	*,***	0	0	0	(37,011	-	(37,011)	-	0	0		0	2,500	
000420-AC-2 000430-AA-5	AAMP Holdings R/C 1L (Add-On) 11/21		01/01/2022	. Adjustment		(104,528	)(104,528)	(104.528)	(104.528)			0			(104.528)	J			(1.064	
761250-AB-4			03/31/2022	Direct						l	(679)	,0	/670		(104,528)					,
	Resource Int I T/L 1L 12/21							,	. , .	J	(6/9	/ 0	(6/9)	'I0		J		0	4/0	
90266U-AJ-2	UFC Holdings T/L B 1L (Add-on) 1/21 - 6M		04/01/2022 .	. Direct		1,203		1,204	1,203	J0	0	0	0	0		J	(8.684)	0	0	04/29/2026 .
BL3770-72-6	Ascend Learning T/L 2L 11/21 - 1ML +575b		04/13/2022	. Various		1,247,254	1,258,127	1,255,000	1,255,144	J0	920	0	920	0	1,255,938	J	(8,684)	(8,684)	18,738	
03589*-AC-7	Anne Arundel DD T/L A 1L 11/21		03/31/2022 .	. Adjustment		0	0	0	0	0	0	0	0	0	0	J0	0	0	(127	,,,
03589*-AD-5	Anne Arundel DD T/L B 1L 11/21		03/31/2022 .	. Adjustment		0	0	0	0	0	0	0	0	0	0	J0	0	0	(1,887	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
22242*-AA-0	Country Pure T/L 1L 12/21		03/31/2022	. Adjustment		0	0	0	648	0	(648)	) 0	(648)	0	0	0	0	0	0	12/22/2027 .
000000-00-0	REFRIGIWEAR LLC		06/30/2022 .	. Adjustment		581		581	0	0	0	0	0	0	581	0	0	0	0	11/02/2027 .
000000-00-0	1L INCREMENTAL DD TERM LOAN		06/30/2022 .	. Direct		134		134	0	0	0	0	0	0	134	0	0	0	2	12/04/2024 .
000000-00-0	CORBETT TECHNOLOGY SOLUTIONS INC		09/30/2022	. Adjustment		25,000	25,000	24,750	0	0	10	0	10	0	25,000	0	0	0	78	
OBLA08-DA-5	.ROLLO	В	08/19/2022	. Direct		0	0	0	0	0	0	0	0	0	0	0	0	0		)07/30/2026 .
000420-AA-6	AAS OPCO LLC TERM LOAN A		07/05/2022 .	. Adjustment		1,769,148		1,662,998	826,465	0	925,606		925,606	0	1,769,148	0	0	0	3,942	
00042@-AB-4	AAS OPCO LLC TERM LOAN B		01/31/2022 .	. Paydown		581,257	541,081	535,271	246,438	0	322,331	0	322,331	0	581,257	0	0	0	4, 118	
000430-AA-5	AAMP Holdings R/C 1L (Add-On) 11/21		11/14/2022	. Direct		418,111	418,111	418,111	83,788	0	0	0	0	0	418, 111	0	0	0	15,415	11/05/2025 .
000430-AB-3	AAMP Holdings T/L 1L (Add-On) 11/21		09/30/2022	. Direct		87,019	87,019	85,714	86,900	0	119	0	119	0	87,019	0	0	0	2,998	11/05/2025 .
00043@-AC-1	AAMP Global T/L 1L (Add-On) 3/22		09/30/2022	. Direct		1,459	1,459	1,459	0	0	0	0	0	0	1,459	0	0	0	40	11/05/2025 .
00161#-AB-7	ADPD Holdings T/L 1L 8/22	l	12/30/2022	. Direct		51,290		51,290	0	0	6	0	6	0	51,290	lo	0	0	0	08/16/2028 .
00451#-AE-0	TERM LOAN 1ST LIEN		04/01/2022	. Adjustment		(549,939		. , .	(570,373)	0	20,716	0	20,716	0			106	106	(61,469	
00686*-AD-3	OPE GEDC T/L 1L 9/16	1	11/18/2022			108 677			108 742	1	(431		(431)		108 677	1	1	0	7 929	

					Showing All I	Long-Term B	onds and Sto	ocks SOLD, I	REDEEMED	or Otherwi	se DISPOS	ED OF Dur	ring Current	Year						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15				_		
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
		eigii		+	SIUCK		rai vaiue			Decrease				value		Disposai	on Disposai	Disposai	ı caı	
00686*-AE-1	OPE GEDC T/L 2L		12/30/2022	. Paydown		636,332	0	0	627,861	0	(90,372)	(98,843	) 8,471		636,332	0	0	0	0	03/28/2024 .
03589*-AC-7	Anne Arundel DD T/L A 1L 11/21			. Direct		10,840	10,840	10,840	10,838	0	2	0	2		10,840	0	0	0	310	
03589*-AD-5	Anne Arundel DD T/L B 1L 11/21		12/30/2022	. Direct		18,361	18,361	18,361	18,361	0	0	0	0	0	18,361	0	0	0	697	
03589*-AE-3	Anne Arundel DD T/L C 1L 11/21		12/30/2022	. Direct		342	342	342	259	0	0	0	0	0	342	0	0	0	58	
03589*-AF-0	Anne Arundel T/L 1L 11/21		12/30/2022	. Direct		27,943	27,943	27,943	27,939	0	4	0	4	0	27,943	0	0	0	813	
03589*-AG-8	Anne Arundel R/C 1L 11/21		10/31/2022	. Direct		439,820	439,820		178,860	0	0	0	0	0	439,820	0	0	0	17,908	
04575X-AD-6	Pathgroup Holding T/L B 1L 8/16		05/12/2022	. Direct		2,636,327	2,636,327	2,625,534	2,635,264	0	1,064	0	1,064	0	2,636,327	0	0	0	62, 109	
055880-AA-5	BPC Holding T/L 1L 9/17		06/01/2022	. DIRECT		3,937,982	3,937,982	3,898,602	3,926,945	0	2,809	0	2,809	0	3,929,739	0			140,643	
05602#-AC-1	BC Group T/L 1L 12/18		12/30/2022	. Direct		126,310	126,310	125,047	126, 172	0	138	0	138	ļ0	126,310	0	0	J	5,929	
073850-AC-2	Bearcom DD T/L 1L 7/18		12/30/2022	. Direct		23,863	23,863	23,863	23,822	0	0	0	0	0	23,863	0	0	0		
08175#-AA-6	Benecon Midco R/C 1L 12/20		01/07/2022	. Direct		0	0	0	0	0	0	0	0	0	00	0	0	0	10,532	
09354@-AA-9	Blink Holdings T/L 1L 11/18		11/15/2022	. Direct		602,419	602,419	0	601,985	0	434	0	434	0	602,419	0	0	0	46,683	
093540-AB-7	Blink Holdings DD T/L 1L 11/18		11/15/2022	. Direct		415,062	415,062	368,469	0	0	2,713	0	2,713	0	415,062	0	0	0	5,565	
10463*-AB-5	Bradshaw International 1L T/L 11/21		12/30/2022	. Direct		208,978	208,978	203,753	208,411	0	567	0	567	0	208,978	0	0	0	9,722	
10463*-AC-3	Bradshaw International 1L R/C 11/21		03/25/2022	. Direct		570,758	570,758	523 , 195	491,908	0	78,850	0	78,850	0	570,758	0	0	0	15,959	
12695#-AA-9	CUA Opco T/L 1L 8/16		07/15/2022	. Direct		2,262,847	2,262,847	2,227,907	2,240,707	0	84	0	84	0	2,262,847	0	0	0	83,999	
12711*-AB-1	CPC/Cirtec T/L 1L (Add-On) 11/17		12/30/2022	. Direct		49,805	49,805	49,307	49,754	0	51	0	51	0	49,805	0	0	0	1,627	
12711*-AC-9	CPC/Cirtec T/L 1L (Add On) 12/18		12/30/2022	. Direct		138,060	138,060	136,679	137,838	0	222		222	0	138,060	0	0	0	5,651	
20007*-AA-9	Comar Holding T/L 1L 6/18		12/30/2022	. Direct		1,805,150	1,813,934	1,810,846	1,812,265	0	293		293	0	1,812,558	0	(7,408)	(7,408)	61,786	
22242*-AA-0	Country Pure T/L 1L 12/21		12/30/2022	. Direct		162,221	162,221	162,221	162,237	0	(16	) 0	(16)	0	162,221	0	0	0	5,740	
22242*-AB-8	Country Pure R/C 1L 12/21		08/04/2022	. Direct		2,418,008	2,418,008	2,418,008	0	0	(7	) 0	(7)	0	2,418,008	0	0	0	25, 193	
22243#-AB-3	Adjustment		03/01/2022	. Paydown		507,367	350,007	99,752	498,310	0	9,057		9,057	0	507,367	0	0	0	0	04/29/2023 .
22243#-AC-1	Adjustment		03/01/2022	. Paydown		205,605	141,837	40,423	201,935	0	3,670	0	3,670	0	205,605	0	0	0	0	05/01/2023 .
24531#-AB-0	Del Real DD T/L 1L 6/18		09/30/2022	. Direct		55,425	55,425	55,424	55,425	0	0	0	0	0	55,425	0	0	0	1,860	
24531H-AC-4	Del Real T/L 1L 10/16		06/30/2022	. Direct		763,251	763,251	759,857	763, 151	0	100	0	100	0	763,251	0	0	0	16,576	
25474#-AC-4	Distinct Holdings R/C 1L 2/16		09/09/2022	. Direct		479,629	479,629	479,629	239,815	0	0	0	0	0	479,629	0	0	0	18,998	
29090@-AC-2	Emergency Communications T/L 1L		06/30/2022	. Direct		23, 193	23, 193	22,812	22,893	0	(7)	) 0	(7)	0	23, 193	0	0	0	524	
29412@-AA-7	Envision Pharma Bidco T/L B1		08/18/2022	. Direct		130 , 147	130 , 147	126,964	129,855	0	292	0	292	0	130 , 147	0	0	0	4,031	
300684-A*-8	Excelligence Learning T/L 1L		08/09/2022	. Direct		481,302	481,302	479,203	481,034	0	(32)	) 0	(32)	0	481,302	0	0	0	24,672	
30294#-AB-4	FS Squared T/L 1L 3/19		12/30/2022	. Direct		24,351	24,351	24,351	24,351	0	0	0	0	0	24,351	0	0	0	794	
30294#-AC-2	FS Squared DD T/L B 1L 3/19		09/30/2022	. Direct		29,732	29,732	29,735	29,732	0	0	0	0	0	29,732	0	0	0	1,032	
30294#-AD-0	FS Squared DD T/L A 1L 3/19		12/30/2022	. Direct		609	609	609	609	0	0	0	0	0	609	0	0	0	20	
31560H-AC-3	Fetch Acquisition T/L 1L 5/17		03/01/2022	. Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0		5)05/22/2024 .
34955*-AB-0	Fortis Solutions DD T/L 1L 12/17		03/01/2022	. Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(8,696	6) 12/15/2023 .
34955*-AD-6	Fortis Solutions T/L 1L (Add-On) 12/18		03/01/2022	. Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0		3)12/15/2023.
34955*-AE-4	Fortis Solutions DD T/L 1L (Add-On) 3/19		03/01/2022	. Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(9,992	2)12/15/2023.
35804U-AB-3	Fresh Holdco R/C 1L 1/20		12/19/2022	. Direct		226,008	226,008	226,008	105,471	0	0	0	0	0	226,008	0	0	0	13,722	01/23/2026 .
35804U-AC-1	Fresh Holdco T/L 1L 1/20		12/30/2022	. Direct		164,798	164,798	163,974	164,728	0	70	0	70	0	164,798	0	0	0	6, 186	01/23/2026 .
359220-AA-7	Frontline Food R/C 1L 12/20		02/18/2022	. Direct		307,896	307,896	303,495		0	4,401	0	4,401	0	307,896	0	0	0	5, 132	12/31/2025 .
359220-AB-5	TERM LOAN 1ST LIEN		02/18/2022	. Direct		2,637,656	2,654,274	2,912,274	2,627,946	0	26,692	0	26,692	0	2,654,138	0	(16,482)	(16,482)	50,866	12/31/2025 .
36192*-AA-0	G.E.T. Acquisition T/L A 1L 2/16		11/30/2022	. Direct		3, 143	3, 143	3, 119	3,140	0	3	0	3	0		0	0	0	189	02/16/2024 .
36192*-AB-8	G.E.T. Acquisition R/C 1L		04/13/2022	. Direct		583,262	583,262	583,262	583,262	0	0	0	0	0	583,262	0	0	0	18,015	02/16/2024 .
40477#-AA-4	HS Parent T/L 1L 4/19		06/02/2022	. Direct		8,227,333	8,227,333	8 , 186 , 196	8, 196, 760	0	30,591	0	30,591	0	8,227,333	0	0	0	225,237	04/10/2026 .
40487#-AA-2	HLSG Intermediate T/L 1L 3/22		12/30/2022	. Direct		49,453	49,453	49,453	0	0	(11	0	(11)			0	0	0	1,621	03/31/2028 .
40487#-AB-0	HLSG Intermediate DD T/L 1L 3/22		12/30/2022	. Direct		4,562	4,562	4,553	0	0	0	0	0	0	4,562	0	0	0	0	03/31/2028 .
42328@-AA-3	Helios Finance III - DDTL A - ABS		12/10/2022	. Direct		479,956	479,956	479,956	0	0	0	0	0		479,956	0	0	0	4,696	03/10/2037 .
43789*-AA-5	Hometown Food T/L 1L 8/18		05/13/2022	. Direct		165,952	165,952	165, 122	165,895	0	57	0	57		165,952	0	0	0	3,497	
44971#-AA-7	IMA Group T/L 1L 5/18		12/30/2022	. Direct		2, 166, 944	2, 193, 302	2, 182, 335	2, 188, 437	0	880	0	880	c	2, 189, 317	0	(22,373)	(22,373)	74,223	305/30/2024 .
44971#-AC-3	IMA Group T/L 1L (Add-On) 12/18	1	12/30/2022	. Direct			909.906			l 0	377	l 0	377	l	908.200	0	(9.230)			05/30/2024 .

## **SCHEDULE D - PART 4**

				+	Showing All L	.ong-renn b														-
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
		1								11	12	13	14	15						1
												_		Total						
												Current	Total	Foreign	D = =1:/				Bond	
									Prior Year		0	Year's Other-	Change in Book/	Exchange	Book/	Foreign			Interest/ Stock	Stated
									Book/	Unrealized	Current Year's	Other- Than-	Adjusted	Change in Book/	Adjusted Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
44971#-AD-1	IMA Group T/L 1L (Add-On) 2/19		12/30/2022 .	Direct		922.660		929.217	931.613	0	411	0	411	0	932.024	0	(9.364)	(9.364)	31.774	_
45250@-AA-8	Imagine Acquisitionco T/L 1L 11/21		12/30/2022 .	Direct		97,524	97,524	97,524	97,524	0	0	0	0	0	97,524	0	0	0	4, 185	11/16/2027 .
46184#-AB-3	Invision Diversified T/L B 1L 2/19		12/30/2022 .	Direct		617,659	617,659	612,262		0	55,208	0	55,208	0	617,659	0	0	0	26,900	02/21/2025 .
48240#-AA-3	K2 Pure Solutions T/L 1L 12/18		12/30/2022 .	Direct		2,238,201	2,238,201	2,233,392	961,062	0	606	0	606	0	2,238,201	0	0	0	110,598	
48278#-AC-4	KNPC Holdco T/L 1L 4/22		12/30/2022 .	Direct		41,997	41,997	41,997	0	0	(3)	0	(3)		41,997	0	0	0	1,412	
48563*-AB-4	Kar Nut T/L 1L (Add-On) 10/18		04/22/2022 .	Direct		4,367,755	4,367,755	4, 324, 135	4,533,761	0	(166,364)	0	(166,364)	0	4,367,755	0	0	0	80,840	
48563*-AC-2	Kar Nut Products Company DD T/L 1L 11/20		04/22/2022 .	Direct		370, 161	370, 161	370, 161	370,161	0	0	0	0	0	370, 161	0	0	0	6,449	
48563F-AB-0 49330#-AA-2	Kar Nut I/L 1L		04/22/2022 .	Direct		2,106,801	2,106,801	2,086,497	2, 101,989	0	4,823	0	4,823	0	2, 106, 801	J0	0	0	41, 118	
49330#-AA-2 51932*-AB-2	Lav Gear T/L 1L 10/18		03/01/2022 .	Adjustment						0	0	0	0	0	144.320	0	0	0	(24,520	10/31/2024 .
51932*-AB-2 51932*-AC-0	Lav Gear I/L IL 10/18		09/30/2022 .	Adjustment					121,9/3	0	29		29	0	144,320	۰u ۱			186,0	10/31/2024 .
54142K-AD-3	GOTO GROUP. INC.		08/01/2022 .	Adjustment		12,500	12,300	12, 122 N	n	n	n	n	n	n	12,300	n	n	n	(3,417	
554190-AA-5	MWD Management T/L 1L 6/22		12/30/2022 .	Direct			9,948	9,948	0	0	0	0	0	0	9,948	0	0	0	212	
56625@-AA-3	Marco Technologies T/L A 1L 1/19		10/03/2022 .	Direct		113.212	113,212			0	34	0	34	0	113,212	0	0	0	2,420	
60725#-AA-2	Mobile Communications T/L 1L 3/19		09/30/2022 .	Direct		1,691,448	1,699,608	1,682,683	1,690,177	0	1,290	0		0	1,691,467	0	(19)	(19)	45,578	
60725#-AB-0	Mobile Communications R/C 1L 3/19		11/08/2022 .	Direct		2,574,560	2,574,560	2,574,560	643,640	0	0	0	0	0	2,574,560	0	0	0		03/04/2025 .
62887U-AD-3	NCS Holdings T/L 1L 4/17		03/01/2022 .	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0		3)04/28/2023 .
62900*-AC-5	NCWS Intermediate DD T/L 2 1L (Add-On) 1		12/30/2022 .	Direct		29,843	29,843	29,469	29,796	0	46	0	46	0	29,843	0	0	0		
62900*-AD-3	NCWS Intermediate DD T/L 3 1L (Add-On) 1		09/30/2022 .	Direct		156,046	156,046	155,893	156,031	0	15	0	15	0	156,046	0	0	0		
62922E-AC-8	NJEye T/L 1L 9/18		10/03/2022 .	Direct		5,468,109	5,468,109	5,429,377	5,412,948	0	8,478	0		0	5,421,425	0	46,684	46,684	175,625	
62922E-AD-6	NJEye T/L 1L 9/18		06/01/2022 . 05/26/2022 .	DIRECT		1,921,891	1,921,891	1,921,891	1,921,891	0	0	0	0	0	1,921,891	0	0	0		
62929#-AA-2 62929#-AB-0	NM GRC T/L 1L 2/18		05/26/2022 .	Direct		14, 126, 719	14, 126, 719	14, 126,719	3.927.215	0	4.285	0			14, 126, 719	0		0		
64029B-AD-0	Nellson Nutraceutical T/L A2 1L		08/15/2022 .	Direct				3,921,917		0	4,280	0	4,280					0	2.265	
64029B-AE-8	Nellson Nutraceutical T/L A1 1L		10/03/2022 .	Direct			10.251		10.251	0	0	0	0	0	10.251	0	0	0		
68391#-AA-8	Oracle Elevator T/L 1L 5/17		09/30/2022 .	Direct		69.706			69.685	0	21	0	21	0	69.706	0	0	0	3.935	
68391#-AB-6	Oracle Elevator DD T/L 1L 5/17		09/30/2022 .	Direct		25,500	25,500		25,500	0	0	0	0	0	25,500	0	0	0	(13,354	
683910-AA-0	Oracle Elevator DD T/L B 1L 2/20		09/30/2022 .	Direct		12,750	12,750	12,750	12,750	0	0	0	0	0	12,750	0	0	0	295	05/13/2024 .
694110-AB-2	PPC Flexible Packaging R/C 1L 11/18		03/01/2022 .	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(8,395	i)11/23/2023 .
705330-AA-5	Pediatric Home T/L 1L 12/18		06/01/2022 .	DIRECT		3,630,338	3,695,000	3,658,050	3,676,651	0	2,612	0	2,612	0	3,679,262	0	(48,925)	(48,925)	126,092	
705330-AE-7	Pediatric Home DD T/L 1L (Add-On) 6/22		09/30/2022 .	Direct		1,030	1,030	1,030	0	0	0	0	0	0	1,030	0	0	0	19	
70533D-AB-6 70614C-AC-8	Pediatric Associates T/L 1L 3/19	Ú	01/07/2022 .	DIRECT		7.008.787	7.026.308	6.920.913	6.971.767	0		0		0	6.979.658	J0				
70614C-AC-8 73116*-AB-4	Polk T/L 1L 6/16		06/01/2022 .	Direct				6,920,913	6,9/1,/6/	0	(2 691)	0	(2.691)	0	6,9/9,658	0				
73116*-AC-2	Polk-Hoffman DD T/L 1L 6/16		06/01/2022 .	DIRECT				2,213,109		۰۰	(2,691)	n	(2,691)			n	4,202	4,202	6.286	
74063*-AB-5	Premier Imaging T/L 1L 10/16	l	06/01/2022 .	DIRECT		1,258,451	1,277,615	1.272.360	1.276.985		327	0	327	n	1.277.312		(18.861)	(18,861)	44,264	
74065#-AB-9	Prelude Fertility DD T/L 1L 12/17		06/30/2022 .	Direct		1,476,823	1.517.652		1.513.644	n	891		891	n	1.514.535	n	(37.712)	(37.712)	57.723	
74625#-AT-3	PurFoods DD T/L A 1L 8/20		12/30/2022 .	Direct			9,344	9,318	6,783	0	3	0	3	0		0	0	0	409	
74625#-AU-0	PurFoods T/L 1L 8/20		12/30/2022 .	Direct		20,388	20,388	20,031		0	28	0	28	0	20,388	0	0	0	792	
74741*-AB-5	Q-Centrix Holdings DD T/L 1L 11/18		12/30/2022 .	Direct		4,433,664	4,455,834	4,455,834	4,455,834	0	0	0	0	0	4,455,834	0	(22, 170)	(22, 170)	123,949	
74741*-AC-3	Q-Centrix Holdings R/C 1L 11/18		07/14/2022 .	Direct		883,410	883,410		466,495	0	0	0	0	0	883,410	0	0	0		3)11/29/2024 .
74753H-AB-2	Qualitor R/C 1L 10/16		07/29/2022 .	PAYMENT IN KIND		1,005,682	1,005,682	1,005,682	1,005,682	0	0	0	0	0	1,005,682	0	0	0	48,081	
74753H-AC-0	Qualitor T/L 1L 10/16		07/29/2022 .	Direct		2, 146, 175	2, 146, 175	2, 124, 488	2, 143,848	0	2,327	0	2,327	0	2, 146, 175	0	0	0	144,696	
747540-AC-5	Qualitor R/C 1L (PIK) 6/21		07/29/2022 .	Direct		21,875	21,875	21,875	21,875	0	0	0	0	0	21,875	0	0	0	7,302	
74982C-AF-7	Race Winning R/C 1L 11/21		05/23/2022 .	Direct		66,578	66,578	66,578		0	0	0	0	0	66,578	J0	0	0	786	
74982C-AG-5	Race Winning T/L A 1L 11/21		09/30/2022 .	Direct		65,053	65,053	65,053	57,789	0	11	0	11	0	65,053	J0	0	0	2, 158	
75678#-AA-7 75678#-AB-5	Red Monkey R/C 1L 12/20		12/30/2022 .	Direct		634,921				0		0		0	634,921	0	0	0	5,799 7,544	
	Refrigiwear T/L 1L 12/20		09/30/2022 .	Direct						0	462		462	0		۰u				12/09/2026 . 11/02/2027 .
1 JUUJ8-MM-0	110111191#Cal 1/L 1L 11/21		03/00/2022 .	DII GOL		20,099	20,099	20,099	20,090	U	J 4	U	J 4	U	20,099	J U	U	U		11/02/2021 .

## **SCHEDULE D - PART 4**

					Showing All L	Long-Term b	onds and Sto	OCKS SOLD, I	KEDEEMED											
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ook/Adjusted	Carrying Value	е	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	11					Carrying	Exchange			Dividends	Con-
OLICID					Ni is a sur-of					Unrealized	Year's	Than-	Adjusted	Book/		Gain	D !! !	T-4-1 O-:		
CUSIP		_	D: .		Number of	0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at		Realized	Total Gain	Received	tractual
Identi-	5	For-	Disposal	Name	Shares of	Con-	5		Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
758690-AB-6	Refrigiwear R/C 1L 11/21		03/18/2022 .	Direct		147,091	147,091	147,091	147,091	0	0	0	0	0	147,091	0	0	0	4,244	
758690-AC-4	Refrigiwear T/L 1L (Add-On) 5/22		09/30/2022 .	. Adjustment		581	581	581	0	0	0	0	0	0	581	0	0	0	10	11/02/2027 .
75975#-AC-3	RelaDyne T/L 1L 7/17		03/01/2022 .	. Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(26,033	
75975#-AR-0	RelaDyne DD T/L 1L (Add On) 12/18		03/01/2022 .	Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(1,611	,
75975#-AT-6	RelaDyne DD T/L 1 1L		03/01/2022 .	. Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(902	2)07/22/2024 .
75975#-AU-3	RelaDyne DD T/L A 2L 12/18		03/01/2022 .	. Adjustment		0	0	0	0	0	0	0	0	0	0	0	0	0	(2,750	))01/21/2025 .
76025G-AD-7	Reorg Research T/L 1L 6/18		09/13/2022 .	Direct		3,286,498	3,286,498	3,253,633	3,271,384	0	15,113	0	15, 113	0	3,286,498	0	0	0	122,873	06/28/2024 .
76117@-AA-6	Resolute Industrial T/L 1L 3/19		12/30/2022 .	Direct		133,772	133,772	133,772	133,772	0	0	0	0	0	133,772	0	0	0	4,059	
761250-AB-4	Resource Intl T/L 1L 12/21		12/30/2022 .	Direct		101,465	101,465	101,465	101,465	0	0	0	0	0	101,465	0	0	0	2,634	12/21/2027 .
78501J-AC-2	SW Ingredients T/L 1L 7/18		12/30/2022 .	Direct		50,628	50,628	49,866	50,554	0	73	0	73	0	50,628	0	0	0	3, 107	07/03/2025 .
81760#-AA-4	Service Minds DD T/L 1L 2/22		12/30/2022 .	Direct		11,516	11,516	11,516	0	0	(1)	) 0	(1)	0	11,516	0	0	0	423	02/07/2028 .
81760#-AB-2	Service Minds T/L 1L 2/22		12/30/2022 .	Direct		110,203	110,203	110,203	0	0	13	0	13	0	110,203	0	0	0	3,308	02/07/2028 .
82568Q-AN-4	SHUTTERFLY, LLC		01/19/2022 .	Various		391,899	426,236		424,574	0	275	0	275	0	424,850	0	(32,951)	(32,951)	15,089	10/01/2026 .
82571#-AA-1	SIQ Holdings T/L 1L 4/20		09/27/2022 .	Direct		95.817	95,817	93.624	95.698	0	119	0	119	0	95.817	0	0	0	2.373	304/08/2027 .
82571#-AB-9	SIQ Holdings R/C 1L 4/20	l	09/27/2022 .	Adjustment		828.000		828.000	828.000	0	0	0	0	0		0	0	0	27.648	
87758#-AA-5	TayMax T/L 1L 7/18		12/30/2022	Direct			98.810		98.602	0	9	0	9	0	98.810	0	0	0	4.066	
87758*-AB-7	TayMax DD T/L 1L (Add-on) 9/19		12/30/2022	Direct		9.710	9.710	9.710	9.684	0	0	0	0	0	9.710	0	0	0	400	
88583#-AA-4	3SI Security Systems T/L 1L 6/17		12/30/2022 .	Direct						0	(343)	) 0	(343)	0	182.779	0	0	0	8.430	
88583#-AB-2	3SI Security Systems T/L 1L (Add On) 12/		12/30/2022	Direct			2.542	2.542	0	0	0	0	0	0		0	0	0	70	12/16/2024 .
89213*-AA-4	Towne Holdings T/L 1L 5/16		12/30/2022 .	Direct					74.327	0	10	0	10	0	83.879	0	0	0	4.424	
90266U-AJ-2	UFC Holdings T/L B 1L (Add-on) 1/21 - 6M		01/03/2022	Direct		1.203	1.203	1.204	1.203	0	0	0	0	0	1.203	0	0	0	, 4 <u>2</u> 4	004/29/2026 .
90377B-AC-5	U.S. Endodontics DD T/L 1L 11/21		10/03/2022 .	Direct			15,491		9,428	0	2	0	2	0	15.491		0	0	426	
90377B-AD-3	U.S. Endodontics T/L 1L 11/21		10/03/2022 .	Direct		54.215	54,215	54,215		0	0		0		54.215			0		
91830@-AG-8	VLS Recovery DD T/L 1L (Add-On) 10/18		08/17/2022	Direct		5.317.900	5.324.230	5.324.230	5.324.230						5.324.230		(6.330)	(6,330)		
91834#-AA-5	VP Holding DD T/L 1L 5/18		09/30/2022 .	Direct		3,262,559	3,320,385	3.209.866	3,314,955				1/		3,324,250		(52.410)	(52,410)	115,088	
91834#-AC-1	VP Holding T/L A 1L 5/18		12/30/2022 .	Direct		112,200					245		245		112,200		(32,410)	0	6,854	
91835#-AJ-5	VRC Companies DD T/L 1L 6/21		09/30/2022 .	Direct		660 . 102	670.036	669.820			240		243		669.848		(9.746)	(9.746)	15,344	
91835#-AL-0			09/30/2022 .	Direct		7,405,207	7,684,576	7,684,923		0		0	21		7,684,576		(279,369)	(9,740)	243,947	
92840@-AB-5	VRC Companies T/L 1L 6/21 VistaPharm T/L B1 1L (Add-On) 11/17		09/30/2022 .	. Maturity @ 100.00		5, 122, 952			1,970,909	0	6.999.580	3.925.808	3.073.771		5 . 122 . 952		(2/9,309)	(2/9,309)	243,947	
92967#-AD-6			10/03/2022 .	Direct		5, 122,952	-, ,	, ., .		0	6,999,380	3,923,808	3,0/3,//1		5, 122,952				553	
	WRE Holding DD T/L 1L 4/17		09/30/2022 .				26,441	26,441	26,439	0	108	0	2	0		0	0	0		
965169-BX-2	Lightbox Intermediate LP aka Lightbox		12/30/2022 .	Direct		51,282	51,282	50,000	0	0		0	108	0	51,282	0	0	0		
96811*-AA-5	Wildcat Buyerco T/L 1L 2/20			Direct		2,789,275	2,789,275	2,723,528	2,744,941	0	4,721	J 0	4,721	J0		0	39,613	39,613	94,437	
96811*-AB-3	Wildcat Buyerco DD T/L 1L 2/20		12/30/2022 .	Direct		1,483,876	1,483,876	1,483,895	1,483,878	0	(2	/ 0	(2)	·  0	1,483,876	0	J 0	J0	43,505	
96811*-AC-1	Wildcat Buyerco R/C 1L 2/20			Direct		255,566	255,566	255,566	0	0	0	0	J0	0	255,566	0	0	0		
96811*-AD-9	Wildcat Buyerco T/L 1L (Add-On) 11/21		12/30/2022 .	. Direct		416,108	416, 108	411,427	411,669	0	482	0	482	0	412, 151	0	3,957	3,957	10,685	
96811*-AF-4	Wildcat Buyerco DD T/L 1L (Add-On) 11/21		12/30/2022 .	Ulrect		34,753	34,753		0	0	····· 4	0	J 4	0	34,757	0	(4)	(4)	414	
96811*-AG-2	Wildcat Buyerco DD T/L 1L (Add-On) 5/22		12/30/2022 .	Direct		17,742	17,742	17,742	0	0	0	0	0	0	17,742	0	0	0	310	
981394-A*-0	Worksoft T/L 1L 2/19		07/01/2022 .	Direct		9,750,000	9,750,000	9,624,643	9,681,543	0	68,515		68,515	0	9,750,000	0	0	0	429,957	
98425E-AB-6	YS Garments T/L 1L 8/18		12/30/2022 .	Direct		312,500	312,500	309,375		0	( 129		(129)	0	312,500	0	0	0	10,656	
999FFS-9T-1	TERM LOAN 1ST LIEN		04/01/2022 .	. Adjustment		0	0	35,205	(3,592)	0	3,642		3,642	0	(19)	0	19	19	0	12/31/2025 .
BL3544-85-7	UFC Holdings T/L B 1L (Add-on) 1/21 - 3M		10/05/2022 .	Direct		428,699	439,755	439,991	440,018	0	(36)	) 0	(36)	00	440,012	0	(11,313)	(11,313)	6,204	04/29/2026 .
BL3591-48-6	Oit. Descript T/I D 41 4/04 ON 1050		02/22/2022 .	J.P. MORGAN SECURITIES		051 101	1 000 470	1 011 740	1 011 107	_	(32)		(32)		1 011 155	_	(60.034)	(60.034)	40.000	04/05/0000
BL3591-48-6	City Brewing T/L B 1L 4/21 - 3ML +350bp		02/22/2022 .	DEUTSCHE BANK		951, 121	1,006,478	1,011,742	1,011,187	0	(32)	/ 0	(32)	' 0	1,011,155	0	(60,034)	(60,034)	13,602	04/05/2028 .
BL3639-12-9	Great Canadian Gaming T/L B 1L 9/21 - 3M	l	10/20/2022 .	SECURITIES INC.	[	850.787				n	1.238	n	1.238	n	870 . 141	n	(19.355)	(19.355)	11,000	11/02/2026 .
C3935*-AA-9	Giraffe Foods (CAD) T/L 1L 12/18		01/01/2022 .	. Adjustment		n	0 1	n	n	n	n 1,200	n	0	n	0,0,141	n	n	n		
C86650-AA-2	Country Fresh T/L 2L 4/19		12/30/2022 .	Pavdown			n	n		n		n	3.745	n	895.640	n	n	n	۱/۴,۵/۵ ۸	0 04/29/2024 .
G3160*-AA-1	Enva (EUR) T/L 1L 5/18 - 3M Euribor +500		01/31/2022 .	Direct		7.256.881	7.196.853	7,265,155	7.346.230	۰	28.787		28.787	(8.358		(81.973		(81.973)		
	JH Global Holdings T/L 1L 1/18		09/30/2022 .	Adjustment							(33)	,	(33)			(01,9/3	,	(01,8/3)		3 05/30/2024 .
	OH PE Holdings (GBP) T/L 1L 2/18	B	09/30/2022 .	Direct				9,058,310	9,408,599	n	123,683		123,683			(798,989	J	(798,989)		3 11/30/2025 . 3 12/03/2024 .
001 101 AA 0			10/2022 .				, , 000, 111	0,000,010	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	V	120,000	U		(000,040	,,	(100,000	,	(130,303)		12/00/2027 .

## **SCHEDULE D - PART 4**

2509999997. Total - Bonds - Part 4 3,566,574,720 3,798,775,314 3,578,791,104 3,596,178,443 2,286,272 38,596,291 5,911,340 34,971,223 (1,208,428) 3,674,411,715 (6,524,304) (102,258,391) (108,72 509999998. Total - Bonds - Part 5 87,935,271 103,557,384 89,275,634 0 0 69,011 0 69,011 0 89,344,645 0 (1,409,374) (1,409,374) (1,409,374)	Bond   Interest/   Stock   Dividends   Co   During   Matroposal   Year   Da   Da   Da   Da   Da   Da   Da
CUSIP   CHORNEL   Profession	Interest/   Stock   Stand   Dividends   Coc   Gain   Received   trac   So   On   During   Mat   Dosal   Year   Desertion   D
CUSIP   CHARGE   Company	Interest/   Stock   Stand   Dividends   Coc   Gain   Received   trac   So   On   During   Mat   Dosal   Year   Desertion   D
CUSIP   Identification   Description   Des	Interest/   Stock   Stand   Dividends   Coc   Gain   Received   trac   So   On   During   Mat   Dosal   Year   Desertion   D
Custro   C	Stock Dividends Cocosal Received trac Materials (19,100)
CUSIP   Identi-   Description   Epo-   Date   Par Value   Shares of Stock   Sderation   Par Value   Stock   Sderation   Par Value   Stock   Sderation   Par Value   Stock   Sderation   Par Value   Stock   Sderation   Par Value   Stock   Sderation   Par Value   Stock   Sderation   Par Value   Stock   Sderation   Par Value   Stock   Sderation   Par Value   Stock   Sderation   Par Value   Stock   Sderation   Par Value   Stock   Sderation   Par Value   Stock   Sderation   Par Value   Stock   Sderation   Par Value   Stock   Sderation   Par Value   Stock   Sderation   Sderation	Gain   Received   Trac   Matro   Spon   Drividends   Coc   Trac   Matro   Drividends   Coc   Matro   Drividends   Drivid
Cusing   C	Gain   Received   Matroposal   Year   Date
Cusp   Identification   Description   Equity   Description   Equit	Gain   Received   Matroposal   Year   Date
Health   For   Disposal   For   Disposal   Shares of   Conficiation   Description   elign   Date   of Purchaser   Stock   sideration   Par Value   Actual Cost   Value   Decrease   Carrying   Disposal   Dispo	S   On   During   Matter   Description   D
Date   Date	yosal         Year         Da
19099999999999999999999999999999999999	
2509999997. Total - Bonds - Part 5   3,566,547,20   3,786,773,14   3,578,710,10   3,586,178,43   2,286,272   38,596,201   5,911,360   34,971,223   (1,28,428)   3,674,411,715   (6,524,304)   (102,28,301)   (102,72509999999. Total - Bonds   1,000,000   1,000	,782,694)     90,867,271     X3       ,409,374)     1,495,951     X3       ,192,069)     92,363,222     X3
250999998. Total - Bonds - Part 5	,409,374) 1,495,951 XX ,192,069) 92,363,222 XX
250999999. Total - Bonds  3,645,59,991 3,92,32,687 3,686,66,738 3,566,178,443 2,26,272 3,665,302 5,911,340 5,040,235 (1,208,428) 3,763,756,300 (6,524,304) (103,667,765) (110,100000-00-0-0-0-0-0-0-0-0-0-0-0-0-0-	,192,069) 92,363,222 XX
00000-0-0   Frontline Food Class A Preferred Stocks   .02/23/2022   DIEECT   .55. 199   .0   .0 .0   .0   .0   .0   .0   .0	,102,000) 02,000,222 12
4019999999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual   (4)   XXX   0   0   0   0   0   0   0   0	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred (4) XXX 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 2,672,009
Preferred   (4)   XXX   0   0   0   0   0   0   0   0	(4)
4509999998. Total - Preferred Stocks - Part 4	
48,948,184 XXX 48,948,184 0 0 0 0 0 0 0 0 0 0 48,948,184 0 0 0 0 0 0 0 0 48,948,184 0 0 0 0 0 0 0 0 0 48,948,184 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(4) 2,672,009 XX
450999999   Total - Preferred Stocks	(4) 2,672,009 XX
D00000-00-0   Frontline Food Class B Common Stock   .02/18/2022   DIRECT   .4.060   .0   .236   .0   .236   .0   .0   .236   .0   .0   .236   .0   .0   .0   .0   .0   .0   .0   .	0 0 X
DOMONO-00-0   Frontline Food Class A Common Stock   DOMONO-00-0   Frontline Food Class A Common Stock   DOMONO-00-0   DOMONO-0-0   DOMONO-00-0   DOMONO-00-0   DOMONO-00-0   DOMONO-00-0   DOMONO-00-0   DOMONO-00-0   DOMONO-00-0   DOMONO-0-0-0   2,672,009 XX	
096487-4B-X   Green Topco LP Interest (Elba)	(236)
096486-3B-X Pink Topco LP Interest (Elba)	0
096486-48-X   Pink Topco LP Interest (Elba)	0
096486-3B-X   Brown Topco LP Interest (Elba)	0
096486-1B-X   Purple Topco LP Interest (Elba)	0
096487-28-X   Black Topco LP Interest (Elba)	0
096486-0B-X   Gray Topco LP Interest (Elba)	0
096486-6B-X Brick Topco LP Interest (Elba)	0
096485-98-X   Mandar in Topco LP Interest (Elba)	0
	0
096485-8B-X .   White Topco LP Interest (Elba)	0
	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly	
Traded 10,000,000 XXX 10,000,236 0 236 0 10,000,236 0 (236)	(236) 0 XX
313398-10-5 FEDERAL HOME LOAN BANK OF DALLAS	0 6,147
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other 1,850,000 XXX 1,850,000 0 0 0 0 1,850,000 0 0	0 6,147 XX
G29598-10-8 AIG LIFE FUND HOLDINGS LTD C 12/01/2022 . Direct 35.000 17,288,194 17,288,194 16,202,672 1,085,522 0 0 1,085,522 0 17,288,194 0 0	0
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other 17,288,194 XXX 17,288,194 16,202,672 1,085,522 0 0 1,085,522 0 0 17,288,194 0 0	0 0 X
598999997. Total - Common Stocks - Part 4 29,138,194 XXX 29,138,430 18,052,672 1,085,758 0 0 1,085,758 0 29,138,430 0 (236)	(236) 6,147 XX
	(382,335) 3,067 X
	(382,572) 9,214 XX
6009999999 - Totals 3,847,415,965 XXX 3,861,255,288 3,614,231,116 3,372,030 38,665,302 5,911,340 36,125,993 (1,208,428) 3,957,044,909 (6,524,304) (104,050,340) (110,55,248)	

## **SCHEDULE D - PART 5**

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

				S	showing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully l	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11		Change in Boo	k/Adjusted C	arrving Value	9	17	18	19	20	21
				_			-		-		12	13	14	15	16	1	-	-		
											·-				Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Diti			Name of Mandan	Disposai	Purchaser		Actual Cost	eration		(Decrease)	Accretion			Value		Disposal	Disposal	Year	
	Description CHILE. GOVERNMENT OF	eign		Name of Vendor		JEFFERIES EM	(Stock)			Disposal	(Decrease)	Accretion	Recognized	13 - 14)	value	Disposal				Dividends
		Ü	01/27/2022 .	HSBC EM	03/02/2022 .	JEFFEKIES EM	1,000,000	999,320	987,500		0	4	0	4			(11,824)	(11,824)	3,306	0
	9. Subtotal - Bonds - All Other Go	vernr		v :	40 (04 (0000	001 01111 01010 0 00	1,000,000	999,320	987,500	999,324	0	4	0	750	0	·	(11,824)	(11,824)	3,306	0
0/1/34-AP-2	BAUSCH HEALTH COMPANIES INC	C	01/28/2022 .	Various	12/01/2022 .	GOLDMAN SACHS & CO CITIGROUP GLOBAL MARKETS	1,679,000	1,673,920	1, 117, 298	1,674,676	0	756	0	756	0	0	(557,378)	(557,378)	83,959	0
29273D-AB-6	ENDO DAC	r	04/29/2022 .	Various	11/30/2022 .	INC.	1,265,000	1,016,044	173,938	1,029,243	0		0		0	0	(855.305)	(855.305)	0	30.341
232700 /10 0		•			, 00, 2022 .	J.P. MORGAN SECURITIES		1,010,044						10, 100			(000,000)	(000,000)		
690732-AG-7	OWENS & MINOR INC		03/23/2022 .	J.P. MORGAN SECURITIES LLC	03/23/2022 .	LLC	262,000	262,000	263,638	262,000	0	0	0	0	0	0		1,638	0	0
784075-AB-9	SDLP SPV LLC - CDO		09/30/2022 .	DIRECT	10/17/2022 .	Direct	l0	0	0	0	0	0	0	0	0	0	0	0	0	0
90184L-AP-7	TWITTER INC		03/09/2022 .	Various	11/30/2022 .	Redemption		1,052,889	1,074,640	1,074,640	0	21.752	0	21.752	0	0	0	0		1.371
92212H-AA-1	VARAGON SDLP SR NT TR - CDO		08/23/2022	DIRECT	09/30/2022 .	Direct	77,799,210		77,799,210	77,799,210	0	0	0	0	0	0	0	0	1,236,162	0
						WELLS FARGO SECURITIES	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,									,200,102	
92539J-AA-3	VERUS 221NV1 A1 - CMO/RMBS		10/20/2022 .	WELLS FARGO SECURITIES LLC	10/20/2022 .	LLC	(2,215,575)	) (2, 124, 170)	(2,110,335)	(2, 124, 170)	0	0	0	0	0	0	13,835	13,835		0
110999999	9. Subtotal - Bonds - Industrial an	d Mis	cellaneous	(Unaffiliated)			79,853,635	79,679,892	78,318,387	79,715,598	0	35,706	0	35,706	0	0	(1,397,211)	(1,397,211)	1,360,760	31,712
	HLSG Intermediate R/C 1L 3/22		04/05/2022	DIRECT	06/29/2022 .	Direct	122.781	122.781	0		0		0	n		n		n	n	0
000000-00-0	ADPD Holdings DD T/L A 1L 8/22		08/30/2022 .	DIRECT	09/07/2022 .		634,518		634,535		0	17	0	17	n	0	n	0	0	0
	Morrow Sodali DD T/L 1L 9/22		10/28/2022 .	DIRECT	11/03/2022 .	CORPORATE ACTION	1. 151.671	1, 151, 671	1. 151.710	1.151.710	0	30	0	30	0	0	0	0	0	0
00042@-AB-4	AAS OPCO LLC TERM LOAN B		01/31/2022	PAYMENT IN KIND	07/05/2022 .	Adjustment	29.048		29.048		0	0	0		0	0	0	0	1.273	0
10463*-AC-3	Bradshaw International 1L R/C 11/21		08/25/2022 .	DIDECT	12/19/2022 .	Direct	2,446,107	2,446,107	2,446,107	2,446,107										0
	Del Real R/C 1L 10/16		09/30/2022 .	DIRECT	12/19/2022 .	Direct	949.844		2,440,107										4.312	0
			09/30/2022 .	DIRECT	02/18/2022 .	Direct		. ,				33,243	0	33,243				0		0
35922@-AA-7	Front line Food R/C 1L 12/20		01/13/2022 .	DAVIENT IN ICIND	02/18/2022 .	Direct	54,265				0	0	0						624	0
35922@-AB-5	Front line Food T/L 1L 12/20			PAYMENT IN KIND		Direct			53,925		0	0	0	0	0	0	(340)	(340)		0
	G.E.T. Acquisition R/C 1L		08/25/2022 .	DIRECT	11/25/2022 .	Direct	1,399,829		1,399,829	1,399,829	0	0	0	0	0	0	0	0	26,289	0
	HLSG Intermediate R/C 1L 3/22		11/02/2022 .	DIRECI	12/28/2022 .	Direct	399,037	399,037	521,817	521,817	0	0	0	0	0	0	0	0	10,691	0
	NM GRC T/L 1L 2/18		04/29/2022 .	PAYMENT IN KIND	05/26/2022 .	Direct	88,074	88,074	88,074		0	0	0	0	0	0	0	0	1,806	0
62929#-AB-0	NM GRC DD T/L 1L 2/18		04/29/2022 .	PAYMENT IN KIND	05/26/2022 .	Direct	19,421	19,421	19,421	19,421	0	0	0	0	0	0	0	0	327	0
	PES Reuss-Placid LLC - Revolver Note ? U								_	_		_	_	_	_	_	_	_	_	_
69435#-AD-8			09/07/2022 .	TENDER/PURCHASE OFFER	,,		3,870,000		0	0	0	0	0	0	0	0	0	0	0	0
75869@-AB-6	Refrigiwear R/C 1L 11/21		08/01/2022 .	DIRECT	09/29/2022 .	Direct	169,720		169,720	169,720	0	0	0	0	0	0	0	0	1,244	0
761170-AB-4	Resolute Industrial R/C 1L 3/19		08/16/2022 .	DIRECT	08/24/2022 .	Direct	262, 184	262 , 184	262, 184	262, 184	0	0	0	0	0	0	0	0	0	0
91835#-AK-2	VRC Companies R/C 1L 6/21		09/29/2022 .	DIRECT	10/26/2022 .	Direct	554,250	554,250	554,250	554, 250	0	0	0	0	0	0	0	0	4,897	0
	Jayhawk Buyer, LLC aka ProPharma Unfunde									_	_				_					_
965370-BX-6	Indiana December 110 at 12 December 12 Co.		06/10/2022 .	COMPANY	07/15/2022 .	DIRECT	8,341,432	0	0	0	0	0	0	0	0	0	0	0	0	0
005070 BV 6	Jayhawk Buyer, LLC aka ProPharma Unfunde		00 (40 (0000	COMPANY	07/44/0000	DUDENT	4 000 050			_	_	_	_	_	_		_	_	•	
965372-BX-2	W.1.1		06/10/2022 .	CUMPANY	07/14/2022 .	DIRECT	1,862,650	0	0	0	0	0	0	0	0	0	0	0	0	0
	Wildcat Buyerco R/C 1L 2/20		07/08/2022 .	DIRECT	07/29/2022 .	Direct	319,457		319,457	319,457	0	0	0	0	0	0	0	0	9,716	0
	9. Subtotal - Bonds - Unaffiliated	Bank	Loans				22,703,748		8,629,384	8,629,723	0	,	0	33,301	0	U	(340)	(340)	131,885	0
	8. Total - Bonds						103,557,384	89,275,634	87,935,271	89,344,645	0	69,011	0	69,011	0	0	(1,409,374)	(1,409,374)	1,495,951	31,712
	CITCO III LTD SD 6-12-2018	C	09/26/2022 .	DIRECT	09/26/2022 .		17,565.190	42,680,753	42,680,753	42,680,753	0	0	0	0	0	0	0	0	0	0
	Lyndra Therapeutics Inc		04/01/2022 .	DIRECT	04/01/2022 .		3,613,602.000	6,267,431	6,267,431	6,267,431	0	0	0	0	0	0	0	0	0	0
	9. Subtotal - Preferred Stocks - In	dustri	ial and Misc	cellaneous (Unaffiliated) Po	erpetual Pre	eferred		48,948,184	48,948,184	48,948,184	0	0	0	0	0	0	0	0	0	0
450999999	8. Total - Preferred Stocks							48,948,184	48,948,184	48,948,184	0	0	0	0	0	0	0	0	0	0
012843-76-D	Atomwise		04/01/2022 .	DIRECT	04/01/2022 .	Direct	463,918.000	4, 178, 277	4, 178, 277	4, 178, 277	0	0	0	0	0	0	0	0	0	0
						MORGAN STANLEY & CO.	- 7									1				
019818-10-3	ALLOVIR ORD		02/01/2022 .	MORGAN STANLEY & CO. LLC	02/01/2022 .	LLC	471,663.000	3,848,770	3,848,770	3,848,770	0	0	0	0	0	0	0	0	0	0
10806X-10-2	BRIDGEBIO PHARMA ORD		02/01/2022 .	CORPORATE ACTION	02/01/2022 .	CORPORATE ACTION	1,533,370.000	15, 134, 362	15 , 134 , 362	15, 134, 362	0	0	0	0	0	0	0	0	0	0
230031-10-6	CULLINAN ONCOLOGY ORD		02/01/2022 .	CORPORATE ACTION	02/01/2022 .	CORPORATE ACTION	511,282.001	6,892,081	6,892,081	6,892,081	0	0	0	0	0	0	0	0	0	0
264120-10-6	DUCK CREEK TECH ORD		02/01/2022 .	Various	02/01/2022 .	Adjustment	1, 117, 512.000	28,552,432	28,552,432	28,552,432	0	0	0	0	0	0	0	0	0	0
	ESSA PHARMA ORD	C	01/12/2022 .	CITIGROUP GLOBAL MARKETS INC	01/24/2022 .	Adjustment	62,999.000		506,528	769,218	0	0	0	0	0	0	(262,690)	(262,690)	0	0
						CITIGROUP GLOBAL MARKETS									]					
45250K-10-7	IMAGO BIOSCIENCES ORD		04/06/2022 .	. CITIGROUP GLOBAL MARKETS INC	04/21/2022 .	INC	49,356.000	979,717	877, 176	979,717	0	0	0	0	0	0	(102,541)	(102,541)	0	0

## **SCHEDULE D - PART 5**

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

						Long Tomi Bone	o ana otoono	, <u></u>	2 411119 1 2	ar aria r any	DICI CCLD	O. Dannig	Odirone re	Jui						
1	2	3	4	5	6	7	8	9	10	11	С	hange in Bo	ok/Adjusted (	Carrying Value	е	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-		Change in				and	Paid for
							Or Or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIF	ı						Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	`				(Loss) on	(Loss) on	(Loss) on	Durina	and
ficatio			Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	-	Disposal	(Decrease)	Accretion	Recognized	•	Value	Disposal	Disposal	Disposal	Year	Dividends
noatio	Description	Cigii	7 toquireu	Name of Vendor	Date	MORGAN STANLEY & CO.	(Otook)	Actual Cost	Cidion	Disposai	(Decircuse)	71001011011	recognized	10 - 17)	Value	Disposai	Бізрозаі	Disposai	roui	Dividends
78472W-10-	SQZ BIOTECHNOLOGIES COMPANY ORD		02/01/2022	MORGAN STANLEY & CO. LLC	02/01/2022 .		1,051,705.000	8.434.674	8.434.674	8 . 434 . 674	0	0	0	0	l0	0	0	0	0	0
						CITIGROUP GLOBAL MARKETS		, , ,	, . ,	, , ,										
	VICTORY CAPITAL HOLDINGS CL A ORD			CITIGROUP GLOBAL MARKETS INC		INC					0	0	0	0	0	0	(17, 105)	(17, 105)	3,067	0
	HARBOUR ENERGY ORD	В		CORPORATE ACTION		CORPORATE ACTION			10,484,520		0	0	0	0	0	0	0	0	0	0
	ROIVANT SCIENCES ORD	C		CORPORATE ACTION			758,202.000	-, -,-	-, -,-	-, -,-	0	0	0	0	0	0	0	0	0	0
	9999. Subtotal - Common Stocks - I							85,361,658	84,979,322	85,361,658	0	0	0	0	0	0	(382,335)	(382, 335)	3,067	0
55339*-10-	MND HOLDINGS I CORP		04/01/2022	DIRECT	04/01/2022 .	Direct	1,880,230.000	4,735,171	4,735,171	4,735,171	0	0	0	0	0	0	0	0	0	0
502999	9999. Subtotal - Common Stocks - I	ndustr	rial and Miso	cellaneous (Unaffiliated) O	ther			4,735,171	4,735,171	4,735,171	0	0	0	0	0	0	0	0	0	0
003460-06-	Fractyl Laboratories Inc		04/01/2022	DIRECT	04/01/2022 .	Direct	1.200.866.000	10,068,421	10,068,421	10.068.421	0	0	0	0	0	0	0	0	0	0
017804-90-	Ruipeng Pet Group Inc	В	07/01/2022	DIRECT	07/01/2022 .	Adjustment	45,775,931.000		15,036,685	15,036,685	0	0	0	0	0	0	0	0	0	0
532999	9999. Subtotal - Common Stocks - N		25, 105, 106	25, 105, 106	25, 105, 106	0	0	0	0	0	0	0	0	0	0					
598999	9998. Total - Common Stocks		115,201,934	114,819,599	115,201,934	0	0	0	0	0	0	(382,335)	(382, 335)	3,067	0					
599999	9999. Total - Preferred and Commor	Stoc	ks					164, 150, 119	163,767,784	164, 150, 119	0	0	0	0	0	0	(382,335)	(382,335)	3,067	0
600999	9999 - Totals							253,425,753		253,494,764		69,011	0	69,011	0	0	(1,791,710)		1,499,018	31,712

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

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

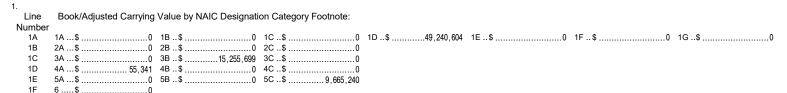
	vali	iation of Share	es di Subsidiai	, Controlled of	Anniated Comp	Jailles				
1	2	3	4	5	6	7	8	9	Stock o	
									Company	Owned by
									Insurer on Sta	tement Date
	Description,						Total Amount of		10	11
	Name of Subsidiary,		NAIC		NAIC		Goodwill Included in			
CUSIP	Name of Subsidiary, Controlled		Company	ID	Valuation	Book/Adjusted	Book/ Adjusted	Nonadmitted	Number	% of
Identification	or Affiliated Company	Foreign	Code	Number	Method	Carrying Value	Carrying Value	Amount	of Shares	Outstanding
0999999. Total Pr	eferred Stocks		•		•	0	0	0	XXX	XXX
91916@-10-0	VALIC Fin1 Advisors Inc				8B111	71,110,334			1,000.000	100.0
91916#-10-8	VALIC Retirement Services Company				8BIII	78,403,612			1,000.000	100.0
02644@-10-6	AG Insurance Agency				8BIII	27,226			100.000	100.0
02643@-10-7	American Gen Asnmt Corp NY				8BIII	1,000		1,000	1,000.000	100.0
40449#-10-1	HRA Administrator LLC				8BIII	302.509				
G2959@-10-8	AIG Life Fund Hldgs Ltd.(Crimson)				8BIII					
1799999. Subtotal	I - Common Stock - Other Affiliates					149,844,681	0	1,000	XXX	XXX
1899999. Total Co	ommon Stocks					149,844,681	0	1,000	XXX	XXX
1999999 - Totals					*	149,844,681	0	1,000	XXX	XXX

		BOLL B TAKE O GLOTION 2			
1	2	3	4	Stock in Lower-Tie	r Company Owned
			Total	Indirectly by	y Insurer on
			Amount of Goodwill	Stock in Lower-Tie Indirectly by Stateme	ent Date
			Included in Amount	5	6
CUSIP			Shown in		% of
Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Column 8, Section 1	Number of Shares	Outstanding
	• •				-
		_			
			•		
0399999 - Total				XXX	XXX

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

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

	g All SHORT-						1	1						
1 <u>Codes</u> 4 5 6	7	Chang	<u>e in Book/Adjı</u>	usted Carrying	g Value	12	13			Inter	est			20
2 3		8	9	10	11			14	15	16	17	18	19	
				_	Total			_					]	
				Current	Foreign			Amount Due					]	
				Year's	Exchange			and Accrued					]	
	5		Current	Other-	Change in			Dec. 31 of					1	
	Book/	Unrealized	Year's	_ Than-	Book/			Current Year	Non-				Amount	
	Adjusted	Valuation	(Amor-	Temporary	Adjusted			on Bond	Admitted		Effective		Received	Paid for
For- Date Maturity	Carrying	Increase/	tization)/	Impairment	Carrying	5 1/ 1		Not	Due and	Rate	Rate	When	During	Accrued
Description Code eign Acquired Name of Vendor Date	Value	(Decrease)	Accretion	Recognized	Value	Par Value	Actual Cost	in Default	Accrued	of	of	Paid	Year	Interest
0109999999. Total - U.S. Government Bonds	0	0	0	0	0	0	0	0	0	7000	XXX	XXX	0	0
030999999. Total - All Other Government Bonds	0	0	0	_	0	0	0	0	0	,,,,,	XXX	XXX	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds	0	0	0		0	0	0		0	7000	XXX	XXX	0	0
0709999999. Total - U.S. Political Subdivisions Bonds	0	0	0		0	0	0			XXX	XXX	XXX	0	0
0909999999. Total - U.S. Special Revenues Bonds	0	0	0	v	0	0	0		0	7000	XXX	XXX	0	0
SR SECO PARTIAL PIK NT	2,490,070	0	2,830		0	2,500,000	2,487,240		0	10.500	11.938	MON	0	12,760
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations	2,490,070	0	2,830	_	0	2,500,000	2,487,240	, .	0	XXX	XXX	XXX	0	12,760
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds	2,490,070	0	2,830	0	0	2,500,000	2,487,240	44,479	0	XXX	XXX	XXX	0	12,760
130999999. Total - Hybrid Securities	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
EasyPak DD T/L 1L (Add-on) 3/19	42,281	0	0	0	0	42,281	42,281		0	7.730		MJSD	0	0
EasyPak R/C 1L 11/17	79,606	0	0	0	0	79,606	79,606		0	7.730		FMAN	0	0
OPE GEDC T/L 1L 9/16		0	104,570	0	0	9,609,300	9,225,957	, .	0	9.134		MJSD	145,458	0
Towne Holdings T/L 1L 5/16	55,341	0	0	0	0	55,341	55,341		0	10.791		FMAN	0	0
EasyPak T/L 1L 11/17	111,745	0	0	0	0	111,745	, ,		0	7.730		FMAN	0	0
EasyPak DD T/L 1L 11/17	104,898	0	0	0	0	104,898			0	7.730		FMAN	0	0
McKenzie T/L 1L Last-Out 9/14	7,506,214	0	14,914	0	0		7,491,300		0	10.140		MJSD	13,933	0
McKenzie T/L 1L First-Out 9/14	5,259,415	0	10,450	0	0	5,288,630 2,542			0	10.140		MJSD	27,094	0
OPE GEDC T/L 1L 5/18 (Add-On)	2,542	0	2,908						0	9.134		FMAN	15	
Global Food Solutions DD T/L N 1L 12/22	26,720,467	0	2,908		182,213	26,762,500			0	3.737		N/A		
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired	71.726.814		137 . 729		182.213		71.413.230		0	XXX	XXX	XXX	186.499	
1909999999. Subtotal - Unaffiliated Bank Loans	71,726,814	0	137,729		182,213	72,204,751	71,413,230	****			XXX	XXX	186,499	
241999999. Total - Issuer Obligations	2.490.070	0	2.830		102,213	2.500.000	2.487.240	****	0	XXX	XXX	XXX	100,433	12.760
2429999999. Total - Residential Mortgage-Backed Securities	2,430,070	0	2,000		0	2,300,000	2,407,240	11,173	0		XXX	XXX	0	12,700
2439999999. Total - Commercial Mortgage-Backed Securities	0	0	0		0	0	0	0	0		XXX	XXX	0	
244999999. Total - Other Loan-Backed and Structured Securities	0	0	0	·	0	0	0		0		XXX	XXX	0	
2459999999. Total - SVO Identified Funds	0	0	0	_	0	0	0	0	0	XXX	XXX	XXX	0	
2469999999. Total - Affiliated Bank Loans	0	0	0		0	0	0	0	0		XXX	XXX	0	
247999999. Total - Unaffiliated Bank Loans	71.726.814	0	137.729		182.213	72.204.751	71.413.230	538.756		1001	XXX	XXX	186, 499	
2509999999. Total Bonds	71,726,814	0	140.559		182,213	74,704,751	71,413,230		0		XXX	XXX	186,499	12.760
7109999999. Total - Parent, Subsidiaries and Affiliates	14,210,884	0	140,009	0	102,213	XXX	73,900,409	303,233	0	XXX	XXX	XXX	100,499	12,700
7709999999 - Total - Parent, Subsidiaries and Allinates	74.046.004	0	140.559	0	100.010		73.900.469	583.235	0	XXX	XXX	XXX	186,499	12.760
1100000000 - 10tais	74,216,884	0	140,559	0	182,213	^^^	73,900,469	583,235	0		^^^	^^^	186,499	12,760



Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as o	of December 31 of Current Year	
OHOWING AN OPTIONS	, Caps, i louis	i, Cullais, Gwaps ai i	a i diwalus Opcil as t	of December 31 of Current Tear	

				Sh	owing all (	Options, (	Japs, Floor	າຣ, Collars,	Swaps and	d Forwards	Open as c	of Decemb	per 31 of Ci	urrent Yea	r							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior												
	Description									Year(s)	Current											l
	of Item(s)								Strike	Initial Cost	Year Initial						T.4.1	0	A .II		Credit	
	Hedged, Used for		Tuna(a)			Date of			Price, Rate or	of Un- discounted	Cost of Un- discounted		Book/			Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		of	Effectiveness at Inception
	Income	Schedule/	Type(s) of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received		(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fa	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
00799999999. Subt	total - Purchased Or	otions - Hedo	aina Effective	Excluding Variable Annuity Guarant	ees Under S	SAP No.108	8		. ,	0	0	(	) 0	XXX	0	0	0	0	0		XXX	XXX
				e Variable Annuity Guarantees Under						0	0	(	0	XXX	0	0	0	0	0	(	XXX	XXX
Purchased Option,	Hedges of Guaranteed																					
Call, MLSB.IDX/USD,	Life Benefits and																					
Maturing on 03/14/2023, Strike	Indexed Annuity/Indexed Life																					]
Price 1655.38		Exhibit 5	Fauity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	03/18/2021	03/14/2023		7 730 625	1655 38	0	0	(	) 0		0	(321,854)	0	0	0	C	)	]
Purchased Option,	Hedges of Guaranteed							,,								(,,						
Call, PIMGOPT.IDX/USD,			1																			]
Maturing on	Indexed																					
03/14/2023, Strike Price 396.53	Annuity/Indexed Life Contracts	Evhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	02/19/2021	02/14/2022	4	5 521 504	396.53	181,521	0	,			0	(188,274)	0	0	0		,	
Purchased Option,	Hedges of Guaranteed	LXIIIDIT 3	Equity/ Illuex	ATO MARKETS, THE. OLOSOMETVOSQ72123D03	. 00/ 10/ 202 1	. 03/ 14/ 2023				101,321			,			(100,274)						
Call, MLSB.IDX/USD,	Life Benefits and																					
Maturing on	Indexed																					
03/28/2023, Strike	Annuity/Indexed Life										_							_		_		
Price 1652.35 Purchased Option.	Contracts Hedges of Guaranteed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 04/01/2021	. 03/28/2023	1  -	8,360,891	1652.35	238,733	0		)   4		4	(361,507)	0	0	0			
Call, PIMGOPT.IDX/USD,																						
Maturing on	Indexed																					
03/28/2023, Strike	Annuity/Indexed Life																					
Price 399.49	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 04/01/2021	. 03/28/2023	1	4,797,875	399.49	152,767	0		00		0	(150,695)	0	0	0 .	0		
Purchased Option,	Hedges of Guaranteed																					
Call, MLSB.IDX/USD, Maturing on	Life Benefits and Indexed																					
04/04/2023. Strike	Annuity/Indexed Life																					
Price 1653.35	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	. 04/08/2021	. 04/04/2023	1	8, 117, 949	1653.35	265,649	0		10		10	(349,294)	0	0	0 .	C		
Purchased Option,	Hedges of Guaranteed																					
Maturing on 04/11/2023. Strike	Indexed Annuity/Indexed Life																					
Price 400.1	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 04/15/2021	. 04/11/2023	1	6,289,572	400.1	226,343	0	l	) 1		1	(198, 107)	0	0	0	C		
Purchased Option,	Hedges of Guaranteed		1					, .,.		,												
Call, MLSB.IDX/USD,	Life Benefits and		1																			]
Maturing on	Indexed		1																			]
04/11/2023, Strike Price 1660.18	Annuity/Indexed Life Contracts	Exhibit 5	Fauity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	04/15/2021	04/11/2023	1	11.554.853	1660 . 18	401.866	n	,	) 12		12	(465.376)	n	n	n	r	, [	]
Purchased Option,	Hedges of Guaranteed		_quity/ inutx		. 0-7/ 10/ 2021	. 0-7, 11/2020	[ · · · · · · · · · · · · · · · · · · ·	11,007,000							10	(400,070)						
Call, MLSB.IDX/USD,	Life Benefits and								1													]
Maturing on	Indexed								1													]
04/18/2023, Strike Price 1667.11	Annuity/Indexed Life	Evhibit E	E	ALC MADVETS INC. OF HIGHWOLVESSAR ASSOCIA	04/00/0004	04/10/0000	.	10 450 010	1007 11	401 000	_	,			40	(468.658)		^			, I	]
Price 1667.11 Purchased Option,	Contracts Hedges of Guaranteed	EXTIDIT 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 04/22/2021	. 04/ 18/2023	······································	12,453,312	1067.11	401,363	0	l	, I <sub>18</sub>		19	(468,658)	0	0	0 -		'	
Call, PIMGOPT.IDX/USD,			1																			]
Maturing on	Indexed		1																			]
04/25/2023, Strike	Annuity/Indexed Life		L		1																	]
Price 405.14	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 04/29/2021	. 04/25/2023	1	5,793,502	405 . 14	194,766	0	0	)   2		2	(156,654)	0	0	0	C	······	
Purchased Option, Call, MLSB.IDX/USD,	Hedges of Guaranteed Life Benefits and		1																			]
Maturing on	Indexed		1																			]
04/25/2023, Strike	Annuity/Indexed Life		1																			]
Price 1681.69	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 04/29/2021	04/25/2023	1	7 954 394	1681 69	224,869	0	l (	) 6		6	(255,894)	0	0	0	0	ı I	

Showing all Options	Caps Floor	s Collars Swans an	d Forwards Open as	of December 31 of Cu	urrent Year

				•	Showing all	Options, (	Caps, Floor	s, collars,	, Swaps and	a Forwards	Open as c	or Decemb	per 31 of Ct	urrent year							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											
										Prior											
	Description									Year(s)	Current										
	of Item(s)								Strike	Initial Cost	Year Initial						_			Credit	
	Hedged,								Price,	of Un-	Cost of Un-				1	Total	Current	Adjustment		,	Effectiveness
	Used for		Type(s)			Date of	1		Rate or	discounted	discounted		Book/		Unrealized		Year's	to Carrying		of	at Inception
	Income	Schedule/	Of District	F	T 1.	Maturity	Number	N1 - 41 1	Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of	D . 4 4 1	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code Fair Valu	Increase/ e (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
Purchased Option,	Hedges of Guaranteed	identifie	(a)	or Central Cleaninghouse	Date	Expiration	Contracts	Amount	(Falu)	Falu	Faiu	IIICOITIE	value	Code Fall Valu	(Decrease)	B./A.C.V.	Accietion	iteiii	Exposure	Liluty	(b)
Call, MLSB.IDX/USD,	Life Benefits and																				
Maturing on	Indexed																				
05/02/2023, Strike	Annuity/Indexed Life																				
Price 1682		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125E	003 . 05/06/2021	. 05/02/2023	1	8,813,680	1682	266,559	0	0	)   18		18 (284,640	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD,	Hedges of Guaranteed Life Benefits and																				
Maturing on	Indexed																				
05/09/2023, Strike	Annuity/Indexed Life																				
Price 1684.28	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D	003 . 05/13/2021	. 05/09/2023	1	8,859,313	1684.28	233,293	0	0	39		39 (280,293	0	0	0	0		
Purchased Option,	Hedges of Guaranteed		1								1	I				1	1				
Call, PIMGOPT.IDX/USD, Maturing on	Life Benefits and Indexed											1				1					
05/09/2023. Strike	Annuity/Indexed Life		1								1	I				1	1				
Price 406.44		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D	003 . 05/13/2021	. 05/09/2023	1	2,808,500	406 . 44	68,478	0	0	) 2		2(74,542	2)0	0	0	0		
Purchased Option,	Hedges of Guaranteed																				
Call, MLSB.IDX/USD,	Life Benefits and																				
Maturing on 05/16/2023. Strike	Indexed Annuity/Indexed Life																				
Price 1686.5	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D	003 . 05/20/2021	. 05/16/2023	1 .	9,410,670	1686.5	244,273	0		48		48 (291,563	00	0	0	0		1
Purchased Option,	Hedges of Guaranteed		,,.	.,					-						, , , , ,	1					
Call, PIMGOPT.IDX/USD,																					
Maturing on 05/23/2023, Strike	Indexed Annuity/Indexed Life																				
Price 405.64		Exhibit 5	Fauity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D	05/27/2021	05/23/2023	1	2 348 656	405.64	71,738	0	1	) 6		6(65,966	0	0	0	0		
Purchased Option,	Hedges of Guaranteed	EXIIIDIT O	Equity/ Index	THE MUTINE OF SECOND TO SE	. 00/21/2021	. 00/20/2020							,		(00,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					
Call, MLSB.IDX/USD,	Life Benefits and																				
Maturing on	Indexed																				
05/23/2023, Strike Price 1682.43	Annuity/Indexed Life	FLILIA F	F 4 / I = d=	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D	000 05 (07 (0004	05 (00 (0000	.	10 045 000	1000 40	200 004	0				39 (333,369		0	0			
Purchased Option,	Hedges of Guaranteed	EXIIIDIT 5	Equity/ index	ATG MARKETS, TNC. ULUSUMCTVO9Q72123L	. 05/21/2021	. 03/23/2023		10,245,999	1682.43	309,884			,		(333,309	·)					
Call, MLSB.IDX/USD,	Life Benefits and																				
Maturing on	Indexed															1					
05/31/2023, Strike	Annuity/Indexed Life	FULLER F	Fordition 1	ALO MADVETO INO OLUGONOLUGOSTI OTO	00 (00 (000)	05 (04 (0000		0 057 000	4000 00	101 100		Ι	,		/040.000		_		_		
Price 1688.68 Purchased Option,	Contracts	EXNIDIT 5	Equity/index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D	. 06/03/2021	. 05/31/2023	1	6,957,362	1688.68	191, 198	0	J	,  81		31 (212,306	·0	J0	0	0		
Call, MLSB.IDX/USD,	Life Benefits and															1					1
Maturing on	Indexed										1					1					1
06/06/2023, Strike	Annuity/Indexed Life		[ <i>n</i> .			00 (00 (05		F 400 :	400- 1	405			.]				_		_		
Price 1696.1 Purchased Option,	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D	. 06/10/2021	. 06/06/2023	1	5, 139, 183	1696.1	165,704	0	J0	61		61 (144,598	0	J 0	0	0		
Call. MLSB.IDX/USD.	Life Benefits and										1					1					1
Maturing on	Indexed											1				1					
06/13/2023, Strike	Annuity/Indexed Life		L									1				.[					1
Price 1707.72	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D	003 . 06/17/2021	. 06/13/2023	1	7,274,887	1707.72	186, 183	0	0	52		52 (180,307	") 0	0	0	0		
Purchased Option, Call. MLSB.IDX/USD.	Hedges of Guaranteed Life Benefits and															1					1
Maturing on	Indexed										1					1					1
06/21/2023, Strike	Annuity/Indexed Life											1				1					1
Price 1708.43		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125E	. 06/24/2021	. 06/21/2023	1	5,501,145	1708 . 43	151,833	0	0	38		38 (135,639	0	0	0	0		
Purchased Option,	Hedges of Guaranteed										1					1					1
Call, MLSB.IDX/USD, Maturing on	Life Benefits and Indexed										1					1					1
06/27/2023, Strike	Annuity/Indexed Life															1					1
Price 1702.12		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D	003 . 07/01/2021	. 06/27/2023	1	9,702,084	1702.12	300,360	0	0	150	1	50 (258,437	·)0	0	0	0	<u> </u>	

Showing all Ontions	Cans Floors	Collars Swans an	d Forwards Onen as	of December 31 of Current	Year
OHOWING AN ODUONS.	. Cabs. I 1001s	i. Cullais. Swabs ali	u i diwalus Obellas	oi Deceimbei 3 i di Guileiit	ı caı

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year																					
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12	13	14	15 16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Year(s) Initial Cost of Un-	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying		Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	` Paid <sup>′</sup>	` Paid ´	Income	Value	Code Fair Va			Accretion	Item	Exposure	Entity	(b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																				
07/05/2023, Strike Price 1714.19 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 07/08/2021	. 07/05/2023	1 .	9,222,342	1714.19	316,452	0	0	94		. 94 (214,819	9)0	0	0	0		
07/11/2023, Strike Price 1734.1 Purchased Option, Call, MLSB.IDX/USD,	Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 07/15/2021	. 07/11/2023	1 .	8,670,500	1734.1	261,954	0	0	27		. 27 ( 158 , 259	9)0	0	0	0		
Maturing on 07/18/2023, Strike Price 1736.14 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Indexed Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMC1V69Q7Z125D03	. 07/22/2021	. 07/18/2023	1 .	10,573,093	1736 . 14	332,758	0	0	44		. 44 ( 190,067	7)0	0	0	0		
07/25/2023, Strike Price 1746.74 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6997Z125D03	. 07/29/2021	. 07/25/2023	1 .	12,471,724	1746 . 74	379,348	0	0	46		. 46 ( 197 , 274	1)0	0	0	0		
08/01/2023, Strike Price 1752.49 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 08/05/2021	. 08/01/2023	1 .	12,460,204	1752.49	373,958	0	0	32		. 32 (184,838	3)0	0	0	0		
08/08/2023, Strike Price 1755.09 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 08/12/2021	. 08/08/2023	1 .	11,934,612	1755.09	313,072	0	0	41		. 41 (172,869	9)0	0	0	0		
08/15/2023, Strike Price 1741.64 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Annuity/Indexed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	. 08/19/2021	. 08/15/2023	1 .	14,838,773	1741.64	475,927	0	0	217		217 (258,818	3)0	0	0	0		
08/22/2023, Strike Price 1747.61 Purchased Option, Call, MLSB.IDX/USD,	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMC1V69Q7Z125D03	. 08/26/2021	. 08/22/2023	1 .	16,794,532	1747.61	484, 152	0	0	249		249 (273,629	9)0	0	0	0		
Maturing on 08/29/2023, Strike Price 1747.76 Purchased Option, Call, MLSB.IDX/USD,	Indexed Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	. 09/02/2021	. 08/29/2023	1 .	12,356,663	1747.76	405, 140	0	0	202		202 (202,723	3)0	0	0	0		
Maturing on 09/06/2023, Strike Price 1757.38 Purchased Option, Call, MLSB.IDX/USD,	Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 09/09/2021	. 09/06/2023	1	9,823,754	1757 .38	279,668	0	0	131		131 (144,002	2)0	0	0	0		
Maturing on 09/12/2023, Strike Price 1751.81	Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 09/16/2021	. 09/12/2023	1 .	11,807,199	1751.81	328,113	0	0	245		245 (186,760	3)0	0	0	0		

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as o	of December 31 of Current Year	
OHOWING AN OPTIONS	, Caps, i louis	i, Cullais, Gwaps ai i	a i diwalus Opcil as t	of December 31 of Current Tear	

	Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year																				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											
										Prior											1
	Description									Year(s)	Current										
	of Item(s)								Strike	Initial Cost	Year Initial						_			Credit	
	Hedged,								Price,	of Un-	Cost of Un-					Total	Current	Adjustment		,	Effectiveness
	Used for	0.1	Type(s)			Date of	N1		Rate or	discounted	discounted	0	Book/		Unrealized		Year's	to Carrying		of	at Inception
	Income	Schedule/	OT District	F	T 1.	Maturity	Number	N1 - 6' 1	Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of	D . t t l	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
Purchased Option,	Hedges of Guaranteed	identifie	(a)	or Certifal Clearinghouse	Date	Expiration	Contracts	Amount	(Faiu)	Faiu	Faiu	IIICOIIIE	value	Code Fall Value	(Decrease)	B./A.C.V.	Accietion	Item	Exposure	Lillity	(b)
Call, MLSB.IDX/USD,	Life Benefits and																				
Maturing on	Indexed																				
09/19/2023, Strike	Annuity/Indexed Life																				
Price 1746.89		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI	25D03 . 09/23/2021	. 09/19/2023	1 .	17, 189, 398	1746 . 89	451,420	0	0	555	55	5 (290,585	)0	0	0	0		!
Purchased Option, Call, MLSB.IDX/USD,	Hedges of Guaranteed Life Benefits and																				
Maturing on	Indexed																				
09/26/2023, Strike	Annuity/Indexed Life																				
Price 1736.26		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI	25003 . 10/01/2021	. 09/26/2023	1	16,477,107	1736 . 26	424,203	0	0		1,13	2 (319,508	) 0	0	0	0		
Purchased Option,	Hedges of Guaranteed								1						1			1			'
Call, MLSB.IDX/USD,	Life Benefits and																				
Maturing on 10/03/2023. Strike	Indexed Annuity/Indexed Life		1						1	1					1						'
Price 1718.26	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI	25003 . 10/07/2021	. 10/03/2023	1	14,278,741	1718.26	408,356	0	0	2,520		0 (342.686	)0	l 0	0	0		l'
Purchased Option,	Hedges of Guaranteed		,.							, , ,			, .		, ,						
Call, MLSB.IDX/USD,	Life Benefits and																				
Maturing on	Indexed																				
10/10/2023, Strike Price 1718.98	Annuity/Indexed Life Contracts	Evhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI	25D02 10/14/2021	. 10/10/2023	4	11,792,203	1718.98	347,727	0		2,387	2,38	7 (282,312	,	۸ ا	0	0		
Purchased Option,	Hedges of Guaranteed	LAIIIDIT J	Equity/ Index	ATG MARKETS, TNC. GEOSGMOTVOSQ721	23003 . 10/ 14/ 202 1	. 10/ 10/ 2023		11,792,203					2,307	2,00	(202,312	,			0		
Call, MLSB.IDX/USD,	Life Benefits and																				
Maturing on	Indexed																				
10/17/2023, Strike	Annuity/Indexed Life				10 (01 (000)	10 /17 /0000		10 000 100	4707.00	200 200			4 400						•		
Price 1707.69 Purchased Option.	Contracts Hedges of Guaranteed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI	25003 . 10/21/2021	. 10/1//2023	1 .	12,022,138	1707.69	366,362	0	0	4, 190	4, 19	0 (326,915	)0	0	0	0		
Call, MLSB.IDX/USD,	Life Benefits and																				
Maturing on	Indexed																				
10/24/2023, Strike	Annuity/Indexed Life																				
Price 1713.39		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI	25D03 . 10/28/2021	. 10/24/2023	1 .	14,426,744	1713.39	470,407	0	0	4,629	4,62	9 (370,698	)0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD,	Hedges of Guaranteed Life Benefits and																				
Maturing on	Indexed																				
10/31/2023, Strike	Annuity/Indexed Life																				
Price 1721.3	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI	25D03 . 11/04/2021	. 10/31/2023	1	14, 114, 660	1721.3	485,248	0	0	3,874	3,87	4 (335,223	)0	0	0	0		
Purchased Option,	Hedges of Guaranteed		1						1	1					1						'
Call, MLSB.IDX/USD, Maturing on	Life Benefits and Indexed								1	1					1			1			'
11/07/2023, Strike	Annuity/Indexed Life		1						1	1					1						'
Price 1732.19	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI	25003 . 11/11/2021	. 11/07/2023	1	15,312,560	1732 . 19	429,005	0	0	3,231	3,23	1 (323,343	)0	0	0	0		
Purchased Option,	Hedges of Guaranteed								1						1						'
Call, MLSB.IDX/USD,	Life Benefits and								1						1						'
Maturing on 11/14/2023. Strike	Indexed Annuity/Indexed Life								1						1						'
Price 1741.21	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI	25003 . 11/18/2021	. 11/14/2023	1	15,374.884	1741,21	436,473	0	0	2,694	2,69	4 (294,090	)	0	0	0		
Purchased Option,	Hedges of Guaranteed		1	.,	, .,, _521			.,,					1 2,201	1	(22.,300						
Call, MLSB.IDX/USD,	Life Benefits and								1						1						'
Maturing on	Indexed								1						1						
11/21/2023, Strike Price 1728.46	Annuity/Indexed Life	Exhibit 5	Faulty/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI	25D03 . 11/24/2021	11/21/2022	1	18 440 660	1798 46	544,700	0	_	5,680	5,68	0 (408,265	) 0	0	0	٨		'
Purchased Option,	Hedges of Guaranteed	EMITOIL J	Equity/ Index	MININETO, INC. OLOGOMOTY09Q/21	. 11/24/2021	. 11/21/2023		10,442,000	1/20.40				3,000		(400,203	1	l				
Call, MLSB.IDX/USD,	Life Benefits and								1						1						'
Maturing on	Indexed								1	1					1			1			'
11/28/2023, Strike	Annuity/Indexed Life	F 1 11 11 1	F	ALO MARKETO INO OLUMBANO	AC (00 (07)	44 (00 (000		7 540 400	4707 **	224 2	_	] _					_	1	_		'
Price 1727.93	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI	25003 . 12/02/2021	. 11/28/2023	J	7,516,496	1727 . 93	234,944	0	J 0			8 (167,826	<b>J</b> 0	J 0	0  .	0		<u> </u>

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as o	of December 31 of Current Year	
OHOWING AN OPTIONS	, Caps, i louis	i, Cullais, Gwaps ai i	a i diwalus Opcil as t	of December 31 of Current Tear	

	Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year																					
1	2	3	4	5		6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
											Cumulative											
	D										Prior	0										
	Description									Ctriles	Year(s)	Current Year Initial									Credit	Hodgo
	of Item(s) Hedged,									Strike Price,	Initial Cost of Un-	Cost of Un-					Total	Current	Adjustment			Hedge Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/		Unrealized		Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation		(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Co	ounterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/		zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a) ´	or Central Clea	aringhouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code Fair Va	ue (Decrease		Accretion	Item	Exposure	Entity	(b)
Purchased Option,	Hedges of Guaranteed																					
Call, MLSB.IDX/USD, Maturing on	Life Benefits and Indexed																					
12/05/2023, Strike	Annuity/Indexed Life																					
Price 1734.16		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLU	USOMC1V69Q7Z125D03	. 12/09/2021	. 12/05/2023	1	13,786,572	1734 . 16	423,240	0	0	4,391	4	391 (289,22	2)0	0	0	0		
Purchased Option,	Hedges of Guaranteed																					
Call, MLSB.IDX/USD, Maturing on	Life Benefits and Indexed																					
12/12/2023, Strike	Annuity/Indexed Life																					
Price 1738.03		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLU	USOMC1V69Q7Z125D03	. 12/16/2021	. 12/12/2023	1	11,314,575	1738.03	363,323	0	0	3,549		549 (228,04	4)0	0	0	0		
Purchased Option,	Hedges of Guaranteed																					
Call, MLSB.IDX/USD, Maturing on	Life Benefits and Indexed																					
12/19/2023, Strike	Annuity/Indexed Life																					
Price 1741.82		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLU	USOMC1V69Q7Z125D03	. 12/23/2021	. 12/19/2023	1	17, 139, 509	1741.82	552, 183	0	0	5,454	5	454 (333, 10	7)0	0	0	0		
Purchased Option,	Hedges of Guaranteed																					
Call, MLSB.IDX/USD, Maturing on	Life Benefits and Indexed																					
12/27/2023, Strike	Annuity/Indexed Life																					
Price 1741.42	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLU	USOMC1V69Q7Z125D03	. 12/29/2021	. 12/27/2023	1	9,943,508	1741 . 42	322,850	0	0	3,557	3	557 (194,95	7)0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD,	Hedges of Guaranteed Life Benefits and																					
Maturing on	Indexed																					
01/03/2024, Strike	Annuity/Indexed Life																					
Price 1744.7		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLU	USOMC1V69Q7Z125D03	. 01/06/2022	. 01/03/2024	1	8,496,689	1744.7	0	203, 167	0	3,010	3	010 (200, 15	7)0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD,	Hedges of Guaranteed Life Benefits and																					
Maturing on	Indexed																					
01/09/2024, Strike	Annuity/Indexed Life																		_	_		
Price 1727.03 Purchased Option,	Contracts Hedges of Guaranteed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLU	USOMC1V69Q7Z125D03	. 01/13/2022	. 01/09/2024	1	/,/02,554	1727 .03	0	223,441	0	4,947	4	947 (218,49	4)0	0	0	0		
Call, LMQDTR5.IDX/USD,																						
Maturing on	Indexed																					
01/18/2023, Strike	Annuity/Indexed Life	E 1 11 14 E	F 14 (1 4	ALO MADICETO INO OLI	10011011/00077105000	04 (00 (0000	04 /40 /0000		0.004.700	007.00		E4 00E		4 007	l .	007	0)	0		•		
Price 307.38 Purchased Option.	Contracts Hedges of Guaranteed	EXHIBIT 5	Equity/index	AIG MARKETS, INC. OLU	05011017090/2123003	. 01/20/2022	. 0 1/ 18/2023		2,804,782	307 . 38	0	51,805		4,397	4	397(47,40	8)	0		0		
Call, MLSB.IDX/USD,	Life Benefits and																					
Maturing on	Indexed																					
01/17/2024, Strike Price 1713.54	Annuity/Indexed Life Contracts	Exhibit 5	Fauity/Index	AIG MARKETS, INC. OLU	USOMC1V69077125D03	01/20/2022	01/17/2024	1	10 178 498	1713 54	n	246,740		10,013	10	013 (236.72	7) 0	0	0	n		1
Purchased Option,	Hedges of Guaranteed		_quity/ illudx	WILLIO, INC. OLO	55501 TOOQ/ £1 £0000	. 5 17 207 2022	. 31, 11, 2024		10, 170, 720	1/10.34				10,013		(200,72						
Call, MLSB.IDX/USD,	Life Benefits and																					
Maturing on 01/23/2024. Strike	Indexed Annuity/Indexed Life																					1
Price 1695.13	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLU	USOMC1V69Q7Z125D03	. 01/27/2022	. 01/23/2024	1	6.288.932	1695 . 13	0	174,392	n	10,482	10	482 (163,91	o) n	n	n	n		
Purchased Option,	Hedges of Guaranteed		,=,aux						,,002			, 002		, 102		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1					
Call, LMQDTR5.IDX/USD,																						
Maturing on 01/31/2023, Strike	Indexed Annuity/Indexed Life																					1
Price 302.47		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLU	USOMC1V69Q7Z125D03	. 02/03/2022	. 01/31/2023	1	4,419,087	302.47	0	125,052	0	60,383	60	383(64,66	9)0	0	0	0		
Purchased Option,	Hedges of Guaranteed			,					,			.,		1		, ,						1 "
Call, PIMGOPT.IDX/USD,																						1
Maturing on 01/31/2023, Strike	Indexed Annuity/Indexed Life																					1
Price 374.25		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLU	USOMC1V69Q7Z125D03	. 02/03/2022	. 01/31/2023	1	2,245,500	374.25	0	100,740	0	0		0 (100,74	0)0	0	0	0		[

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as	of December 31 of Cu	rrent Year
Oriowing an Options.	, Oaps, i loois	, Collais, Owaps air	a i diwalas Opcilas	of December of or ou	iloni i cai

	Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year																					
1	2	3	4	5		6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
											Cumulative											1
											Prior											1
	Description										Year(s)	Current										1
	of Item(s)									Strike		Year Initial						_			Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-				1	Total	Current	Adjustment		,	Effectiveness
	Used for	0.1	Type(s)				Date of	N. I		Rate or		discounted	0	Book/		Unrealized		Year's	to Carrying		of	at Inception
	Income	Schedule/	OT District	F		F I .	Maturity	Number	N 1 - 42 1	Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of	D . t t l	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Count or Central Clearin		Frade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code Fair Valu	Increase/ e (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
Purchased Option,	Hedges of Guaranteed	identifie	(a)	or Certifial Clearin	igriouse i	Date	Expiration	Contracts	Amount	(Faiu)	Faiu	Falu	IIICOIIIE	value	Code Fall Vall	e (Decrease)	B./A.C.V.	Accietion	Item	Exposure	Lility	(b)
Call, MLSB.IDX/USD,	Life Benefits and																					1
Maturing on	Indexed																					1
01/30/2024, Strike	Annuity/Indexed Life																					1
Price 1681.11		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMO	CIV69Q7Z125D03 . 02/	/03/2022	. 01/30/2024	1	7,077,473	1681.11	0	242,607	0	17,407	17,	07 (225,200	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD,	Hedges of Guaranteed Life Benefits and																					1
Maturing on	Indexed																					1
02/06/2024, Strike	Annuity/Indexed Life																					1
Price 1686.95	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMO	CIV69Q7Z125D03 .02/	/10/2022	. 02/06/2024	1	9,581,876	1686 . 95	0	284 , 158	0	21,654	21,	54 (262,504	0	0	0	0		
Purchased Option,	Hedges of Guaranteed		1													1	1	1				i l
Call, LMQDTR5.IDX/USD, Maturing on	Life Benefits and Indexed																					1
02/14/2023. Strike	Annuity/Indexed Life																					1
Price 302.9		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMO	CIV69Q7Z125D03 . 02/	/17/2022	. 02/14/2023	1	4,228,484	302.9	0	94,575	0	63,673	63,	73(30,902	2)0	0	0	0		1
Purchased Option,	Hedges of Guaranteed																					1
Call, PIMGOPT.IDX/USD,																						1
Maturing on 02/14/2023, Strike	Indexed Annuity/Indexed Life																					1
Price 374.8	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMO	CIV6907ZI25D03 .02/	/17/2022	. 02/14/2023	1	2,301,272	374.8	0	95,050	0	0		. 0(95,050	00	0	0	0		il
Purchased Option,	Hedges of Guaranteed		,,.									,				,,,,,	1					1
Call, MLSB.IDX/USD,	Life Benefits and																					1
Maturing on 02/13/2024, Strike	Indexed Annuity/Indexed Life																					1
Price 1668.67		Exhibit 5	Fauity/Index	AIG MARKETS, INC. OLUSOMO	CIV69077125D03 02/	/17/2022	02/13/2024	1	9 044 191	1668.67	0	301,244	0	32,591	32,	91 (268,653	0	0	0	0		1
Purchased Option.	Hedges of Guaranteed	EXIIIDIT O	Equity/ Index	ATO MATRICETO, THO. GEOCOM	01100012120000027	1172022	. 02/ 10/ 2024		,0,0,7,101							01 (200,000	,,,					1
Call, MLSB.IDX/USD,	Life Benefits and																					1
Maturing on	Indexed																					1
02/21/2024, Strike Price 1659.46	Annuity/Indexed Life	FLILIA F	F 4 / I - d	AIG MARKETS, INC. OLUSOMO	01//00077105000 00/	/04 /0000	00/01/0004		0.004.004	1659.46	0	315,373	0	40,677	40,	77 (274,695				0		1
Purchased Option,	Hedges of Guaranteed	EXIIIDIT 5	Equity/ index	ATO MARKETS, TNC. OLUSUMO	. 02/	/ 24/ 2022	. 02/21/2024		0,901,004	1039.40	0			40,677	40,	11 (214,093	0					1
Call, LMQDTR5.IDX/USD,																						1
Maturing on	Indexed																1		1			í J
02/28/2023, Strike	Annuity/Indexed Life	Fubility F	F	ALC MADVETO INC. OLUCCUS	01//00077105000	(00 (0000	00 /00 /0000		4 400 400	200 22	_	400 054	_	405 504	405			_		•		i l
Price 299.89 Purchased Option.	Contracts Hedges of Guaranteed	EXNIDIT 5	Equity/index	AIG MARKETS, INC. OLUSOMO	. 03/	/03/2022	. 02/28/2023	1	4, 120, 489	299.89	0	130,054	0	105,524	105,	24(24,529	'/·································	J	0	0		i]
Call, PIMGOPT.IDX/USD,																	1		1			í l
Maturing on	Indexed																1		1			<sub>1</sub>
02/28/2023, Strike	Annuity/Indexed Life		[ <i>n</i> .			100 10005	00 (00 (005		0 004	070	_	400	_					_		_		i l
Price 370.68 Purchased Option,	Contracts Hedges of Guaranteed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMO	UTV69Q/Z125D03 . 03/	/03/2022	. 02/28/2023	1	3,024,749	370.68	0	132,797	0	J 11		11 (132,786	0	J0	0	0		
Call. MLSB.IDX/USD.	Life Benefits and																1		1			<sub>1</sub>
Maturing on	Indexed															1	1					i l
02/28/2023, Strike	Annuity/Indexed Life		L													. [	1					i l
Price 1619.23	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMO	CIV69Q7Z125D03 . 03/	/03/2022	. 02/28/2023	1	7,286,535	1619.23	0	254,295	0	ļ 1		. 1 (254,294	0	0	0	0		i
Purchased Option, Call. MLSB.IDX/USD.	Hedges of Guaranteed Life Benefits and																1		1			( l
Maturing on	Indexed																1		1			<u>(</u>
02/27/2024, Strike	Annuity/Indexed Life															1	1					1
Price 1654.54		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMO	CIV69Q7Z125D03 . 03/	/03/2022	. 02/27/2024	1	8,289,245	1654 . 54	0	339, 227	0	43,043	43,	43 (296, 184	0	0	0	0		i
Purchased Option,	Hedges of Guaranteed															1	1					1
Call, MLSB.IDX/USD, Maturing on	Life Benefits and Indexed																1		1			<u>(</u>
03/07/2023, Strike	Annuity/Indexed Life																1		1			( l
		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMO	CIV69Q7Z125D03 . 03/	/10/2022	. 03/07/2023	1	7,557,311	1639.33	0	178,637	0	0		. 0 (178,637	)0	0	0	0		i

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as	of December 31 of Current '	Year
Oriowing an Options.	, Oaps, i loois	, Collais, Owaps air	a i diwalas Opcilas	of December of or Current	ı caı

						JWIIIY all V	Options, t	Japa, i loui						er 31 of Cu	inent real								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15 1	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged,		_ ,,							Strike Price,	Cumulative Prior Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-						Total	Current	Adjustment			Hedge Effectiveness
	Used for	0-1	Type(s)				Date of	Nicosalasa		Rate or		discounted	C	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of	F	0	T	Maturity	Number	N1 - 41 1	Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	D . t t l	Refer-	and at
Danamintian	Generation	Exhibit	Risk(s)		, Counterparty	Trade	or Combined	of	Notional	Received	(Received)	(Received)	Year	Carrying	0-4-   5-:-1	\/=!	Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated Hedges of Guaranteed	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair	value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Purchased Option, Call, MLSB.IDX/USD,	Life Benefits and																						1
Maturing on	Indexed																						1
03/05/2024, Strike	Annuity/Indexed Life																						i
Price 1669.86 Purchased Option.	Contracts Hedges of Guaranteed	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMC1V69Q7Z125D03	. 03/10/2022	. 03/05/2024	1	8,716,669	1669.86	0	284,072	0	34,620		. 34,620	(249,452)	0	0	0	0		
Call, MLSB.IDX/USD,	Life Benefits and																						1
Maturing on	Indexed																						1
03/14/2023, Strike	Annuity/Indexed Life																						1
Price 1653.73 Purchased Option.	Contracts Hedges of Guaranteed	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMC1V69Q7Z125D03	. 03/17/2022	. 03/14/2023		17,562,613	1653.73	0	0	0	00		0	0	0	0	0	0		
Call, MLSB.IDX/USD,	Life Benefits and																						1
Maturing on	Indexed																						1
03/14/2023, Strike	Annuity/Indexed Life																		_	_	_		1
Price 1622.59 Purchased Option,	Contracts Hedges of Guaranteed	Exhibit 5	Equity/Index	AIG MARKEIS, INC.	0LUS0MC1V69Q7Z125D03	. 03/1//2022	. 03/14/2023	1	8,226,531	1622.59	0	213,479	0	11		11	(213,468)	0	0	0	0		
Call, MLSB.IDX/USD,	Life Benefits and																						1
Maturing on	Indexed																						1
03/12/2024, Strike	Annuity/Indexed Life																		_	_	_		1
Price 1665.44 Purchased Option,	Contracts Hedges of Guaranteed	Exhibit 5	Equity/Index	AIG MARKEIS, INC.	0LUS0MC1V69Q7Z125D03	. 03/1//2022	. 03/12/2024	1	9,459,699	1665.44	0	311,605	0	42,789		. 42,789	(268,816)	0	0	0	0		
Call, LMQDTR5.IDX/USD,																							i
Maturing on	Indexed																						i
03/14/2023, Strike	Annuity/Indexed Life				01.100101.1000771.05000	00/47/0000	00////0000		0 440 700	201 10		040.000					(00.704)						1
Price 301.49 Purchased Option.	Contracts Hedges of Guaranteed	EXNIBIT 5	Equity/index	AIG MARKEIS, INC.	OLUSOMC1V69Q7Z125D03	. 03/1//2022	. 03/14/2023		6,418,722	301.49	0	218,306		149,511	l	149,511	(68,794)	0	0		0		
Call, PIMGOPT.IDX/USD,																							i
Maturing on	Indexed																						1
03/14/2023, Strike	Annuity/Indexed Life	E 1 11 14 E	F 14 /1 4	ALO MADVETO INO	01110011011100077105000	00 /47 /0000	00 (44 (0000		4 500 500	005.07		004 000		204		004	(004 400)				•		i
Price 365.67 Purchased Option,	Hedges of Guaranteed	EXNIBIT 5	Equity/index	AIG MARKEIS, INC.	OLUSOMC1V69Q7Z125D03	. 03/1//2022	. 03/14/2023		4,563,562		0	201,802		304		304	(201,498)	0	0		0		
Call, SPX.NYS/USD,	Life Benefits and																						1
Maturing on	Indexed																			1			,
03/21/2023, Strike Price 4400	Annuity/Indexed Life	Evhibit 5	Fauity/Index	COREBRIDGE MARKETS,		02/19/2022	03/31/3033	4	110 044 000	4400	0	10,843,116		194,896		194,896	(10,648,220)	0	^		0		,
Purchased Option,	Contracts Hedges of Guaranteed	כ זועוווגב	Equity/Index	LLC	549300M2WD5YB2LHSQ77	. 00/ 10/ 2022	. 03/21/2023	1	1 12,244,000	4400	0	10,843,116	۱ <sup>0</sup>	194,896	l	194,890	(10,048,220)	0	0		0		
Call, RTY.NYS/USD,	Life Benefits and																						, l
Maturing on	Indexed			000000000000000000000000000000000000000						1										1			, 1
03/21/2023, Strike Price 2040	Annuity/Indexed Life Contracts	Evhibit 5	Fauity/Indov	COREBRIDGE MARKETS,		. 03/18/2022	03/21/2022	1	5,365,200	2040	0	624,747	_	15,751		. 15,751	(608,995)	0	n	0	n		, l
Purchased Option,	Hedges of Guaranteed	LAIIIDIL J	Equity/ midex	LLV	OTOGODINATIDO I DALI 184/1/	. 00/ 10/ 2022	. 00/21/2020	'		2040		024,747				. 13,731	(000,393)						
Call, MXEA.ASE/USD,	Life Benefits and																						i
Maturing on	Indexed			CODEDDIDOE MARKETO																			, l
03/21/2023, Strike Price 2210	Annuity/Indexed Life Contracts	Exhibit 5	Fauity/Index	COREBRIDGE MARKETS,		. 03/18/2022	03/21/2023	1	3,447,600	2210	n	209, 182		5,089		5,089	(204,094)	n	n	0	n		,
Purchased Option,	Hedges of Guaranteed		_quity/ illudx		5.3000mEmb01b2Embq//	. 00/ 10/ 2022	. 00/ 2 1/ 2020		, 177,000							0,000	(207,034)						, ······
Call, MLSB.IDX/USD,	Life Benefits and																						, 1
Maturing on	Indexed																						, 1
03/21/2023, Strike Price 1637.41	Annuity/Indexed Life Contracts	Exhibit 5	Fauity/Index	ALG MARKETS INC	OLUSOMC1V69Q7Z125D03	03/24/2022	03/21/2023	1	17,487,539	1637 . 41	0	359,702	n	20		20	(359,683)	n	n	0	n		, 1
Purchased Option,	Hedges of Guaranteed		_quity/illuox	manualio, ino.	5_000m01100Q12120D00	. 00/ 1-1/ 2022	. 00/ 2 1/ 2020		11, 101, 303						I	20	(000,000)						
Call, MLSB.IDX/USD,	Life Benefits and									1										1			,
Maturing on	Indexed																			1			, 1
03/21/2023, Strike Price 1609.35	Annuity/Indexed Life	Evhihit 5	Fauity/Index	AIG MARKETS INC	OLUSOMC1V69Q7Z125D03	03/24/2022	03/21/2022	1	6.678.803		0	191.022	_	152		152	(190.871)	n	n	0	0		,
		-AIIIDIL O	-quity/index	municipality, 1110.																			

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as	of December 31 of Current '	Year
Oriowing an Options.	, Oaps, i loois	, Collais, Owaps air	a i diwalas Opcilas	of December of or Current	ı caı

				Sho	owing all (	Options, (	Caps, Floor	s, Collars,	Swaps and	d Forwards	Open as o	of Decemb	er 31 of Cu	rrent Year							
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12	13	14	15 16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Year(s) Initial Cost of Un-	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying		Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid <sup>′</sup>	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/19/2024, Strike Price 1641.19 Purchased Option, Call, PIMGOPT.IDX/USD,		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125003	. 03/24/2022	. 03/19/2024	1	13,441,346	1641.19	0	536,445	0	100 , 137	100 , 10	7 (436,308	)0	0	0	0		
Maturing on 03/28/2023, Strike Price 363.34 Purchased Option, Call, LMODTR5.IDX/USD,	Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6997Z125003	. 03/30/2022	. 03/28/2023	1	3,215,559	363.34	0	143,547	0	857	88	7 (142,690	)0	0	0	0		
Maturing on 03/28/2023, Strike Price 302.59 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Indexed Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 03/30/2022	. 03/28/2023	1	4,272,571	302.59	0	178,618	0	96,398	96,38	8(82,220	)0	0	0	0		
03/28/2023, Strike Price 1633.62 Purchased Option, Call, MLSB.IDX/USD,	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 03/30/2022	. 03/28/2023	1	15,960,467	1633.62	0	348,853	0	63		3 (348,789	)0	0	0	0		
Maturing on 03/28/2023, Strike Price 1605.66 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Indexed Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 03/30/2022	. 03/28/2023	1	4,367,395	1605.66	0	132 , 198	0	255	25	5 (131,943	)0	0	0	0		
03/26/2024, Strike Price 1640.16 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Annuity/Indexed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 03/30/2022	. 03/26/2024	1	11,071,080	1640 . 16	0	475,890	0	86,825	86,82	5 (389,065	)0	0	0	0		
04/04/2023, Strike Price 1623.46 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 04/07/2022	. 04/04/2023	1	19, 156, 828	1623.46	0	368,868	0	522	52	2 (368,346	)0	0	0	0		
04/04/2023, Strike Price 1595.93 Purchased Option, Call, MLSB.IDX/USD,	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6997Z125D03	. 04/07/2022	. 04/04/2023	1	6,463,517	1595.93	0	173,845	0	1,316	1,3	6 (172,529	)0	0	0	0		
Maturing on 04/02/2024, Strike Price 1625.14 Purchased Option, Call, MLSB.IDX/USD,	Indexed Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 04/07/2022	. 04/02/2024	1	8,369,471	1625 . 14	0	344,897	0	87,568	87,56	8 (257,329	)0	0	0	0		
Maturing on 04/11/2023, Strike Price 1618.54 Purchased Option, Call, MLSB.IDX/USD,	Indexed Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 04/14/2022	. 04/11/2023	1	19,292,997	1618.54	0	347,834	0	1,077	1,07	7 (346,757	)0	0	0	0		
Maturing on 04/11/2023, Strike	Indexed Annuity/Indexed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	. 04/14/2022	. 04/11/2023	1	6 .693 .349	1578 .62	0	195.664	0	4.942	4.94	2 (190.722	)0	0	0	0		

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as	of December 31 of Current '	Year
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						Jwing an v	opilons, t	Japs, Floui	S, Collais,	Swaps and	ı Forwarus		n Decemb		ireni reai							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
	Description										Cumulative Prior Year(s)	Current										
	of Item(s)									Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-					Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or		discounted		Book/		Unrealized		Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Purchased Option, Call, MLSB.IDX/USD,	Hedges of Guaranteed Life Benefits and																					1
Maturing on	Indexed																					1
04/09/2024, Strike	Annuity/Indexed Life																					1
Price 1628.32		Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMC1V69Q7Z125D03	. 04/14/2022	. 04/09/2024	1 .	10,095,584	1628 . 32	0	364,374	0	103,434	103,4	4 (260,940	)0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD,	Hedges of Guaranteed																					1
Maturing on	Indexed																					1
04/11/2023, Strike	Annuity/Indexed Life																					1
Price 308.1		Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMC1V69Q7Z125D03	. 04/14/2022	. 04/11/2023	1 .	5,613,582	308.1	0	182,706	0	71,064	71,0	4 (111,642	2)0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD,	Hedges of Guaranteed																					1
Maturing on	Indexed																					1
04/11/2023, Strike	Annuity/Indexed Life																					1
Price 358.39		Exhibit 5	Equity/Index	AIG MARKETS, INC.	0LUS0MC1V69Q7Z125D03	. 04/14/2022	. 04/11/2023	1	3, 114, 409	358.39	0	119, 152	0	3,271	3,2	1 (115,881	)0	0	0	0		
Purchased Option,	Hedges of Guaranteed																					1
Call, MLSB.IDX/USD, Maturing on	Life Benefits and Indexed																					1
04/18/2023, Strike	Annuity/Indexed Life																					1
Price 1608.53	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	0LUS0MC1V69Q7Z125D03	. 04/21/2022	. 04/18/2023	1 .	19,961,857	1608.53	0	366,095	0	3,215	3,2	5 (362,880	)0	0	0	0		
Purchased Option,	Hedges of Guaranteed																					1
Call, MLSB.IDX/USD, Maturing on	Life Benefits and Indexed																					1
04/18/2023, Strike	Annuity/Indexed Life																					1
Price 1570.92	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	0LUS0MC1V69Q7Z125D03	. 04/21/2022	. 04/18/2023	1 .	6,723,538	1570 . 92	0	199, 199	0	9,319	9,3	9 (189,880	)0	0	0	0		
Purchased Option,	Hedges of Guaranteed																					1
Call, MLSB.IDX/USD, Maturing on	Life Benefits and Indexed																					1
04/16/2024, Strike	Annuity/Indexed Life																					1
Price 1617.6		Exhibit 5	Equity/Index	AIG MARKETS, INC.	0LUS0MC1V69Q7Z125D03	. 04/21/2022	. 04/16/2024	1 .	11,080,560	1617.6	0	422,097	0	138,973	138,9	3 (283, 124	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD,	Hedges of Guaranteed																					1
Maturing on	Life Benefits and Indexed																					1
04/25/2023, Strike	Annuity/Indexed Life																					1
Price 1599.32	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	0LUS0MC1V69Q7Z125D03	. 04/28/2022	. 04/25/2023	1	20,375,337	1599.32	0	443,027	0			9 (434,758	0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD,	Hedges of Guaranteed																1					1
Maturing on	Life Benefits and Indexed																1					1
04/25/2023, Strike	Annuity/Indexed Life																1					1
Price 1558.86		Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMC1V69Q7Z125D03	. 04/28/2022	. 04/25/2023	1	7,373,408	1558.86	0	255, 439	0	21,094	21,0	4 (234,345	0	0	0	0		
Purchased Option,	Hedges of Guaranteed																1					1
Call, MLSB.IDX/USD, Maturing on	Life Benefits and Indexed																1					1
04/23/2024, Strike	Annuity/Indexed Life																1					1
Price 1611.61	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	0LUS0MC1V69Q7Z125D03	. 04/28/2022	. 04/23/2024	1	10,797,787	1611.61	0	442,945	0	152,310	152,3	0 (290,634	)0	0	0	0		[
Purchased Option,	Hedges of Guaranteed																1					1
Call, PIMGOPT.IDX/USD, Maturing on	Life Benefits and Indexed																1					1
04/25/2023, Strike	Annuity/Indexed Life																1					1
Price 351.04	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	0LUS0MC1V69Q7Z125D03	. 04/28/2022	. 04/25/2023	1	3,229,568	351.04	0	160,299	0	13,053	13,0	3 (147,246	0	0	0	0		[
Purchased Option,	Hedges of Guaranteed																1					1
Call, LMQDTR5.IDX/USD, Maturing on	Life Benefits and Indexed																1					1
	Annuity/Indexed Life																1					1
	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	0LUS0MC1V69Q7Z125D03	. 04/28/2022	. 04/25/2023	L 1 L	5.267.616	308.77	0	163.507	lo	70.770	70.7	0(92.736	0	0	0	0		

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as	of December 31 of Current '	Year
Oriowing an Options.	, Oaps, i loois	, Collais, Owaps air	a i diwalas Opcilas	of December of or Current	ı caı

				5n	owing all i	Options, t	∪aps, Floor	s, Collars,	, Swaps and	a Forwards	Open as c	of Decemb	er 31 of Cu	irrent Year							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											
	D									Prior	0										
	Description of Item(s)								Strike	Year(s) Initial Cost	Current Year Initial									Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-					Total	Current	Adjustment		-	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized		Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code Fair Value	(Decrease)		Accretion	Item	Exposure	Entity	(b)
Purchased Option,	Hedges of Guaranteed																				
Call, MLSB.IDX/USD,	Life Benefits and																				
Maturing on 05/02/2023, Strike	Indexed Annuity/Indexed Life																				
Price 1593.63		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	. 05/05/2022	. 05/02/2023	1	18 .597 .662	1593 . 63	0	349,214	0	13,205	13,205	(336,010)	)0	0	0	0		
Purchased Option,	Hedges of Guaranteed		1					, ,								1					
Call, MLSB.IDX/USD,	Life Benefits and																				
Maturing on 05/02/2023, Strike	Indexed Annuity/Indexed Life																				
Price 1554.71		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	. 05/05/2022	. 05/02/2023	1	7. 167.213	1554.71	0	210,956	lo	27,535	27,535	(183,421)	)0	l 0	0	0		
Purchased Option,	Hedges of Guaranteed		1								, , ,		,	, , , ,		1					
Call, MLSB.IDX/USD,	Life Benefits and																				
Maturing on 04/30/2024, Strike	Indexed Annuity/Indexed Life																				
Price 1607.18		Exhibit 5	Fauity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 05/05/2022	. 04/30/2024	1	10.366.311	1607.18	0	388.935	l	160.293	160,293	(228.642)	)0	0	0	0		
Purchased Option,	Hedges of Guaranteed				10,10,11								,	,	(===,===	,					
Call, PIMGOPT.IDX/USD,																					
Maturing on	Indexed																				
05/09/2023, Strike Price 347.99	Annuity/Indexed Life Contracts	Exhibit 5	Fauity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	05/12/2022	05/09/2023	1	4,823,141		0	248.371	۱ ،	33,880	33.880	(214, 491)	) 0	٥ ا	0	0		
Purchased Option,	Hedges of Guaranteed	EXIIIDIT O	Equity/ Index	THE MARKETO, THE SECONDITION PERSON	. 00/ 12/ 2022	. 00/ 00/ 2020		,020,141							(214,401)	1					
Call, MLSB.IDX/USD,	Life Benefits and																				
Maturing on 05/09/2023. Strike	Indexed Annuity/Indexed Life																				
Price 1584.16		Exhibit 5	Fauity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 05/12/2022	. 05/09/2023	1	19, 136, 653	1584 . 16	0	436,275	l	25,998	25,998	(410,277	)0	0	0	0		
Purchased Option,	Hedges of Guaranteed				1 10, 12, 2122										(,=	,					
Call, MLSB.IDX/USD,	Life Benefits and																				
Maturing on 05/09/2023, Strike	Indexed																				
Price 1541.07	Annuity/Indexed Life	Exhibit 5	Fauity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	05/12/2022	05/09/2023	1	6 919 404	1541.07	0	257,912	۱ ،	47,012	47,012	(210,901)	) 0	ا ا	0	0		
Purchased Option,	Hedges of Guaranteed	EXIIIDIT O	Equity/ Index	THE MARKETO, THE SECONDITION PERSON	. 00/ 12/ 2022	. 00/ 00/ 2020		,010,404					, , , , , , , , , , , , , , , , , , , ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(210,001)	1					
Call, MLSB.IDX/USD,	Life Benefits and																				
Maturing on 05/07/2024, Strike	Indexed														1						
05/07/2024, Strike Price 1595.45	Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 05/12/2022	. 05/07/2024	1	9, 157, 883	1595 . 45	o	389.070	n	172, 145	172,145	(216,926)	)	0	o	0		
Purchased Option,	Hedges of Guaranteed				. 50, 12, 2522			,, ,000							(2.0,020)	1					
															1						
Maturing on 05/09/2023, Strike	Indexed Annuity/Indexed Life														1						
05/09/2023, Strike Price 305.27	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 05/12/2022	. 05/09/2023	1	4,771,370	305.27	o	138,925	n	106,078	106.078	(32.848)	)	o	o	0		l
Purchased Option,	Hedges of Guaranteed				. 50, 12, 2522			,,,,,,,,,,,							(02,040)	1					
Call, MLSB.IDX/USD,	Life Benefits and														1						
Maturing on 05/16/2023, Strike	Indexed														1						
Price 1574.9	Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 05/19/2022	. 05/16/2023	1	19, 103,537	1574.9	o	468,218	n	44,399	44,399	(423,819)	)	0	o	0		
Purchased Option,	Hedges of Guaranteed		=qui ty/ much	OLOGOMOTTOGGETEDOG	. 30/ 10/ 2022	. 50/ 10/ 2020		10, 100,007						44,000	(320,010	1					
Call, MLSB.IDX/USD,	Life Benefits and														1						
Maturing on	Indexed														1						
05/16/2023, Strike Price 1540.3	Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 05/19/2022	. 05/16/2023	1	9 318 815	1540.3	n	338,906	n	70,594	70,594	(268,311)	)	n	n	n	l	l
Purchased Option,	Hedges of Guaranteed		qu ;/ !!!uux		. 55, .0, 2022	. 55, .5, 2020		, 510, 510					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	75,00	(200,011)	1					
Call, MLSB.IDX/USD,	Life Benefits and														1						
Maturing on	Indexed														1						
05/14/2024, Strike Price 1585.78	Annuity/Indexed Life	Evhihit 5	Fauity/Index	AIG MARKETS. INC. OLUSOMCIV69Q7Z125D03	05/10/2022	05/14/2024	1	11 500 050	1595 79	0	513.261	0	254 . 018	254.018	(259.243)	) 0	n	0	٨		
11100 1000.70	UUIIII	LAHIDIT J			. 00/ 10/ 2022																

Showing all Ontions	Cans Floors	Collars Swans an	d Forwards Onen as	of December 31 of Current	Year
OHOWING AN ODUONS.	. Cabs. I 1001s	i. Cullais. Swabs ali	u i diwalus Obellas	oi Deceimbei 3 i di Guileiit	ı caı

					Showing all	Options,	Caps, Flooi	rs, Collars,	Swaps and	l Forwards	Open as o	of Decemb	er 31 of Cu	rrent Year							
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12	13	14	15 16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counte	erparty Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Year(s) Initial Cost of Un-	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying		Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a) ´	or Central Clearing		Expiration		Amount	(Paid)	` Paid ´	` Paid <sup>′</sup>	Income	Value	Code Fair Valu		B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 05/23/2023, Strike	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life																				
Price 302.84 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMC	1V6907Z125D03 . 05/26/2022	. 05/23/2023	1	5,890,238	302.84	0	217,620	0	176,850	176,8	50 (40,770	)0	0	0	0		
05/23/2023, Strike Price 1581.39 Purchased Option, Call, MLSB.IDX/USD,	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMC	1V6907Z125D03 . 05/26/2022	. 05/23/2023	1	19,008,308	1581.39	0	514, 188	0	39, 288	39,2	(474,900	)0	0	0	0		
Maturing on 05/23/2023, Strike Price 1542.23 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Indexed Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMC	IV69Q7Z125D03 . 05/26/2022	. 05/23/2023	1	7,711,150	1542.23	0	323,211	0	59,666	59,6	66 (263,545	)0	0	0	0		
05/21/2024, Strike Price 1594.99 Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on	Annuity/Indexed Life Contracts Hedges of Guaranteed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMC	1V69Q7Z125D03 . 05/26/2022	. 05/21/2024	1	13,573,365	1594.99	0	608,635	0	267 , 468	267,4	68 (341, 167	)0	0	0	0		
05/23/2023, Strike Price 347.02 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMC	1V6907Z125D03 . 05/26/2022	. 05/23/2023	1	5,406,572	347.02	0	333,533	0	49,658	49,6	58 (283,875	)0	0	0 .	0		
05/31/2023, Strike Price 1587.07 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMC	106907Z125D03 . 06/02/2022	. 05/31/2023	1	12,268,051	1587.07	0	286,938	0	23,752	23,7	52 (263, 185	)0	0	0 .	0		
05/31/2023, Strike Price 1553.22 Purchased Option, Call, MLSB.IDX/USD,	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMC	IV6907Z125D03 . 06/02/2022	. 05/31/2023	1	5,016,901	1553 . 22	0	173,774	0	30,573	30,5	73 (143,201	)0	0	0	0		
Purchased Option, Call, LMQDTR5.IDX/USD,	Indexed Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMC	IV6907Z125D03 . 06/02/2022	. 05/29/2024	1	11,396,457	1593.91	0	504, 147	0	232,673	232,6	73 (271,474	)0	0	0	0		
Maturing on 06/06/2023, Strike Price 303.8 Purchased Option, Call, PIMGOPT.IDX/USD,	Indexed Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMC	IV6907Z125D03 . 06/09/2022	. 06/06/2023	1	6,355,496	303.8	0	201,690	0	187,715	187,7	15(13,975	)0	0	0	0		
Maturing on 06/06/2023, Strike Price 351.02 Purchased Option, Call, MLSB.IDX/USD,	Indexed Annuity/Indexed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMC	IV6907Z125D03 . 06/09/2022	. 06/06/2023	1	4,275,424	351.02	0	194,740	0	32,481	32,4	31 (162,259	)0	0	0	0		
Maturing on 06/06/2023, Strike Price 1588.28	Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMC	IV6907Z125D03 . 06/09/2022	. 06/06/2023	1 .	12,769,771	1588.28	0	239,013	0	26,782	26,7	32 (212,231	)0	0	0 .	0		

Showing all Ontions	Cans Floors	Collars Swans an	d Forwards Onen as	of December 31 of Current	Year
OHOWING AN ODUONS.	. Cabs. I 1001s	i. Cullais. Swabs ali	u i diwalus Obellas	oi Deceimbei 3 i di Guileiit	ı caı

				Sho	owing all (	Options, (	Caps, Floor	rs, Collars,	Swaps and	d Forwards	Open as c	of Decemb	er 31 of Cu	rrent Year							
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12	13	14	15 16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Year(s) Initial Cost of Un-	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying		Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																				
06/06/2023, Strike Price 1547.09 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125003	. 06/09/2022	. 06/06/2023	1 .	6,327,598	1547 .09	0	199,460	0	49,529		(149,930)	)0	0	0 .	0		
06/04/2024, Strike Price 1602.96 Purchased Option, Call, SPX.NYS/USD,	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 06/09/2022	. 06/04/2024	1 .	11,397,046	1602.96	0	430,724	0	209, 485	209,485	(221,239)	)0	0	0 .	0		
Maturing on 06/21/2023, Strike Price 4190 Purchased Option, Call, RTY.NYS/USD,	Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC	. 06/15/2022	. 06/21/2023	1 .	140 , 574 , 500	4190	0	6,961,544	0	3,233,437	3,233,437	(3,728,108)	)0	0	0 .	0		
Maturing on 06/21/2023, Strike Price 1870 Purchased Option, Call, MXEA.ASE/USD,	Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC	. 06/15/2022	. 06/21/2023	1 .	11,519,200	1870	0	833,336	0	496,098	496,098	(337,238)	)0	0	0 .	0		
Maturing on 06/21/2023, Strike Price 2020 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Indexed Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC	. 06/15/2022	. 06/21/2023	1 .	7,272,000	2020	0	289,713	0	262,236	262,236	(27,477)	)0	0	0 .	0		
06/11/2024, Strike Price 1577.86 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Annuity/Indexed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 06/16/2022	. 06/11/2024	1 .	10,618,998	1577.86	0	391, 148	0	276,458	276 , 458	(114,690)	)0	0	0 .	0		
Price 1569.01 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 06/16/2022	. 06/13/2023	1 .	16,584,436	1569.01	0	275,390	0	73,914	73,914	(201,476)	)0	0	0 .	0		
06/13/2023, Strike Price 1530.72 Purchased Option, Call, LMQDTR5.IDX/USD,	Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 06/16/2022	. 06/13/2023	1 .	6,980,083	1530 . 72	0	185,647	0	87,818	87,818	(97,829)	)0	0	0 .	0		
Maturing on 06/21/2023, Strike Price 299.62 Purchased Option, Call, MLSB.IDX/USD,	Indexed Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	. 06/23/2022	. 06/21/2023	1 .	5,273,312	299.62	0	194,085	0	225,353	225,353	31,268	0	0	0 .	0		
Maturing on 06/21/2023, Strike Price 1529.87 Purchased Option, Call, MLSB.IDX/USD,	Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6997Z125D03	. 06/23/2022	. 06/21/2023	1 .	16,629,687	1529.87	0	546,717	0	223,803	223,803	(322,913)	)0	0	0 .	0		
Maturing on 06/21/2023, Strike Price 1496.91	Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 06/23/2022	. 06/21/2023	1 .	5,897,825	1496.91	0	276,098	0	154,049	154,049	(122,049)	)0	0	0 .	0		

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as o	of December 31 of Current Year	
OHOWING AN OPTIONS	, Caps, i louis	i, Cullais, Gwaps ai i	a i diwalus Opcil as t	of December 31 of Current Tear	

					Showing all	Options,	∪aps, ⊦ioor	s, Collars,	Swaps and	ı Forwards	Open as c	of Decemb	er 31 of Cu	irrent year							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											1
										Prior											1
	Description									Year(s)	Current										1
	of Item(s)								Strike	Initial Cost	Year Initial						_			Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-					Total	Current	Adjustment		,	Effectiveness
	Used for	0.1	Type(s)			Date of	N. 1		Rate or	discounted	discounted	0	Book/		Unrealized		Year's	to Carrying		of	at Inception
	Income	Schedule/	OT District	F	t	Maturity	Number	N1 - 6' 1	Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of	D . t t' . l	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterp or Central Clearingh		or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
Purchased Option,	Hedges of Guaranteed	identine	(a)	or Certifal Cleaningin	Juse Date	Expiration	Contracts	Amount	(Faiu)	Faiu	Faiu	IIICOIIIE	value	Code Fall Value	(Decrease)	B./A.C.V.	Accietion	Item	Exposure	Liluty	(0)
Call, MLSB.IDX/USD,	Life Benefits and																				1
Maturing on	Indexed																				1
06/18/2024, Strike	Annuity/Indexed Life																				1
Price 1533.95		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIVE	9Q7Z125D03 . 06/23/2022	. 06/18/2024	1	9,878,638	1533.95	0	551,004	0	426,495	426,495	(124,509)	)0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD,	Hedges of Guaranteed Life Benefits and																				1
Maturing on	Indexed																				1
06/21/2023, Strike	Annuity/Indexed Life								1						1			1			1
Price 341.53		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIVE	907Z125D03 . 06/23/2022	. 06/21/2023	1	4,286,202	341.53	0	223,014	0	78, 199	78 , 199	(144,815)	)0	0	0	0		
Purchased Option,	Hedges of Guaranteed		1						1	1					1						1
Call, MLSB.IDX/USD, Maturing on	Life Benefits and Indexed								1						1						1
06/27/2023. Strike	Annuity/Indexed Life		1						1	1					1						1
Price 1535.68		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIVE	907Z125D03 . 06/30/2022	. 06/27/2023	1	19,610,634	1535 . 68	0	650,231	0	242,746	242,746	(407,485)	) 0	0	0	0		
Purchased Option,	Hedges of Guaranteed																				1
Call, MLSB.IDX/USD,	Life Benefits and																				1
Maturing on 06/27/2023, Strike	Indexed Annuity/Indexed Life																				1
Price 1507.2	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIVE	9077125003 . 06/30/2022	. 06/27/2023	1	5,757,504	1507.2	0	259,899	l	128,698	128,698	(131,201)	)0	0	0	0		1
Purchased Option,	Hedges of Guaranteed												, , , , , , , , , , , , , , , , , , , ,		(101,01	1					1
Call, MLSB.IDX/USD,	Life Benefits and																				1
Maturing on 06/25/2024, Strike	Indexed Annuity/Indexed Life																				1
Price 1538.57	Contracts	Exhibit 5	Fauity/Index	AIG MARKETS, INC. OLUSOMCIVE	9077125003 06/30/2022	06/25/2024	1	8 969 863	1538 . 57	0	510, 153	1 0	373,274	373,274	(136,879)	0	٥ ا	0	0		1
Purchased Option,	Hedges of Guaranteed	LAIIIDIC O III	Lqui ()/ Illuox	The manuality, The Second Tree	04,2,20000 1,00,00,2022	. 55, 25, 252									(100,010	1					
Call, LMQDTR5.IDX/USD,	Life Benefits and																				1
Maturing on	Indexed																				1
07/05/2023, Strike Price 299.52	Annuity/Indexed Life	Evhibit 5	Equity/Indox	AIG MARKETS, INC. OLUSOMCIVE	0077125002 07/07/2022	07/05/2022	1	5,487,206	299.52	0	229,476	١ ,	246,657	246 , 657	17, 181	0	١ ,	0	0		1
Purchased Option,	Hedges of Guaranteed	LXIIIDIT 3	Equity/ Index	ATG MARKETS, TNC. OLOGOMETYC	30/2123003 .0//0//2022	. 07/03/2023		5,407,200	299.32		223,470		240,037	246,65/							
Call, PIMGOPT.IDX/USD,																					1
Maturing on	Indexed								1	1					1			1			1
07/05/2023, Strike	Annuity/Indexed Life	Eubibi+ E	Earlity/Ind	AIG MARKETS, INC. OLUSOMCIVE	0077195009 07/07/0000	07/05/2002		3,879,571	339.42		228,945	,			(139,709)	,	,	_	^		1
Price 339.42 Purchased Option,	Contracts Hedges of Guaranteed	EXPLOIT 2	Equity/index	ATO MARKETS, INC. ULUSUMCTVO	3412123003 . 01/01/2022	. 07/05/2023		3,879,571	339.42		228,945	l	89,236	89,230	(139,709)	/·································	l	0  -	0		
Call, MLSB.IDX/USD,	Life Benefits and								1	1					1			1			1 1
Maturing on	Indexed								1						1						1
07/05/2023, Strike	Annuity/Indexed Life	F 1 11 14 F	F // .	ALO MADI/ETO INO OLUGONOMO	0077105000 07 (07 (0000	07/05/0000		40 407 005	4540.00		000 010	_	400 500	400 500	(070,050	,	_		•		1
Price 1549.09 Purchased Option,	Contracts Hedges of Guaranteed	EXNIBIT 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIVE	94/2125003 . 0//0//2022	. 07/05/2023	1 -	13, 167, 265	1549.09	J0	399,616	l0	126,563	126,563	(273,053)	/· <sup>0</sup>	J0	0	0		
Call. MLSB.IDX/USD.	Life Benefits and								1						1						1
Maturing on	Indexed								1						1						1
07/05/2023, Strike	Annuity/Indexed Life				0077107000	07.07.				1											1
Price 1516.03 Purchased Option,	Contracts Hedges of Guaranteed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIVE	90/2125003   07/07/2022	. 07/05/2023	1 -	6,033,799	1516.03	0	263,019	0	118,886	118,886	( 144, 134	)0	0	0	0		
Call. MLSB.IDX/USD.	Life Benefits and								1	1					1			1			1
Maturing on	Indexed								1						1						1 1
07/02/2024, Strike	Annuity/Indexed Life								1	1					1			1			1
Price 1546.62		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIVE	9Q7Z125D03 . 07/07/2022	. 07/02/2024	1	9,341,585	1546 . 62	0	516,964	0	362,856	362,856	(154,107)	)0	0	0	0		[ ]
Purchased Option,	Hedges of Guaranteed								1						1						1 1
Call, MLSB.IDX/USD, Maturing on	Life Benefits and Indexed								1	1					1						1
07/09/2024, Strike	Annuity/Indexed Life								1						1			1			1
Price 1561.71		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIVE	907Z125D03 . 07/14/2022	. 07/09/2024	1	8,683,108	1561.71	0	420,704	0	290, 198	290 , 198	(130,506)	)0	0	0	0		

Showing all Options, Caps. Floors, Collars, Swaps and Forwards Open as of Dec	ember 31 of Current Year
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				Sho	wing all (	Options, 0	Caps, Floor	s, Collars,	Swaps and	d Forwards	Open as o	of Decemb	er 31 of Cu	rrent Year							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying		Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)		Accretion	Item	Exposure	Entity	(b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed	140.141101	(α)	S. Comman Clouring rouse	2410		354010	. anount	(. 314)	· aid	, and		. 4140	. dii valuo	(200.0000)	2	, 100,011011				\~/
07/11/2023, Strike Price 1522.35 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 07/20/2022	. 07/11/2023	1	6,517,180	1522.35	0	273,939	0	117,725	117,725	(156,214)	0	0	0	0		
07/11/2023, Strike Price 1558.41 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 07/20/2022	. 07/11/2023	1	11,742,619	1558 . 41	0	326,954	0	95,027	95,027	(231,927)	0	0	0	0		
07/18/2023, Strike Price 1558.18 Purchased Option, Call, MLSB.IDX/USD,	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 07/21/2022	. 07/18/2023	1	17, 124, 398	1558 . 18	0	554,832	0	147,991	147,991	(406,841)	0	0	0	0		
Maturing on 07/18/2023, Strike Price 1522.36 Purchased Option, Call, MLSB.IDX/USD,	Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 07/21/2022	. 07/18/2023	1	8,951,477	1522.36	0	423,796	0	167,999	167,999	(255,797)	0	0	0	0		
Maturing on 07/16/2024, Strike Price 1556.56 Purchased Option, Call, LMQDTR5.IDX/USD,		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125003	. 07/21/2022	. 07/16/2024	1	8,778,998	1556.56	0	505,037	0	314,563	314,563	( 190 , 474)	0	0	0	0		
Maturing on 07/18/2023, Strike Price 299.84 Purchased Option, Call, PIMGOPT.IDX/USD,		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 07/21/2022	. 07/18/2023	1	6,536,512	299.84	0	271,234	0	300 , 199	300 , 199	28,964	0	0	0	0		
Maturing on 07/18/2023, Strike Price 342.07 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Indexed Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 07/21/2022	. 07/18/2023	1	4,638,469	342.07	0	280 , 100	0	98,303	98,303	(181,797)	0	0	0	0		
Maturing on 07/25/2023, Strike Price 1566.15 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 07/28/2022	. 07/25/2023	1	20,281,643	1566 . 15	0	744,562	0	152,716	152,716	(591,846)	0	0	0	0		
Maturing on 07/25/2023, Strike Price 1530.91 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125003	. 07/28/2022	. 07/25/2023	1	6,812,550	1530.91	0	356 , 181	0	112,348	112,348	(243,833)	0	0	0	0		
07/23/2024, Strike Price 1564.54 Purchased Option, Call, LMQDTR5.IDX/USD,	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 07/28/2022	. 07/23/2024	1	13,924,406	1564 . 54	0	845,334	0	463,309	463,309	(382,024)	0	0	0	0		
	Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 08/04/2022	08/01/2023	1	6.949.859	300.99	0	325.628	0	309.414	309.414	(16.214)	0	0	0	0		

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as	of December 31 of Current '	Year
Oriowing an Options.	, Oaps, i loois	, Collais, Owaps air	a i diwalas Opcilas	of December of or Current	ı caı

				Sr	nowing all	Options, (	Caps, Floors	s, Collars,	, Swaps and	d Forwards	Open as c	of Decemb	er 31 of Cu	irrent Year							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											
	5									Prior											
	Description of Item(s)								Strike	Year(s)	Current Year Initial									C1:4	l la desa
	Hedged,								Price,	Initial Cost of Un-	Cost of Un-					Total	Current	Adjustment		Credit	Hedge Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized		Year's	to Carrying		of	at Inception
	Income	Schedule/				Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Purchased Option,	Hedges of Guaranteed																				
Call, MLSB.IDX/USD,	Life Benefits and																				
Maturing on 08/01/2023, Strike	Indexed Annuity/Indexed Life																				
Price 1583.51		Exhibit 5	. Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 08/04/2022	. 08/01/2023	1	18 . 337 . 046	1583 . 51	0	587,606	0	95,684	95,684	(491,922)	)0	0	0	0		
Purchased Option,	Hedges of Guaranteed		1,.	, , , , , , , , , , , , , , , , , , , ,				, ,													
Call, MLSB.IDX/USD,	Life Benefits and																				
Maturing on 08/01/2023, Strike	Indexed Annuity/Indexed Life																				
Price 1553.71		Exhibit 5	. Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 08/04/2022	. 08/01/2023	1	8.234.663	1553.71	0	365,871	0	88,615	88,615	(277,256)	)0	l 0	0	0		
Purchased Option,	Hedges of Guaranteed		1,.	, , , , , , , , , , , , , , , , , , , ,				, , , ,					,								
Call, MLSB.IDX/USD,	Life Benefits and																				
Maturing on 07/30/2024, Strike	Indexed Annuity/Indexed Life																				
Price 1579.75		Exhibit 5	. Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 08/04/2022	. 07/30/2024	1	13. 175. 115	1579.75	0	757 . 491	0	374,399	374,399	(383.092	)0	l 0	0	0		
Purchased Option,	Hedges of Guaranteed				1						, , , , ,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,	(0.00,000)						
Call, PIMGOPT.IDX/USD,																					
Maturing on 08/01/2023, Strike	Indexed																				
Price 345.32	Annuity/Indexed Life Contracts	Exhibit 5	Fauity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	08/04/2022	08/01/2023	1	5.000.234	345.32	0	311.030	0	94,228	94.228	(216.803	0	٥ ا	0	0		
Purchased Option,	Hedges of Guaranteed		L Lqui ty, muox	777 Manualto, 1110. 3233311011334,212333	. 00, 01, 2022	. 00, 01, 2020		, 555, 251							(210,000)	,			•		
Call, MLSB.IDX/USD,	Life Benefits and																				
Maturing on 08/08/2023, Strike	Indexed Annuity/Indexed Life																				
Price 1593.65		Exhibit 5	. Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 08/11/2022	. 08/08/2023	1	20,829,006	1593 . 65	0	562,941	0	89,359		(473,582)	)0	l 0	0	0		
Purchased Option,	Hedges of Guaranteed		1,.					, -,			, ,		.,	.,							
Call, MLSB.IDX/USD,	Life Benefits and																				
Maturing on 08/08/2023, Strike	Indexed Annuity/Indexed Life																				
Price 1555.81		Exhibit 5	. Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	. 08/11/2022	. 08/08/2023	1	9.039.256	1555.81	0	370,587	0	97,860	97,860	(272,727	)0	l 0	0	0		
Purchased Option,	Hedges of Guaranteed		1,.	, , , , , , , , , , , , , , , , , , , ,				.,,			,		,								
Call, MLSB.IDX/USD,	Life Benefits and																				
Maturing on 08/06/2024, Strike	Indexed Annuity/Indexed Life																				
Price 1600.11		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 08/11/2022	. 08/06/2024	1	12,560,864	1600.11	0	609, 195	0	283,666	283,666	(325,529)	)0	0	0	0		
Purchased Option,	Hedges of Guaranteed																				
Call, PIMGOPT.IDX/USD,																					
Maturing on 08/15/2023, Strike	Indexed Annuity/Indexed Life																				
Price 346.61	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 08/18/2022	. 08/15/2023	1	5,594,285	346.61	0	305,787	0	106, 122	106, 122	(199,665)	)0	0	0	0		
Purchased Option,	Hedges of Guaranteed													<u> </u>							
Call, LMQDTR5.IDX/USD,																					
Maturing on 08/15/2023, Strike	Indexed Annuity/Indexed Life																				
Price 304.07	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 08/18/2022	. 08/15/2023	1	7,325,046	304.07	0	380,010	0	279,069	279,069	(100,940)	)0	0	0	0		
Purchased Option,	Hedges of Guaranteed																				
Call, MLSB.IDX/USD, Maturing on	Life Benefits and Indexed																				
08/15/2023, Strike	Annuity/Indexed Life																				
Price 1595.69	Contracts	Exhibit 5	. Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 08/18/2022	. 08/15/2023	1	19,882,297	1595 . 69	0	553,224	0	86,927	86,927	(466,297)	)0	0	0	0		
Purchased Option,	Hedges of Guaranteed																				
Call, MLSB.IDX/USD, Maturing on	Life Benefits and Indexed																				
	Annuity/Indexed Life																				
Price 1555.36	Contracts	Exhibit 5	. Equity/Index	AIG MARKETS. INC. OLUSOMCIV69Q7Z125D03	. 08/18/2022	. 08/15/2023	1	7 . 294 . 638		0	314 716	0	83.954	83.954	(230.762	) 0	0	0	0		l

Showing all Options	Caps Floor	s Collars Swans an	d Forwards Open as	of December 31 of Cu	urrent Year

				Sn	iowing all i	Options, (	∪aps, Floors	s, Collars,	, Swaps and	d Forwards	Open as c	of Decemb	er 31 of Cu	irrent Year							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											
										Prior											
	Description								a	Year(s)	Current										
	of Item(s)								Strike		Year Initial					Takal	C	A -11: 4: 4		Credit	5
	Hedged, Used for		Tyme(a)			Date of			Price, Rate or		Cost of Un- discounted		Book/		Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		of	Effectiveness at Inception
	Income	Schedule/	Type(s)			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value			Accretion	Item	Exposure	Entity	(b)
Purchased Option,	Hedges of Guaranteed		(/						(/						(=======						(-,
Call, MLSB.IDX/USD,	Life Benefits and																				
Maturing on	Indexed																				
08/13/2024, Strike Price 1595.16	Annuity/Indexed Life	Evhibi+ E	Emilty/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	00/10/2022	00/12/2024	1	10 550 050	1505 16	0	559,456		258 , 147	258 , 147	(301,309)		١ ,		0		
Purchased Option.	Contracts Hedges of Guaranteed	EXIIIDIT 5	Equity/ index	ATG MARKETS, TNC. 0E030MCTV09Q72123D03	. 00/ 10/2022	. 00/ 13/2024		10,559,959	1393. 10	0		0	230, 147	230 , 147	(301,309)	,					
Call, MLSB.IDX/USD,	Life Benefits and																				
Maturing on	Indexed																				
08/22/2023, Strike	Annuity/Indexed Life	E 1 11 14 E	F 14 (1 4	A LO MADIZETO INO 01 100MO 17000771 05000	00 (05 (0000	00 (00 (0000		40 504 070	4000.00		400, 400		70 077	70.077	(040.704)	,					
Price 1600.23 Purchased Option,	Hedges of Guaranteed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 08/25/2022	. 08/22/2023	1	18,594,6/3	1600.23	0	426,408	0	76,677	76,677	(349,731)	)0	0	0	0		
Call, MLSB.IDX/USD,	Life Benefits and																				
Maturing on	Indexed																				
08/22/2023, Strike	Annuity/Indexed Life																				
Price 1554.97		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 08/25/2022	. 08/22/2023	1	7,961,446	1554.97	0	308, 193	0	96,073	96,073	(212, 119)	)0	0	0	0		
Purchased Option, Call, MLSB.IDX/USD,	Hedges of Guaranteed Life Benefits and																				
Maturing on	Indexed																				
08/20/2024, Strike	Annuity/Indexed Life																				
Price 1610.67		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 08/25/2022	. 08/20/2024	1	10,469,355	1610.67	0	461,760	0	214,092	214,092	(247,668)	)0	0	0	0		
Purchased Option,	Hedges of Guaranteed																				
Call, LMQDTR5.IDX/USD, Maturing on	Indexed																				
08/29/2023, Strike	Annuity/Indexed Life																				
Price 306.26		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 09/01/2022	. 08/29/2023	1	8, 158, 766	306.26	0	294,877	0	281,264	281,264	(13,613)	) 0	0	0	0		
Purchased Option,	Hedges of Guaranteed																				
Call, MLSB.IDX/USD, Maturing on	Life Benefits and Indexed																				
08/29/2023, Strike	Annuity/Indexed Life																				
Price 1580.26		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 09/01/2022	. 08/29/2023	1	17,288,044	1580.26	0	367,446	0	125, 249	125,249	(242, 196)	)0	0	0	0		
Purchased Option,	Hedges of Guaranteed																				
Call, MLSB.IDX/USD,	Life Benefits and																				
Maturing on 08/29/2023, Strike	Indexed Annuity/Indexed Life																				
Price 1538.02		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 09/01/2022	. 08/29/2023	1	8,028,464	1538 . 02	0	283,446	0	140 , 194	140 , 194	(143,252)	)	0	0	0		
Purchased Option,	Hedges of Guaranteed			.,			1	, , ,					1	,	,,	1		]			
Call, MLSB.IDX/USD,	Life Benefits and																				
Maturing on 08/27/2024, Strike	Indexed Annuity/Indexed Life																	1			
08/2//2024, Strike Price 1591.81	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 09/01/2022	. 08/27/2024	1	11,731,640	1591.81	n	496,974	o	307,432	307,432	(189.542)	)	o		0		
Purchased Option,	Hedges of Guaranteed				30, 5 ., 2322			,,010					, 102	111111111111111111111111111111111111111	(100,042)	1					
Call, PIMGOPT.IDX/USD,																					
Maturing on	Indexed																	1			
08/29/2023, Strike Price 343.87	Annuity/Indexed Life Contracts	Evhibit 5	Fauity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	09/01/2022	08/29/2023	1	5,395,320	343.87	n	253,707	_	129,914	129,914	(123,793)	) 0	n	0	n		
Purchased Option,	Hedges of Guaranteed	LAIIIDIT J	Equity/ muex	777 MINELIO, 1110. OLOGOMO1103Q/2123D03	. 00/01/2022	. 50/23/2020		, 000, 020			250,707		120,914	129,914	(120,790)	1					
Call, PIMGOPT.IDX/USD,																					
Maturing on	Indexed																	1			
01/30/2024, Strike	Annuity/Indexed Life	Eubibi+ E	Earlity/Ind	ALC MARKETS INC. OLUMNOLVENOTTI OFFICE	00/01/2022	01/20/2004		1 210 204	404 04	_		_	2,677	0.677	(6 405)	1	,		^		
Price 401.94 Purchased Option,	Contracts Hedges of Guaranteed	EXPLOIT 2	Equity/index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 09/01/2022	. 0 1/30/2024		1,310,324	401.94	0	8,802	l <sup>0</sup>	2,6//	2,677	(6, 125)	1	l	0  -	0		
Call, PIMGOPT.IDX/USD,																		1			
Maturing on	Indexed																	1			
	Annuity/Indexed Life	L	L				1									J		1			
Price 400.75	Contracts	Lexhibit 5	I Equity/Index	AIG MARKETS. INC. OLUSOMCIV69Q7Z125D03	. 09/01/2022	L 02/13/2024	I 1 I	2.228.170	400.75	. 0	ı 16.958	. 0	5 573	5.573	(11.385)	)I 0	. 0	0	0		

Showing all Options, Caps. Floors, Collars, Swaps and Forwards Open as of Dec	ember 31 of Current Year
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					Showing all	Options,	Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as of	f Decemb	er 31 of Cu	ırrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11 Cumulative	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for		Type(s)			Date of			Strike Price, Rate or	Prior Year(s) Initial Cost of Un- discounted	Current Year Initial Cost of Un- discounted		Book/			Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		of	Hedge Effectiveness at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Exchange, Counterparty	Trade	Maturity	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghous		Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed		, ,			·														•		
02/27/2024, Strike Price 397.06 Purchased Option.	Annuity/Indexed Life Contracts Hedges of Guaranteed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z	. 09/01/2022	2 . 02/27/2024	1	2,600,743	397.06	0	24,890 .	0	9, 145		9 , 145	(15,745)	0	0	0	0		
Call, PIMGOPT.IDX/USD, Maturing on 03/12/2024, Strike																						
Price 391.28 Purchased Option, Call, PIMGOPT.IDX/USD,		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z	125003 . 09/01/2022	2 . 03/12/2024	1	2,762,437	391.28	0	35,724 .	0	14,973		14,973	(20,751)	0	0	0	0		
Maturing on 03/26/2024, Strike Price 383.19 Purchased Option,	Indexed Annuity/Indexed Life Contracts Hedges of Guaranteed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z	25003 . 09/01/2022	2 . 03/26/2024	1	4,855,017	383 . 19	0	91,097	0	43,999		43,999	(47,098)	0	0	0	0		
Call, PIMGOPT.IDX/USD, Maturing on 04/09/2024, Strike																						
Price 381.28 Purchased Option, Call, PIMGOPT.IDX/USD,	Contracts Hedges of Guaranteed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z	25003 . 09/01/2022	. 04/09/2024	1	4,213,144	381.28	0	88,732 .	0	45, 142		45,142	(43,589)	0	0	0	0		
Maturing on 04/23/2024, Strike Price 373.3	Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z	25003 . 09/01/2022	2 . 04/23/2024	1	3,949,514	373.3	0	114,899 .	0	65,401		65,401	(49,498)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on	Indexed																					
05/21/2024, Strike Price 367 Purchased Option, Call, PIMGOPT.IDX/USD,	Annuity/Indexed Life Contracts Hedges of Guaranteed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z	. 09/01/2022	. 05/21/2024	1	4,488,410	367	0	171,709 .	0	107,603		107,603	(64, 107)	0	0	0	0		
Maturing on 06/04/2024, Strike Price 371.81	Indexed Annuity/Indexed Life	Evhihit 5	Fauity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z	125003 00/01/2022	2 . 06/04/2024	1	5 603 177	371.81	0	188 ,827 .	0	115,872		115,872	(72,955)	0		0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on	Hedges of Guaranteed	EXIIIDIT O	Equity/ maox	THE SECONDITION OF	1.00/01/2022	1 00/ 04/ 2024		0,000,111								(72,000)						
06/18/2024, Strike Price 364.52 Purchased Option,	Annuity/Indexed Life Contracts Hedges of Guaranteed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z	. 09/01/2022	. 06/18/2024	1	4,494,532	364.52	0	195,924 .	0	129,523		129,523	(66,400)	0	0	0	0		
Call, PIMGOPT.IDX/USD, Maturing on 07/02/2024, Strike	Life Benefits and Indexed Annuity/Indexed Life																					
Price 359.06 Purchased Option, Call, PIMGOPT.IDX/USD,		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z	125003 . 09/01/2022	2 . 07/02/2024	1	5,651,604	359.06	0	296,384 .	0	206,555		206,555	(89,830)	0	0	0	0		
Maturing on 07/16/2024, Strike Price 362.28 Purchased Option,	Indexed Annuity/Indexed Life Contracts Hedges of Guaranteed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z	. 09/01/2022	. 07/16/2024	1	3,648,160	362.28	0	178,541 .	0	123,221		123,221	(55,320)	0	0	0	0		
Call, PIMGOPT.IDX/USD, Maturing on 07/30/2024, Strike	Life Benefits and Indexed Annuity/Indexed Life																					
Price 364.16	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z	125003 . 09/01/2022	. 07/30/2024	l1	5 316 736	364 . 16	0	252 . 142	0	173.923	1		(78.219)	0	0	0	0		1

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as	of December 31 of Current '	Year
Oriowing an Options.	, Oaps, i loois	, Collais, Owaps air	a i diwalas Opcilas	of December of or Current	ı caı

				Sh	owing all (	Options, (	Caps, Floor	s, Collars,	Swaps and	d Forwards	Open as c	f Decemb	er 31 of Cu	ırrent Year							
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12	13	14	15 16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Year(s) Initial Cost of Un- discounted Premium	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying		Unrealize Valuation Increase	Exchange	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code Fair Va	ue (Decrease		Accretion	Item	Exposure	Entity	(b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 08/13/2024, Strike Price 366.75 Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on	Indexed Annuity/Indexed Life Contracts Hedges of Guaranteed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 09/01/2022	. 08/13/2024	1 .	5,651,618	366.75	0	254,573	0	174,696	174	,696 (79,8	77)0	0	0	0		
08/27/2024, Strike Price 363.92 Purchased Option, Call, PIMGOPT.IDX/USD,	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125003	. 09/01/2022	. 08/27/2024	1 .	4,538,082	363.92	0	226,829	0	160 , 131	160	,131 (66,6	98)0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on	Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMC1V69Q7Z125003	. 09/01/2022	. 12/19/2023	1 .	1,778,504	410.74	0	5,933	0	1,200		,200(4,7	33)0	0	0	0		
01/17/2024, Strike Price 411.6 Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	. 09/01/2022	. 01/17/2024	1 .	1,761,648	411.6	0	6,723	0	1,593		,593(5,1	30)0	0	0	0		
05/07/2024, Strike Price 369.78 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 09/01/2022	. 05/07/2024	1	4,951,354	369.78	0	164,695	0	100,812	100	,812(63,8	33)0	0	0	0		
09/06/2023, Strike Price 1569.99 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125003	. 09/08/2022	. 09/06/2023	1 .	13,250,716	1569.99	0	330,214	0	127,358	123	,358 (202,8	56)0	0	0	0		
09/06/2023, Strike Price 1525.38 Purchased Option, Call, MLSB.IDX/USD,	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125003	. 09/08/2022	. 09/06/2023	1	7,886,215	1525 . 38	0	326,635	0	177,070	177	,070 (149,5	65)0	0	0	0		
Maturing on 09/04/2024, Strike Price 1579.46 Purchased Option, Call, LMODTR5.IDX/USD,		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25003	. 09/08/2022	. 09/04/2024	1 .	7,439,257	1579.46	0	349, 105	0	228 , 126	220	,126 (120,9	30)0	0	0	0		
Maturing on 09/12/2023, Strike Price 303.18 Purchased Option, Call, PIMGOPT.IDX/USD,		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125003	. 09/15/2022	. 09/12/2023	1 .	4,878,166	303 . 18	0	213,565	0	214,701	214	,7011,1	36 0	0	0	0		
Maturing on 09/12/2023, Strike Price 338.67 Purchased Option, Call, PIMGOPT.IDX/USD,	Indexed Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 09/15/2022	. 09/12/2023	1	4, 118, 227	338.67	0	216,828	0	139,004	139	,004(77,8	24)0	0	0	0		
Maturing on 09/10/2024, Strike	Indexed Annuity/Indexed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 09/15/2022	. 09/10/2024	1	4.178.323		0	225, 118	0	173.855	17:	.855(51.2	53)0	0	0	0		

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

				Sh	owing all	Options, (	Caps, Floor	s, Collars,	Swaps and	d Forwards	Open as o	of Decemb	er 31 of Cu	irrent Year							
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12	13	14	15 16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Year(s) Initial Cost of Un-	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying		Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid <sup>′</sup>	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 09/12/2023, Strike Price 1560.23 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 09/15/2022	. 09/12/2023	1 .	14,510,139	1560 .23	0	332,978	0	177,661	177,66	1 (155,317	)0	0	0	0		
09/12/2023, Strike Price 1518.57 Purchased Option, Call, MLSB.IDX/USD,	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMC1V69Q7Z125D03	. 09/15/2022	. 09/12/2023	1 .	5,770,566	1518.57	0	216,012	0	148,256	148 , 25	6 (67,756	)0	0	0	0		
Maturing on 09/10/2024, Strike Price 1570.62 Purchased Option, Call, SPX.NYS/USD, Maturing on	Indexed Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 09/15/2022	. 09/10/2024	1 .	6,251,068	1570.62	0	289,048	0	213,052	213,05	2(75,996	)0	0	0	0		
09/19/2023, Strike Price 4030 Purchased Option, Call, RTY.NYS/USD, Maturing on	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC	. 09/16/2022	. 09/19/2023	1 .	168,010,700	4030	0	14,065,112	0	9,736,096	9,736,09	6(4,329,017	)0	0	0	0		
09/19/2023, Strike Price 1850 Purchased Option, Call, MXEA.ASE/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC	. 09/16/2022	. 09/19/2023	1 .	12,413,500	1850	0	1,264,126	0	836,789	836,78	9 (427,337	)0	0	0	0		
09/19/2023, Strike Price 1880 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	COREBRIDGE   MARKETS,   LLC	. 09/16/2022	. 09/19/2023	1 .	7,914,800	1880	0	497,030	0	776,281	776,28	1279,252	0	0	0	0		
09/19/2023, Strike Price 1553.1 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 09/22/2022	. 09/19/2023	1	20,718,354	1553.1	0	420 , 172	0	303,856	303,85	6 (116,316	)0	0	0	0		
09/19/2023, Strike Price 1510.81 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Annuity/Indexed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	. 09/22/2022	. 09/19/2023	1 .	10,620,994	1510.81	0	376,457	0	315,227	315,22	7(61,229	)0	0	0	0		
09/17/2024, Strike Price 1569.81 Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on	Annuity/Indexed Life Contracts Hedges of Guaranteed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 09/22/2022	. 09/17/2024	1	9,795,614	1569.81	0	413,462	0	340,085	340,08	5(73,377	)0	0	0	0		
09/26/2023, Strike Price 301.23 Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on	Annuity/Indexed Life Contracts Hedges of Guaranteed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 09/29/2022	. 09/26/2023	1 .	8,636,264	301.23	0	315,952	0	441,912	441,91	2125,960	0	0	0	0		
09/26/2023, Strike	Annuity/Indexed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 09/29/2022	. 09/26/2023	1	5.531.138	332.6	0	268.612	0	260.009	260 .00	9(8.602	)0	0	0	0		

Showing all Options, Caps. Floors, Collars, Swaps and Forwards Open as of Dec	ember 31 of Current Year
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				Sho	owing all	Options, (	Caps, Floors	s, Collars,	Swaps and	d Forwards	Open as o	f Decemb	er 31 of Cu	ırrent Year							
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12	13	14	15 16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying		Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																				
09/24/2024, Strike Price 353.96 Purchased Option,	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 09/29/2022	. 09/24/2024	1	5,769,548	353.96	0	295,877	0	297 , 167	297,16	71,290	0	0	0	0		
Purchased Option,	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 09/29/2022	. 09/26/2023	1	21,271,496	1534.74	0	506,018	0	445,830	445,83	(60,188)	)0	0	0	0		
Maturing on 09/26/2023, Strike Price 1489.46 Purchased Option,	Indexed Annuity/Indexed Life Contracts Hedges of Guaranteed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 09/29/2022	. 09/26/2023	1	10,038,960	1489.46	0	407 , 217	0	407,170	407,170	(47)	)0	0	0	0		
Maturing on 09/24/2024, Strike Price 1552.43 Purchased Option,	Life Benefits and Indexed Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125003	. 09/29/2022	. 09/24/2024	1	13,149,082	1552 . 43	0	601,336	0	550,606	550,60	5(50,731)	)0	0	0	0		
Maturing on 10/03/2023, Strike Price 1513.28 Purchased Option,	Indexed Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125003	. 10/06/2022	. 10/03/2023	1	20,822,733	1513.28	0	680 , 101	0	624,384	624,38	4(55,717)	)0	0	0	0		
10/03/2023, Strike Price 1473.4 Purchased Option, Call, MLSB.IDX/USD,	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 10/06/2022	. 10/03/2023	1	8,486,784	1473.4	0	425,497	0	424,644	424,64	4 (854)	)0	0	0	0		
Price 1530.84 Purchased Option, Call, LMQDTR5.IDX/USD,		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 10/06/2022	. 10/01/2024	1	10,823,039	1530.84	0	606 , 160	0	560,719	560,71	9(45,441)	)0	0	0	0		
	Indexed Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 10/13/2022	. 10/10/2023	1	7,582,784	296.55	0	389,765	0	508,043	508,04	3118,279	0	0	0	0		
Maturing on 10/10/2023, Strike Price 325.48 Purchased Option, Call, PIMGOPT.IDX/USD,	Indexed Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 10/13/2022	. 10/10/2023	1	5,637,314	325.48	0	322,845	0	366,924	366,92	444,079	0	0	0	0		
Maturing on 10/08/2024, Strike Price 344.42 Purchased Option, Call, MLSB.IDX/USD,	Indexed Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 10/13/2022	. 10/08/2024	1	7,219,043	344 . 42	0	450,640	0	501,528	501,52	350,888	0	0	0	0		
	Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS. INC. OLUSOMCIV6907Z125D03	10/13/2022	10/10/2023	1	18 101 209	1521 11	0	519.950	0	495.782	495.78	2(24, 168)	0	0		0		

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as	of December 31 of Current '	Year
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				Sh	owing all	Options, (	Caps, Floor	s, Collars,	Swaps and	d Forwards	Open as c	of Decemb	er 31 of Cu	ırrent Year							
1	2  Description of Item(s)	3	4	5	6	7	8	9	10 Strike	11 Cumulative Prior Year(s) Initial Cost	12 Current Year Initial	13	14	15 16	17	18	19	20	21	22 Credit	23 Hedge
	Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Price, Rate or Index Received	of Un-	Cost of Un- discounted Premium	Current Year	Book/ Adjusted Carrying		Unrealized Valuation Increase/	Total Foreign Exchange	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential		Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	Change in B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 10/10/2023, Strike	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life	raditation	(u)	or contra cloaning loads	Bute	Ехричион	Contracto	Timodit	(i did)	i did	Tulu	income	valuo	Tan Value	(Booldaco)	B.,7 (. O. V .	71001011011	ROM	Ехроваго	Linuty	
Price 1477.59 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 10/13/2022	. 10/10/2023	1	8, 126,745	1477.59	0	379,415	0	393 , 155	393 , 155	13,740	0	0	0	0		
10/08/2024, Strike Price 1543.52 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125003	. 10/13/2022	. 10/08/2024	1	8,705,453	1543.52	0	439,394	0	405, 480	405,480	(33,914)	0	0	0	0		
10/17/2023, Strike Price 1509.77 Purchased Option, Call, MLSB.IDX/USD,	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 10/20/2022	. 10/17/2023	1	21,906,763	1509.77	0	659,625	0	721,759	721,759	62, 134	0	0	0	0		
Maturing on 10/17/2023, Strike Price 1469.16 Purchased Option, Call, MLSB.IDX/USD,	Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6997Z125D03	. 10/20/2022	. 10/17/2023	1	7,360,492	1469 . 16	0	347,343	0	397,325	397 , 325	49,982	0	0	0	0		
Maturing on 10/16/2024, Strike Price 1525.52 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Indexed Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 10/20/2022	. 10/16/2024	1	9,000,568	1525 . 52	0	492,591	0	497 , 747	497 ,747	5, 156	0	0	0	0		
10/24/2023, Strike Price 1511.92 Purchased Option, Call, MLSB.IDX/USD,	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 10/27/2022	. 10/24/2023	1	21,030,807	1511.92	0	771,652	0	687,222	687,222	(84,430)	0	0	0	0		
Maturing on 10/24/2023, Strike Price 1468.74 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 10/27/2022	. 10/24/2023	1	7,828,384	1468 . 74	0	448,964	0	430 , 282	430 , 282	(18,683)	0	0	0	0		
10/22/2024, Strike Price 1527.78 Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on	Annuity/Indexed Life Contracts Hedges of Guaranteed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 10/27/2022	. 10/22/2024	1	9,961,126	1527.78	0	612,173	0	544,591	544,591	(67,581)	0	0	0	0		
10/24/2023, Strike Price 296.58 Purchased Option, Call, PIMGOPT.IDX/USD,	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 10/27/2022	. 10/24/2023	1	6,406,128	296.58	0	380,709	0	440,319	440,319	59,610	0	0	0	0		
Maturing on 10/24/2023, Strike Price 321.32 Purchased Option, Call, PIMGOPT.IDX/USD,	Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6997Z125D03	. 10/27/2022	. 10/24/2023	1	3,984,368	321.32	0	281, 108	0	310,215	310,215	29,107	0	0	0	0		
Maturing on 10/22/2024, Strike Price 340.87	Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	. 10/27/2022	. 10/22/2024	1	3,841,605	340.87	0	275,777	0	299,563	299,563	23,786	0	0	0	0		

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as o	of December 31 of Current Year	
OHOWING AN OPTIONS	, Caps, i louis	i, Cullais, Gwaps ai i	a i diwalus Opcil as t	of December 31 of Current Tear	

				S	nowing all	Options, (	Japs, ⊦loor	s, Collars,	Swaps and	l Forwards	Open as c	of Decemb	er 31 of Cu	irrent Year							
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12	13	14	15 16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity	Number of	Notional	Strike Price, Rate or Index Received	Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying		Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Price 1521.06 Purchased Option,	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125003	3 . 11/03/2022	. 10/31/2023	1	19,804,201	1521.06		575, 235	0	583 , 181	583, 181	7,946	0	0	0	0		
Maturing on 10/31/2023, Strike Price 1480.86 Purchased Option,	Indexed Annuity/Indexed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907ZI25003	3 . 11/03/2022	. 10/31/2023	1	10,810,278	1480.86	0	493,334	0	528,303	528,303	34,969	0	0	0	0		
10/29/2024, Strike Price 1534.52 Purchased Option, Call, LMODTR5.IDX/USD, Maturing on	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6907Z125003	3 . 11/03/2022	. 10/29/2024	1	12,337,541	1534.52	0	690,395	0	642,569	642,569	(47,825)	0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	3 . 11/11/2022	. 11/07/2023	1	8,610,287	300.01	0	505,375	0	517,471	517 ,471	12,096	0	0	0	0		
Price 321.85 Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on	Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 11/11/2022	. 11/07/2023	1	5,358,803	321.85	0	419,913	0	421, 132	421,132	1,218	0	0	0	0		
Price 339.53 Purchased Option,		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125003	3 . 11/11/2022	. 11/05/2024	1	5,907,822	339.53	0	481,598	0	485,901	485,901	4,303	0	0	0	0		
Price 1517.38 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125003	. 11/11/2022	. 11/07/2023	1	27, 191, 450	1517.38	0	1, 152, 504	0	860,667	860,667	(291,837)	0	0	0	0		
Price 1475.79 Purchased Option,	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125003	. 11/11/2022	. 11/07/2023	1	7,777,413	1475.79	0	492,541	0	407,601	407,601	(84,941)	0	0	0	0		
Price 1535.57 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV6997Z125003	. 11/11/2022	. 11/05/2024	1	11,731,755	1535.57	0	775,312	0	611,533	611,533	(163,779)	0	0	0	0		
Price 1527.61 Purchased Option, Call, MLSB.IDX/USD, Maturing on 11/14/2023, Strike	Contracts			AIG MARKETS, INC. OLUSOMCIV6907Z125003		. 11/14/2023		20,912,981	1527.61		815,601	0	588,994	588,994	(226,606)	0	0	0	0		
Price 1487.46	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 11/17/2022	. 11/14/2023	1	8,419,024	1487 . 46	0	490,822	0	394,074	394,074	(96,748)	0	0	0	0		

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as	of December 31 of Current '	Year
Oriowing an Options.	, Oaps, i loois	, Collais, Owaps air	a i diwalas Opcilas	of December of or Current	ı caı

					Snowing	iii Opiio	is, cap	)S, FIOOIS,	, Collais,	Swaps and	i Forwards	Open as o	or Decemb	ersiorcu	rrent Year							
1	2	3	4	5	6	7		8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
											Cumulative											
											Prior											
	Description										Year(s)	Current										
	of Item(s)									Strike	Initial Cost	Year Initial						_			Credit	
	Hedged,		l							Price,	of Un-	Cost of Un-					Total	Current	Adjustment		,	Effectiveness
	Used for	0.1	Type(s)			Date				Rate or		discounted	0	Book/		Unrealized		Year's	to Carrying		of	at Inception
	Income	Schedule/	Of District	F 0		Matu	,	lumber	N 1 - 42 1	Index	Premium	Premium	Current	Adjusted		Valuation		(Amorti-	Value of	D . t t' . l	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counte or Central Clearing					Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code Fair Val	Increase/ ie (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
Purchased Option,	Hedges of Guaranteed	identifie	(a)	Or Certifal Cleaning	griouse Dat	Expil	alloll Co	Jilliacis	Amount	(Falu)	Faiu	Falu	IIICOIIIE	value	Code Fall Val	le (Decrease	D./A.C.V.	Accretion	iteiii	Exposure	Liluty	(b)
Call, MLSB.IDX/USD,	Life Benefits and																					
Maturing on	Indexed																					
11/12/2024, Strike	Annuity/Indexed Life																					
Price 1537.27		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMC	V69Q7Z125D03 . 11/17/2	022   . 11/12/	2024	1	9,069,893	1537 . 27	0	599,671	0	469, 156	469,	156 (130,514	4) 0	0	0	0		
Purchased Option, Call, PIMGOPT.IDX/USD,	Hedges of Guaranteed Life Benefits and																					
Maturing on	Indexed																					
11/21/2023, Strike	Annuity/Indexed Life																					
Price 327.13	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMC	V69Q7Z125D03 . 11/25/2	. 11/21	2023	1	4,481,681	327 . 13	0	346,884	0	302,024	302,	024(44,860	00	0	0	0		
Purchased Option,	Hedges of Guaranteed																	1				
Call, PIMGOPT.IDX/USD, Maturing on	Life Benefits and Indexed																					1
11/19/2024. Strike	Annuity/Indexed Life																	1				
Price 344.55		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMC	V69Q7Z125D03 . 11/25/2	. 11/19	2024	1	3,648,785	344.55	0	298,320	0	268,222	268	222(30,098	3)0	0	0	0		
Purchased Option,	Hedges of Guaranteed																					
Call, LMQDTR5.IDX/USD,																						
Maturing on 11/21/2023, Strike	Indexed Annuity/Indexed Life																					
Price 302.49	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMC	V6907Z125D03 . 11/25/2	022 . 11/21	2023	1	6,049,800	302.49	0	370,037	lo	331,431	331,	131 (38,606	3)0	0	0	0		1
Purchased Option,	Hedges of Guaranteed		,,.						, -,					, ,								
Call, MLSB.IDX/USD,	Life Benefits and																					
Maturing on 11/21/2023, Strike	Indexed Annuity/Indexed Life																					
Price 1542.4	Contracts	Exhibit 5	Fauity/Index	AIG MARKETS, INC. OLUSOMC	V69077125D03 11/25/3	122 11/21	2023	1	21 115 456	1542.4	0	761,046	۱ ،	492, 119	492	119 (268,926	3) 0	0	0	0		
Purchased Option,	Hedges of Guaranteed	EXIIIDIT O	Equity/Indox	ATO HERETO, THO: OLGOOMO	1004/2120000 . 11/20/2		2020		21, 110,400			701,040			1	110 (200,02	,,					
Call, MLSB.IDX/USD,	Life Benefits and																					
Maturing on	Indexed																					
11/21/2023, Strike Price 1501.77	Annuity/Indexed Life	FLILIA F	F 4 / 1 - d	ALC MADI/ETC INC OLLICONO	V0007710FD00 44 /0F //	000 11/01	(0000	1	10 070 015	1501.77	0	590,090	Ι ,	437,528	437 .	528 (152,56)			0	0		
Purchased Option,	Hedges of Guaranteed	EXIIIDIT 5	Equity/ index	AIG MARKETS, INC. OLUSOMC	1090/2120000 . 11/20/2	11/21/	2023		10,0/2,013	1301.77	0			437 , 520	407 ,	320 (132,30	2)	0				
Call, MLSB.IDX/USD,	Life Benefits and																					
Maturing on	Indexed																	1				1
11/19/2024, Strike	Annuity/Indexed Life	F 1 15 14 F	F // .	ALO MADVETO INO CUIDOMO	V0007710FD00	200 44/40	10004		0 004 407	4554 70	_	FE4 004	_	007 400	207	100 (457.40				•		
Price 1554.78 Purchased Option,	Contracts Hedges of Guaranteed	EXNIBIT 5	Equity/Index	AIG MARKETS, INC. OLUSOMC	VO9U/Z125UU3 . 11/25/2	. 11/19	2024	1	8,924,437	1554.78	0	554,601	l0	397, 198	397,	198 (157,404	+10	J0	0	0		
Call, MLSB.IDX/USD,	Life Benefits and																	1				1
Maturing on	Indexed																					
11/28/2023, Strike	Annuity/Indexed Life	L	L								_						.]					1
Price 1549.57	Contracts Hedges of Guaranteed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMC	V69Q/Z125D03 . 12/01/2	)22 . 11/28	2023	1	15,697,144	1549.57	0	583,545	J0	335,979	335,	979 (247,566	5) 0	J0	0	0		
Purchased Option, Call. MLSB.IDX/USD.	Life Benefits and																	1				1
Maturing on	Indexed																	1				1
11/28/2023, Strike	Annuity/Indexed Life																					
Price 1506.83	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMC	V69Q7Z125D03 . 12/01/2	)22 . 11/28	2023	1	8,905,365	1506.83	0	513,227	0	342,306	342,	306 (170,92	1) 0	0	0	0		
Purchased Option, Call. MLSB.IDX/USD.	Hedges of Guaranteed Life Benefits and																					1
Maturing on	Indexed																	1				1
11/26/2024, Strike	Annuity/Indexed Life																					1
Price 1560.66		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMC	V69Q7Z125D03 . 12/01/2	. 11/26	2024	1	8,287,105	1560.66	0	523,924	0	352,031	352,	031 (171,893	3)	0	0	0		
Purchased Option,	Hedges of Guaranteed																					1
Call, PIMGOPT.IDX/USD, Maturing on	Life Benefits and Indexed																	1				1
12/05/2023, Strike	Annuity/Indexed Life																					1
		Exhibit 5	Equity/Index	AIG MARKETS, INC. OLUSOMC	V69Q7Z125D03 . 12/08/2	. 12/05	2023	1	3,581,994	332.59	0	264,416	o	204,431	204,	131(59,98	5)0	0	0	0		

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as	of December 31 of Current '	Year
Oriowing an Options.	, Oaps, i loois	, Collais, Owaps air	a i diwalas Opcilas	of December of or Current	ı caı

					Sho	wing all (	Options, (	Caps, Flooi	rs, Collars,	Swaps and	l Forwards	Open as o	of Decemb	er 31 of Cu	ırrent Year								
1	2	3	4	5		6	7	8	9	10	11 Cumulative Prior	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Co	ounterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Year(s) Initial Cost of Un-	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a) ´	or Central Cle	earinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	` Paid ´	Income	Value	Code Fa	ir Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on 12/03/2024, Strike	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life																						
Price 350.09 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLU	LUSOMC1V69Q7Z125D03	. 12/08/2022	. 12/03/2024	1 .	5, 177,831	350 . 09	0	400,915	0	334,693		334,693	(66,222)	0	0	0	0		
12/05/2023, Strike Price 1552.07 Purchased Option, Call, MLSB.IDX/USD,	Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLU	LUSOMC1V69Q7Z125D03	. 12/08/2022	. 12/05/2023	1 .	21,092,631	1552.07	0	726,539	0	446,901		446,901	(279,637)	0	0	0 .	0		
Maturing on 12/05/2023, Strike Price 1516.77 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Indexed Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLU	LUSOMC1V69Q7Z125D03	. 12/08/2022	. 12/05/2023	1 .	6,992,310	1516.77	0	343,979	0	242, 151		242 , 151	(101,828)	0	0	0	0		
12/03/2024, Strike Price 1560.2 Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on	Hedges of Guaranteed	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLU	_USOMC1V69Q7Z125D03	. 12/08/2022	. 12/03/2024	1 .	10, 188, 106	1560.2	0	608,748	0	439,005		439,005	(169,743)	0	0	0	0		
12/05/2023, Strike Price 305.63 Purchased Option, Call, RTY.NYS/USD,	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLU	LUSOMC1V69Q7Z125D03	. 12/08/2022	. 12/05/2023	1 .	6,066,756	305.63	0	320,931	0	291,897		291,897	(29,034)	0	0	0	0		
Maturing on 12/19/2023, Strike Price 1810 Purchased Option, Call, MXEA.ASE/USD,	Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549	19300M2WD5YB2LHSQ77	. 12/15/2022	. 12/19/2023	1 .	12,887,200	1810	0	1,371,720	0	1,245,523		1,245,523	( 126 , 197 )	0	0	0	0		
Maturing on 12/19/2023, Strike Price 1810 Purchased Option, Call, SPX.NYS/USD,	Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 549	19300M2WD5YB2LHSQ77	. 12/15/2022	. 12/19/2023	1 .	7,457,200	1810	0	1, 153, 035	0	1,066,946		1,066,946	(86,089)	0	0	0	0		
Maturing on 12/19/2023, Strike Price 3900 Purchased Option, Call, PIMGOPT.IDX/USD,	Hedges of Guaranteed	Exhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC 548	19300M2WD5YB2LHSQ77	. 12/15/2022	. 12/19/2023	1 .	165, 633,000	3900	0	18,016,072	0	15,578,024		5,578,024	(2,438,048)	0	0	0	0		
Maturing on 12/19/2023, Strike Price 335.82 Purchased Option, Call, PIMGOPT.IDX/USD,	Indexed Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLU	_USOMC1V69Q7Z125D03	. 12/22/2022	. 12/19/2023	1 .	4,459,690	335.82	0	274,679	0	233,545		233,545	(41 , 134)	0	0	0	0		
Maturing on 12/17/2024, Strike Price 354.8 Purchased Option, Call, MLSB.IDX/USD,	Indexed Annuity/Indexed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLU	_USOMC1V69Q7Z125D03	. 12/22/2022	. 12/17/2024	1	6, 198, 356	354.8	0	402,332	0	359,612		359,612	(42,719)	0	0	0	0		
Maturing on 12/10/2024, Strike Price 1571.64	Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC. OLU	_USOMC1V69Q7Z125D03	. 12/22/2022	. 12/10/2024	1 .	14,301,924	1571.64	0	724,092	0	557,719		557,719	(166,373)	0	0	0 .	0		

		_	_		ART A - SI	_										
		Options, C	aps, Floors,		d Forwards Open as		er 31 of Cu						,			
1 2 3 4  Description	5 6	7	8	9 10	11 12 Cumulative Prior Year(s) Current	13	14	15	16	17	18	19	20	21	22	23
of Item(s) Hedged, Used for Type(s	)	Date of		Strike Price, Rate or	Initial Cost Year Initia of Un- discounted discounted	-	Book/			Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		Credit Quality of	Hedge Effectiveness at Inception
Income Schedule/ of		Maturity	Number	Index	Premium Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	Detected	Refer-	and at
Generation Exhibit Risk(s)  Description or Replicated Identifier (a)	) Exchange, Counterparty Trade or Central Clearinghouse Date	or Expiration		Notional Received Amount (Paid)	(Received) (Received Paid Paid	) Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
Purchased Option, Hedges of Guaranteed				, ,										•		
Call, MLSB.IDX/USD, Life Benefits and Indexed Indexed Indexed Life																
Price 1561.02 Contracts Exhibit 5 Equity/Ind Purchased Option, Hedges of Guaranteed	dex AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03 . 12/22/2022	. 12/17/2024 .	1	. 12,456,940 1561.02	0689,41	10	542,787		542,787	(146,624)	0	0	0	0		
Call, LMODTRS.IDX/USD, Maturing on  Indexed  Indexed																
12/19/2023, Strike Annuity/Indexed Life	lex AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03 .12/22/2022	. 12/19/2023 .	1	6,002,289	0303,36	5 0	301,706		301,706	(1,658)	0	0	0	0		
Purchased Option, Hedges of Guaranteed Call, MLSB.IDX/USD, Life Benefits and	1.12/12/13/13	1 12/ 10/ 2020		,					35 1,7 35	(1,000)						
Maturing on Indexed 12/12/2023, Strike Annuity/Indexed Life																
Price 1556.21   Contracts   Exhibit 5   Equity/Ind	lex AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03 .12/22/2022	. 12/12/2023 .	1	. 20,448,599 1556.21	0571,06	40	418,936		418,936	(152,129)	0	0	0	0		
Call, MLSB.IDX/USD, Life Benefits and Indexed																
	iex AIG MARKETS, INC. OLUSOMC1V69Q7Z125D03 . 12/22/2022	. 12/12/2023	1	8,050,171 1513.19	0361,01	5 0	297,534		297,534	(63,481)	0	0	0	0		
Purchased Option, Hedges of Guaranteed Call, MLSB.IDX/USD, Life Benefits and																
Maturing on Indexed 12/19/2023, Strike Annuity/Indexed Life Price 1553.99 Contracts Exhibit 5 Equity/Ind	lex AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03 .12/22/2022	. 12/19/2023 .	1	. 23,480,789 1553.99	0686,29	ا ا	510,493		510,493	(175,803)	0	0	0	0		
Purchased Option, Hedges of Guaranteed Call, MLSB.IDX/USD, Life Benefits and	ATG MANNETS, TNC. DEUSUNGTVOSQ12123003 . 12/22/2022	. 12/ 19/ 2023		. 23,460,769 1333.99	0	0	510,495			(175,603)		0		0		
Maturing on Indexed 12/19/2023, Strike Annuity/Indexed Life																
Price 1513.92 Contracts Exhibit 5 Equity/Ind Purchased Option, Hedges of Guaranteed	lex AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03 .12/22/2022	. 12/19/2023 .	1	7,720,992 1513.92	0349,50	30	288,082		288,082	(61,421)	0	0	0	0		
Call, MLSB.IDX/USD, Life Benefits and Indexed																
	iex AIG MARKETS, INC. OLUSOMCIV69077125D03 . 12/29/2022	. 12/27/2023 .	1	. 16,881,385 1544.5	0	00	(91,865)		(91,865)	(91,865)	0	0	0	0		
Purchased Option, Hedges of Guaranteed Call, MLSB.IDX/USD, Life Benefits and Maturing on Indexed																
12/27/2023, Strike Annuity/Indexed Life	40.00.000	40 (07 (000					(44, 444)			(44.44)						
Price 1503.31 Contracts Exhibit 5 Equity/Ind Purchased Option, Hedges of Guaranteed	DEX AIG MARKETS, INC. ULUSUMCIV69Q/2125UU3 . 12/29/2022	. 12/27/2023 .	!	8, 132, 907 1503.31		00	(41,411)		(41,411)	(41,411)	0	0	0	0		
Call, MLSB.IDX/USD, Life Benefits and Indexed Indexed Indexed Life																
Price 1554.75 Contracts Exhibit 5 Equity/Ind	lex AIG MARKETS, INC. OLUSOMCIV6907ZI25D03 . 12/29/2022	. 12/24/2024 .	1	9,437,3331554.75		00	(84,833)		(84,833)	(84,833)	0	0	0	0		
0159999999. Subtotal - Purchased Options - Hedging Other					14,688,363 131,308,67		10,011,101		76,647,794	(66,582,100)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other 0289999999. Subtotal - Purchased Options - Replications					14,688,363 131,308,67	9 0	10,011,101	XXX	76,647,794	(66,582,100)	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Genera	ation				•	0 0		XXX	0	0	0	0	0		XXX	XXX
0429999999. Subtotal - Purchased Options - Other					0	0 0		XXX	0	0	0	0	0		XXX	XXX
0439999999. Total Purchased Options - Call Options and W	arrants				14,688,363 131,308,67				76,647,794	(66,582,100)	0	0	0		XXX	XXX
0449999999. Total Purchased Options - Put Options 0459999999. Total Purchased Options - Caps					0	0 0	v	XXX	0	0	0	0	0		XXX	XXX
046999999999999999999999999999999999999					0	0 0	- v	XXX	0	0	0	0	0		XXX	XXX
0479999999. Total Purchased Options - Collars					0	0 0	0	XXX	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

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as o	of December 31 of Current Year	
OHOWING AN OPTIONS	, Caps, i louis	i, Cullais, Gwaps ai i	a i diwalus Opcil as t	of December 31 of Current Tear	

				Sh	owing all (	Options, (	Caps, Floor	s, Collars,	Swaps and	d Forwards	Open as o	of Decemb	er 31 of Cui	rrent Year							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											1
										Prior											1
	Description									Year(s)	Current										1
	of Item(s)								Strike		Year Initial									Credit	Hedge
	Hedged,								Price,		Cost of Un-					Total	Current	Adjustment		,	Effectiveness
	Used for		Type(s)			Date of	l		Rate or		discounted		Book/		Unrealized		Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of	5	Refer-	and at
D	Generation	Exhibit Identifier	Risk(s)	Exchange, Counterparty	Trade Date	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	0.4. 5.5.7.4.5.	Increase/	Change in	zation)/	Hedged	Potential	ence Entity	Year-end
Description	or Replicated al Purchased Options		(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value 76.647.794	Code Fair Valu		_	Accretion		Exposure	XXX	(b) XXX
			Effortivo Ev	cluding Variable Annuity Guarantees	I Indor SSA	D No 100				14,688,363	131,308,679	0		XXX 76,647,7	94 (66,582,100	0	0	0		XXX	XXX
				riable Annuity Guarantees Under SS		1 140.100				0		0		XXX	0 0	0	0	0		XXX	XXX
CCCCCCCCCC. Cub	Hedges of Guaranteed	I	Lilouavo vo	Calculate Calculate Control Co	140.100					Ů	Ů		Ť	7001	•			Ů		7000	7000
Written Option, Call,	Life Benefits and																				i
SPX.NYS/USD, Maturing																					i
on 03/21/2023, Strike	Annuity/Indexed Life	Evhibi+ F	Earli to /1 = 4:	COREBRIDGE MARKETS,	02/10/0000	00/04/0000	4	00 007 000	4000	_	(C 47E E00)		(00,000)	/00.0	93)6,142,697	_					, l
ri ice 4020	Hedges of Guaranteed	EXHIBIT 2	Equity/index	LLC 549300M2WD5YB2LHSQ77	. 03/ 18/2022	. 03/21/2023		90,921,600	4620	0	(0,1/0,589)	J	(32,893)	(32,8	0, 142, 69/	J	J		0		,
Written Option, Call,															1		1				, l
RTY.NYS/USD, Maturing	Indexed																				, l
	Annuity/Indexed Life			COREBRIDGE MARKETS,									[ I								, l
Price 2110		Exhibit 5	Equity/Index	LLC 549300M2WD5YB2LHSQ77	. 03/18/2022	. 03/21/2023	1	5,549,300	2110	0	(521,026)	0	(6, 136)	(6,1	36)514,890	0	0	0	0		,
Written Option, Call,	Hedges of Guaranteed																				i
MXEA.ASE/USD, Maturing																					i
on 03/21/2023, Strike				COREBRIDGE MARKETS,																	i
Price 2290	Contracts	Exhibit 5	Equity/Index	LLC 549300M2WD5YB2LHSQ77	. 03/18/2022	. 03/21/2023	1	3,572,400	2290	0	(151,008)	0	(1,545)	(1,5	15)149,463	0	0	0	0		
	Hedges of Guaranteed																				i
Written Option, Call,																					1
SPX.NYS/USD, Maturing on 06/21/2023, Strike				COREBRIDGE MARKETS.																	1
		Exhibit 5	Equity/Index	LLC	. 06/15/2022	. 06/21/2023	l 1	123.388.000	4360	0	(4.074.887)	0	(1,451,668)	(1,451,6	8)2,623,220	0	0	0	0		ıl
	Hedges of Guaranteed		,,.					.,.,						, , , ,							1
Written Option, Call,																					i
RTY.NYS/USD, Maturing				CORED LOCE HARVETO																	i
	Annuity/Indexed Life		Equity/Index	COREBRIDGE MARKETS, LLC	06/15/2022	06/21/2022	,	12 012 000	1050	0	(627 205)		(216 961)	(316,8	31)320.434	0	0	0	0		i
11100 1000	Hedges of Guaranteed	LAIIIDIT 5	Equity/ Index	343300mzmb31bzL1bq//	. 00/ 13/ 2022	. 00/21/2020	·······························	12,012,000			(007,200)		(010,001)	(010,0	71)020,404						
Written Option, Call,																					i
MXEA.ASE/USD, Maturing	Indexed														1						, l
on 06/21/2023, Strike		Fubility F	Foreign (I. d.	COREBRIDGE MARKETS,	00 /45 /0000	00 (04 (0000		7 500 000	0400		(400, 400)		(455,000)	/455 0	07.000	_	_		_		, l
rrice 2100	Contracts Hedges of Guaranteed	EXNIBIT 5	Equity/Index	LLC 549300M2WD5YB2LHSQ77	. 06/15/2022	. 06/21/2023	1	7,560,000	2100	0	(193,432)	10	(155,809)	(155,8	09) 37,623	l0	J0	0 -	0		
Written Option, Call,															1		1				, l
SPX.NYS/USD, Maturing															1		1				, l
	Annuity/Indexed Life			COREBRIDGE MARKETS,																	1
Price 4220		Exhibit 5	Equity/Index	LLC 549300M2WD5YB2LHSQ77	. 09/16/2022	. 09/19/2023	1	148,079,800	4220	0	(8,596,698)	0	(5,213,050)	(5,213,0	50)3,383,648	0	0	0	0		
Written Option, Call,	Hedges of Guaranteed														1		1				i
RTY.NYS/USD. Maturing															1						i
	Annuity/Indexed Life			COREBRIDGE MARKETS,											1						i
Price 1940		Exhibit 5	Equity/Index	LLC 549300M2WD5YB2LHSQ77	. 09/16/2022	. 09/19/2023	1	13,017,400	1940	0	(973, 196)	0	(581,979)	(581,9	79) 391, 217	0	0	0	0		
	Hedges of Guaranteed														1						i
Written Option, Call, MXEA.ASE/USD, Maturing															1		1				i
on 09/19/2023. Strike				COREBRIDGE MARKETS.																	1
		Exhibit 5	Equity/Index	LLC	. 09/16/2022	. 09/19/2023	1	8,251,600	1960	0	(351,885)	0	(577,697)	(577.6	97) (225,812	)0	0	0	0		
	Hedges of Guaranteed							, . ,			,,,		''	(***,*	1	1					
Written Option, Call,															1						i
RTY.NYS/USD, Maturing				CODEDD LOCK MADVETO											1						i
	Annuity/Indexed Life	Evhibit 5	Equity/Index	COREBRIDGE MARKETS, LLC	12/15/2022	12/10/2022	4	12 /56 000	1000		(1 000 550)		(072 257)	(972,3	57)110.202		_	0			, l
11100 1030	יייייייייייייייייייייייייייייייייייייי	וועוווגם	quity/inuex	LLV	. 14/ 10/2022	. 12/ 13/2023		10,400,000	1090	U	(1,002,009)	ղ ∪	(312,001)	(3/2,3	,, , <b>,</b>	U	J U	U  .	U		

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as	of December 31 of Current '	Year
Oriowing an Options.	, Oaps, i loois	, Collais, Owaps air	a i diwalas Opcilas	of December of or Current	ı caı

				Sho	owing all	Options, (	Caps, Floors	s, Collars,	Swaps and	l Forwards	Open as o	f Decemb	er 31 of Cu	rrent Ye	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior												
	Description									Year(s)	Current											,
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment		. ,	Effectiveness
	Used for		Type(s)			Date of			Rate or		discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	Hedges of Guaranteed																					
Written Option, Call,	Life Benefits and																					
MXEA.ASE/USD, Maturing on 12/19/2023. Strike				COREBRIDGE MARKETS.																		
Price 1890	Contracts	Evhibit 5	Equity/Indox	LLC	12/15/2022	. 12/19/2023	1	7,786,800	1890	0	(937,927)	0	(853, 413)		(853,413)	84,514	0	0	٥	0		
F1 100 1030	Hedges of Guaranteed	LAIIIDIT J	. Equity/index	549300M2IID31B2E1BQ11	. 12/ 13/ 2022	. 12/ 13/ 2023		7,700,000	1030		(551,521)		(050,410)		(050,415)	04,314		0				
Written Option, Call.																						
SPX.NYS/USD, Maturing																						
on 12/19/2023, Strike	Annuity/Indexed Life			COREBRIDGE MARKETS,																		
	Contracts	Exhibit 5	. Equity/Index	LLC 549300M2WD5YB2LHSQ77	. 12/15/2022	. 12/19/2023	1	155,822,800	4060	0	(12,803,558)	0	(10,820,229)		(10,820,229)	1,983,329	0	0	0	0		
0649999999. Subt	total - Written Option	ns - Hedging	Other - Call	Options and Warrants						0	(36,499,059)	0	(20,983,636)	XXX	(20,983,636)	15,515,423	0	0	0	0	XXX	XXX
0709999999. Subt	total - Written Option	ns - Hedging	Other							0	(36,499,059)	0	(20,983,636)	XXX	(20,983,636)	15,515,423	0	0	0	0	XXX	XXX
0779999999. Subt	total - Written Option	ns - Replicat	tions							0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subt	total - Written Option	ns - Income	Generation							0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999, Subt	total - Written Option	ns - Other								0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
	al Written Options - (		and Warrant	S						0	(36,499,059)	0	(20.983.636)	XXX	(20.983.636)	15.515.423	0	0	0	0	XXX	XXX
	al Written Options - I									0		0	0	XXX	0	0	0	0	0		XXX	XXX
	al Written Options - 0									0		0	0	XXX	0	0	0	0	0		XXX	XXX
	al Written Options - I									0	-	0		XXX	0	0	0	0	0		XXX	XXX
	al Written Options - 0									0		0		XXX	0	0	0	0	0		XXX	XXX
	al Written Options - 0									0	-	0	0	XXX	0	0	0	0	0		XXX	XXX
09899999999999999999999999999999999999		Juici								0		0	(20.983.636)		(20.983.636)	15,515,423	0	0	0		XXX	XXX
Currency Swap,	i William Options	1	1								(00,400,000)	0	(20,300,000)	7000	(20,300,000)	10,010,420	0		, , , , , , , , , , , , , , , , , , ,	0	////	7000
Maturing on																						
10/19/2037, Paying																						
6.34% GBP, Receiving	Hedges of Investment								(6.34%													
5.928% USD	Assets	Schedule D	. Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 10/04/2022	. 10/19/2037	1	2,414,068	GBP)/5.928% USD			(12,991	) (100,521)		(348,074)	0	(100,521)	0	0	46,441		100/100
1019999999. Subt	total - Swaps - Hedg	ing Effective	e Excluding V	ariable Annuity Guarantees Under SS	SAP No.108	3 - Foreign E	xchange			0	0	(12,991	(100,521)	XXX	(348,074)	0	(100,521)	0	0	46,441	XXX	XXX
1049999999. Subt	total - Swaps - Hedg	ing Effective	e Excluding V	ariable Annuity Guarantees Under SS	SAP No.108	3				0	0	(12,991	(100,521)	XXX	(348,074)	0	(100,521)	0	0	46,441	XXX	XXX
1109999999. Subt	total - Swaps - Hedo	ing Effective	e Variable Ar	nuity Guarantees Under SSAP No.10	8					0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Interest Rate Swap,																						
Maturing on		1																				
08/25/2027, Paying 1mo									3.525% USD/(1mo													
USD SOFR + 51.8bp,	Hedges of Issued GICs		Interest						USD SOFR +									_				
Receiving 3.525% USD		Exhibit 7	. Rates	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 08/25/2022	. 08/25/2027	1	513,040,000	51.8bp)			(3,036,109	) (17,125,693)		(17,125,693)	(17,125,693)	0	0	0	5,532,518		
Interest Rate Swap,		1																				
Maturing on 04/13/2027, Paying 6mo		1							3.192% USD/(6mo													
USD LIBOR + 82bp.	Hedges of Investments	1	Interest						USD LIBOR +													
	in CLOs	Schedule D		AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 03/17/2015	. 04/13/2027	l1 l	15,000,000				l	(1,157,601)		(1,157,601)	(1,157,601)	n	n	n	155,247		
	total - Swaps - Hedo				1. 20,/ 2010	. V ., .U/ EVE/		10,000,000		0	0	(3.036.109		XXX	(18.283.294)	(18.283.294)	n	n	0		XXX	XXX
Currency Swap,	Total Girapo Fronç	l sure	1							· ·	Ü	(0,000,100	/ (10,200,201)	7001	(10,200,201)	(10,200,201)	· ·		Ť	0,001,100	7001	7000
Maturing on																						
01/06/2050, Paying 5%		1		AIG MARKETS -					(5%													
GBP, Receiving 4.9875%		1		ROLLING FX PROGRAM					GBP)/4.9875%													
	Assets	Schedule B	. Currency		. 06/24/2014	. 01/06/2050	1	11,851,463	USD			262,852	4,801,731		4,801,731	1,051,755	0	0	0	308,023		
Currency Swap,		1																				
Maturing on		1																				
10/28/2027, Paying	Hadaa at I a .								/4 43~													
4.41% GBP, Receiving		Cohodulo D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	10 /02 /2014	10 /20 /2027		4 700 000	(4.41% GBP)/4.799% USD			456.343	1.611.912		1.611.912	274.480	_	^		51.891		
4./99% UOU	Mosels	ocnedule D	. Lourrency	ATO MARKETO, TNC. ULUSUMCTV69Q/Z125D03	. 10/03/2014	. 10/28/202/		4,723,833	UDT)/4./99% USD			456,343	1,011,912		1,011,912	2/4,480	0	0	0	51,891		

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as o	of December 31 of Current Year	
OHOWING AN OPTIONS	, Caps, i louis	i, Cullais, Gwaps ai i	a i diwalus Opcil as t	of December 31 of Current Tear	

				Sho	owing all (	Options, (	Caps, Floors	s, Collars,	Swaps and	d Forwards	Open as c	of Decemb	er 31 of Cu	ırrent Year							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											
										Prior	_										
	Description									Year(s)	Current										
	of Item(s)								Strike	Initial Cost	Year Initial					<b>-</b>				Credit	Hedge
	Hedged,		- ()			5			Price,	of Un-	Cost of Un-		5		1	Total	Current	Adjustment			Effectiveness
	Used for	0.11	Type(s)			Date of	N. 1		Rate or	discounted	discounted	0	Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of Distr(s)	Freehamme Countries	Tuesda	Maturity	Number	Madianal	Index	Premium (Danairuad)	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of	Determini	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
Currency Swap,	or Replicated	identille	(a)	or Ceritral Clearinghouse	Date	Expiration	Contracts	Amount	(Palu)	Palu	Palu	income	value	Code Fall Value	(Decrease)	D./A.C.V.	Accretion	item	Exposure	Enuty	(b)
Maturing on																					
10/28/2027, Paying																					
	Hedges of Investment								(2.95%												
4.799% USD	Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 10/03/2014	. 10/28/2027	1	16,035,819	EUR)/4.799% USD			1,302,433	3,062,638	3,062,6	8509,301	0	0	0	176, 154		
Currency Swap,																					
Maturing on 12/16/2026, Paying									(O 040												
	Hedges of Investment																				
4.6313% USD	Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	. 11/07/2014	. 12/16/2026	l1	24,082,593				609,564	4,802,669	4,802,6	9 1,592,229	n	n	0	239,669		
Currency Swap,		1			, 5. , 25 14			2.,002,000				,000,004	,002,000	,,002,0	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
Maturing on																					
04/01/2025, Paying																					
	Hedges of Investment				00 (44 (0045	04/04/0005		10.050.070	(3.75%			70 405	4 000 000	4 000 0					101 001		
3.93% USD	Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 02/11/2015	. 04/01/2025	1	16,652,0/3	CAD)/3.93% USD			72,495	1,090,292	1,090,2	2821,544	0	0	0	124,981		
Currency Swap, Maturing on																					
12/16/2033, Paying 3mo									. (3mo GBP LIBOR												
GBP LIBOR + 225bp.				AIG MARKETS -					+												
Receiving 2.8116% USD	Hedges of Investment			ROLLING FX PROGRAM					225bp)/2.8116%												
	Assets	Schedule D	Currency	OLUSOMC1V69Q7Z125D03	. 05/12/2015	. 12/16/2033	1	38,097,610	USD			2,900,849	1,037,719	1,037,7	9 1,980,063	0	0	0	630,695		
Currency Swap,																					
Maturing on																					
09/27/2030, Paying 3.61% GBP, Receiving	Hedges of Investment								(3.61%												
4. 15% USD	Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	06/25/2015	09/27/2030	1	11 515 103				207,817	4,052,295	4,052,2	5 1,413,964	0	0	0	160,207		
Currency Swap,	100010	Concuere D	our rondy	ATO MUTINETO, THO. SECOMOTYOGYZIZOSOO	. 00/ 20/ 20 10	. 00/2//2000		11,010,100	ODI 77 4. 10% OOD			207,017	4,002,200	1	0 1,410,004				100,207		
Maturing on																					
10/08/2025, Paying									(3.5%												
3.5% GBP, Receiving	Hedges of Investment								GBP)/5.3825%							_	_	_			
5.3825% USD	Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 09/28/2015	. 10/08/2025	1	22,774,622	USD			290,811	5,994,289	5,994,2	9 2,643,363	0	0	0	189,640		
Currency Swap, Maturing on																					
04/05/2028, Paying																		1			
2.044% EUR, Receiving	Hedges of Investment								(2.044%												
3.564% USD	Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 01/15/2016	. 04/05/2028	1	20, 143, 751	EUR)/3.564% USD			335,616	938,742	938,7	2 1,991,582	0	0	0	231, 103		
Currency Swap,																					
Maturing on																					
05/24/2028, Paying 3.785% GBP, Receiving	Hadaes of Investment								(3.785%												
4.22% USD	Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 05/12/2016	. 05/24/2028	1	31.503.584	GBP)/4.22% USD			376.620	7,098,737	7,098,7	7 4. 157.831	n	n	0	366.006		
Currency Swap,		1			,,			01,000,001	,, <b></b> 300				,000,101	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							
Maturing on																					
06/27/2039, Paying 3mo				AIG MARKETS -					(3mo EUR												
EUR EURIBOR + 53bp,	Hedges of Investment			ROLLING FX PROGRAM	05 (05 :55 :	00.40= :			EURIBOR +												
	Assets	Schedule D	Currency		. 05/23/2016	. 06/27/2039	1	1,819,574	53bp)/.3% USD			149,893	(13,202)	)(13,2	2)(150)	0	0	0	36,945		
Currency Swap, Maturing on																					
09/28/2033, Paying									(2.21%												
2.21% GBP, Receiving	Hedges of Investment								GBP)/3.2395%												
	Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 08/04/2016	. 09/28/2033	1	10,259,788				132,872	1,714,158	1,714,1	8 1,623,360	l 0	0	0	168, 164		

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as	of December 31 of Current '	Year
Oriowing an Options.	, Oaps, i loois	, Collais, Owaps air	a i diwalas Opcilas	of December of or Current	ı caı

				Sh	nowing all	Options, (	Caps, Floors	s, Collars,	Swaps and	d Forwards	Open as o	f Decemb	er 31 of Cu	rrent Yea	r							
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 F	air 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 Year-end (b)
Currency Swap,																						
3.324% USD Currency Swap,	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 10/14/2016	. 11/06/2028	1	26,758,436	(1.53% EUR)/3.324% USD			523,837	1,898,953		1,898,953	2,562,047	0	0	0 .	323,698		
	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 11/02/2016	. 02/06/2040	1	32, 110, 123	(2.73% EUR)/4.6175% USD			653,917	3,734,144		3,734,144	3,786,711	0	0	0 .	663,976		
Maturing on 03/01/2027, Paying 1mo GBP BANK BASE + 350bp, Receiving 0% USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM	. 02/21/2017	. 03/01/2027	1	33,829,267	(1mo GBP BANK BASE + 350bp)/0% USD			3,505,881	(155,298)		(155,298)	297,068	0	0	0 .	345,283		
3.6165% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 06/29/2017	. 08/02/2029	1	29,549,375	(3.05% NOK)/3.6165% USD			292, 131	4,538,504		4,538,504	657,056	0	0	0 .	379,281		
	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 06/29/2017	. 08/02/2032	1	12,655,284	(3.12% NOK)/3.725% USD			139,899	2,219,803		2,219,803	55,226	0	0	0 .	195,960		
Currency Swap,		Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 07/13/2017	. 08/20/2027	1	12,432,449	(3.19% GBP)/4.4025% USD			170,374	1,621,579		1,621,579	1,643,744	0	0	0 .	133,872		
	Hedges of Investment	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM	. 08/09/2017	. 03/21/2036	1	2,414,068	.(3mo GBP LIBOR + 208bp)/2.3687% USD			222,562	31,160		31, 160	80,628	0	0	0 .	43,893		
Currency Swap, Maturing on 01/07/2043, Paying 3.12% GBP, Receiving 4.422% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMC1V69Q7Z125D03	. 10/18/2017	. 01/07/2043	1	17,919,858	(3.12% GBP)/4.422% USD			538,635	3,754,146		3,754,146	2,614,753	0	0	0	400,920		
Maturing on 11/07/2024, Paying 0% CAD, Receiving 0% USD		Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 07/16/2015	. 11/07/2024	1	25,857,164	(0% CAD)/0% USD			107,722	1, 135, 006		1, 135,006	1,313,750	0	0	0	176,145		
Currency Swap, Maturing on 04/29/2030, Paying 3.56% CAD, Receiving 3.614% USD		Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 01/23/2018	. 04/29/2030	1	7 387 140				20.179	505.650		505,650	179,913	0	0	0	99.994		

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as o	of December 31 of Current Year	
OHOWING AN OPTIONS	, Caps, i louis	i, Cullais, Gwaps ai i	a i diwalus Opcil as t	of December 31 of Current Tear	

					Showing all	Options,	∪aps, Fioor	s, Collais,	, Swaps and	a Forwards	Open as c	or Decemb	er 31 of Ct	irrent Year							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											
										Prior											
	Description									Year(s)	Current										
	of Item(s)								Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,								Price.		Cost of Un-					Total	Current	Adjustment			Effectiveness
	Used for		Tuna(a)			Date of			Rate or		discounted		Book/		Unrealized		Year's	to Carrying		of	at Inception
	Income	Schedule/	Type(s)			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterpart	/ Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghous		Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value		B./A.C.V.	Accretion		Exposure	Entity	(b)
	or Replicated	identiller	(a)	or Central Cleaninghous	e Date	Expiration	Contracts	Amount	(Palu)	Palu	Palu	Income	value	Code Fall Value	(Decrease)	D./A.C.V.	Accretion	item	Exposure	Enuty	(D)
Currency Swap, Maturing on																					
04/29/2032, Paying																					
	Hedges of Investment								(3.68%												
	Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7	105000 01/00/0010	. 04/29/2032	1	17 700 100	CAD)/3.72% USD			47.011	1, 177, 556	1,177,55	268.602		0	0	270,777		
Currency Swap,	ASSELS	Scriedure D	cui i ency	ATO MARKETS, TNC. ULUSUMCTV09Q7.	123003 . 01/23/2010	. 04/29/2032		17,729,130	CAD)/3.72% USD			47,011	1, 1/7, 330	1, 1/1 , 33	200,002				210,111		
Maturing on																					
01/03/2025, Paying									(2.11%												
	Hedges of Investment								EUR)/4.6195%												
	Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV6907	125003 . 02/12/2018	. 01/03/2025	1	63.890.381				2,033,383	10.893.066	10,893,06	3 2,717,504	n	0		453, 163		l l
Currency Swap,		conceano B II	00.1010/1111		. 62, 12, 2010			00,000,001	000			2,000,000									
Maturing on																					
04/13/2048. Paving																					
	Hedges of Investment								(3.66%												
	Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7	125D03 . 03/28/2018	. 04/13/2048	1	64,711,372	GBP)/5.323% USD			1,742,496	26,695,068	26,695,06	3 12,876,524	0	0	0 .	1,627,037		
Currency Swap,			,																		
Maturing on																					
04/13/2048, Paying																					
	Hedges of Investment								(4.71%												
	Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7	125D03 . 03/28/2018	. 04/13/2048	1	5,315,170	GBP)/6.466% USD			162,427	2, 143, 036	2,143,03	3 1,013,959	0	0	0 .	133,639		
Currency Swap,																					
Maturing on																					
10/03/2033, Paying									(2.87%												
	Hedges of Investment	0-1-4-1- 0	0	A LO MADIZETO INO OLUCOMOLIZADOS	105000 00 (07 (0040	10/00/0000		10 070 000	GBP)/4.3375%			040 700	0 057 500	0.057.50	1 000 700		0		107.000		
	Assets	Schedule D	currency	AIG MARKETS, INC. OLUSOMCIV69Q7	120003 . 00/2//2018	. 10/03/2033		12,070,339	090			219,796	2,657,502	2,657,50	2 1,908,723	0	0	0	197,966		
Currency Swap, Maturing on																					
08/30/2033, Paying																					
3.1825% GBP, Receiving	Hedges of Investment								(3.1825%												
	Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7	125003 08/22/2018	. 08/30/2033	1	42 246 185	GBP)/4.633% USD			1,429,551	8,238,385	8,238,38	5 5,811,942	0	0	0	689,877		
Currency Swap,	nootto	concoure b	our ronoy	THE MEMBERS THE SECOND PROGRES	. 00/ 22/ 20 10	. 00/00/2000		42,240,100	GBI // 4.000% CGD			1,420,001	0,200,000						000,077		
Maturing on												1									
11/07/2024, Paying												1									
4.3352% CAD, Receiving	Hedges of Investment								(4.3352%			1									
	Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7	125003 . 09/06/2018	. 11/07/2024	1	5,969,041	CAD)/4.712% USD			17, 134	148, 163	148, 16	3320, 107	0	0	0 .	40,663		l
Currency Swap,															1						
Maturing on												1									
01/05/2029, Paying												1									
									(2.06%			1									
	Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7	125003 . 09/21/2018	. 01/05/2029	1	13,379,218	EUR)/4.695% USD			412,862	2,695,717	2,695,71	71,018,517	0	0	0 .	164, 104		
Currency Swap,												1									
Maturing on												1									
10/03/2033, Paying	Hadaaa ak I a .								(2.87%			1									[
		0-1-4-1- 0	0	A LO MADVETO INO OLUGONOMO	105000 06 /07 /0040	10/00/0000		10 070 000	GBP)/4.3375%			040 700	0.057.500	0.057.50	1 000 700		_	_	107.000		
	Assets	Schedule D	currency	AIG MARKETS, INC. OLUSOMCIV69Q7	120003 . 06/2//2018	. 10/03/2033	1	12,070,339	non		• • • • • • • • • • • • • • • • • • • •	219,796	2,657,502	2,657,50	2 1,908,723	J	0	0  -	197,966		
Currency Swap,												1									
Maturing on 10/17/2028, Paying									/0 C070			1									
2.627% EUR, Receiving	Hadaes of Investment								(2.627% EUR)/5.3901%			1									
	Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7	125003 10/10/2019	. 10/17/2028	1	10,661,341				343,280	1,839,397	1,839,39	7846,356	n	n	n	128,366		

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as o	of December 31 of Current Year	
OHOWING AN OPTIONS	, Caps, i louis	i, Cullais, Gwaps ai i	a i diwalus Opcil as t	of December 31 of Current Tear	

				Sho	owing all (	Options, (	Caps, Floo	rs, Collars,	Swaps and	l Forwards	Open as c	of Decembe	er 31 of Cu	rrent Year							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative Prior											
	Description									Year(s)	Current										
	of Item(s)								Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-					Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized		Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Evaluation Counterporty	Trade	Maturity	Number of	Notional	Index	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying		Valuation Increase/	Exchange in	(Amorti- zation)/	Value of Hedged	Potential	Refer-	and at Year-end
Description	or Replicated	Identifier	(a)	Exchange, Counterparty or Central Clearinghouse	Date	or Expiration		Amount	Received (Paid)	Paid	Paid	Income	Value	Code Fair Va			Accretion	9	Exposure	ence Entity	(b)
Currency Swap,	or replicated	Identino	(α)	or contrar creamigned	Date	Expiration	Contracto	7 tillount	(i did)	i did	i did	moonie	Value	Oodo Tun Vu	(Beerease)	<i>B.,,</i> t. O. v.	71001011011	ROIII	Схросиго	Litary	(2)
Maturing on																					
11/21/2023, Paying 3mo				ALO MADI/ETO					.(3mo DKK CIBOR												
DKK CIBOR + 205bp, Receiving 23.1826% USD	1			AIG MARKETS - ROLLING FX PROGRAM					+ 005h-\/00 1006%												
116061 VIIIg 25. 1020 / 000	Assets	Schedule B	Currency		10/26/2018	. 11/21/2023	1	9,312,287	205bp)/23.1826% USD			1,048,004	(327,872)	(327	872) (297,516	0	0	0	43,989		
Currency Swap,	noocto	concurre b	our ronoy	OEGGGMG17GGQ7212GGGG	. 10/20/2010	. 11/21/2020		,012,207	000			1,040,004	(027,072)	(OL)	5/2/111111 (20/,010	,,,					
Maturing on				LIG MIDIETO					(3mo EUR												
10/04/2051, Paying 3mo				AIG MARKETS - ROLLING FX PROGRAM					EURIBOR +												
EUR EURIBOR + 245bp, Receiving 2.112% USD	Hedges of Investment	Schedule D	Currency		. 10/26/2018	10/04/2051	1	6.405.601	245bp)/2.112% USD			1,240,121	(490,824)	(490	824)(652.638	8) 0	0	0	171.764		
Currency Swap,	7,00010	001100010 5 11	04110110711111	92000, 7004, 212000	. 10, 20, 20 10	. 10, 0 1, 2001		0, .00,001				,2.10,121	(100,021)		02.7,1 (002,000	,,					
Maturing on				ALO MADI/ETO																	
10/21/2026, Paying 1mo EUR EURIBOR + 270bp,	Hedges of Investment			AIG MARKETS - ROLLING FX PROGRAM					(1mo EUR EURIBOR +												
Receiving 2.7% USD		Schedule B	Currency		10/29/2018	. 10/21/2026	1	43 214 329	270bp)/2.7% USD			4 . 169 . 105	(312,275)	(312	275) 3.470	0	0	0	421.664		
Currency Swap,	7,00010	0011000110 2 11	04110110711111	92000, 7004, 212000	. 10, 20, 20 10	. 10/21/2020		10,211,020	2.000,72.110 000			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(0.2,2.0)		2.0,1						
Maturing on				AIG MARKETS -																	
12/15/2028, Paying 3mo	in Foreign Operations			ROLLING FX PROGRAM					(3mo GBP LIBOR)/-												
13.8452% USD			Currency		. 10/31/2018	12/15/2028	1	2 876 122	13.8452% USD			159.430	82,668	82	668 154,249	0	0	0	35, 108		
Currency Swap,		Concacto St	04110110711111	0200011100472720000	. 10, 01, 2010	1 12/ 10/ 2020			10.01028 005												
Maturing on	Hadaa of Jamasanaa			AIG MARKETS -																	
12/15/2028, Paying 3mo	in Foreign Operations			ROLLING FX PROGRAM					(3mo EUR EURIBOR)/-												
-12.0736% USD	,	Schedule BA .	Currency		. 10/31/2018	. 12/15/2028	1	1,214,657				73,975	(3,578)	(3	578)6,049	90	0	0	14,827		
Currency Swap,			,					, , ,				.,	,	, ,					,		
Maturing on									(0.00)												
02/06/2034, Paying 3.09% GBP, Receiving	Hadras of Investment								(3.09% GBP)/4.7425%												
4.7425% USD	Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 10/31/2018	. 02/06/2034	1	19,413,514				335, 115	4,083,525	4,083	525 3,266,535	50	0	0	323,466		
Currency Swap,																		1			
Maturing on 03/27/2030, Paying									(2 FOW												
3.52% GBP. Receiving	Hedges of Investment								(3.52% GBP)/5.0215%												
5.0215% USD		Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 12/04/2018	. 03/27/2030	1	12,070,339				219,604	1,897,097	1,897	097 1,832,756	3 0	0	0	162,377		
Currency Swap,																					
Maturing on 03/27/2034. Paving									(3.65%												
	Hedges of Investment								GBP)/5.1835%												
5.1835% USD		Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 12/04/2018	. 03/27/2034	1	6,035,169				112,361	1,201,119	1,201	119 1,091,540	0	0	0	101, 163		
Currency Swap,																					
Maturing on 10/21/2026, Paying 1mo				AIG MARKETS -					(1mo EUR									1			
EUR EURIBOR + 270bp,	Hedges of Investment			ROLLING FX PROGRAM					EURIBOR +												
Receiving 2.7% USD		Schedule B	Currency		. 12/21/2018	. 10/21/2026	1	12,288,270	270bp)/2.7% USD			1, 185, 512	(88,797)	(88	797)987	7 0	0	0	119,903		
Currency Swap,																					
Maturing on 03/19/2029, Paying 3mo	Hedges of Investment			AIG MARKETS -					(3mo EUR												
EUR EURIBOR, Receiving	in Foreign Operations			ROLLING FX PROGRAM					EURIBOR)/-												
-6.6941% USD		Schedule BA .	Currency		. 03/12/2019	. 03/19/2029	1	13.047.711	6.6941% USD			1,462,705	(113, 254)	(113	254) 41.334	1 0	0	0	162,674		

Showing all Options	Caps Floor	s Collars Swans an	d Forwards Open as	of December 31 of Cu	urrent Year

				5n	owing all (	opuons, u	∍aps, ⊨ioor	s, Collars,	, Swaps and	i Forwards	Open as c	or Decemb	ersiolol	irrent Year							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											
										Prior											
	Description									Year(s)	Current										
	of Item(s)								Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,								Price.		Cost of Un-					Total	Current	Adjustment			Effectiveness
	Used for		Type(a)			Date of			Rate or		discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
		Calaadula/	Type(s)				Niversham					C						Value of		Refer-	
	Income	Schedule/	of	F1	T	Maturity	Number	Markana	Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-		D . 4 4' . 1		and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Swap,																					
Maturing on	Hedene of Investment			AIG MARKETS -																	
03/19/2029, Paying 3mo	in Fernian Operations			ROLLING FX PROGRAM					(3mo GBP												
	in Foreign Operations		_						LIBOR)/-							_		_			
14.0774% USD		Schedule BA .	Currency		. 03/12/2019	. 03/19/2029	1	24,588,012	14.0774% USD			2,646,291	270,010	270,010	820,088	0	0	0	306,554		
Currency Swap,																					
Maturing on																					
06/06/2034, Paying									(4.05%												
1.95% EUR, Receiving		0-1	0	ALC MARKETS INC. OLUGANOLIVOOZZIOEDOS	05 /45 /0040	00/00/0004		0 000 007	(1.95%			005 007	1 070 000	1 676 006	1 000 405		0		100 001		
	Assets	schedule D	currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 05/15/2019	. 00/06/2034	1	9,633,03/	EUR)/4.171% USD			235,327	1,676,036	1,676,036	1,092,465	0	0	0	162,861		
Currency Swap, Maturing on																					
07/01/2031, Paying									(3.64%												
	Hedges of Investment								AUD)/3.8363%												
		Cabadula D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 05/22/2019	07/01/2021	4	25,546,437				23,829	2,105,401	2,105,401	1,727,144	0	0	0	372,423		
Currency Swap.	ASSELS	Scriedure D	cui i ency	ATG MARKETS, TNC. ULUSUMCTV09Q72123DU3	. 03/22/2019	. 07/01/2031	1	20,040,437	030			23,029	2, 100, 401	2, 100,401	1,727,144				312,423		
Maturing on																					
09/20/2024, Paying 3mo									(A ODD 1 100D												
GBP LIBOR + 335bp.	'			AIG MARKETS -					.(3mo GBP LIBOR												
Receiving 4.1063% USD	Hadaaa of Invastment			ROLLING FX PROGRAM					335bp)/4.1063%												
	Assets	Schedule B	Currency		. 07/01/2019	00/20/2024	4	31,249,110				3,533,348	369,773	369,773	1, 186,513	0	0	0	205,203		
Currency Swap,	ASSetS	Schedule B	currency	ULUSUMCTV69Q7Z1Z3DU3	. 07/01/2019	. 09/20/2024	1	31,249,110	090			3,333,348	309,773	309,773	1, 180,513		0		205,203		
Maturing on																					
11/21/2024, Paying 3mo				AIG MARKETS -					. (3mo DKK CIBOR												
DKK CIBOR + 205bp,	Hedges of Investment			ROLLING FX PROGRAM					+ 205bp)/2.05%												
	Assets	Schadula R	Currency		. 08/20/2019	. 11/21/2024	1	18,606,587	HSD			2,073,967	(620,097)	(620.097	) (549,403)	n	0	0	128.054		
Currency Swap.	7,00010	concuare b	out ronoy	OLOGOMOT TO GET ELECTION	. 00/ 20/ 20 10	. 11/21/2024		10,000,007	000			2,070,007	(020,007	, (020,007	(040,400)						
Maturing on																					
11/26/2024, Paying									(1.75%												
1.75% EUR, Receiving	Hedges of Investment								EUR)/3.8645%												
	Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 11/20/2019	. 11/26/2024	1	60,492,984				1,537,703	2,863,778	2,863,778	3, 431, 980	0	0	0	417,827		
Currency Swap,				5200007700472120000	25, 25 10							,,,,,,,,,	,000,,770						,527		
Maturing on						I			(1mo EUR												l
04/22/2025, Paying 1mo				AIG MARKETS -					EURIBOR +												
EUR EURIBOR + 275bp,	Hedges of Investment			ROLLING FX PROGRAM					275bp)/2.75%												l
	Assets	Schedule B	Currency		. 12/18/2019	. 04/22/2025	1	22,916,037				2,214,399	(165,505)	) (165,505	)(6,856)	0	0	0	174, 175		
Currency Swap,			1																		l
Maturing on																					l
07/18/2031, Paying 3mo				AIG MARKETS -					(3mo EUR												l
EUR EURIBOR + 200bp,	Hedges of Investment			ROLLING FX PROGRAM					EURIBOR +												l
	Assets	Schedule D	Currency		. 07/14/2020	. 07/18/2031	1 .	8,295,115	200bp)/2% USD			2,982,346	(556, 168)	) (627,936	) (899,774)	0	0	0 .	121,259		
Currency Swap,																					l
Maturing on																					l
07/07/2042, Paying																					l
	Hedges of Investment								(4.07%												l
	Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 10/08/2020	. 07/07/2042	1	15,685,092	AUD)/3.755% USD			(34,464	)1,593,610	1,593,610	1,018,183	0	0	0	346,478		
Currency Swap,																					l
Maturing on																					l
11/13/2026, Paying 3mo									(3mo EUR												l
EUR EURIBOR + 460bp,				AIG MARKETS -					EURIBOR +												l
Receiving 7.7729% USD	Hedges of Investment			ROLLING FX PROGRAM					460bp)/7.7729%												l
	Assets	Schedule B	Currency		. 11/11/2020	. 11/13/2026	L 1 L	31.579.837	USD	L		5. 127. 285	(2.450.423)	)(2,450,423	)(3.061.162)	l 0	0	0 .	310.677	l	

Showing all Options	Caps Floor	s Collars Swans an	d Forwards Open as	of December 31 of Cu	urrent Year

				Sh	owing all (	Options, (	Caps, Floor	s, Collars,	Swaps and	d Forwards	Open as o	f Decemb	er 31 of Cu	rrent Year							
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12	13	14	15 16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity	Number of	Notional	Strike Price, Rate or Index Received	Year(s) Initial Cost of Un-	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying		Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Val			Accretion	Item	Exposure	Entity	(b)
Currency Swap, Maturing on 04/21/2036, Paying	Hedges of Investment		(=/						(4.06%						(======================================						1-/
	Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 01/28/2021	. 04/21/2036	1 .	13,624,766	AUD)/3.725% USD			22,803	2,648,328	2,648,	328717,852	20	0	0	248,523		
2.95% EUR, Receiving	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 03/16/2021	. 07/07/2042	1 .	10,807,512	(2.95% EUR)/5.16% USD			314,906	2,604,468	2,604,	168 1, 128,819	0	0	0	238,734		
05/02/2031, Paying 1.28% EUR, Receiving 3.257% USD Currency Swap,	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 03/17/2021	. 05/02/2031	1 .	1,087,463	(1.28% EUR)/3.257% USD			26,086	203,556	203,	55695,409	)	0	0	15,699		
	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 03/17/2021	. 06/27/2031	1 .	679,664	(1.28% EUR)/3.282% USD			8 , 169	135, 128	135,	12867,383	30	0	0	9,902		
05/05/2028, Paying 2.06% GBP, Receiving	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6997ZI25003	. 03/17/2021	. 05/05/2028	1 .	1,532,933	(2.06% GBP)/2.7075% USD			16,509	274,634	274,	534192, 184	0	0	0	17,723		
06/23/2028, Paying 2.06% GBP, Receiving	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMC1V69Q7Z125D03	. 03/17/2021	. 06/23/2028	1 .	1,532,933	(2.06% GBP)/2.7375% USD			17,039	277,969	277 ,	969192,982	20	0	0	17,944		
05/05/2033, Paying 2.34% GBP, Receiving	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6997Z125003	. 03/17/2021	. 05/05/2033	1 .	748,361	(2.34% GBP)/3.2375% USD			10,563	164,408	164,	108110,227	, 0	0	0	12,036		
06/23/2033, Paying 2.34% GBP, Receiving 3.25% USD Currency Swap,	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 03/17/2021	. 06/23/2033	1 .	748,361	(2.34% GBP)/3.25% USD			10,671	165,664	165,	664110,429	0	0	0	12, 114		
	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMC1V6907Z125003	. 03/17/2021	. 05/02/2036	1	8,922,998	(2.45% GBP)/3.446% USD			137,534	2, 157,710	2,157,	710 1,473,962	2 0	0	0	162,944		
Maturing on 06/23/2036, Paying 2.45% GBP, Receiving 3.4575% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	. 03/17/2021	. 06/23/2036	1 .	8,922,998	(2.45% GBP)/3.4575% USD			138,716	2, 174, 238	2,174,	238 1,479,541	0	0	0	163,812		
Currency Swap, Maturing on 05/07/2036, Paying 2.14% GBP, Receiving 3.145% USD		Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	03/22/2021	05/07/2036	1	17 486 710				266 . 121	4.042.662	4.042	662 2 811 766	0	0	0	319.492		

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as	of December 31 of Current '	Year
Oriowing an Options.	, Oaps, i loois	, Collais, Owaps air	a i diwalas Opcilas	of December of or Current	ı caı

				Sh	owing all	Options, (	Caps, Flooi	rs, Collars,	Swaps and	l Forwards	Open as o	f December	er 31 of Cu	ırrent Year							
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12	13	14	15 16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying		Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid <sup>′</sup>	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	Hedges of Investment	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907Z125D03	. 04/01/2021	. 04/21/2034	1	1 400 470	(3mo EUR EURIBOR + 220bp)/2.2% USD			285,725	(120, 361)	(120,3	1) (161,061)		0	0	25, 194		
Currency Swap, Maturing on 08/09/2033, Paying 1.42% EUR, Receiving	Hedges of Investment								(1.42%							,		0			
Currency Swap, Maturing on 07/30/2026, Paying 3mo GBP LIBOR + 450bp,		Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907Z125003	. 04/19/2021	. 08/09/2033	1	995 , 414	EUR)/3.255% USD .(3mo GBP LIBOR			22,100	210,977	210,9	796,034	0	0	0	16,211		
Receiving 10.7542% USD	Hedges of Investment Assets	Schedule B	Currency	ROLLING FX PROGRAM	. 05/11/2021	. 07/30/2026	1 .	19,554,804	450bp)/10.7542% USD			2,305,013	(780,985)	(780,9	5) (924,433)	)0	0	0	185,026		
Currency Swap, Maturing on 07/30/2026, Paying 3mo GBP LIBOR + 450bp,				AIG MARKETS -					.(3mo GBP LIBOR												
Receiving 10.7542% USD	Hedges of Investment Assets	Schedule B	Currency	ROLLING FX PROGRAM	. 05/11/2021	. 07/30/2026	1 .	1,777,709	450bp)/10.7542% USD			209,547	(70,999)	(70,99	9)(84,039)	0	0	0	16,821		
Maturing on 06/14/2041, Paying 2.19% EUR, Receiving 3.9735% USD Currency Swap,	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	. 05/25/2021	. 06/14/2041	1 .	37,461,811	(2.19% EUR)/3.9735% USD			910,409	10,038,080	10,038,08	0 4,375,909	0	0	0	804,685		
Maturing on 11/19/2026, Paying 3mo EUR EURIBOR + 240bp, Receiving 2.5714% USD				AIG MARKETS - ROLLING FX PROGRAM					(3mo EUR EURIBOR + 240bp)/2.5714%												
Currency Swap, Maturing on 11/05/2026, Paying 3mo	Assets	Schedule B	Currency		. 08/09/2021	. 11/19/2026	1 .	37,461,811	USD (3mo EUR			4,088,383	(1,154,083)	(1,154,0	3) (991,055)	0	0	0	369,324		
EUR EURIBOR + 475bp, Receiving 6.3533% USD	Hedges of Investment	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM	. 08/24/2021	. 11/05/2026	1 .	12,403,038	EURIBOR + 475bp)/6.3533%			1,974,451	(1,063,087)	(1,063,08	7)(1,229,621)	)0	0	0	121,673		
Maturing on 11/03/2033, Paying 1.81% EUR, Receiving	Hedges of Investment				20 (0) (===	44 005			(1.81% EUR)/3.3875%								_				
Currency Swap, Maturing on 10/21/2030, Paying 3mo		Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03  AIG MARKETS -	. 09/21/2021	. 11/03/2033	1 .	14,984,724				299,017	2,350,304	2,350,3	41,697,687	0	0	0	246,732		
EUR EURIBOR, Receiving 0% USD Currency Swap, Maturing on	Hedges of Investment Assets	Schedule B	Currency	ROLLING FX PROGRAM	. 09/29/2021	. 10/21/2030	1 .	106,968,459	(3mo EUR EURIBOR)/0% USD			8,592,575	(9,486,894)	(9,486,8	4)(9,663,321)	0	0	0	1,494,533		
10/24/2030, Paying 3mo EUR EURIBOR, Receiving 0% USD	Hedges of Investment	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907Z125D03	. 10/15/2021	10/24/2030	1	1 272 631	(3mo EUR EURIBOR)/0% USD			142.116	(145, 120)	(145.1	0)(157.071)	0	0	0	17 . 790		

Showing all Options	Caps Floor	s Collars Swans an	d Forwards Open as	of December 31 of Cu	urrent Year

				Sh	lowing all	Options, (	Caps, Floors	s, Collars,	Swaps and	l Forwards	Open as o	of December	er 31 of Cu	irrent Year							
1	2	3	4	5	6	7	8	9	10	11 Cumulative	12	13	14	15 16	17	18	19	20	21	22	23
Description	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)	Prior Year(s) Initial Cost of Un-	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code Fair Va	Unrealized Valuation Increase/ ue (Decrease)	Exchange Change in	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 Year-end (b)
Currency Swap,																					
3.377% USD Currency Swap,	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMC1V69Q7Z125D03	. 01/28/2022	. 04/06/2032	1	14,085,641	(1.62% EUR)/3.377% USD			36,492	1,545,526	1,545	526 1,545,526	3 0	0	0	214,403		
Maturing on 02/22/2027, Paying 3mo EUR EURIBOR + 250bp,	Hedges of Investment			AIG MARKETS - ROLLING FX PROGRAM					(3mo EUR EURIBOR +												
Receiving 2.5% USD Currency Swap, Maturing on 07/07/2034, Paying	Assets	Schedule B	Currency		. 02/01/2022	. 02/22/2027	1	80,275,309	250bp)/2.5% USD			9,415,208	(2,457,552)	(2,457	552)(2,457,552	2)0	0	0 .	817,454		
	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6907ZI25D03	. 02/10/2022	. 07/07/2034	1	10,585,687	(2.84% GBP)/3.451% USD			(1,231,674)	1,845,756	1,845	756 1,845,756	3 0	0	0 .	179,631		
07/10/2051, Paying	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMC1V69Q7Z125D03	. 02/11/2022	. 07/10/2051	1	17,203,541	(4.56% CAD)/4.044% USD			(189,692)	(607, 150)	(607	150) (607, 150	))0	0	0	459,416		
Maturing on 06/01/2027, Paying 3mo GBP LIBOR + 305bp, Receiving 3.703% USD Currency Swap,	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS - ROLLING FX PROGRAM	. 03/03/2022	. 06/01/2027	1	1,834,691	.(3mo GBP LIBOR + 305bp)/3.703% USD			171,001	(6,359)	(6	359)(6,359	9)0	0	0	19,284		
Maturing on 04/08/2037, Paying 2.58% EUR, Receiving	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	. 03/09/2022	. 04/08/2037	1	18,206,440	(2.58% EUR)/3.921% USD			197,212	1,437,675	1,437	675 1,437,675	50	0	0 .	343,909		
Maturing on 04/20/2032, Paying 2.83% EUR, Receiving	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	. 03/17/2022	. 04/20/2032	1	16,986,255				(209,431)	1,610,520	1,610	520 1,610,520	)0	0	0	259,088		
Currency Swap, Maturing on 04/13/2037, Paying 2.999% EUR, Receiving	Hedges of Investment							, , ,	(2.999% EUR)/4.6438%										,		
Currency Swap, Maturing on 07/21/2027, Paying 3mo		Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03  AIG MARKETS -	. 04/04/2022	. 04/13/2037	l1	52,132,815	(3mo EUR			(121, 117)	4,991,498	4,991	498 4,991,498	3   0	0	0	985,231		
EUR EURIBOR + 500bp,	Hedges of Investment Assets	Schedule B	Currency	ROLLING FX PROGRAMOLUSOMC1V69Q7Z125D03	. 04/14/2022	. 07/21/2027	1	1,203,128	EURIBOR + 500bp)/5% USD			40,619	(97,316)	(97	316)(97,316	3)0	0	0	12,840		
08/23/2027, Paying 3mo EUR EURIBOR + 240bp, Receiving 8.7304% USD	Hedges of Investment			AIG MARKETS - ROLLING FX PROGRAM					(3mo EUR EURIBOR + 240bp)/8.7304%								_				
	Assets	Schedule B	Currency		1. 06/10/2022	I. 08/23/2027	l 1 l	3,451,911	USD	L	l	(33,451)	(107.317)	(107	317) (107,317	7) 0	0	I 0 l.	37.203	1	

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as	of December 31 of Current '	Year
Oriowing an Options.	, Oaps, i loois	, Collais, Owaps air	a i diwalas Opcilas	of December of or Current	ı caı

				Sh	owing all	Options, (	Caps, Floor	s, Collars,	Swaps and	l Forwards	Open as c	of Decemb	er 31 of Cu	rrent Year							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for		Type(s)			Date of			Strike Price, Rate or	Cumulative Prior Year(s) Initial Cost of Un- discounted	Current Year Initial Cost of Un- discounted		Book/		Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		Credit Quality of	Hedge Effectiveness at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Danamintian	Generation or Replicated	Exhibit Identifier	Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or	of Caretra etc	Notional	Received	(Received)	(Received) Paid	Year	Carrying	C	Increase/	Change in	zation)/	Hedged	Potential	ence Entity	Year-end
Description Currency Swap,	or Replicated	identiller	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Valu	e (Decrease)	B./A.C.V.	Accretion	Item	Exposure	Enuty	(b)
Maturing on 10/21/2027, Paying 3mo AUD BBR + 275bp,				AIG MARKETS -					.(3mo AUD BBR +												
Receiving 4.9366% USD	Hedges of Investment			ROLLING FX PROGRAM					275bp)/4.9366%												
	Assets	Schedule B	Currency		. 06/16/2022	. 10/21/2027	1	76,026,196	USD			7,393,851	(5,786,912)	(5,786,9	12)(5,786,912	)0	0	0	833,490		
Currency Swap, Maturing on 08/25/2034, Paying 3mo				AIG MARKETS -					(3mo EUR												
EUR EURIBOR + 170bp,	Hedges of Investment			ROLLING FX PROGRAM					EURIBOR +												
Receiving 1.7% USD	Assets	Schedule D	Currency		. 06/23/2022	. 08/25/2034	1	6, 154, 440	170bp)/1.7% USD			209,222	(198, 377)	(198,3	77)(198,377	)0	0	0	105,042		
Currency Swap, Maturing on 07/21/2036, Paying 3mo				AIG MARKETS -					(3mo EUR EURIBOR +												
EUR EURIBOR + 385bp,	Hedges of Investment			ROLLING FX PROGRAM					385bp)/3.85%												
Receiving 3.85% USD . Currency Swap, Maturing on	Assets	Schedule D	Currency		. 07/18/2022	. 07/21/2036	1	11,238,543	USD			57,498	(397,862)	(449,0	63) (397,862	)0	0	0 .	206,907		
01/19/2028, Paying 3mo GBP LIBOR + 310bp,				AIG MARKETS -					.(3mo GBP LIBOR												
	Hedges of Investment			ROLLING FX PROGRAM					310bp)/12.0165%												
Currency Swap,	Assets	Schedule B	Currency		. 07/25/2022	. 01/19/2028	1	12,772,149	USD			841,335	(910,366)	(910,3	66)(910,366	)0	0	0 .	143,567		
Maturing on 11/22/2027, Paying 3mo GBP LIBOR + 279bp,				AIG MARKETS -					.(3mo GBP LIBOR												
Receiving 15.5263% USD	Hedges of Investment			ROLLING FX PROGRAM					- 279bp)/15.5263%												
	Assets	Schedule B	Currency		. 07/25/2022	. 11/22/2027	1	21,797,085	USD			184,682	(335,576)	(335,5	76) (335,576	)0	0	0	241, 133		
Currency Swap, Maturing on 07/20/2035, Paying 3mo				AIG MARKETS -					(3mo EUR												
EUR EURIBOR + 333bp, Receiving 3.33% USD	Hedges of Investment	Cabadula D	Currency	ROLLING FX PROGRAMOLUSOMCIV69Q7Z125D03	07/07/0000	07/20/2025	.	6 0E7 400	EURIBOR + 333bp)/3.33% USE			72.546	(296, 460)	(296,4	60)(296.460	,	_		123.248		
Currency Swap,	Assets	ocnedule D	our rency	ULUSUMIC1V09Q7Z125DU3	. 01/21/2022	. 01/20/2035	1	, 93/ , 193	0000p)/3.33% USL			12,546	(290,460)	(296,4	00)(290,460	/·································	J	0  .	123,248		
Maturing on 11/30/2027, Paying 3mo EUR EURIBOR + 270bp,	Hedges of Investment			AIG MARKETS - ROLLING FX PROGRAM					(3mo EUR EURIBOR + 270bp)/3.033%												
	Assets	Schedule D	Currency	0LUS0MC1V69Q7Z125D03	. 08/16/2022	. 11/30/2027	1	19,839,882				(607,711	) (335, 343)	(335,	43) (335,343	)0	0	0	219,972		
Maturing on 10/21/2031, Paying 3mo				AIG MARKETS - ROLLING FX PROGRAM					(3mo EUR EURIBOR +												
EUR EURIBOR + 145bp, Receiving 1.45% USD .	Hedges of Investment Assets	Schedule D	Currency		. 09/15/2022	. 10/21/2031	1 l.	5,351,687	145bp)/1.45% USD			117,915	(424,852)	(424,8	52) (424,852	)0	0		79,413		
Currency Swap, Maturing on			,					.,,	(3mo EUR			,510	,, 102)		(, 502				,		
04/26/2032, Paying 3mo				AIG MARKETS - ROLLING FX PROGRAM					EURIBOR +						1						
	Hedges of Investment Assets	Schedule D	Currency		09/23/2022	04/26/2032	1	4,661,320	170bp)/1.747% USD			(19,255	) (359,053)	(359,0	53) (359,053	)0	n	٥	71, 161		
Currency Swap,	7,00010	Joneudle D	our roncy	0L030IIIC1703Q72123D03	. 00/ 20/ 2022	. 07/ 20/ 2002			- COD			(18,233	, (555,055)	(339,0	(555,055	1					
Maturing on 10/04/2028, Paying 3mo GBP LIBOR + 400bp,	Hedges of Investment			AIG MARKETS - ROLLING FX PROGRAM					.(3mo GBP LIBOR												
		Schedule B	Currency		. 09/23/2022	10/04/2028	1	417 536	+ 400bp)/4% USD			(11.633	)(34.911)	(34.9	11)(34.911	0	٥ ا	0	5.012		

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as o	of December 31 of Current Year	
OHOWING AN OPTIONS	, Caps, i louis	i, Cullais, Gwaps ai i	a i diwalus Opcil as t	of December 31 of Current Tear	

				Sh	owing all (	Options, (	Caps, Floor	rs, Collars	, Swaps and	d Forwards	Open as o	of Decemb	er 31 of Cu	ırrent Year							
1	2	3	4	5	6	7	8	9	10	11 Cumulative	12	13	14	15 16	17	18	19	20	21	22	23
Description	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)	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 Year-end (b)
Currency Swap, Maturing on									(3mo EUR												
10/21/2031, Paying 3mo EUR EURIBOR + 237bp,	Hedges of Investment			AIG MARKETS - ROLLING FX PROGRAM					EURIBOR + 237bp)/2.37%												
Receiving 2.37% USD . Currency Swap,	Assets	Schedule D	Currency	0LUSOMC1V69Q7Z125D03	. 09/29/2022	. 10/21/2031	1	1,070,337	USD			2,018	(85, 169)	(85, 169	(85, 169)	0	0	0	15,883		
Maturing on 04/21/2031, Paying 3mo EUR EURIBOR + 225bp.	Hedges of Investment			AIG MARKETS - ROLLING FX PROGRAM					(3mo EUR												
Receiving 2.25% USD		Schedule D	Currency		. 09/29/2022	. 04/21/2031	1 .	3,211,012	225bp)/2.25% USE	)		22,658	(270,573)	(270,573	(270,573)	0	0	0	46,273		
Currency Swap, Maturing on									(3mo EUR												
10/21/2030, Paying 3mo EUR EURIBOR + 165bp,	Hedges of Investment			AIG MARKETS - ROLLING FX PROGRAM					EURIBOR + 165bp)/1.65%												
	Assets	Schedule D	Currency	OLUSONIC1V69Q7Z125D03	. 09/30/2022	. 10/21/2030	1	2, 140,675				36,870	(170,027)	(170,027	(170,027)	0	0	0	29,909		
Maturing on				AIG MARKETS -					(3mo EUR												
04/25/2033, Paying 3mo EUR EURIBOR + 175bp,	Hedges of Investment			ROLLING FX PROGRAM					EURIBOR + 175bp)/1.75%												
Receiving 1.75% USD . Currency Swap,	Assets	Schedule D	Currency	OLUSOMC1V69Q7Z125D03	. 09/30/2022	. 04/25/2033	1	6,251,841	USD			52,278	(496, 689)	(496,689	(496,689)	0	0	0	100,414		
Maturing on 10/21/2027, Paying 3mo EUR EURIBOR + 135bp,	Hedges of Investment			AIG MARKETS - ROLLING FX PROGRAM					(3mo EUR EURIBOR + 135bp)/1.35%												
Receiving 1.35% USD . Currency Swap,	Assets	Schedule D	Currency		. 10/05/2022	. 10/21/2027	1	1,070,337	USD			(3,767	)(84,949)	(84,949	)(84,949)	0	0	0	11,734		
Maturing on 07/26/2032, Paying 3mo EUR EURIBOR + 180bp,	Hedges of Investment			AIG MARKETS - ROLLING FX PROGRAM					(3mo EUR EURIBOR + 180bp)/1.847%												
Receiving 1.847% USD Currency Swap,	Assets	Schedule D	Currency		. 10/05/2022	. 07/26/2032	1	4,013,765	USD			(24,977	) (309, 252)	(309,252	(309,252)	0	0	0	62,089		
Maturing on 07/26/2032, Paying 3mo				AIG MARKETS - ROLLING FX PROGRAM					(3mo EUR EURIBOR +												
	Hedges of Investment Assets	Schedule D	Currency		. 10/05/2022	. 07/26/2032	1 .	1,070,337	180bp)/1.847% USD			(6,661	)(82, 467	(82,467	(82,467)	0	0	0 .	16,557		
Currency Swap, Maturing on																					
08/03/2034, Paying 3mo EUR EURIBOR + 165bp,				AIG MARKETS -					(3mo EUR EURIBOR +												
Receiving 2.4437% USD	Hedges of Investment Assets	Schedule D		ROLLING FX PROGRAMOLUSOMCIV69Q7Z125D03	. 10/13/2022	. 08/03/2034	1	3.211.012	165bp)/2.4437% USD			20.529	(262, 968)	(262,968	) (262,968)	0	0	0	54.663		
Currency Swap, Maturing on						25, 00, 2007			(3mo EUR				(202,000	(202,000	(202,000)		v				
08/23/2033, Paying 3mo EUR EURIBOR + 75bp,	Hedges of Investment			AIG MARKETS - ROLLING FX PROGRAM					EURIBOR + 75bp)/1.089%												
Receiving 1.089% USD		Schedule D	Currency		. 10/14/2022	. 08/23/2033	1	9,426,996				(324,215	) (384, 385)	(384,385	(384,385)	0	0	0	153,804		
Currency Swap, Maturing on				ALC MADVETO					(3mo EUR												
09/04/2031, Paying 3mo EUR EURIBOR + 160bp,	Hedges of Investment			AIG MARKETS - ROLLING FX PROGRAM					EURIBOR + 160bp)/2.118%												
Receiving 2.118% USD	Assets	Schedule D	Currency		. 10/14/2022	. 09/04/2031	L 1 .	3,211,012				(171,296	)(95, 492)	(95,492	)(95,492)	0	0	0	47,298	l	ll

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as o	of December 31 of Current Year	
OHOWING AN OPTIONS	, Caps, i louis	i, Cullais, Gwaps ai i	a i diwalus Opcil as t	of December 31 of Current Tear	

				Sho	owing all (	Options, (	Caps, Flooi	rs, Collars	, Swaps and	d Forwards	Open as o	f Decemb	er 31 of Cu	ırrent Yea	ar							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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 F	-air 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 Year-end (b)
Currency Swap,			(/						(							(=======						(-)
Maturing on 04/20/2035, Paying 3mo EUR EURIBOR + 175bp, Receiving 3.128% USD Currency Swap,	Hedges of Investment	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM	. 10/14/2022	. 04/20/2035	1 .	2,140,675	(3mo EUR EURIBOR + 175bp)/3.128% USD			6,322	(182,916)		(182,916)	(182,916)	0	0	0 .	37,544		
Receiving 3.638% USD	Hedges of Investment	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM	. 10/17/2022	. 10/21/2031	1 .	2,467,128	(3mo EUR EURIBOR + 230bp)/3.638% USD			(12,753)	) (184,991)		(184,991)	(184,991)	0	0	0 .	36,609		
Currency Swap, Maturing on 02/06/2030, Paying 3mo EUR EURIBOR + 160bp, Receiving 1.838% USD	Hedges of Investment	Schedule D	Currency	AIG MARKETS - ROLLING FX PROGRAM	10/25/2022	02/06/2020	1	3 211 012	(3mo EUR EURIBOR + 160bp)/1.838%			13.059	(224,534)		(224,534)	(224,534)	٥	n	0	42,794		
Currency Swap, Maturing on 01/20/2028, Paying 3mo EUR EURIBOR + 450bp,				AIG MARKETS - ROLLING FX PROGRAM			1		(3mo EUR EURIBOR + 450bp)/5.748%				(683,889)		(683,889)	(683,889)			0	118,841		
Currency Swap, Maturing on 01/10/2028, Paying 3mo	Hedges of Investment		,	AIG MARKETS - ROLLING FX PROGRAM					(3mo EUR EURIBOR + 450bp)/5.668%			(23, 086)	(6,455,184)		(6,455,184)					857,106		
Currency Swap, Maturing on 10/27/2033, Paying 3mo	Hedges of Investment			AIG MARKETS - ROLLING FX PROGRAM			1		(3mo EUR EURIBOR + 270bp)/4.162%			(12,389)			(64.804)	(64.804)	0	0	0	17,608		
Currency Swap, Maturing on 11/23/2032, Paying 3mo EUR EURIBOR + 140bp, Receiving 3.195% USD	Hedges of Investment			AIG MARKETS - ROLLING FX PROGRAM	. 11/17/2022				(3mo EUR EURIBOR + 140bp)/3.195%			(59,526)			(220,941)	(220,941)	0	0	0 .	111,277		
Currency Swap, Maturing on 04/16/2032, Paying 3mo GBP LIBOR + .0000000001bp,	Hedges of Investment			AIG MARKETS - ROLLING FX PROGRAM					.(3mo GBP LIBOR + .0000000001bp)/													
Currency Swap, Maturing on 01/22/2036, Paying 3mo EUR EURIBOR + 441bp,	Hedges of Investment			AIG MARKETS - ROLLING FX PROGRAM			1		(3mo EUR EURIBOR + 441bp)/6.76%				(214, 120)		(214, 120)			0	0	142,511		
Receiving 6.76% USD . Currency Swap, Maturing on 02/10/2028, Paying 3mo EUR EURIBOR + 200bp,	Hedges of Investment			AIG MARKETS - ROLLING FX PROGRAM	. 11/24/2022				(3mo EUR EURIBOR + 200bp)/3.737%			94,367	(254,713)		(254,713)			0		193,420		
TRECEIVING 3.737% USD	Assets	ischedule ()	Lurrency		1. 12/15/2022	1. 02/10/2028	L 1 l.	26./58.436	USU	1		( 102 . 188 )	II (123.883)		(123.883)	(123.883)	0	0	0	302.569		

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as o	of December 31 of Current Year	
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					Sho	wing all (	Options, (	Caps, Floor	rs, Collars,	Swaps and	d Forwards	Open as o	f Decemb	er 31 of Cu	irrent Yea	ar							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income	Schedule/	Type(s) of	- Freehanne (	0	Toods	Date of Maturity	Number	National	Strike Price, Rate or Index	Premium	Current Year Initial Cost of Un- discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Total Foreign Exchange	Current Year's (Amorti-	Adjustment to Carrying Value of	Datastial	of Refer-	Hedge Effectiveness at Inception and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s)		Counterparty learinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code F	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
Currency Swap,	or Replicated	identiller	(a)	or Central C	learingnouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	income	value	Code	-air value	(Decrease)	B./A.C.V.	Accretion	item	Exposure	Entity	(D)
Maturing on 10/19/2028, Paying 4.11% CAD, Receiving	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. (	OLUSOMC1V69Q7Z125D03	. 07/21/2016	. 10/19/2028	1 .	18,467,850	(4.11% CAD)/4.035% USD				174,709		174,709	174,709	0	0	0 .	222,464		
2.03% GBP, Receiving 2.97% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. (	OLUSOMC1V69Q7Z125D03	. 08/04/2016	. 09/28/2028	1 .	7,845,720	(2.03% GBP)/2.97% USD				1,047,748		1,047,748	1,047,748	0	0	0	94,040		
		Schedule D	Currency	AIG MARKETS, INC. (	OLUSOMC1V69Q7Z125D03	. 10/19/2016	. 11/17/2036	1 .	36,211,016	(3.14% GBP)/4.055% USD				3,684,155		3,684,155	3,684,155	0	0	0 .	674,625		
	Hedges of Investment			AIG MARKETS - ROLLING FX PROGRAM	01.100.100.1100.0771.07000	07 (40 (90 47	40 (00 (0007		40.070.000	.(3mo GBP LIBOR + 210bp)/2.434%				(404 507)		(475, 470)	(404 507)						
Currency Swap, Maturing on 12/20/2027, Paying	Assets	Schedule B	Currency		OLUSOMC1V69Q7Z125D03	. 07/13/2017	. 10/28/2037	1 .	12,070,339	(2.09%				(434,587)		(475,479)	(434,587)	0	0	0 .	232,399		
4.1138% USD Currency Swap, Maturing on 09/08/2036, Paying 0%	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. (	OLUSOMC1V69Q7Z125D03	. 10/12/2017	. 12/20/2027	1 .	27 , 106 , 300	EUR)/4.1138% USD				4,093,129		4,093,129	4,093,129	0	0	0 .	302,206		
	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. (	OLUSOMC1V69Q7Z125D03	. 06/03/2016	. 09/08/2036	1 .	33, 193, 431	(0% GBP)/0% USD				8,853,251		8,853,251	8,853,251	0	0	0 .	614, 123		
2.948% GBP, Receiving	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. (	OLUSOMC1V69Q7Z125D03	. 05/11/2017	. 06/06/2029	1 .	37,485,524	(2.948% GBP)/4.301% USD				5,443,913		5,443,913	5,443,913	0	0	0 .	475,414		
2.5% GBP, Receiving	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. (	OLUSOMC1V69Q7Z125D03	. 04/16/2018	. 07/30/2043	1 .	18,709,025	(2.5% GBP)/3.921% USD				5,439,069		5,439,069	5,439,069	0	0	0 .	424,374		
2.5% GBP, Receiving	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. (	OLUSOMC1V69Q7Z125D03	. 04/18/2018	. 07/30/2043	1 .	8,419,061	(2.5% GBP)/3.954% USD				2,398,763		2,398,763	2,398,763	0	0	0 .	190,968		
2.5% GBP, Receiving	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. (	OLUSOMC1V6907Z125D03	. 04/18/2018	. 07/30/2043	1	3 975 668	(2.5% GBP)/3.944% USD				1, 139, 784		1. 139. 784	1. 139.784	0	0	0	90.179		l

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as	of December 31 of Cu	rrent Year
Oriowing an Options.	, Oaps, i loois	, Collais, Owaps air	a i diwalas Opcilas	of December of or ou	iloni i cai

2. 2. (2. Pre-New Investment Inve					Sh	owing all (	Options, (	Japs, ⊦loor	s, Collars,	Swaps and	l Forwards	Open as c	of Decemb	er 31 of Cu	irrent Year							
Part   Part	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
Part   Part											Cumulative											
Process of Secretary   Process of Secretary											Prior											
New Personal Standard   Standar		Description									Year(s)	Current										1
Use   Street   Use   Street		of Item(s)								Strike	Initial Cost										Credit	Hedge
Processing   Pro		Hedged,								Price,	of Un-	Cost of Un-					Total	Current	Adjustment		Quality	Effectiveness
Consension   Con				Type(s)																		at Inception
Perform   Perf				of			Maturity														Refer-	
Survey   S							٠.											,				
Material Part   Material Par		or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
No.   Control																						
2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2										(0.000												,
Add Section   Section		Hadaaa of Investment																				,
Transport See 1. 1			Sahadula D	Currency	ALC MARKETS INC. OLUSOMOLV60077125D02	05/02/2019	06/05/2029	4	16 500 220					2 261 170	2 261 170	2 261 170	0	0	0	102 220		,
State   Part		MSSELS	ocileuule D	our rency	ATG MARKETS, TNC. OLOSOMCTVOSQ72123D03	. 03/02/2010	. 00/03/2020		10,350,230	030				3,301,170		3,301,170				130,000		
Commons   Comm																						,
18   18   18   18   18   18   18   18	07/30/2043, Paying																					,
Correct Seas   Corr	2.5% GBP, Receiving	Hedges of Investment								(2.5%												,
Machine   Mach	3.98% USD	Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 05/22/2018	. 07/30/2043	1	3,507,942	GBP)/3.98% USD				778,890	778,890	778,890	0	0	0 .	79,570		
State   Stat																						,
1. St. COF, Procedured Production of April 1996 and Front Internal Control of Corporation of Cor						1				(0.45%				I								
4 (279-100 ) Seption		Hadran of Invant				1								1								
Currency Sup.    No.   Supering			Sahadula D	Currency	ALC MARKETS INC. OLUSOMOLV60077125D02	05/22/2019	06/26/2029	4	5 421 652				57 662	1 060 504	1 060 50	1 060 504	0	0	0	63 630		,
Note   Fig.   Fig.   Contract   Fig.   Contrac		A33013	ochedure b	our renoy	ATO MATRICETO, THE. OLOGOMOTYOSQ72123000	. 03/22/2010	. 00/20/2020		, 401, 002	OGD				1,000,004	1,000,00	1,000,004						
Schedule 0 Currency Supplementaries Schedule 0 Currency Als SWRESS, INC. CUSMICINERIZIZED SCHEDULE SCH																						
3.05.00   Register   Interestment   Regist	06/26/2030, Paying																					
Carrency Staps, Backering of Market Staps of M	3.26% GBP, Receiving																					,
Interior of Control Page 1   1,416,500   1	4.829% USD	Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 05/22/2018	. 06/26/2030	1	14,484,406	GBP)/4.829% USD			153,925	3, 175, 203	3, 175, 200	3, 175, 203	0	0	0 .	198, 177		
07/30/256, Paying 2-30 (P. Pacing) Holiga of Investment 30 (P. Page 10) Holiga of Investment 50 Hodgle D Currency. All WARETS, INC. QUSSID/1989/71/2503 56/24/2018 07/30/248 1 1 6,548, E9 (P. Pacing) Holiga of Investment 4 (P. Pacing) Holiga of Investment 50 Hodgle D Currency. All G WARETS, INC. QUSSID/1989/71/2503 56/24/2018 07/30/248 1 1 5,548, E9 (P. Pacing) Holiga of Investment 5 (P. Pac																						,
2.5 (3.0P), Resisting segles of Investment seasons of Shedule D. Our rency Segue, Resisting segles of Investment Seasons of Investme																						
3.985.LS (S) — Assets — Schedule D — Ourrency — Als MARKETS, INC. QUSDICT/9807/12003 — OF/4/2018 — OF/		Hadaas of Investment								(2.5%												
Currency Subsection   Recurrency		Schedule D	Currency	ALG MARKETS INC. OLUSOMCIV69077125003	05/24/2018	07/30/2043	1	6 548 159					1 416 830	1 416 830	1 416 830	٥	0	0	148 531		,	
Maturing on   Capturing   Ca		7,00010	Concaute B	our rondy	THE MUTINETO, THE SECONDITION OF PERSON	. 00/ 24/ 20 10	. 077 007 2040		,0,0,0,100	GDI // 0.00EN GOD				1,410,000	1,410,000	1,110,000						
2.895 (Reg Ving   Nedges of Investment   Asset S	Maturing on																					
4.526H_USD   Assets   Schedule B   Currency   Alig MARKETS, INC.   OLUSMICIVER/97/21/2003   06/14/2018   06/27/2025   1   99.527,540   68P/H, 524N_USD   13,023,911   13,023,911   13,023,911   0   0   0   0   0   0   0   0   0	08/27/2025, Paying																					,
Currency Stap.   Hadges of Investment   Substituting on   Total Paring   Hadges of Investment   Substituting on   Total Paring on   Tota																						,
Maturing on   Parks		Assets	Schedule B	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 06/14/2018	. 08/27/2025	1	90 , 527 , 540	GBP)/4.524% USD				13,023,911	13,023,91	13,023,911	0	0	0 .	738,015		
12/19/2030   Paying   Assets																						
3.61% GBP, Receiving Hodges of Investment Schedule D. Currency Stapp, Maturing on 10/17/2028 Paying 2.62% ELR/Receiving Hodges of Investment Submit In 10/17/2028 Paying 2.62% ELR/Receiving Hodges of Investment Submit In 10/17/2028 Paying 2.62% ELR/Receiving Hodges of Investment Submit In 10/17/2028 Paying 2.62% ELR/Receiving Hodges of Investment Submit In 10/17/2028 Paying 2.62% ELR/Receiving Hodges of Investment Submit In 10/17/2028 Paying 2.62% ELR/Receiving Hodges of Investment Submit In 10/17/2028 Paying 2.62% ELR/Receiving Hodges of Investment Submit In 10/17/2028 Paying 2.62% ELR/Receiving Hodges of Investment Submit In 10/17/2028 Paying 2.62% ELR/Receiving Hodges of Investment Submit In 10/17/2028 Paying 2.62% ELR/Receiving Hodges of Investment Submit In 10/17/2028 Paying 2.62% ELR/Receiving Hodges of Investment Submit In 10/17/2028 Paying 2.62% ELR/Receiving Hodges of Investment Submit In 10/17/2028 Paying 2.62% ELR/Receiving Hodges of Investment Submit In 10/17/2028 Paying 2.62% ELR/Receiving Hodges of Investment Submit In 10/17/2028 Paying 2.62% ELR/Receiving Hodges of Investment Submit In 10/17/2028 Paying 2.62% ELR/Receiving Hodges of Investment Submit In 10/17/2028 Paying 2.62% ELR/Receiving Hodges of Investment Submit In 10/17/2028 Paying 2.62% ELR/Receiving Hodges of Investment Submit In 10/17/2028 Paying 2.62% ELR/Receiving Hodges of Investment Submit In 10/17/2028 Paying 2.62% ELR/Receiving Hodges of Investment Submit In 10/17/2028 Paying 2.62% ELR/Receiving Hodges of Investment Submit In 10/17/2028 Paying 2.62% ELR/Receiving Hodges of Investment Submit In 10/17/2028 Paying 2.62% ELR/Receiving Hodges of Investment Submit In 10/17/2028 Paying 2.62% ELR/Receiving Paying 2.62% ELR/Receiving Paying 2.62% ELR/Receiving Paying 2.62% ELR/Receiving Paying 2.62% ELR/Receiving Paying 2.62% ELR/Receiving Paying 2.62% ELR/Receiving Paying 2.62% ELR/Receiving Paying 2.62% ELR/Receiving Paying 2.62% ELR/Receiving Paying 2.62% ELR/Receiving Paying 2.62% ELR/Receiving Paying 2.62% ELR/Receiving Paying 2.62% EL																						
5. 128 LISO		Hadras of Investment								(3.61%												,
Currency Staps   Maturing on   Currency Staps   Currenc			Schedule D	Currency	AIG MARKETS. INC. OLUSOMCIV6907Z125D03	. 09/20/2018	. 12/19/2030	1	16 . 898 . 474					3.498.498	3 498 498	3.498.498	0	0	0	238 .530		!
10/17/2028, Paying 2, 26278, EBLR, Receiving Hedges of Investment 5, 5901%, ISD	Currency Swap,						,			,,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						,		
2.627% EBR. Receiving Hedges of Investment Spanth Labor (17.2008) South Labor (17.2008)	Maturing on					1				1				1								
5.3915 USD	10/17/2028, Paying					1								I								
Currency Stap, Maturing on 07/27/2031, Paying 2. 11% EUR, Receiving 4. 465% USD			0.1.1.5		ALO MADIETO INO SURGO SU	40 /40 /00 / -	40 (47 (000		47 004 0					0.004.5:-	2 22	0 001 5:-		_		000 0=-		
Maturing on 07/21/2031, Paying 2.11% EUR, Receiving 4.465% USD		Assets	schedule B	currency	ATG MARKETS, INC. OLUSOMCTV69Q7Z125D03	. 10/10/2018	. 10/1//2028	1	17,281,337	nan				2,981,542	2,981,542	2,981,542	J 0	0	J 0  .	208,073		
07/21/2031, Paying 2. 11% EUR, Receiving Hedges of Investment 4.46% USD						1				1				1								
2.11% EUR, Receiving 4.465% USD						1				1				1								
4.465% USD	2.11% EUR. Receiving	Hedges of Investment				1				(2, 11%				I								
Currency Swap,   Maturing on Odd/14/2049, Paying 3, 1236% (6BP, Receiving 4, 5535% USD			Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	. 03/19/2019	. 07/21/2031	1	6,607,021				[	1, 154, 522	1, 154,522	1,154,522	0	0	0	96,629		
04/14/2049, Paying 3. 1236% GBP, Receiving Hedges of Investment 4.5535% LBD	Currency Swap,					1																
3. 1236% GBP, Receiving Hedges of Investment 4. 5535% USD	Maturing on					1								I								
4.5535% USD						1				(3.1236%				I								
Currency Swap, Maturing on 06/05/2031, Paying 1.74% EUR, Receiving Hedges of Investment(1.74%			Cahadi-1 - D	Current	ALC MARKETS INC. OLLOOMOLIVOOGTZLOCCOC	04/04/0040	04/14/0040		60 054 600					15 540 140	45 540 444	15 540 140		_		1 E47 400		
Maturing on 06/05/2031, Paying 1.74% EUR, Receiving Hedges of Investment		MSSELS	ocnedule B	our rency	ATG MARKETS, TNC. ULUSUMCTV69Q/Z125D03	. 04/04/2019	. 04/14/2049		00,351,693	UOD				15,543, 119	15,543,118	10,543,119	J	0		1,547, 196		
06/05/2031, Paying 1.74% EUR, Receiving Hedges of Investment(1.74%						1				I				I								
1.74% EUR, Receiving Hedges of Investment(1.74%						1				1				1								
		Hedges of Investment				1				(1.74%				1								
			Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 05/15/2019	. 06/05/2031	1	2,675,844		<u></u>		<u></u>	397, 297	397,297	397,297	0	0	0	38,845	<u></u>	<u> </u>

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

					One	willy all v	opuons, c	Japs, i 1001	s, Collais,	Swaps and	i i Oiwaius	Open as c	n Decellin			aı							
1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												1
											Prior												1
	Description										Year(s)	Current											i
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price.		Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Tuna(a)				Date of			Rate or		discounted		Book/			Unrealized	Foreign	Year's			of	
		Calaadula/	Type(s)					Nimakan					C							to Carrying			at Inception
	Income	Schedule/	of			<b>-</b> .	Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Co		Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clea	aringhouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code F	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Swap,																							i - I
Maturing on																							1
06/18/2031, Paying																							1
	Hedges of Investment									(4.72%													i l
	Assets	Schedule D	Currency	AIG MARKETS, INC. OLU	USOMC1V69Q7Z125D03	. 05/23/2019	. 06/18/2031	1	7,848,836	CAD)/4.969% USD				(22,913	)	(22,913)	(22,913)	0	0	0	114, 183		
Currency Swap,																							i l
Maturing on																							1
10/02/2031, Paying																							i l
	Hedges of Investment									(1.95%								_	_				1
	Assets	Schedule D	Currency	AIG MARKETS, INC. OLU	USOMC1V69Q7Z125D03	. 05/30/2019	. 10/02/2031	1	24,082,593	EUR)/4.173% USD				3,382,985		3,382,985	3,382,985	0	0	0	356,301		
Currency Swap,																							i - I
Maturing on				AIG MARKETS -						(3mo EUR													ı l
07/19/2030, Paying 3mo		1		ROLLING FX PROGRAM						EURIBOR +				1									, l
	Hedges of Investment									155bp)/1.55%								_	_				1
	Assets	Schedule D	Currency	0LU	USOMC1V69Q7Z125D03	. 0//1//2019	. 07/19/2030	1	5,351,687	USD				(391,384	)	(429, 160)	(391,384)	0	0	0	73,530		
Currency Swap,																							i
Maturing on				AIG MARKETS -						(3mo EUR													i
07/19/2030, Paying 3mo				ROLLING FX PROGRAM						EURIBOR +													ı l
EUR EURIBOR + 215bp,	Hedges of Investment					07 /47 /00 40	07/40/0000		F 000 0F0	215bp)/2.15%				(404 470	,	(470 707)	(404 470)						i
	Assets	Schedule D	Currency	OLU	USOMC1V69Q7Z125D03	. 07/17/2019	. 07/19/2030	1	5,886,856	USD				(431, 170	)	(472,787)	(431, 170)	0	0	0	80,883		
Currency Swap,																							i
Maturing on																							ı l
09/23/2037, Paying										(0.40%													i
3.19% GBP, Receiving		01.11.0	0	ALO MADICETO INO OLI	1001011/00077105000	07/47/0040	00 (00 (0007		40 040 540	(3.19%				0 407 700		0 407 700	0 407 700		•		070 004		i I
	Assets	Schedule D	currency	AIG MARKETS, INC. OLU	USUMC1769Q7Z125DU3	. 07/17/2019	. 09/23/2037		19,312,542	GBP)/4.47% USD				3, 107, 786		3, 107, 786	3, 107, 786	0	0	0	370,634		
Currency Swap,																							i
Maturing on				AIG MARKETS -						/0 FUD													i
02/26/2030, Paying 3mo EUR EURIBOR + 210bp,	Hedges of Investment			ROLLING FX PROGRAM						(3mo EUR EURIBOR +													i
		0-1-4-1- D	0	0LU	10010110007710000	00 /00 /00 10	00/00/0000	4	0 007 504					(000,000	,	(050 044)	(000, 000)	0	0	0	107.397		i
	Assets	Schedule D	currency	ULU	05011011090/72120003	. 08/22/2019	. 02/26/2030		8,021,531	210bp)/2.1% USD				(236, 326	) ······  ···	(259,014)	(236,326)		0		107,397		
Currency Swap, Maturing on																							i
10/05/2029, Paying																							i
2.332% GBP, Receiving	Hadaaa ad Jamaadaaad									(2.332%													ı l
		Cobodula D	Currency	AIG MARKETS, INC. OLU	I I COMO I VICANTE I DEDAS	. 09/20/2019	. 10/05/2029	4	100 700 000	GBP)/3.256% USD				10,406,524		10 , 406 , 524	10,406,524	0	0	0	1,569,751		i
Currency Swap,	Assets	Schedule B	out rency	ATO WANKETO, TNO. ULU	03011101110301123003	. 03/20/2019	. 10/03/2029		120,703,380	GDF // 3.230% USD			l	10,400,524		10,400,324	10,400,324		0		1,508,751		
Maturing on		I		Ì			l			I			İ	İ									, l
01/22/2031, Paying 3mo	,	I		AIG MARKETS -			l			(3mo EUR			İ	İ									, l
	Hedges of Investment	1		ROLLING FX PROGRAM			1			EURIBOR +				1									, l
	Assets	Schedule D	Currency	OLU	USOMC1V69077125003	01/16/2020	01/22/2031	1	7 492 362	170bp)/1.7% USD			l	(542,784	)	(595, 169)	(542,784)	n	n	n	106,374		, 1
Currency Swap,		Jonioudio D	our r 01/0 y		000m01100q12120000	. 51, 10, 2020	. 31, 22, 2001		, , 402, 002				l	(572,764	´	(555, 155)	(372,734)		0		100,0/4		,
Maturing on		1		1			1			(3mo EUR				1									, l
11/21/2031, Paying 3mo		1		AIG MARKETS -			1			EURIBOR +				1									, l
	Hedges of Investment	1		ROLLING FX PROGRAM			1			112bp)/1.12%				1									, l
	Assets	Schedule D	Currency	0111	USOMC1V69Q7Z125D03	. 05/19/2020	. 11/21/2031	1	8,027,531		[	[	L	(236,447	)	(259, 151)	(236,447)	n	0		119,692		i l
Currency Swap,									, 02., ,001	[ · ·				(200, 117	1	(250, 151)	(200, 177)						,
Maturing on		I		Ì			l			I			İ	İ									, l
11/21/2031, Paying 3mo		1		AIG MARKETS -			1			(3mo EUR				1									, l
EUR EURIBOR + 160bp.	Hedges of Investment	1		ROLLING FX PROGRAM			1			EURIBOR +				1									, l
	Assets	Schedule D	Currency	0LU	USOMC1V69Q7Z125D03	. 05/19/2020	. 11/21/2031	1	6.689.609	160bp)/1.6% USD			L	(197,919	)	(216,924)	(197,919)	0	0		99,743		iI
Currency Swap,									,000,000	12,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				( , 510	1	(=10,024)	( .0. ,0.0)						,
Maturing on		I		Ì			l			(3mo EUR			İ	İ									,
05/23/2031, Paying 3mo	,	I		AIG MARKETS -			l			EURIBOR +			İ	İ									, l
	Hedges of Investment	I		ROLLING FX PROGRAM			l			132bp)/1.32%			İ	İ									, l
Receiving 1.32% USD .		Schedule D	Currency	0LU	USOMC1V69077125D03	05/20/2020	05/23/2031	1	7.278.295				1	(271, 126	)	(297,201)	(271, 126)	n	n	n	105.436		í l
		J000010 D		0L0		,,,	. 20, 20, 2001		, 210,200	1					/4	(201,201)	(=/ 1, 120)						

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as o	of December 31 of Current Year	
OHOWING AN OPTIONS	, Caps, i louis	i, Cullais, Gwaps ai i	a i diwalus Opcil as t	of December 31 of Current Tear	

				Sr	iowing all (	options, C	∍aps, ⊨ioor	s, Collars,	Swaps and	a Forwards	Open as c	of Decemb	per 31 of Cu	rrent year							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											
										Prior											
	Description									Year(s)	Current										
	of Item(s)								Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,								Price.	of Un-	Cost of Un-					Total	Current	Adjustment			Effectiveness
	Used for		Type(a)			Date of			Rate or		discounted		Book/		Unrealized		Year's	to Carrying		of	at Inception
	Income	Schedule/	Type(s)			Maturity	Number		Index		Premium	Current			Valuation			Value of		Refer-	
			OI D:-1/-)	Freshause Corretements	Tuesda	,		Madianal		Premium			Adjusted				(Amorti-		Detential		and at
5	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Va	ue (Decrease	) B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Swap,									(0.515												
Maturing on				AIG MARKETS -					(3mo EUR												
05/23/2031, Paying 3mo				ROLLING FX PROGRAM					EURIBOR +												
	Hedges of Investment	01.11.0			. 05/20/2020	05 (00 (0004		7 400 000	175bp)/1.75%				(070, 404)	(00)	070) (070 40				400 507		
	Assets	Schedule D	Currency	OLUSOMCIV69Q7Z125D03	. 05/20/2020	. 05/23/2031		7,492,362	050				(279,404)	(306	276) (279,40	14)	0	0	108,537		
Currency Swap, Maturing on									(3mo EUR												
06/03/2031, Paying 3mo				AIG MARKETS -					EURIBOR +												
	Hedges of Investment			ROLLING FX PROGRAM					132bp)/1.32%												
	Assets	Schedule D	Currency		. 05/29/2020	06/02/2021		11.773.712					(299, 971)	(32)	729) (299,97	1) 0	0	١	170,865		
Currency Swap,	MSSELS	Scriedure D	cui i ency	0L030MC1709Q72123D03	. 03/29/2020	. 00/03/2031	1	11,773,712	030				(299,9/1)	(320	129) (299,91	1)			170,000		
Maturing on																					
07/21/2031, Paying 3mo				AIG MARKETS -					(3mo EUR												
	Hedges of Investment			ROLLING FX PROGRAM					EURIBOR +												
	Assets	Schedule D	Currency		. 07/16/2020	07/21/2031	1	12 844 049	170bp)/1.7% USD				(939, 674)	(1,030	372) (939,67	(4)	0	0	187,846		
Currency Swap,	100010	concuare b	our rondy	020000011000072120000	. 017 107 2020	. 0// 2 // 2001		12,011,010	170bp// 1.7% 00b				(000,014)	(1,00	0/2/ (000,0/	٠,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			107,040		
Maturing on																					
07/21/2031, Paying 3mo				AIG MARKETS -					(3mo EUR												
	Hedges of Investment			ROLLING FX PROGRAM					EURIBOR +												
Receiving 2.25% USD	Assets	Schedule D	Currency		. 07/16/2020	. 07/21/2031	1	11,773,712	225bp)/2.25% USD				(862,556)	(94	810) (862,55	6)0	0	0 .	172, 192		
Currency Swap,			,																		
Maturing on																					
10/21/2031, Paying 3mo				AIG MARKETS -					(3mo EUR												
	Hedges of Investment			ROLLING FX PROGRAM					EURIBOR +												
	Assets	Schedule D	Currency		. 10/16/2020	. 10/21/2031	1	8,027,531	170bp)/1.7% USD				(587, 296)	(64	982) (587,29	6)0	0	0 .	119, 119		
Currency Swap,																					
Maturing on				ALC MARKETO																	
10/21/2031, Paying 3mo				AIG MARKETS -					(3mo EUR												
	Hedges of Investment			ROLLING FX PROGRAM					EURIBOR +												
	Assets	Schedule D	Currency		. 10/16/2020	. 10/21/2031	1	11,//3,/12	225bp)/2.25% USD	)			(862,556)	(94	810) (862,55	6)0	0	0	174,708		
Currency Swap,			l			l			/0 55				1								
Maturing on			İ	AIG MARKETS -		I			(3mo EUR EURIBOR +			1	1			İ	1				
10/21/2031, Paying 3mo				ROLLING FX PROGRAM		1									1		1				
	Hedges of Investment Assets	Cohodula D	Currency		. 10/16/2020	10/01/0001		8,696,492	165bp)/1.65%				(629,937)	(69	734) (629,93	7)	1		129,046		
Currency Swap,	Wasers	ocnedule D	our rency	ULUSUMUT V69Q/2125D03	. 10/16/2020	. 10/21/2031	1	8,090,492	USD			·····	(029,93/)	(69	134) (029,93	" /·································	l		129,046		
Maturing on			İ			I			(3mo EUR			1	1			İ	1				
10/21/2031, Paying 3mo			İ	AIG MARKETS -		I			EURIBOR +			1	1			İ	1				
	Hedges of Investment			ROLLING FX PROGRAM		1			215bp)/2.15%						1		1				
	Assets	Schedule D	Currency		. 10/16/2020	10/21/2031	l 1 l.	4,281,350					(310,516)	(34)	485) (310,51	6) 0	n	n	63,530		
Currency Swap,	100010	Contourie D	our rondy	0L000m01703Q/2123D00	. 10/ 10/ 2020	. 10/21/2001		, 201, 000	000				(010,310)	(34)	100, (010,01	۰,۰					
Maturing on						1									1		1				
03/25/2036, Paying						1									1		1				
1.06% EUR, Receiving	Hedges of Investment					1			(1.06%						1		1				l
		Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 12/04/2020	. 03/25/2036	1	9.921.225	EUR)/2.696% USD			<b>.</b>	2,076,414	2,070	414 2,076,41	4 0	0	0	180,465		ll
Currency Swap,			,					,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,,						, 100		
Maturing on						1			(3mo EUR						1		1				
10/21/2030, Paying 3mo				AIG MARKETS -		1			EURIBOR +						1		1				
	Hedges of Investment			ROLLING FX PROGRAM		1			165bp)/1.65%						1		1				
		Schedule D	Currency		. 01/14/2021	. 10/21/2030		7.920.497				L	(579, 393)	(63	316) (579,39	(3)	l0	l 0	110,663		

Showing all Options	Caps Floor	s Collars Swans an	d Forwards Open as	of December 31 of Cu	urrent Year

				Sho	owing all (	Options, (	Caps, Floor	s, Collars,	Swaps and	d Forwards	Open as c	of Decemb	er 31 of Cu	rrent Year							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
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 Year-end (b)
Currency Swap, Maturing on																					
01/27/2031, Paying 3mo EUR EURIBOR + 210bp,	Hedges of Investment			AIG MARKETS - ROLLING FX PROGRAM					(3mo EUR EURIBOR +												
Receiving 2.1% USD Currency Swap, Maturing on	Assets	Schedule D	Currency	0LUSOMC1V69Q7Z125D03	. 01/25/2021	. 01/27/2031	1 .	10,703,374	210bp)/2.1% USD				(717, 131)	(786,324	) (717, 131)	0	0	0	152,092		
08/21/2030, Paying 3mo									(3mo EUR												
EUR EURIBOR + 130bp, Receiving 1.9565% USD	Hedges of Investment			AIG MARKETS - ROLLING FX PROGRAM					EURIBOR + 130bp)/1.9565%												
Currency Swap,	Assets	Schedule D	Currency		. 03/09/2021	. 08/21/2030	1	7, 117, 744					(206,502)	(226,329	) (206,502)	0	0	0 .	98,378		
Maturing on																					
06/27/2036, Paying 1.44% EUR, Receiving 3.519% USD	Hedges of Investment Assets	O-b-d-I- D	0	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	00/17/0001	. 06/27/2036		0.004.500					2, 174, 543	2,174,54	2, 174, 543	0	0		158,342		
Currency Swap,	Assets	Schedule D	currency	ATG MARKETS, INC. ULUSUMCTV69Q72125DU3	. 03/1//2021	. 06/2//2036	1	8,621,568	EUR)/3.519% USD				2, 1/4, 543	2, 1/4,548	2, 1/4,543	0	0		158,342		
4.301% USD Currency Swap,	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 06/03/2021	. 08/16/2033	1 .	4,428,049	(4.76% AUD)/4.301% USD				787 , 758	787 ,758	787,758	0	0	0 .	72, 180		
3.5576% USD	Hedges of Investment Assets	Schedule D	Currency	AIG MARKETS, INC. OLUSOMCIV6997Z125D03	. 06/10/2021	. 07/08/2041	1 .	11,757,657	(1.84% EUR)/3.5576% USD				2,982,899	2,982,898	2,982,899	0	0	0 .	253,005		
	Hedges of Investment			AIG MARKETS - ROLLING FX PROGRAM	44 (00 (0004	05 (00 (0004		0.075.044	(3mo EUR EURIBOR + 175bp)/1.75%				(00, 707)	(400,00	(00.707)				00.700		
Receiving 1.75% USD . Currency Swap,	Assets	Schedule D	Currency		. 11/23/2021	. 05/23/2031	1	2,675,844	USD				(99,787)	(109,384	)(99,787)	00	0	0 .	38,763		
Maturing on 01/25/2027, Paying 3mo EUR EURIBOR + 225bp,				AIG MARKETS -					(3mo EUR EURIBOR +												
Receiving 2.2263% USD	Hedges of Investment Assets	Schedule D	Currency	ROLLING FX PROGRAMOLUSOMCIV69Q7Z125D03	. 11/23/2021	. 01/25/2027	1	4,281,350	225bp)/2.2263% USD				(313,657)	(343,93	) (313,657)	0	0	0	43, 193		
Currency Swap, Maturing on 10/17/2031, Paying 3mo				AIG MARKETS -					(3mo EUR					,			, -		-,		
EUR EURIBOR + 220bp,	Hedges of Investment	Schedule D	Currency	ROLLING FX PROGRAM	. 11/23/2021	. 10/17/2031	1	6 057 102	EURIBOR + 220bp)/2.2% USD				(538, 426)	(590,404	) (538,426)	0	n	0	103, 173		
Currency Swap, Maturing on		Contoudle D	out i oney	AIG MARKETS -	. 11/20/2021	. 10/ 1//2001	1 .	0,551,180				• • • • • • • • • • • • • • • • • • • •	(500,420)	(550,404	/ (300,420)		0		100, 1/3		•••••
	Hedges of Investment Assets	Schedule D	Currency	ROLLING FX PROGRAM	. 11/23/2021	. 01/26/2032	1 .	3,211,012	(3mo EUR EURIBOR + 245bp)/2.45% USD				(226,000)	(247,809	) (226,000)	0	0	0 .	48,361		
Currency Swap, Maturing on 09/04/2031, Paying 3mo				AIG MARKETS -					(3mo EUR												
EUR EURIBOR + 160bp, Receiving 1.6% USD	Hedges of Investment	Schedule D	Currency	ROLLING FX PROGRAM OLUSOMCIV6907Z125D03	12/02/2021	09/04/2031	1	3 211 012	EURIBOR + 160bp)/1.6% USD				(87.132)	(95.489	)(87, 132)	0	0		47.298		

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as	of December 31 of Current '	Year
Oriowing an Options.	, Oaps, i loois	, Collais, Owaps air	a i diwalas Opcilas	of December of of Current	ı caı

					Showing	ı all O	ptions, C	Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as c	f Decemb	er 31 of Cu	ırrent Y	ear							
1	2	3	4	5	6	3	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s)									Strike		Current Year Initial						T-4-1	Comment	A discrete a set		Credit	Hedge
	Hedged, Used for		Type(s)				Date of			Price, Rate or		Cost of Un- discounted		Book/			Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		of	Effectiveness at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counte		ade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearing	ghouse Da	ate	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Swap, Maturing on																							
02/24/2027, Paying 3mg	10			AIG MARKETS -						(3mo EUR													
EUR EURIBOR + 75bp,	Hedges of Investment			ROLLING FX PROGRAM						EURIBOR +													
Receiving .75% USD	. Assets	Schedule D	Currency	OLUSOMCI	IV69Q7Z125D03 . 12/02	/2021 .	02/24/2027	1	13,505,953	75bp)/.75% USD				(503, 366)		(550,704)	(503,366)	0	0	0	137,624		
Currency Swap, Maturing on										(3mo EUR													
02/24/2027, Paying 3mc	10			AIG MARKETS -						EURIBOR +													
EUR EURIBOR + 105bp,	Hedges of Investment			ROLLING FX PROGRAM	11/000771.05000	(0004	00/04/0007		0.074.400	105bp)/1.05%				//// 000		(457,000)	/ / / / 000				00 447		
Receiving 1.05% USD . Currency Swap,	Assets	Schedule D	Currency	OLUSOMCI	12/02	/2021 .	02/24/2027	1	3,871,188	บอบ				(144,389)		(157,968)	(144,389)	J0	J0	0	39,447		
Maturing on																							
07/21/2032, Paying 3mc	10									(3mo EUR													
EUR EURIBOR + 235bp, Receiving 6.7097% USD	Hedges of Investment			AIG MARKETS - ROLLING FX PROGRAM						EURIBOR + 235bp)/6.7097%													
necerving 0.7037# 00D	Assets	Schedule D	Currency	OLUSOMCI	1769077125003 . 12/09	/2021 .	07/21/2032	1	2,675,844					(196,085)		(215,011)	(196,085)	0	0	0	41,363		
Currency Swap,			,			,			,,,					(101,111,		(=10,111,	, , , , , , , , , , , , , , , , , , , ,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
Maturing on																							
07/07/2032, Paying 2.83% GBP. Receiving	Hedges of Investment									(2.83%													
3.376% USD		Schedule D	Currency	AIG MARKETS, INC. OLUSOMCI	IV6907Z125D03 . 02/10	/2022 .	07/07/2032	1	9,535,568	GBP)/3.376% USD				1,576,952		1,576,952	1,576,952	0	0	0	147, 104		
Currency Swap,																							
Maturing on 05/10/2027, Paying 3mo	10									(A ODD 1 100D													
GBP LIBOR + 300bp,				AIG MARKETS -						.(3mo GBP LIBOR													
Receiving 6.0275% USD				ROLLING FX PROGRAM						300bp)/6.0275%													
	Assets	Schedule B	Currency	OLUSOMCI	IV69Q7Z125D03 . 03/25	/2022 .	05/10/2027	1	16,738,468	USD			(2,482)	) (809, 127)		(843,456)	(809, 127)	0	0	0	174,728		
Currency Swap, Maturing on																							
05/25/2027, Paying 3mc	10			AIG MARKETS -						(3mo EUR													
EUR EURIBOR + 190bp,	Hedges of Investment	0 1 1 1 5		ROLLING FX PROGRAM	11/00077105000	(0000	05 (05 (0003		FO 007 540	EURIBOR +				(4.755.404)		(4 000 000)	(4 755 404)	_	_	_	040 400		
Receiving 0% USD Currency Swap.	Assets	Schedule B	currency	OLUSOMCI	17690/2125003 . 03/28	/2022 .	05/25/2027	1	58,937,542	190bp)/0% USD				(1,755,181)		(1,829,396)	(1,755,181)	0	J 0	0	618, 123		
Maturing on																							
05/11/2037, Paying										(0.14%													
3.41% EUR, Receiving 5.095% USD		Schedule D	Currency	AIG MARKETS, INC. OLUSOMCI	1769022125003 04/22	/2022	05/11/2037	1	26 116 22/	(3.41% EUR)/5.095% USD				2,307,795	<b> </b>	2,307,795	2,307,795	n	n	n	494,880		
Currency Swap,		Solioudio D	00110107	JEGGOMOI		,	. 55/ 11/ 200/		20, 110,207	20// 0.000% 000			•••••	2,007,700			2,007,700				,000		
Maturing on				AIG MARKETS -						(3mo EUR													
08/03/2034, Paying 3mc EUR EURIBOR + 165bp.	Hedges of Investment			ROLLING FX PROGRAM						EURIBOR + 165bp)/1.65%													
Receiving 1.65% USD .		Schedule D	Currency		IV6907Z125D03 . 06/21	/2022 .	08/03/2034	1	3,371,563					(218, 105)		(227,374)	(218, 105)	0	0	0	57,396		
Currency Swap,				1													,						
Maturing on 10/04/2028, Paying 3mo	10			AIG MARKETS -																			
GBP LIBOR + 400bp,	Hedges of Investment			ROLLING FX PROGRAM						.(3mo GBP LIBOR													
Receiving 4% USD	Assets	Schedule B	Currency	OLUSOMCI	IV6907Z125D03 . 09/23	/2022 .	10/04/2028	1	5,277,754	+ 400bp)/4% USD			(17,513	) (423, 323)		(441,286)	(423,323)	0	0	0	63,351		
Currency Swap, Maturing on										(3mo EUR													
07/18/2031, Paying 3mg	10			AIG MARKETS -						EURIBOR +													
EUR EURIBOR + 200bp,	Hedges of Investment			ROLLING FX PROGRAM						200bp)/3.363%													
Receiving 3.363% USD	Assets	Schedule D	Currency	OLUSOMCI	IV69Q7Z125D03 . 12/21	/2022 .	07/18/2031		8.295.115	USD				(572.673)	1	(627.936)	(572,673)	0	I 0	I 0	121.259	l	l

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as	of December 31 of Current '	Year
Oriowing an Options.	, Oaps, i loois	, Collais, Owaps air	a i diwalas Opcilas	of December of of Current	ı caı

					Sho	owing all (	Options, (	Caps, Flooi	rs, Collars,	Swaps and	d Forwards	Open as o	of Decemb	er 31 of Cu	rrent Ye	ar							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												İ
											Prior												İ
	Description										Year(s)	Current											1
	of Item(s)									Strike	Initial Cost	Year Initial							_			Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for	Schedule/	Type(s)				Date of	Niconala a u		Rate or	discounted	discounted	C	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Exhibit	Risk(s)	Evehanae	, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Swap,	oi Replicateu	identifie	(a)	OI Cerillai	Clearinghouse	Date	Expiration	Contracts	Amount	(Faiu)	Faiu	Falu	income	value	Code	raii vaiue	(Decrease)	B./A.C.V.	Accretion	item	Exposure	⊏⊓uty	(D)
Maturing on																							1
01/07/2043, Paying 0%																							1
GBP, Receiving 0% USD	Hedges of Investment																						1
	Assets	Schedule D	Currency	AIG MARKETS, INC.	OLUSOMC1V69Q7Z125D03	. 10/18/2017	. 01/07/2043	1	17,919,858	(0% GBP)/0% USD				3,754,146		3,754,146	3,754,146	0	0	0 .	400,920		
Currency Swap,																							1
Maturing on 08/30/2033, Paying 0%																							İ
GBP, Receiving 0% USD	Hodgos of Investment																						1
,	Assets	Schedule B	Currency	AIG MARKETS, INC.	OLUSOMC1V69Q7Z125D03	. 08/22/2018	. 08/30/2033	1	42.246.185	(0% GBP)/0% USD				8,238,385		8 , 238 , 385	8,238,385	0	0		689,877		1
1139999999. Subt	total - Swaps - Hedo					-,,, 10	.,,		,, 100	1, 22, 7, 2, 000	0	0	86,057,007	233,029,904	XXX	231,645,665	164,254,766	0	0	0	41,118,793	XXX	XXX
	total - Swaps - Hedg		<u> </u>								0	0	83,020,898			213,362,371	145,971,472	0	0	0	46,806,557		XXX
1229999999. Subt	total - Swaps - Repli	ication									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
	total - Swaps - Incor		on								0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
	total - Swaps - Othe										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Tota	I Swaps - Interest R	ate									0	0	(3,036,109	(18,283,294)	XXX	(18,283,294)	(18,283,294)	0	0	0	5,687,765	XXX	XXX
1369999999. Tota	I Swaps - Credit De	fault									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Tota	ll Swaps - Foreign E	xchange									0	0	86,044,016	232,929,383	XXX	231,297,591	164,254,766	(100,521)	0	0	41,165,234	XXX	XXX
1389999999. Tota	l Swaps - Total Retu	urn									0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Tota	l Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Tota	l Swaps										0	0	83,007,907	214,646,089	XXX	213,014,297	145,971,472	(100,521)	0	0	46,852,998	XXX	XXX
FX Forward, Maturing																							1
on 03/15/2023, Buy USD, Sell EUR	Hedges of Investment Assets	Schedule B	Currency	ALC MARKETS INC	0LUS0MC1V69Q7Z125D03	. 12/13/2022	. 03/15/2023	4	22 002 000	.EUR/USD 1.0701			2,884	(124,856)		(124,856)	(124,856)	0	0		52,300		İ
FX Forward, Maturing	ASSELS	Scriedure B	cui i ency	AIG MARKETS, INC.	00000001109012120000	. 12/ 13/ 2022	. 03/ 13/ 2023		23,063,090	.EUN/USD_1.U/U1			2,004	(124,000)		(124,000)	(124,000)		0				
on 03/15/2023, Buy	Hedges of Investment																						1
USD, Sell GBP	Assets	Schedule B	Currency	AIG MARKETS, INC.	OLUSOMC1V69Q7Z125D03	. 12/13/2022	. 03/15/2023	1	2,260,580	. GBP/USD_1.2425			(38,861	)61,432		61,432	61,432	0	0	0 .	5, 122		
FX Forward, Maturing																							İ
on 03/15/2023, Buy USD, Sell GBP	Hedges of Investment	Schedule B	0	ALC MADVETO INC	0LUS0MC1V69Q7Z125D03	10 /10 /0000	. 03/15/2023		200 100	ODD / I OD 1 040E			(5,503	)		8 , 699	8,699	0	0		705		1
FX Forward. Maturing	Assets	Schedule B	Currency	AIG MARKETS, INC.	0L050IIIC1V69Q7Z1Z5D03	. 12/ 13/ 2022	. 03/ 15/2023		320 , 122	. GBP/USD_1.2425			(5,503	) 8,099		8,099	8,099	0	0		120		
on 03/15/2023, Buy	Hedges of Investment																						1
USD, Sell GBP	Assets	Schedule B	Currency	AIG MARKETS, INC.	OLUSOMC1V69Q7Z125D03	. 12/13/2022	. 03/15/2023	1	19,980,756	. GBP/USD_1.2425			(343,484	)542,982		542,982	542,982	0	0	0	45,271		
FX Forward, Maturing																							1
on 03/15/2023, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currorou	ATC MADVETO INC	0LUS0MC1V69Q7Z125D03	. 12/13/2022	. 03/15/2023		E04 #07	. GBP/USD 1.2425			(9, 136	)14,442		14,442	14,442		^		1,204		1
FX Forward, Maturing	nootio	ocheudle b	our rency	AIU MANNEIS, INC.	0L030IIIC1 V09Q/Z123D03	. 12/ 13/ 2022	. 00/ 10/2023	'	551,43/	. upr/uou_1.2425			(9, 136	, 14,442		14,442	14,442		0	<sup>0</sup>  -	1,204		1
on 03/15/2023, Buy	Hedges of Investment																						1
USD, Sell GBP	Assets	Schedule B	Currency	AIG MARKETS, INC.	OLUSOMC1V69Q7Z125D03	. 12/13/2022	. 03/15/2023	1	23,265,578	. GBP/USD_1.2425			(399,952	)632,248		632,248	632,248	0	0	0	52,713		
FX Forward, Maturing																							1
on 03/15/2023, Buy	Hedges of Investment	0.1.1.0		ALO MARKETO UNO	01.110.0110.11/0.00771.05500	40 /40 /0000	00 (45 (0000	اد	7 075 050	ODD #100 4 C 105			(405.000	407 740		407 740	407 740		_		40 404		1
USD, Sell GBP FX Forward, Maturing	Assets	Schedule B	Currency	AIG MARKEIS, INC.	OLUSOMC1V69Q7Z125D03	. 12/13/2022	. 03/15/2023	1 -	/,2/5,358	. GBP/USD_1.2425			(125,069	) 197,710		197,710	197,710	0	0	0  -	16,484		
on 03/15/2023. Buy	Hedges of Investment																						1
USD, Sell GBP	Assets	Schedule B	Currency	AIG MARKETS, INC.	OLUSOMC1V69Q7Z125D03	. 12/13/2022	. 03/15/2023	1	13,972,346	. GBP/USD_1.2425			(240, 195	)379,702		379,702	379,702	0	0	0	31,657		
FX Forward, Maturing																•							1
on 03/15/2023, Buy	Hedges of Investment				01.110.0110.1110.00771.6777	40 (40 (00	00 (45 (0055		10 105	app #100 4 6 :==			(044 - :-	400		100 5	400	_	_		44 6		1
USD, Sell GBP	Assets	Schedule B	Currency	AIG MARKETS, INC.	OLUSOMC1V69Q7Z125D03	. 12/13/2022	. 03/15/2023	1 -	18, 105, 508	. GBP/USD_1.2425			(311,247	)492,022		492,022	492,022	0	0	0	41,022		
FX Forward, Maturing on 03/15/2023. Buy	Hedges of Investment																						1
USD, Sell GBP	Assets	Schedule B	Currency	AIG MARKETS. INC	OLUSOMC1V69Q7Z125D03	. 12/13/2022	. 03/15/2023	1	6.065.587	. GBP/USD_1.2425			(104,272	)164,834		164,834	164,834	n	n	n	13,743		1
FX Forward, Maturing						, ., .,			,000,001					,									1
on 03/15/2023, Buy	Hedges of Investment																						1
USD, Sell GBP	Assets	Schedule B	Currency	AIG MARKETS, INC.	0LUS0MC1V69Q7Z125D03	. 12/13/2022	. 03/15/2023		9,797,758	. GBP/USD 1.2425			(168,431	)266,257		266,257	266,257	0	0	0 .	22, 199		

Showing all Ontions	Cans Floors	Collars Swans and	d Forwards Onen as o	of December 31 of Current Year	
OHOWING AN OPTIONS	, Caps, i louis	i, Cullais, Gwaps ai i	a i diwalus Opcil as t	of December 31 of Current Tear	

					SI	nowing all	Options, 0	Caps, Floo	rs, Collars	, Swaps and	d Forwards	Open as o	f December	er 31 of Cu	ırrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged,									Strike Price,	Cumulative Prior Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-						Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Used for Income	Schedule/	Type(s)				Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s)		ge, Counterparty al Clearinghouse	Trade Date	or Expiration	of	Notional Amount	Received (Paid)	(Received)	(Received)	Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
FX Forward, Maturing		1401141101	(4)	0. 00	ar oroannightouss	Date	27011411011	00.111.0010	, and and	(1 4.4)				Value	0000	, un valuo	(Booleass)	2.,,	71001011011		Exposure		(2)
on 03/15/2023, Buy USD, Sell GBP FX Forward, Maturing	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC	. OLUSOMC1V69Q7Z125D03	. 12/13/2022	. 03/15/2023	1	15,609,965	. GBP/USD_1.2425			(268,347)	424, 205		424,205	424,205	0	0	0	35,368		
on 03/15/2023, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC	C. OLUSOMCIV69Q7Z125D03	. 12/13/2022	. 03/15/2023	1	11, 149, 975	. GBP/USD_1.2425			(191,676)	303,003		303,003	303,003	0	0	0	25,263		
FX Forward, Maturing on 03/15/2023, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC	:. OLUSOMCIV69Q7Z125D03	. 12/13/2022	. 03/15/2023	1	4 117 411	. GBP/USD_1.2425			(70,781)	111,892		111,892	111,892	0	0	0	9.329		
FX Forward, Maturing on 03/15/2023, Buy	Hedges of Investment																				.,,		
USD, Sell GBP	Assets	Schedule B	Currency	AIG MARKETS, INC	c. OLUSOMC1V69Q7Z125D03	. 12/13/2022	. 03/15/2023	1	10,837,776	. GBP/USD_1.2425			(186,309)	294,519		294,519	294,519	0	0	0	24,555		
FX Forward, Maturing on 03/15/2023, Buy CAD, Sell USD	to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC	c. OLUSOMC1V69Q7Z125D03	. 12/19/2022	. 03/15/2023	1	201,673	.CAD/USD_1.3616			(350)			1,211	1,211	0	0	0	457		
FX Forward, Maturing	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-uc																						
on 03/15/2023, Buy USD, Sell CHF	Multi-factor Long Only		Currency	AIG MARKETS, INC	:. OLUSOMCIV69Q7Z125D03	. 12/19/2022	. 03/15/2023	1	459,804	CHF/USD .9214			1,696	(2,323	)	(2,323)	(2,323)	0	0	0	1,042		
	Hedges of a replication asset whose return is tied to the Morgan Stanley																						
FX Forward, Maturing on 03/15/2023, Buy	Risk Premium Bottom-up Multi-factor Long Only	,																_					
USD, Sell DKK	Index		Currency	AIG MARKETS, INC	c. OLUSOMC1V69Q7Z125D03	. 12/19/2022	. 03/15/2023	11	384 , 244	. DKK/USD_6.9573			(393)	(3,756	)	(3,756)	(3,756)	0	0	0	871		
FX Forward, Maturing on 03/15/2023, Buy USD, Sell EUR	to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index		Currency	AIG MARKETS, INC	:. OLUSOMCIV69Q7Z125D03	. 12/19/2022	. 03/15/2023	1	400 296	.EUR/USD_1.0689			(542)	(2,605		(2.605)	(2,605)		0	0	907		
FX Forward, Maturing	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up		,,,,,						,				(012)			(2,000)	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
on 03/15/2023, Buy USD. Sell GBP	Multi-factor Long Only		Currency	AIG MARKETS INC	. OLUSOMC1V6907Z125D03	12/19/2022	03/15/2023	1	479 592	. GBP/USD 1.2205			(3.869)	4.346		4.346	4.346	0	0		1.087		

01	O FI	0	-I F	- f D 04 - f O 1 \/
Snowing all Options.	Cabs. Floors	s. Collars. Swaps ar	id Forwards Open as	s of December 31 of Current Year

				Sho	owing all	Options, (	Caps, Floor	s, Collars,	Swaps and	d Forwards	Open as of	Decemb	er 31 of Cu	rrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior												
	Description									Year(s)	Current											
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	Hedges of a		(-/						(/							(=======						\-/
	replication asset																					
	whose return is tied																					
	to the Morgan Stanley																					
FX Forward, Maturing	Risk Premium Bottom-up																					
on 03/15/2023, Buy	Multi-factor Long Only																					
USD, Sell NOK	Index		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 12/19/2022	. 03/15/2023	1	41,777	. NOK/USD_9.8543			218	(304)		(304)	(304)	0	0	0	95		
	Hedges of a																					
	replication asset																					
	whose return is tied																					
FX Forward, Maturing	to the Morgan Stanley Risk Premium Bottom-up																					
on 03/15/2023, Buy	Multi-factor Long Only																					
SEK, Sell USD	Index		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	. 12/19/2022	. 03/15/2023	1	58 682	SEK/USD_10.3135			250	(421)		(421)	(421)	0	٥	0	133		
OLN, OCTT OOD	Hedges of a		our rency	ATO MATRICETO, THO. GEOGRAPTOSQ72123500	. 12/ 13/ 2022	. 00/ 13/ 2020		30,002	OLIV OOD_10.0100			200	(421)		(721)	(421)						
	replication asset																					
	whose return is tied																					
	to the Morgan Stanley																					
FX Forward, Maturing	Risk Premium Bottom-up																					
on 03/15/2023, Buy	Multi-factor Long Only																					
GBP, Sell USD	Index		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 12/28/2022	. 03/15/2023	1	479,592	.GBP/USD_1.2063				1,008		1,008	1,008	0	0	0	1,087		
	Hedges of a																					
	replication asset																					
	whose return is tied																					
-v	to the Morgan Stanley																					
FX Forward, Maturing on 03/15/2023, Buy	Risk Premium Bottom-up Multi-factor Long Only																					
NOK. Sell USD	Index		Currency	AIG MARKETS. INC. OLUSOMCIV6907Z125D03	. 12/28/2022	. 03/15/2023	4	41 777	. NOK/USD 9.8475				260		260	260	0	0	0	05		
NON, SETT OSD	Hedges of a		our rency	ATO MARKETS, TNC. OECOCINOTYOSQ72120000	. 12/20/2022	. 03/ 13/ 2023		41,777	. NON/000_9.04/3				200		200	200						
	replication asset																					
	whose return is tied																					
	to the Morgan Stanley						1															l
FX Forward, Maturing	Risk Premium Bottom-up						1				]											
on 03/15/2023, Buy	Multi-factor Long Only	l	l				1															
DKK, Sell USD	Index		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	. 12/28/2022	. 03/15/2023	1	384,244	.DKK/USD_6.9575				3,525		3,525	3,525	0	0	0	871		
	Hedges of a						1															
	replication asset						1															
	whose return is tied						1				]											
EV Francisk Make 1	to the Morgan Stanley						1															
FX Forward, Maturing on 03/15/2023, Buy	Risk Premium Bottom-up Multi-factor Long Only	l	l				1															
EUR, Sell USD	Index		Currency	AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03	12/28/2022	. 03/15/2023	4	400 20e	.EUR/USD_1.0682		]		2.682		2.682	2.682	0	0	0	907		
LUN, SETT USD	Hedges of a		our rency	ATG WARRETO, TNG. ULUSUMUTYUSQ/Z123DU3	. 12/20/2022	. 03/ 13/ 2023	ļ	400,290	. LUN/USD_1.0082		······		2,082		2,082	2,082		l		907		
	replication asset	l	l				1															
	whose return is tied						1															
	to the Morgan Stanley						1				]											
FX Forward, Maturing	Risk Premium Bottom-up						1															
on 03/15/2023, Buy	Multi-factor Long Only						1															
USD. Sell CAD	Index	I	Currency	AIG MARKETS, INC. OLUSOMCIV6907Z125D03	12/28/2022	. 03/15/2023	L1	201 673	. CAD/USD 1.3558	1			(461)	l	(461)	(461)	0	0	0	457		

Showing all Oplions, Gaos, Floors, Collars, Swaps and Forwards Open as of December 51 of Current Yea	I Options, Caps. Floors, Collars, Swaps and Forwards Open as of	f December 31 of Current Year	r
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					One	owning an	Optiono, v	Jupo, i iooi	io, conaro,	, Cwaps and	a i Oiwaias	Opon do c	n Decering	ersiorcu	II OII I	cui							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
											Prior												
	Description										Year(s)	Current											
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedae
	Hedged,									Price.	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or		discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange,	, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	xation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a) ´	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.Č.V.	Accretion	Item	Exposure	Entity	(b)
	Hedges of a																						
	replication asset																						
	whose return is tied																						
	to the Morgan Stanley																						
FX Forward, Maturing	Risk Premium Bottom-up																						
on 03/15/2023, Buy CHF. Sell USD	Multi-factor Long Only	′	0	ALC MADVETO INC	0LUS0MC1V69Q7Z125D03	10 /00 /0000	. 03/15/2023		450.004	CHF/USD9196				4 000		1.233	1.233			0	1 040	,	
Unr, Sell USD	Hedges of a		Currency	ATG MARKETS, INC.	0L050MC1V69Q7Z1Z3D03	. 12/28/2022	. 03/ 13/2023		439,804	UNF/USD9190						1,233	1,233				1,042		
	replication asset																						
	whose return is tied																						
	to the Morgan Stanley																						
FX Forward, Maturing	Risk Premium Bottom-up																						
on 03/15/2023, Buy	Multi-factor Long Only	/																					
USD, Sell SEK	Index		Currency	AIG MARKETS, INC.	OLUSOMC1V69Q7Z125D03	. 12/28/2022	. 03/15/2023	1 .	58,682	SEK/USD_10.4084				(136)		(136)	(136)	0	0	0	133	3	
	total - Forwards - He	edging Other									0	0	(2,463,369	3,779,963		3,773,350	3,773,350	0	0	0		XXX	XXX
1479999999. Sub	total - Forwards										0	0	(2,463,369	3,779,963		3,773,350	3,773,350	0	0	0	386,136	XXX	XXX
	total - SSAP No. 108										0	0	0		XXX	0	0	0	0	0	C	XXX	XXX
					es Under SSAP No.1	108					0	0	(12,991		XXX	(348,074)	0	(100,521)	0	0	46,441	1 XXX	XXX
1699999999. Sub	total - Hedging Effec	tive Variable	Annuity Gu	arantees Under S	SSAP No.108						0	0	0	0	XXX	0	0	0	0	0	C	XXX	XXX
1709999999. Sub	total - Hedging Othe	r		<u>-</u>							14,688,363	94,809,620	80,557,529			272,799,879	98,678,145	0	0	0	47, 192, 693		XXX
1719999999. Sub	total - Replication			•			-				0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
1729999999. Sub	total - Income Gene	ration		•			•				0	0	0	0	XXX	0	0	0	0	0	(	XXX	XXX
1739999999. Sub	total - Other			•			•				0	0	0	0	XXX	0	0	0	0	0	(	XXX	XXX
1749999999. Sub	total - Adjustments f	or SSAP No	108 Deriva	tives			•				0	0	0		XXX	0	0	0	0	0	(	XXX	XXX
1759999999 - Tot	als										14 688 363	94 809 620	90 544 539	274 090 210	YYY	272 /51 805	98 678 145	(100 521)	0	0	47 239 134	YXX	XXX

(a)	Code	Description of Hedged Risk(s)

_		
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

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

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17	18 19	20 21 22	00 04 05
			23 24 25
Description Prior Year(s) Current Year			
of Item(s)			Hedae
		0	
	_		Adjustment Gain Effectiveness
Used for Schedule Type(s) Maturity Exercise, Rate or discounted discounted tion Book/			to Carrying (Loss) at Inception
Income / of or Termina-Expiration, Number Index Premium Premium Received Current Adjusted			Value of on and at
Generation Exhibit Risk(s) Exchange, Counterparty Trade Expira- tion Maturity or of Notional Received (Received) (Received) (Paid) on Year Carrying			Hedged Termination Termination
Description or Replicated Identifier (a) or Central Clearinghouse Date tion Date Sale Contracts Amount (Paid) Paid Paid Termination Income Value	le Code (Decrease)	B./A.C.V. Accretion Recognized	Item Deferred (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108	0 XXX 0	0 0 0	0 0 XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108	0 XXX 0	0 0	0 0 XXX
Purchase Option, Call, Hedges of Guaranteed Life	0 7000	0 0	0 0 7000
Formase up thin, vari, I request or out antered the MLSS. IDX/MSD. Maturing on Benefits and Indexed			
NULSO, INDIVIDUO, INDIVITING ON DEPERTING AND INDEXED OF THE PROPERTY OF THE P			
	(776,025)		
1589.32 Contracts Exhibit 5	(770,023)		
MISS.IDVAUSD, Maturing on Benefits and Indexed			
00/12/2022 Strike Price Annuity/Indexed Life			
1996.02 Contracts Exhibit 5 Equity/Index AIG MARKETS, INC. 0LUSQNC1V69072125D03 01/15/2022 01/12/2022 Exercise 1 10,099.615 1596.02 288,758 460,995 460,995	(452.357)		
Purchased Option, Call, Hedges of Guaranteed Life			
MLSB.IDX/USD, Maturing on Benefits and Indexed			
01/19/2022, Strike Price Annuity/Indexed Life			
1614.01	(114, 424)		
Purchased Option, Call, Hedges of Guaranteed Life			
PINGOPT. IDX/USD, Naturing on Benefits and Indexed			
01/18/2022, Strike Price Annuity/Indexed Life			
399.43	67,544		
Purchased Option, Call, Hedges of Guaranteed Life			
MLSB.IDX/USD, Maturing on Benefits and Indexed			
01/25/2022, Strike Price Annuity/Indexed Life			
1607.64	(422,805)		
Purchased Option, Call, Hedges of Guaranteed Life			
MLSB.IDX/USD, Maturing on Benefits and Indexed			
02/01/2022, Strike Price Annuity/Indexed Life			
1625.65	(266,750)	(135,078)	
Purchased Option, Call, Hedges of Guaranteed Life			
PINGOPT.IDX/USD, Naturing on Benefits and Indexed  02/02/2022, Strike Price Annuity/Indexed Life			
	63,229	(74,569)	
383.11 Contracts Exhibit 5 Equity/Index AIG MARKETS, INC. OLUSOMCV99972125003 02/11/2020 02/02/2022 02/02/2022 Expiration 1 2,225,789 383.11 74,569	03,229	(74,309)	
Miss IDVISION, Maturing on Benefits and Indexed			
02/09/2022, Strike Price   dentrits and indexed			
1641.7	(173,400)	(217,434)	
Purchased Option, Call, Hedges of Guaranteed Life	(170,400)		
MLSB. IOX/ADD. Maturing on Benefits and Indexed			
02/15/2022 Strike Price Annuity/Indexed Life			
1636.9	(110,565)	(151,240)	
Purchased Option, Call, Hedges of Guaranteed Life	, , , , ,		
PINGOPT. IDX/USD, Naturing on Benefits and Indexed			
02/16/2022, Strike Price Annuity/Indexed Life			
398.94	38,677		
Purchased Option, Call, Hedges of Guaranteed Life			
MLSB. IDX/USD, Maturing on Benefits and Indexed			
02/23/2022, Strike Price Annuity/Indexed Life			
1643.28	(260,644)	(290, 378)	
Hedges of Guaranteed Life			
Purchased Option, Gall, USD, Benefits and Indexed			
	2 240 000	(4,066,000)	
Strike Price %	2,313,263	(4,000,000)	
rurrasseu option, vair, neuges of cutaranteeu Lite MLSS.BIOXIDS. Maturino on Benefits and Indexed			
MICES LOAD COOK, MICLIAI THIS OF THE PRINCE AND THE			
1643.27	(154,857)	(238, 386)	
Purchased Option, Call, Hedges of Guaranteed Life		(200,000)	
PINIORY DIX VISD, Naturing on Benefits and Indexed			
03/02/2022, Strike Price Annuity/Indexed Life			
379.4 Contracts Exhibit 5 Equity/Index AIG MARKETS, INC. OLUSONC/W99072125D03 03/10/2020 03/02/2022 Expiration	(44, 116)	(43, 101)	
Purchased Option, Call, Hedges of Guaranteed Life	1 1	, 3, 3, 1	
MLSB.IDX/USD, Maturing on Benefits and Indexed			
03/09/2022, Strike Price Annuity/Indexed Life			
1661.59   Contracts   Exhibit 5   Equity/Index   AIG MARKETS, INC. OLUSONC/109072125003   03/11/2020   03/09/2022   03/09/2022   Expiration   1   10.717,256   1661.59   172,989	(164,437)	(172,989)	
Purchased Option, Call, Hedges of Guaranteed Life			
MLSB.IDX/USD, Maturing on Benefits and Indexed			
03/15/2022, Strike Price Annuity/Indexed Life			
1621.84	(517,636)	(208,255)	

						5	Showing	g all Op	tions, Cap	s, Floors,	Collars, S	Swaps and	d Forwards	Terminat	ed During	Current \	/ear								
1	2	3	4		5	6	7	8	9	10	11	12	13 Cumulative	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s) Hedged,						Date of		Indicate			Strike Price,	Prior Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-	Considera-						Current	Gain	Adjustment	Gain	Hedge Effectiveness
	Used for	Schedule	Type(s)				Maturity	Tormino	Exercise, Expiration,	Number		Rate or Index	discounted Premium	discounted Premium	tion	Current	Book/ Adjusted		Unrealized Valuation	Total Foreign Exchange	Year's (Amortiza-	(Loss) on	to Carrying Value of	(Loss)	at Inception and at
	Income Generation	Exhibit	Risk(s)		ge, Counterparty	Trade	Expira-	Termina- tion	Maturity or	Number of	Notional	Received	(Received)	(Received)	Received (Paid) on	Current Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Centra	al Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								
03/16/2022, Strike Price 347.53	Annuity/Indexed Life Contracts	Evhihit 5	Equity/Indox	ALC MARKETS INC	. OLUSOMCIV69Q7Z125D03	03/24/2020	03/16/2022	03/16/2022	Evereice	1	3,785,644	347.53	91, 174		121,784				(363, 432)						
Purchased Option, Call,	Hedges of Guaranteed Life	LAITIDIT 3	Equity/ index	ATG MAINETS, INC.	00000001703472123000	00/ 24/ 2020	03/ 10/ 2022	03/ 10/2022	LACIUISC	1	3,700,044		31, 1/4		121,704				(303,432)						
MLSB.IDX/USD, Maturing on 03/23/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																								
1610.12	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV69Q7Z125D03	03/25/2020	03/23/2022	03/23/2022	Expiration	1	12,660,374	1610.12	282,031						(508, 353)			(282,031)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																								
03/30/2022, Strike Price 1623.46	Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	. OLUSOMCIV69Q7Z125D03	04/01/2020	03/30/2022	03/30/2022	Expiration	1	10, 135, 261	1623.46	217,887						(328,080)			(217,887)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed								,																
03/30/2022, Strike Price	Annuity/Indexed Life																								
344.83Purchased Option, Call,	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV69Q7Z125D03	04/07/2020	03/30/2022	03/30/2022	Exercise	1	5,769,006	344.83	162,616		247, 102				(583,091)			84,487			
MLSB.IDX/USD, Maturing on 04/06/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																								
1628.07	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV69Q7Z125D03	04/08/2020	04/06/2022	04/06/2022	Expiration	1	9,848,195	1628.07	215,676						(286, 426)			(215,676)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								
04/13/2022, Strike Price 1626.02	Annuity/Indexed Life Contracts	Exhibit 5	Fauity/Index	AIG MARKETS INC	. OLUSONCIV6907Z125D03	04/15/2020	04/13/2022	04/13/2022	Expiration	1	11,668,320	1626.02	285,802						(322,640)			(285, 802)			l
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed	ZXIII O	Equity/ maox	mo manero, mo.		0 17 107 2020	017 107 2022	0 17 107 2022	Expriserion IIII		111111111111111111111111111111111111111								(022,010)						
04/13/2022, Strike Price	Annuity/Indexed Life																								
346.94 Purchased Option, Call,	Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV69Q7Z125D03	04/21/2020	04/13/2022	04/13/2022	Exercise	1	4,936,609	346.94	131,476		81,532				(474,898)			(49,944)			
MLSB.IDX/USD, Maturing on 04/20/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																								
1639.62	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV69Q7Z125D03	04/22/2020	04/20/2022	04/20/2022	Expiration	1	9,975,448	1639.62	218,675						(221, 111)			(218,675)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								
04/26/2022, Strike Price 1638.94	Annuity/Indexed Life Contracts	Exhibit 5	Fauity/Index	AIG MARKETS INC	. OLUSOMCIV69Q7Z125D03	04/28/2020	04/26/2022	04/26/2022	Expiration	1	6,380,393	1638.94	135,905						(149, 239)			(135,905)			l
Purchased Uption, Call,	Hedges of Guaranteed Life	ZXIII O	Equity/ maox	mo manero, mo.		0 17 207 2020	0 17 207 2022	0 17 207 2022	Expriserion IIII		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		111111111111111111111111111111111111111						(110,200)						
MLSB.IDX/USD, Maturing on 04/29/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																								
1641.96 Purchased Option, Call,	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSONCIV69Q7Z125D03	05/05/2020	04/29/2022	04/29/2022	Expiration	1	10,235,979	1641.96	213,015					-	(227,353)			(213,015)			
PIMGOPT.IDX/USD, Maturing on 04/27/2022, Strike Price																									
347.88	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV69Q7Z125D03	05/05/2020	04/27/2022	04/27/2022	Exercise	1	5,234,202	347.88	134,440		41,677				(495,063)			(92,762)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								
05/09/2022, Strike Price 1646.77	Annuity/Indexed Life Contracts	Exhibit 5	Fauity/Index	AIG MARKETS INC	. OLUSOMCIV69Q7Z125D03	05/12/2020	05/09/2022	05/09/2022	Expiration	1	10,613,433	1646.77	209,993						(219.887)			(209,993)			l
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on	Hedges of Guaranteed Life	ZXIII O	Equity/ maox	mo manero, mo.		00/ 12/ 2020	00/ 00/ 2022	00/ 00/ 2022	Expriserion IIII										(210,007)						
05/11/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																								
347.37 Purchased Option, Call,	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSONCIV69Q7Z125D03	05/19/2020	05/11/2022	05/11/2022	Expiration	1	6,870,284	347.37	181,562					· [	(659, 119)			(181,562)			
MLSB.IDX/USD, Maturing on 05/13/2022, Strike Price	Benefits and Indexed																								
1652.77	Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMCIV69Q7Z125D03	05/19/2020	05/13/2022	05/13/2022	Expiration	1	10,392,618	1652.77	203,417					. [	(185,250)			(203, 417)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 05/24/2022, Strike Price	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life																								
1652.52Purchased Option, Call.	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	OLUSOMC1V69Q7Z125D03	05/28/2020	05/24/2022	05/24/2022	Expiration	1	25,409,148	1652.52	550,682					.   .	(408,005)			(550,682)			
PIMGOPT.IDX/USD, Maturing on	Benefits and Indexed																								
05/24/2022, Strike Price 348.04	Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	. OLUSOMCIV69Q7Z125D03	06/02/2020	05/24/2022	05/24/2022	Exercise	1	5,217,468		160,554		10,044			.[	(468,747)			(150,510)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed		, ,,								.,,,,,,		,301						/		*********	(,510)		*********	
06/01/2022, Strike Price	Annuity/Indexed Life																								
1675.78	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	. OLUSOMC1V69Q7Z125D03	06/04/2020	06/01/2022	06/01/2022	Expiration	1	11,422,116	1675.78	190,566		l			. [	(117,297)			(190,566)			

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

					5	snowing	g all Op	otions, Cap	os, Floors,	Collars, S	waps and	i Forwards	i i erminat	ted During	Current Y	rear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18 19	20	21	22	23	24	25
												Cumulative			-			-			-		-
	Description											Prior Year(s)	Current Vear										
											Strike												Hodgo
	of Item(s)					D						Initial Cost								0 :		0 :	Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-					Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/	Unrealized			(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of			or	Termina-		Number		Index	Premium	Premium	Received	Current	Adjusted	Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying	Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code (Decrease		Accretion	Recognized	Item	Deferred	(b)
Purchased Option, Call,	Hedges of Guaranteed Life																						
MLSB.IDX/USD, Maturing on	Benefits and Indexed																						
06/08/2022, Strike Price	Annuity/Indexed Life																						
1667.67	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7ZI25D03	06/11/2020	06/08/2022	06/08/2022	Expiration	1	11,491,914	1667.67	212,965					(139, 1	(3)		(212,965)			
Purchased Option, Call,	Hedges of Guaranteed Life		1									,					,,			. ,,			
PIMGOPT.IDX/USD, Maturing on	Benefits and Indexed																						
06/08/2022, Strike Price	Annuity/Indexed Life																						
353.07	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125D03	06/16/2020	06/08/2022	06/08/2022	Expiration	1	6,009,604	353.07	160,506					(474,7	94)		(160,506)			
Purchased Option, Call,	Hedges of Guaranteed Life																						
MLSB.IDX/USD, Maturing on	Benefits and Indexed																						
06/15/2022, Strike Price	Annuity/Indexed Life																						
1662.59	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125D03	06/18/2020	06/15/2022	06/15/2022	Expiration	1	10,298,082	1662.59	225,805					(115,2	0)		(225, 805)			
Purchased Option, Call,	Hedges of Guaranteed Life																						
MLSB.IDX/USD, Maturing on	Benefits and Indexed																						
06/23/2022, Strike Price	Annuity/Indexed Life																						
1666.5	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125D03	06/25/2020	06/23/2022	06/23/2022	Expiration	1	9,334,067	1666.5	191,801					(101,8	)1)		(191,801)			
Purchased Option, Call,	Hedges of Guaranteed Life																						
PIMGOPT.IDX/USD, Maturing on																							
06/23/2022, Strike Price	Annuity/Indexed Life			ALO MARKETO INO CHICARO MONOCETTA CERCO	07 (04 (0000	00 (00 (0000	00 (00 (0000	F		0 470 000	250 7	475 000					(504.0			(475 000)			
352.7	Contracts	EXHIBIT	Equity/index	AIG MARKETS, INC OLUSOMCIV69Q7Z125D03	0//01/2020	00/23/2022	06/23/2022	Expiration		6,479,099	352.7	175,066		• • • • • • • • • • • • • • • • • • • •			(521,2	9)		(175,066)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																						
06/29/2022, Strike Price	Annuity/Indexed Life																						
1661.31	Contracts	Evhibit 5	Equity/Indox	AIG MARKETS, INC OLUSOMCIV69Q7ZI25D03	07/02/2020	06/20/2022	06/20/2022	Evoiration		9,883,133	1661.31	230,302					(105,0	17)		(230, 302)			
Purchased Option, Call,	Hedges of Guaranteed Life	LAITIDIT 3	Equity/ illuex	ATO MATRICITY, THE OLUGOMETYOSQ12123D03	01/02/2020	00/23/2022	00/23/2022	Expiration		5,005, 105	1001.31	200,002					(100,0	"		(200,002)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																						
07/07/2022. Strike Price	Annuity/Indexed Life																						
1679.32		Exhibit 5	Fauity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125D03	07/09/2020	07/07/2022	07/07/2022	Expiration	1	9 031 383	1679.32	194,606					(43,7	36)		(194,606)			
Purchased Option, Call,	Hedges of Guaranteed Life	EMITOT C	Equity/ mack	The manager, the Paragraphy of the state of	017 007 2020	017 017 EGEE	017 017 2022	Expiration III				101,000						~,		(101,000)			
PIMGOPT.IDX/USD, Maturing on	Benefits and Indexed																						
07/07/2022, Strike Price	Annuity/Indexed Life																						
355.79	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125D03	07/14/2020	07/07/2022	07/07/2022	Expiration	1	5,223,353	355.79	151,693					(365,3	31)		(151,693)			
Purchased Option, Call,	Hedges of Guaranteed Life							'															
MLSB.IDX/USD, Maturing on	Benefits and Indexed																						
07/14/2022, Strike Price	Annuity/Indexed Life																						
1681.49	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125D03	07/16/2020	07/14/2022	07/14/2022	Expiration	1	9,676,975	1681.49	219,091					(30, 1	20)		(219,091)			
Purchased Option, Call,	Hedges of Guaranteed Life																						
MLSB.IDX/USD, Maturing on	Benefits and Indexed																						
07/20/2022, Strike Price	Annuity/Indexed Life			ALO MARKETO INO CHICARO MONOCETTA CERCO	07 (00 (0000	07 (00 (0000	07 (00 (0000	F		45 400 404	4004.40	047.007					(44.7	101		(047, 007)			
1694.18	Contracts	EXHIBIT 5	Equity/index	AIG MARKETS, INC OLUSOMCIV69Q7Z125D03	0//23/2020	0//20/2022	07/20/2022	Expiration	1	15, 488, 194	1694.18	317,867					(11,7	(2)		(317,867)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																						
07/20/2022. Strike Price	Annuity/Indexed Life																						
359.54	Contracts	Evhibit 5	Equity/Indox	AIG MARKETS, INC OLUSOMCIV69Q7ZI25D03	07/28/2020	07/20/2022	07/20/2022	Evoiration		6,070,114	359.54	181, 492					(359,8	10.)		(181,492)			
Purchased Option, Call,	Hedges of Guaranteed Life	EXITIDIT 0	Equity/ macx	ATO MANUETO, THO GEOGRAPIO OUT ETERNO	0172072020	017 207 2022	0172072022	Expiration		0,0/0, //4		101,402								(101,402)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed			1	1	1						l								1			
07/27/2022, Strike Price	Annuity/Indexed Life	1		1	1	1	1					1		1	1			1		1	]		
1731.3	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125D03	07/29/2020	07/27/2022	07/27/2022	Expiration	1	11,442,162	1731.3	170,601					43,5	9		(170,601)			l
Purchased Option, Call,	Hedges of Guaranteed Life				1	1		1				· ·								1 ' '			
MLSB.IDX/USD, Maturing on	Benefits and Indexed			1	1	1	1					1					1 1	1		1	]		
08/02/2022, Strike Price	Annuity/Indexed Life			1	1	1	1					1					1 1	1		1			
1759.68	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125D03	08/05/2020	08/02/2022	08/02/2022	Expiration	1	11,898,956	1759.68	139,472					64,7	19		(139,472)			
Purchased Option, Call,	Hedges of Guaranteed Life			1	1	1						l								1			
PIMGOPT.IDX/USD, Maturing on																							
08/03/2022, Strike Price	Annuity/Indexed Life			ALC HARVETO THE CHICAGO HOST	00 (44 (0000	00 (00 (0000	00 (00 (000			0 000	205 **	400								(400	]		
363.14	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125D03	08/11/2020	08/03/2022	08/03/2022	Expiration	1	6,303,021	363 . 14	192,316					(314,8	6)		(192,316)			
Purchased Option, Call,	Hedges of Guaranteed Life			1	1	1						l								1			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																						
08/09/2022, Strike Price 1717.88	Annuity/Indexed Life	Evhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125D03	08/12/2020	08/00/2022	08/00/2022	Evoiration		11 922 450	1717.88	217,585					42,1	17		(217,585)	j l		
Purchased Option, Call,	Contracts Hedges of Guaranteed Life	EXHIBIT 5	Equity/index	ATO MARKETS, TNC ULUSUMCTV09Q/Z125DU3	00/ 12/ 2020	00/09/2022	08/09/2022	Expiration	1	11,822,450	1/1/.88	217,585					42, 1	"		(217,585)		• • • • • • • • • • • • • • • • • • • •	
MLSB.IDX/USD, Maturing on	Benefits and Indexed					1						1								1			
08/16/2022. Strike Price	Annuity/Indexed Life					1						1								1			
1721.97	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7ZI25D03	08/19/2020	08/16/2022	08/16/2022	Expiration	1	11,466,598	1721.97	206,350		L	L		45,6	16		(206, 350)	l		l
Purchased Option, Call,	Hedges of Guaranteed Life		,2,					,		,,000										(211,000)	]		·
PIMGOPT.IDX/USD, Maturing on				1	1	1	1					1					1 1	1		1			
08/17/2022, Strike Price	Annuity/Indexed Life			1	1	1						l								1			
366.18	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125D03	08/25/2020	08/17/2022	08/17/2022	Expiration	1	5, 191, 334	366 . 18	159,917					(222,9	3)		(159,917)			

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

						SHOWIN	g all Op	plions, Cap	JS, FIOOIS,			Forwards	reminal	led Duning	Current	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18 19	2	0	21	22	23	24	25
	Description of Item(s) Hedged,					Date of		Indicate			Strike Price,	Cumulative Prior Year(s) Initial Cost of Un-	Initial Cost of Un-	Considera-						Current	Gain	Adjustment	Gain	Hedge Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/	Unreali			Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of			or	Termina-	<ul> <li>Expiration,</li> </ul>	Number		Index	Premium	Premium	Received	Current	Adjusted	Valuat			Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counte			tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying	Increa			tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearing	phouse Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code (Decrea	se) B./A	.C.V. A	Accretion	Recognized	Item	Deferred	(b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on 08/23/2022, Strike Price	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life																							
1719.58 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMO	CIV69Q7Z125D03 08/26/2020	08/23/2022	08/23/2022	Expiration	1	11,469,599	1719.58	235,280						5,873			(235, 280)			
08/31/2022, Strike Price	Annuity/Indexed Life																							
1733.98	Contracts	Exhibit 5	Fauity/Index	AIG MARKETS, INC OLUSOMO	CIV69077125D03 09/02/2020	0 08/31/2022	08/31/2022	Expiration	1	8,090,751	1733.98	176, 142						2,434			(176, 142)			
Purchased Option, Call,	Hedges of Guaranteed Life											· ·									` ′ ′			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																							
09/07/2022, Strike Price	Annuity/Indexed Life																							
1763.45	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMO	CIV69Q7Z125D03 09/09/2020	09/07/2022	09/07/2022	Expiration	1	3, 183,027	1763.45	38,600						7,762			(38,600)			
Purchased Option, Call, PIMGOPT.IDX/USD. Maturing on	Hedges of Guaranteed Life																							
08/31/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																							
368.14	Contracts	Exhibit 5	Fauity/Index	AIG MARKETS, INC OLUSOMO	11/69077125003 09/09/2020	0 08/31/2022	08/31/2022	Expiration	1	5, 151,015	368 . 14	123, 130					(2)	7,566)			(123, 130)			
Purchased Option, Call,	Hedges of Guaranteed Life	EXIIIDIT 0	Equity/ macx	ATO MATRICIO, THO GEOGGIO	31103472123200 0370372021	.0 00/01/2022	00/01/2022	Expiration		0, 101,010		120, 100						,,000			(120, 100)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																							
09/12/2022, Strike Price	Annuity/Indexed Life																							
1726.18	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMO	CIV69Q7ZI25D03 09/16/2020	0 09/12/2022	09/12/2022	Expiration	1	12,832,422	1726. 18	235,536						1,020			(235,536)			
Purchased Option, Call,	Hedges of Guaranteed Life																							
PIMGOPT.IDX/USD, Maturing on 09/13/2022, Strike Price																								
363.51	Annuity/Indexed Life Contracts	Eubibit E	Emri tu / Indov	AIG MARKETS, INC OLUSOMO	11/00077105000 00/00/000	00/12/2022	00/12/2022	Evalentian		6,342,522	363.51	162,615					/9/	7,910)			(162,615)			
Purchased Option, Call,	Hedges of Guaranteed Life	EXIIIDIT 3	Equity/ index	AIG MARKETS, INC ULUSUMU	31109012123003 09/22/2020	0 09/13/2022	09/13/2022	Expiration		0,342,322		102,013					(36	,,910)			(102,013)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																							
09/21/2022, Strike Price	Annuity/Indexed Life																							
1716.99		Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMO	CIV69Q7Z125D03 09/23/2020	0 09/21/2022	09/21/2022	Expiration	1	15,543,910	1716.99	261,086						9,560			(261,086)			
Purchased Option, Call.	Hedges of Guaranteed Life																							
MLSB.IDX/USD, Maturing on 09/27/2022, Strike Price	Benefits and Indexed																							
1715.75	Annuity/Indexed Life Contracts	Eubibit E	Emri tu / Indov	AIG MARKETS, INC OLUSOMO	11/00077195009 00/90/909	00/27/2022	00/27/2022	Evalentian		E 110 700	1715.75	101.396						3.081			(101,396)			
Purchased Option, Call,	Hedges of Guaranteed Life	EXIIIDIT 3	Equity/ index	AIG MARKETS, INC ULUSUMU	31109412123003 09/29/2020	.0 09/21/2022	09/21/2022	Expiration	1	3, 118,780	1/ 10./0	101,390						5,061			(101,390)			
PIMGOPT.IDX/USD, Maturing on																								
09/28/2022, Strike Price	Annuity/Indexed Life																							
359.88	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMO	CIV69Q7ZI25D03 10/06/2020	09/28/2022	09/28/2022	Expiration	1	7, 189,323	359.88	234,530					(43	0,906)			(234,530)			
Purchased Option, Call,	Hedges of Guaranteed Life																							
MLSB.IDX/USD, Maturing on 10/04/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																							
1732.71	Contracts	Exhibit 5	Fauity/Index	AIG MARKETS, INC OLUSOMO	CIV69077125D03 10/06/2020	0 10/04/2022	10/04/2022	Expiration	1	9, 159, 105	1732.71	140,925						4,252			(140,925)			
Purchased Option, Call,	Hedges of Guaranteed Life						,.,,					,						.,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																							
10/12/2022, Strike Price	Annuity/Indexed Life																				(2.12.172)			
1727.84	Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMO	31V69Q7Z125D03 10/14/2020	0 10/12/2022	10/12/2022	Expiration	1	16, 144, 937	1727.84	313,470						7,010			(313,470)			
Purchased Option, Call, USD,	Benefits and Indexed							1																
Maturing on 12/23/2022,	Annuity/Indexed Life		Interest					1																
Strike Price %	Contracts	Exhibit 5	Rates	AIG MARKETS, INC OLUSOMO	CIV6907ZI25D03 10/21/2020	0 12/23/2022	12/23/2022	Exercise	1	20,000,000		2,146,000		494,000			82	6,623			(1,652,000)			
Purchased Option, Call,	Hedges of Guaranteed Life							1						1										
MLSB.IDX/USD, Maturing on	Benefits and Indexed																							
10/18/2022, Strike Price	Annuity/Indexed Life Contracts	Evhibit 5	Equity/Indox	AIG MARKETS, INC OLUSOMO	11/60077125002 10/21/202	0 10/19/2022	10/19/2022	Evoiration	4	9,988,230	1734.67	156,737						9,979			(156,737)			
1734.67	Hedges of Guaranteed Life	ב זומווגב	Equity/index	ATU HARRETO, TNO ULUSUNO	11/21/2020	0 10/10/2022	10/ 10/ 2022	LAPITATION		3,300,230	1/34.0/	130,737						7,018			(100,/3/)	• • • • • • • • • • • • • • • • • • • •		
PIMGOPT.IDX/USD, Maturing on	Benefits and Indexed							1																
10/11/2022, Strike Price	Annuity/Indexed Life																							
366.27	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMO	CIV69Q7Z125D03 10/27/2020	0 10/11/2022	10/11/2022	Expiration	1	5,005,812	366.27	150,064					(20	5,984)			(150,064)			
Purchased Option, Call,	Hedges of Guaranteed Life																							
MLSB.IDX/USD, Maturing on	Benefits and Indexed																							
10/25/2022, Strike Price 1723.58	Annuity/Indexed Life Contracts	Evhibit 5	Fauity/Indov	AIG MARKETS, INC OLUSOMO	10/20/202	0 10/25/2022	10/25/2022	Evolration	1	11,479,043	1723.58	164,614		1			1	2,090)			(164,614)			
Purchased Option, Call,	Hedges of Guaranteed Life	EXITIDITE 3	Equity/ index	ATO MATRICIO, TNO ULUGUNO	71 TOOQ1 2120000 10/28/2020	10/23/2022	10/20/2022	LAPITATION		11,413,043	1/23.30	104,014					.	., 000 )			(104,014)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed							1																
11/01/2022, Strike Price	Annuity/Indexed Life							1						1										
1710.67	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMO	CIV69Q7ZI25D03 11/05/2020	0 11/01/2022	11/01/2022	Expiration	1	11,461,489	1710.67	260,831					.	2,440			(260,831)			
Purchased Option, Call,	Hedges of Guaranteed Life							1																
PIMGOPT.IDX/USD, Maturing on 10/25/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life							I						1										
366.63		Exhibit 5	Fauity/Indox	AIG MARKETS, INC OLUSOMO	:IV69077125D03 11/12/202	0 10/25/2022	10/25/2022	Expiration	4	2.724.061	366.63	98 190					/4	2.071)			(98.190)			
000.00		LANTIVILU	, =qu i cj/ iiid€X	ULUOUNU		U 10/ EU/ CUCZ	10/ 20/ 2022	Levaliarion	p	4,124,001				p				-, чт тд			(30, 130)			

						S	Showing	all Op	tions, Cap	os, Floors,	Collars, S	Swaps and	d Forwards	: Termina	ted During	Current `	Year								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	<b>D</b>												Cumulative	0 11/											1
	Description of Item(s)											Strike	Initial Cost	Current Year Initial Cost											Hedge
	Hedged,						Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
		Schedule	Type(s)				Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of					Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)		, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	` tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								1
11/08/2022, Strike Price	Annuity/Indexed Life																								1
363.75	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	11/12/2020	11/08/2022	11/08/2022	Expiration	1	6,878,513	363.75	275,601						(309,529)			(275,601)			1
Purchased Option, Call,	Hedges of Guaranteed Life																								1
MLSB.IDX/USD, Maturing on 11/08/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																								1
1697.87	Contracts	Exhibit 5	Fauity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	11/12/2020	11/08/2022	11/08/2022	Expiration	1	14, 143, 257	1697.87	349.120						22,623			(349, 120)			1
Purchased Option, Call,	Hedges of Guaranteed Life		,,.																			,			1
MLSB.IDX/USD, Maturing on	Benefits and Indexed																								1
11/16/2022, Strike Price 1714.79	Annuity/Indexed Life Contracts	Exhibit 5	Fauity/Index	ALG MARKETS INC	OLUSOMC1V69Q7Z125D03	11/19/2020	11/16/2022	11/16/2022	Expiration	1	9,465,641	1714.79	213,688						40,449			(213,688)			1
Purchased Option, Call,	Hedges of Guaranteed Life	Eximite 6	Equity/ maox	mo municio, mo. 1	0200001700472720000	117 107 2020	117 107 2022	117 107 2022	Expiration IIII		, 100,011											(210,000)			1
PIMGOPT.IDX/USD, Maturing on																									1
11/22/2022, Strike Price 375.09	Annuity/Indexed Life	Carrest C	F (1 - do.)	ALC HARVETO INC	0111000011100077105000	11/05/0000	44 /00 /0000	11/00/0000	Continuation		4 500 000	075 00	160.693						(440,000)			(100,000)			1
Purchased Option, Call,	Contracts Hedges of Guaranteed Life	CIIIIIII	Equity/Index	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	11/20/2020	11/22/2022	11/22/2022	Expiration	1	4,583,600	375.09	100,093						(116,899)			(160,693)	1		1
MLSB.IDX/USD, Maturing on	Benefits and Indexed																								1
11/22/2022, Strike Price	Annuity/Indexed Life		F // .	ALC HARVETO INC	0111001011100077107000	44 (05 (0000	44 (00 (0000	44 (00 (0000	F 1 11		44 454 050	4740.0	202 500						F7 0F0			(000 500)			1
1716.8 Purchased Option, Call,	Contracts	Exhibit 5	Equity/Index	AIG MAHKEIS, INC	OLUSOMC1V69Q7Z125D03	11/25/2020	11/22/2022	11/22/2022	Expiration	1	11,451,056	1716.8	262,598						57,656			(262,598)			1
MLSB.IDX/USD, Maturing on	Benefits and Indexed																								1
11/29/2022, Strike Price	Annuity/Indexed Life																								1
1723.03	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	12/03/2020	11/29/2022	11/29/2022	Expiration	1	7,512,411	1723.03	165,636						42,223			(165,636)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								1
12/06/2022, Strike Price	Annuity/Indexed Life																								1
1717.19	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	12/10/2020	12/06/2022	12/06/2022	Expiration	1	11,968,814	1717.19	288,628						72, 144			(288,628)			
Purchased Option, Call, PIMGOPT.IDX/USD. Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								1
12/06/2022, Strike Price	Annuity/Indexed Life																								1
380.22	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	12/10/2020	12/06/2022	12/06/2022	Expiration	1	5, 190,003	380.22	170,788						(97,927)			(170,788)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								1
12/13/2022, Strike Price	Annuity/Indexed Life																								1
1722.64	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	12/17/2020	12/13/2022	12/13/2022	Expiration	1	18,363,342	1722.64	442, 177						132,586			(442, 177)			
Purchased Option, Call,	Hedges of Guaranteed Life																								1
PIMGOPT.IDX/USD, Maturing on 12/20/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																								1
384.05	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	12/23/2020	12/20/2022	12/20/2022	Expiration	1	6,889,857	384.05	212,410						(105,602)			(212,410)			
Purchased Option, Call,	Hedges of Guaranteed Life																								1
MLSB.IDX/USD, Maturing on	Benefits and Indexed																								1
12/20/2022, Strike Price 1721.44	Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS. INC	OLUSOMC1V69Q7Z125D03	12/23/2020	12/20/2022	12/20/2022	Expiration	1	11,361,504	1721.44	260,765						64,345			(260,765)			1
Purchased Option, Call,	Hedges of Guaranteed Life		,,,								.,,								, 0			(223,100)	1		1
MLSB.IDX/USD, Maturing on	Benefits and Indexed	l																							1
12/28/2022, Strike Price 1720.33	Annuity/Indexed Life Contracts	Exhibit 5	Fauity/Index	AIG MARKETS. INC	OLUSOMC1V69Q7Z125D03	12/30/2020	12/28/2022	12/28/2022	Expiration .	1	10.717.656	1720.33	255 667		L	L			65.673			(255,667)			l
Purchased Option, Call,	Hedges of Guaranteed Life					, 00, 2020	, 20, 2022	,,,					200,007									(200,007)	T		1
PIMGOPT.IDX/USD, Maturing on			1						1		1	1											1		í
01/04/2023, Strike Price 387.71	Annuity/Indexed Life Contracts	Exhibit 5	Fauity/Indox	AIG MARKETS INC	OLUSOMC1V69Q7Z125D03	01/07/2021	01/04/2022	01/04/2022	Expiration		3,307,166	387.71	127,952					l	(8,791)			(127,952)	l		l
Purchased Option, Call,	Hedges of Guaranteed Life	- LANTIDIE J	Equity/ IIIuex	mentalo, mo	020000011000012120000	01/01/2021	01/04/2020	U 1/ U-7/ LULU	Expiracion	ļ	3,307,100	307.71	121,802						(0,791)			(121,302)	]		1
PIMGOPT.IDX/USD, Maturing on	Benefits and Indexed	l																							1
01/04/2022, Strike Price 367.76	Annuity/Indexed Life Contracts	Evhibit 5	Equity/Indox	ALC MARKETS INC	OLUSONC1V69Q7Z125D03	01/07/2021	01/04/2022	01/04/2022	Evereire		2,269,079	267 76	115,009		130,496	.[			(13,740)			15.487	l		1
Purchased Option, Call.	Hedges of Guaranteed Life	-AIIIDIL 3	Equity/ Illuex	ATU MAINETO, INC	02000m01709Q12120D03	01/01/2021	01/04/2022	0 1/ 04/ 2022	LACIDISC		2,209,079	367.76			130,490	1		1	(13,740)			10,48/			1
MLSB.IDX/USD, Maturing on	Benefits and Indexed	1	1						l		1	1											l		1
01/04/2022, Strike Price	Annuity/Indexed Life	Full Shirk S	Foreign (In 1	A LO MADVETO INO	0111000011100077105000	04/07/0004	04 /04 /0000	04 /04 /0000	F	_	0.000.440	1700.00	05 000		00.000	.[			40.040			(40,000)	J		1
1702.82 Purchased Option, Call,	Contracts	Exhibit 5	Equity/Index	AIG MAHKEIS, INC	OLUSONC1V69Q7Z125D03	01/0//2021	01/04/2022	U1/U4/2U22	Exercise	1	3,286,443	1702.82	65,668		22,600	'I			43,048			(43,068)			1
MLSB.IDX/USD, Maturing on	Benefits and Indexed	1	1						l		1	1											l		1
01/04/2023, Strike Price	Annuity/Indexed Life								L														]		1
1715.16Purchased Option, Call,	Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	01/07/2021	01/04/2023	U1/04/2023	Expiration	1	8,935,984	1715.16	214,618			·····	-		43,061			(214,618)	·····		I
LMQDTR5.IDX/USD, Maturing on	nedges of Guaranteed Life n Benefits and Indexed	1	1						l		1	1											l		1
01/04/2022, Strike Price	Annuity/Indexed Life	l																							1
283.41	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	01/07/2021	01/04/2022	01/04/2022	Exercise	1	2,210,598	283.41	60,046		196, 156				(136, 110)			136, 110			

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

						5	Showing	g all Op	otions, Cap	s, Floors,	Collars, S	Swaps and	d Forwards	Terminat	ted During	Current \	/ear								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s) Hedged,						Date of		Indicate			Strike Price,	Cumulative Prior Year(s) Initial Cost of Un-		Considera-						Current	Gain	Adjustment	Gain	Hedge Effectiveness
	Used for	Schedule	Type(s)				Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/	Uni	realized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of				or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		luation	Exchange	(Amortiza-	` on ´	Value of	` on ´	and at
B	Generation	Exhibit	Risk(s)		, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		crease/	Change in	tion)/	Termination	Hedged	Termination	Termination (b)
Description Purchased Option, Call,	or Replicated Hedges of Guaranteed Life	Identifier	(a)	or Central C	Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code (De	crease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(D)
MLSB.IDX/USD, Maturing on	Benefits and Indexed																								
01/11/2022, Strike Price	Annuity/Indexed Life	F 1 11 11 F		ALC HARVETO INC	0111001011100077107000	04 (44 (0004	04 (44 (0000	04 (44 (0000			40 000 400	4704.00	005 050						040.045			(005, 050)			
1724.86 Purchased Option, Call,	Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MAHKEIS, INC	OLUSOMC1V69Q7Z125D03	01/14/2021	01/11/2022	01/11/2022	Expiration	1	19,232,189	1724.86	265,650						249, 245			(265,650)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																								
01/11/2022, Strike Price 1695.55	Annuity/Indexed Life Contracts	Evhibit 5	Equity/Indov	ALC MARKETS INC	OLUSOMC1V69Q7Z125D03	01/14/2021	01/11/2022	01/11/2022	Evoiration	1	3,645,433	1695.55							35,030			(74,799)			
Purchased Option, Call,	Hedges of Guaranteed Life	LAIIIDIT 3	Equity/ index	ATO MAINLES, INC	0E030IIIC1703Q72123D03	01/14/2021	01/11/2022	01/11/2022	Expiration		3,043,433		14,755						55,050			(14,755)			
MLSB.IDX/USD, Maturing on 01/10/2023, Strike Price	Benefits and Indexed Annuity/Indexed Life																								
1719.63	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	01/14/2021	01/10/2023	01/10/2023	Expiration	1	7,875,905	1719.63	177, 154						34,358			(177, 154)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								
01/19/2022, Strike Price	Annuity/Indexed Life																								
1717.21	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	01/21/2021	01/19/2022	01/19/2022	Expiration	1	14,373,048	1717.21	254,470						201, 203			(254,470)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								
01/19/2022, Strike Price	Annuity/Indexed Life			ALO MARKETO INO	0.110010.1100077105000	04 (04 (0004	04 (40 (0000	04 (40 (0000			0.050.070	4000 00	70.040						00.005			(70.040)			
1688.33Purchased Option, Call,	Contracts Hedges of Guaranteed Life	EXHIBIT 2	Equity/index	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	01/21/2021	01/19/2022	01/19/2022	Expiration		2,853,278	1688.33	70,843						26,985			(70,843)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																								
01/18/2023, Strike Price 1707.12	Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	01/21/2021	01/18/2023	01/18/2023	Expiration	1	6,009,062	1707 . 12	165.653						34,877			(165,653)			
Purchased Option, Call,	Hedges of Guaranteed Life												,									(111,111)			
LMQDTR5.IDX/USD, Maturing on 01/19/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																								
285.63	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	01/21/2021	01/19/2022	01/19/2022	Exercise	1	1,222,496	285.63	28 , 177		88,864				(69,989)			60,687			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								
01/19/2022, Strike Price	Annuity/Indexed Life																								
377.78 Purchased Option, Call,	Contracts Hedges of Guaranteed Life	EXHIBIT 5	Equity/Index	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	01/21/2021	01/19/2022	01/19/2022	Exercise	1	1,095,562	377.78	50,982		15,921				19,055			(35,061)			
PIMGOPT.IDX/USD, Maturing on 01/18/2023. Strike Price	Benefits and Indexed Annuity/Indexed Life																								
396.74	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	01/21/2021	01/18/2023	01/18/2023	Expiration	1	4,502,999	396.74	153,339						17,336			(153,339)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								
01/25/2022, Strike Price	Annuity/Indexed Life																								
1721.3 Purchased Option, Call,	Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	01/28/2021	01/25/2022	01/25/2022	Expiration	1	13,081,880	1721.3	204,313						157,017			(204,313)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																								
01/25/2022, Strike Price 1696.93	Annuity/Indexed Life Contracts	Evhibit 5	Fauity/Index	AIG MARKETS INC	OLUSOMC1V69Q7Z125D03	01/28/2021	01/25/2022	01/25/2022	Evniration	1	4, 174, 448	1696.93	94.251						45,515			(94,251)			
Purchased Option, Call,	Hedges of Guaranteed Life				30001100412120000	1, 20, 2021	., 20, 2022	., 20, 2522														(01,201)			
MLSB.IDX/USD, Maturing on 01/24/2023, Strike Price	Benefits and Indexed Annuity/Indexed Life																								
1714.06	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	01/28/2021	01/24/2023	01/24/2023	Expiration	1	4,747,946	1714.06	121,686						27,226			(121,686)			
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								
02/01/2022, Strike Price	Annuity/Indexed Life			ALO MARKETO	0.11001011/000001	00/0:/224	00 (04 (000	00 (04 (000											/405						
285.9 Purchased Option, Call,	Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MAHKEIS, INC	OLUSOMC1V69Q7Z125D03	02/04/2021	02/01/2022	02/01/2022	Exercise	1	1,818,324	285.9	38,591		105,898				(105,632)			67,307			
PIMGOPT.IDX/USD, Maturing on	Benefits and Indexed																								
02/01/2022, Strike Price 381.11	Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	02/04/2021	02/01/2022	02/01/2022	Expiration	1	1,360,563	381.11	50, 136						19,292			(50, 136)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on	Hedges of Guaranteed Life																		•						
01/31/2023, Strike Price	Annuity/Indexed Life																								
402.56	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	02/04/2021	01/31/2023	01/31/2023	Expiration	1	6,308,115	402.56	183,020						26,882			(183,020)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								
02/01/2022, Strike Price 1725.51	Annuity/Indexed Life Contracts	Evhibit 5	Equity/Indox	AIG MADVETS INC	0LUS0MC1V69Q7Z125D03	02/04/2021	02/01/2022	02/01/2022	Evoiration		15,443,315	1725.51	238 , 150						182,337			(238, 150)			
Purchased Option, Call,	Hedges of Guaranteed Life	CAIIDIT 3	Equity/ IIIdex	ATO MAINETO, INC	0E000III01103Q12120U03	UZ/ U4/ ZUZ I	UL/ U 1/ 2022	02/01/2022	LAP11411011		10,440,310	1/20.01	230, 130						102,00/			(230, 130)	*******************		
MLSB.IDX/USD, Maturing on 02/01/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																								
1697.68		Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	02/04/2021	02/01/2022	02/01/2022	Expiration	1	3,633,035	1697.68	82,369						38,419			(82,369)			

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

						Sł	howing	g all Op	tions, Cap	s, Floors,	Collars, S	waps and	l Forwards	Terminat	ed During	Current \	∕ear								
1	2	3	4	5		6	7	8	9	10	11	12	13 Cumulative	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s) Hedged,						Date of		Indicate			Strike Price,	Prior Year(s) Initial Cost of Un-		Considera-						Current	Gain	Adjustment	Gain	Hedge Effectiveness
	Used for	Schedule	Type(s)				Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of				or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Cou			Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clear	ringhouse [	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								
01/31/2023, Strike Price	Annuity/Indexed Life																								
1718.5	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUS	SOMC1V69Q7Z125D03 02/	/04/2021 0	1/31/2023	01/31/2023	Expiration	1	8,334,725	1718.5	204,573						46,541			(204,573)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life																								
02/08/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																								
1721.15	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUS	SOMC1V69Q7Z125D03 02/	/11/2021 0	02/08/2022	02/08/2022	Expiration	1	18,020,441	1721.15	320,269						225, 254			(320, 269)			
Purchased Uption, Call,	Hedges of Guaranteed Life																								
MLSB.IDX/USD, Maturing on 02/08/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																								
1695.34	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUS	SOMC1V69Q7Z125D03 02/	/11/2021 0	02/08/2022	02/08/2022	Expiration	1	4,255,303	1695.34	106,782						48,629			(106,782)			
Purchased Option, Call,	Hedges of Guaranteed Life																								
MLSB.IDX/USD, Maturing on 02/07/2023. Strike Price	Benefits and Indexed Annuity/Indexed Life																								
1707.89	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUS	SOMC1V69Q7Z125D03 02/	/11/2021 0	02/07/2023	02/07/2023	Expiration	1	9,017,659	1707.89	262,838						63,856			(262,838)			
Purchased Option, Call,	Hedges of Guaranteed Life																								
LMQDTR5.IDX/USD, Maturing on 02/15/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																								
286.15	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUS	SOMC1V69Q7Z125D03 02/	/18/2021 0	02/15/2022	02/15/2022	Exercise	1	1,230,445	286. 15	29,648		64,773				(66,833)			35, 126			
Purchased Option, Call,	Hedges of Guaranteed Life																								
PIMGOPT.IDX/USD, Maturing on 02/15/2022. Strike Price	Benefits and Indexed Annuity/Indexed Life																								
381.94	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLU	SOMC1V69Q7Z125D03 02/	/18/2021 0	02/15/2022	02/15/2022	Expiration	1	1,397,900	381.94	55,091						23,069			(55,091)			
Purchased Option, Call,	Hedges of Guaranteed Life																								
PIMGOPT.IDX/USD, Maturing on 02/14/2023, Strike Price	Benefits and Indexed Annuity/Indexed Life																								
401.89	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUS	SOMC1V69Q7Z125D03 02/	/18/2021 0	02/14/2023	02/14/2023	Expiration	1	5, 108,022	401.89	164,659						30,452			(164,659)			
Purchased Option, Call,	Hedges of Guaranteed Life																								
MLSB.IDX/USD, Maturing on 02/15/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																								
1728.04	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLU	SOMC1V69Q7Z125D03 02/	/18/2021 0	02/15/2022	02/15/2022	Expiration	1	17, 142, 157	1728.04	227,620						151,358			(227,620)			
Purchased Option, Call,	Hedges of Guaranteed Life																								
MLSB.IDX/USD, Maturing on 02/15/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																								
1701.16	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUS	SOMC1V69Q7Z125D03 02/	/18/2021 0	02/15/2022	02/15/2022	Expiration	1	3,317,262	1701.16	63,393						23,636			(63,393)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								
02/14/2023. Strike Price	Annuity/Indexed Life																								
1714.03	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLU	SOMC1V69Q7Z125D03 02/	/18/2021 0	02/14/2023	02/14/2023	Expiration	1	9,787,111	1714.03	238 , 126						37,532			(238, 126)			
Purchased Option, Call, MLSB.IDX/USD. Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								
02/23/2022, Strike Price	Annuity/Indexed Life																								
1716.15	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUS	SOMC1V69Q7Z125D03 02/	/25/2021 0	02/23/2022	02/23/2022	Expiration	1	17,487,569	1716.15	147,769						12,353			(147,769)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								
02/23/2022, Strike Price	Annuity/Indexed Life	L	L						<u></u>						1										
1687.34	Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC OLU	SUMC1V69Q7Z125D03 02/	/25/2021 0	12/23/2022	02/23/2022	Expiration	1	2,632,250	1687.34	32,571		·····			· [ · · · · · · · · · ·	(15,044)			(32,571)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed		1												1										
02/22/2023. Strike Price	Annuity/Indexed Life	F 1 11 11 5		ALO MADUETO UNO	ONE UTTOON ON	(05 (055 :	0 (00 (000	00 (00 (000			0 == 1 == 1														
1708.44	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUS	SUMC1V69Q7Z125D03 02/	/25/2021 0	12/22/2023	02/22/2023	Expiration	1	8,781,382	1708.44	148,761						(46, 179)			(148,761)			
LMQDTR5.IDX/USD, Maturing on	Benefits and Indexed		1												1										
03/01/2022, Strike Price	Annuity/Indexed Life	Evhih:+ E	Equity/Ind-	AIG MARKETS, INC OLUS	CONCINCONTAINEDOS OS	/04/2024	12/01/2022	03/01/2022	Evereire		1,014,139	000 40	17 011		54,002				(61,092)			20 704			
286.48	Contracts	EXHIBIT 2	Equity/index	AIG MARKETS, INC ULUS	30IIIU I V09Q/ Z I Z 3DU3   U3/	/04/2021 0	13/ 01/ 2022	03/01/2022	Exercise	1	1,014,139	286.48	17,211		54,002				(61,092)		•••••	36,791			
PIMGOPT.IDX/USD, Maturing on	Benefits and Indexed																								
03/01/2022, Strike Price	Annuity/Indexed Life	Evhibit 5	Equity/Indox	AIG MARKETS, INC OLUS	CONCIVEDO77125DO2	/04/2021	12/01/2022	03/01/2022	Evoiration		1,853,331	382. 13	50.052		1				4 897			(50,052)			
382.13Purchased Option, Call,	Contracts Hedges of Guaranteed Life	LXIIIDIT 3	Lqui ty/ iiidex	ATO MARKETO, INC UEUS	JUIIU I VUSUI Z I Z JUU J U J /	/ 04/ 202 1 0	N/ U I/ 2022	00/01/2022	Expiration		1,000,001	302. 13	50,052									(00,002)			
PIMGOPT.IDX/USD, Maturing on	Benefits and Indexed																								
02/28/2023, Strike Price 404.43	Annuity/Indexed Life Contracts	Exhibit 5	Fauity/Index	AIG MARKETS, INC OLUS	SOMC 1V69077125D03 037	/04/2021 0	12/28/2023	02/28/2023	Expiration	1	3,858,262	404.43	85, 150					I	(9,618)			(85, 150)			
Purchased Option, Call,	Hedges of Guaranteed Life	ZAIIIDIT J	Equity/ IIIUEA	OLO	00/	, 5 // 2021	, 20/ 2020	02/20/2020	Expiration		0,000,202		00, 100		[				(5,010)		•••••	(00, 100)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed		1												1										
03/01/2022, Strike Price 1690.06	Annuity/Indexed Life Contracts	Exhibit 5	Fauity/Index	AIG MARKETS, INC OLUS	SOMC1V69077125D03 03/	/04/2021 0	3/01/2022	03/01/2022	Expiration	1	17 593 525	1690.06	195, 708		L	L			(108.369)			(195.708)	<u> </u>		
			_quitf/ index			, 1	, LULL	-010112022	p		,000,020							. ,	(100,000)						

						5	Showing	all Op	tions, Cap	os, Floors,	Collars, S	waps and	d Forwards	Terminat	ted During	Current \	∕ear								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s) Hedged,						Date of		Indicate			Strike Price,	Cumulative Prior Year(s) Initial Cost of Un-	Initial Cost of Un-	Considera-						Current	Gain	Adjustment	Gain	Hedge Effectiveness
	Used for Income	Schedule	Type(s)				Maturity or	Termina-	Exercise, Expiration,	Number		Rate or Index	discounted Premium	discounted Premium	tion Received	Current	Book/ Adjusted		Unrealized Valuation	Total Foreign Exchange	Year's (Amortiza-	(Loss) on	to Carrying Value of	(Loss) on	at Inception and at
	Generation	Exhibit		Exchange,	Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier		or Central C	Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								
03/01/2022, Strike Price	Annuity/Indexed Life																					(00 100)			
1659.86	Contracts	Exhibit 5	Equity/Index	AIG MAHKEIS, INC	OLUSOMC1V69Q7Z125D03	03/04/2021	03/01/2022	03/01/2022	Expiration	1	5,776,313	1659.86	98,105						(88,347)			(98,105)			
1689.13	Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	03/04/2021	02/28/2023	02/28/2023	Expiration	1	9, 256, 432	1689.13	175,634						(87,579)			(175,634)			
MLSB.IDX/USD, Maturing on 03/08/2022, Strike Price 1671.81	Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	03/11/2021	03/08/2022	03/08/2022	Expiration	1	17,771,340	1671.81	310,095						(154,384)			(310,095)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/08/2022, Strike Price	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life																								
1646.54	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	03/11/2021	03/08/2022	03/08/2022	Expiration	1	5,565,305	1646.54	135,786						(87,021)			(135,786)			•••••
03/07/2023, Strike Price 1659.77 Purchased Option, Call,	Annuity/Indexed Life Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	03/11/2021	03/07/2023	03/07/2023	Expiration	1	8,232,459	1659.77	229,598						(96,924)			(229,598)			
MLSB.IDX/USD, Maturing on 03/15/2022, Strike Price 1664.57	Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Fauitv/Index	AIG MARKETS INC	OLUSOMC1V69Q7Z125D03	03/18/2021	03/15/2022	03/15/2022	Expiration	1	19,009,389	1664.57	289,471						(281, 180)			(289,471)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/15/2022, Strike Price	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life	Landit	Equity/ mack		32500m3 1100q1 2120500	00/10/2021	00/ 10/ 2022	00/ 10/ 2022	Expriation ::::		10,000,000	1001.07	250, 111						(201, 100)			(250, 111)			
1646.82	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	03/18/2021	03/15/2022	03/15/2022	Expiration	1	4,528,755	1646.82	90,500						(89,969)			(90,500)			
03/15/2022, Strike Price 286.68 Purchased Option, Call,	Annuity/Indexed Life Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	03/18/2021	03/15/2022	03/15/2022	Exercise	1	1,748,748	286.68	44,684		85,908				(89, 124)			41,223			
PIMGOPT.IDX/USD, Maturing on 03/15/2022, Strike Price		Eubibi+ E	Emitu/Index	ALC MADVETS INC	OLUSOMC1V69Q7Z125D03	02/19/2021	02/15/2022	02/15/0000	Evairation		2,347,194	377.97	87 992									(87,992)			
377.97	Hedges of Guaranteed Life Benefits and Indexed	EXITER 3	Equity/ muex	ATO MAINETS, THO	020301101103472123003	00/ 10/ 202 1	03/13/2022	00/10/2022	Expiration		2,047,154											(07,002)			
Purchased Option, Call,	Annuity/Indexed Life Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	03/19/2021	03/22/2022	03/22/2022	Exercise	1	115,545,600	3840	10,376,522		18,749,681				(17,647,668)			8,373,159			
RTY.NYS/USD, Maturing on 03/22/2022, Strike Price 218	Renefits and Indexed	Exhibit 5	Fauity/Index	AIG MARKETS. INC	OLUSOMC1V69Q7Z125D03	03/19/2021	03/22/2022	03/22/2022	Expiration .	1	4,643,400	2180	583,820						315,994			(583,820)			
Purchased Option, Call, MXEA.ASE/USD, Maturing on 03/22/2022, Strike Price 220	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life																								
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/22/2022, Strike Price	- Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	03/19/2021	03/22/2022	03/22/2022	Expiration	11	2,618,000	2200	182,759						4, 147			(182,759)			
1667.56	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	03/25/2021	03/22/2022	03/22/2022	Expiration	1	19,343,696	1667.56	316,763						(238,546)			(316,763)			
03/22/2022, Strike Price 1641.42 Purchased Option, Call, MLSB.IDX/USD, Maturing on	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	03/25/2021	03/22/2022	03/22/2022	Expiration	1	4,202,035	1641.42	99, 111						(81,918)			(99, 111)			
03/21/2023, Strike Price 1659.6	Annuity/Indexed Life Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	03/25/2021	03/21/2023	03/21/2023	Expiration	1	8 , 497 , 152	1659.6	223, 160						(116, 116)			(223, 160)			
LMQDTR5.IDX/USD, Maturing or 03/29/2022, Strike Price 289.36	Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	04/01/2021	03/29/2022	03/29/2022	Exercise	1	2,216,498	289.36	60,378		124,681				(87,446)			64,303			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 03/29/2022, Strike Price	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life	F		ALO MADIGETE	al ligation in open and a second	04/04/222	00 (00 :	00/00/2002	5 · · ·		40								/·						
1666.41	Contracts	Exhibit 5	Equity/Index	IAIG MAHKEÍS, INC	OLUSOMC1V69Q7Z125D03	04/01/2021	03/29/2022	U3/29/2022	Expiration	J1	18,630,464	1666.41	314,829						(233, 379)			(314,829)			

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

						Showin	ig all Op	otions, Cap	os, Floors,	Collars, S	Swaps and	d Forwards	Terminat	ted During	ן Current ۱	∕ ear								
1	2	3	4	5	6	7	8	9	10	11	12	13 Cumulative	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s) Hedged,					Date of	f	Indicate			Strike Price,	Prior Year(s) Initial Cost of Un-		Considera-						Current	Gain	Adjustment	Gain	Hedge Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	_ /	of			or	Termina		Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation	Exhibit	Risk(s)	Exchange, Counterparty				Maturity or Sale	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying	0-4-	Increase/	Change in B./A.C.V.	tion)/	Termination	Hedged	Termination	Termination
Description Purchased Option, Call,	or Replicated Hedges of Guaranteed Life	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
MLSB.IDX/USD, Maturing on	Benefits and Indexed																							
03/29/2022, Strike Price	Annuity/Indexed Life																							
1643.09	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z	125D03 04/01/202	21 03/29/2022	2 03/29/2022	Expiration	1	4,255,603	1643.09	98,524						(80,582)			(98,524)			
PIMGOPT.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																							
03/29/2022, Strike Price	Annuity/Indexed Life																							
378.21 Purchased Option, Call,	Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z	125D03 04/01/202	21 03/29/2022	2 03/29/2022	Expiration	1	2,269,260	378.21	91,503						11,377			(91,503)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																							
04/05/2022, Strike Price	Annuity/Indexed Life																							
1664.25Purchased Option, Call.	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z	125003 04/08/202	21 04/05/2022	2 04/05/2022	Expiration	1	19,604,865	1664.25	402,977						(198,727)			(402,977)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																							
04/05/2022, Strike Price	Annuity/Indexed Life																							
1641.94 Purchased Option, Call,	Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z	125D03 04/08/202	21 04/05/2022	2 04/05/2022	Expiration	1	4,646,690	1641.94	127, 166						(71,723)			(127, 166)			
LMQDTR5.IDX/USD, Maturing on																								
04/12/2022, Strike Price	Annuity/Indexed Life																							
293.18Purchased Option, Call,	Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69072	125003 04/15/202	21 04/12/2022	2 04/12/2022	Exercise	1	1,483,491	293.18	38,501		80,535				(40,528)			42,034			
PIMGOPT.IDX/USD, Maturing on	Benefits and Indexed																							
04/12/2022, Strike Price	Annuity/Indexed Life																							
380.75 Purchased Option, Call,	Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z	125003 04/15/202	21 04/12/2022	2 04/12/2022	Expiration	1	1,705,760	380.75							19,563	•••••	•••••	(73,555)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																							
04/12/2022, Strike Price	Annuity/Indexed Life																							
1674.76 Purchased Option, Call,	Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z	125003 04/15/202	21 04/12/2022	2 04/12/2022	Expiration	1	19,4//,459	1674.76	438,307						(63,708)			(438,307)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																							
04/12/2022, Strike Price	Annuity/Indexed Life	FOR THE E	F : 4 / I - 4	AIG MARKETS, INC OLUSONCIV6907Z	04/15/000	04 /40 /0000	04/40/0000	For institut		0 507 004	1050 40	105 505						(OF 104)			(105 505)			
1653.42	Contracts Hedges of Guaranteed Life	EXHIBIT 5	Equity/index	AIG MARKETS, INC ULUSUMCTV69Q/2	125003 04/15/202	21 04/12/2022	2 04/12/2022	Expiration		3,587,921	1653.42	105,505						(25, 164)			(105,505)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																							
04/20/2022, Strike Price 1685.14	Annuity/Indexed Life Contracts	Evhibit 5	Fauity/Index	AIG MARKETS, INC OLUSOMCIV6907Z	125003 04/22/202	21 04/20/2022	04/20/2022	Expiration	1	21,721,455	1685. 14	403,973						(62,812)			(403,973)			
Purchased Option, Call,	Hedges of Guaranteed Life	EMITET C	Equity/ mack	ma manero, mo. 1 descentificação	0 17 227 202	0 17 207 2022	0 1/ 20/ 2022	Expiration 1111		21,121,100								(02,012)			(100,070)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																							
04/20/2022, Strike Price 1663.93	Annuity/Indexed Life Contracts	Exhibit 5	Fauity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z	125003 04/22/202	21 04/20/2022	04/20/2022	Expiration	1	4,858,676	1663.93	119,691						(31,330)			(119,691)			
Purchased Option, Call,	Hedges of Guaranteed Life				1,7,2,7,2,7							,						, (0.,001,			(,,			
PIMGOPT.IDX/USD, Maturing on 04/26/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																							
383.9	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z	125D03 04/29/202	21 04/26/2022	04/26/2022	Expiration	1	2,280,366		94,743						32, 149			(94,743)			
Purchased Option, Call,	Hedges of Guaranteed Life							,																
LMQDTR5.IDX/USD, Maturing on 04/26/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																							
295.13	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z	125D03 04/29/202	21 04/26/2022	04/26/2022	Exercise	1	2,455,482	295.13	61, 101		102,815				(54,396)			41,714			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life																							
04/26/2022. Strike Price	Benefits and Indexed Annuity/Indexed Life		1		1																			
1694.47	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69072	125D03 04/29/202	21 04/26/2022	04/26/2022	Expiration	1	20,452,253	1694.47	323, 110					.	(50,090)			(323, 110)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed		1		1																			
04/26/2022, Strike Price	Annuity/Indexed Life																							
1669.27	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z	125003 04/29/202	21 04/26/2022	04/26/2022	Expiration	1	4,507,029	1669.27	101,428					.	(28,410)			(101,428)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed		1		1																			
05/03/2022, Strike Price	Annuity/Indexed Life		1		1																			
1690.64	Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z	125D03 05/06/202	21 05/03/2022	2 05/03/2022	Expiration	1	18,766,104	1690.64	364,675		·····			.	(10,353)			(364,675)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																							
05/03/2022, Strike Price	Annuity/Indexed Life							L	_															
1666.34 Purchased Option, Call,	Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z	125003 05/06/202	21 05/03/2022	2   05/03/2022	Expiration	1	4,599,098	1666.34	120,392						(19,613)	• • • • • • • • • • • • • • • • • • • •		(120, 392)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																							
05/10/2022, Strike Price	Annuity/Indexed Life	Full State of	Food Acceptant	ALG MARKETS INC. OLUSONCIV69077	OE /10 /000	05 /40 /0000	05 /40 /0000	For institut		04 700 050	1000 57	313 672						(CE 040)			(040,070)			
1698.57	Contracts	EXPIDIT 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z	ı∠ə∪u3   U5/13/202	21 05/10/2022	2   05/10/2022	expiration	J1	21,792,653	1698.57	313,672		<u> </u>	J	1	.	(65,613)			(313,672)			

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

						SHOWIN	ig all Of	blions, Cap	os, Floors,	Collars, S	swaps and	d Forwards	reminal	ea Duning	Current	rear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18 19	20	21	22	23	24	25
	Description of Item(s)										Strike		Current Year Initial Cost										Hedge
	Hedged,					Date of	:	Indicate			Price,	of Un-	of Un-	Considera-					Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/	Unrealiz	d Total Foreig		(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of			or	Termina	- Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted	Valuation			on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterp	arty Trade			Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying	Increas			Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a) ´	or Central Clearingho	ouse Date	tion	Date	Sale	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Termination	Income	Value	Code (Decreas	e) B./A.Č.V.	Accretion	Recognized	Item	Deferred	(b)
Purchased Option, Call,	Hedges of Guaranteed Life																						
MLSB.IDX/USD, Maturing on 05/10/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																						
1674.3	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIVE	90/2125003 05/13/202	21 05/10/2022	05/10/2022	Expiration	1	5,089,872	1674.3	96,091					(41	215)		(96,091		• • • • • • • • • • • • • • • • • • • •	
LMQDTR5.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																						
05/10/2022, Strike Price	Annuity/Indexed Life																						
297.32	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIVE	907Z125D03 05/13/202	21 05/10/2022	05/10/2022	Exercise	1	1,647,153	297.32	38, 104		37,469			(28	670)		(635			
Purchased Upition, Call,	Hedges of Guaranteed Life																						
PIMGOPT.IDX/USD, Maturing on																							
05/10/2022, Strike Price	Annuity/Indexed Life	F 1 11 11 F		ALC HARVETO THE CHICAGOLIA	05 (40 (000	05 (40 (0000	05 (40 (0000			0 404 445	205 07	05.050						100		(05.050			
385.87	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIVE	90/2125003 05/13/202	21 05/10/2022	05/10/2022	Expiration	1	3, 191, 145	385.87	85,256					.     8	403		(85,256)		• • • • • • • • • • • • • • • • • • • •	
Purchased Option, Call, MLSB.IDX/USD. Maturing on	Hedges of Guaranteed Life Benefits and Indexed																						
05/17/2022, Strike Price	Annuity/Indexed Life																						
1695.8	Contracts	Exhibit 5	Fauity/Index	AIG MARKETS, INC OLUSOMCIVE	69077125003 05/20/202	21 05/17/2022	05/17/2022	Expiration	1	19,705,196	1695.8	336,283					(31	005)		(336, 283			
Purchased Option, Call,	Hedges of Guaranteed Life																			(444)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																						
05/17/2022, Strike Price	Annuity/Indexed Life																						
1664.51	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIVE	69Q7Z125D03   05/20/202	21 05/17/2022	05/17/2022	Expiration	1	6,025,526	1664.51	141,581					(49	067)		(141,581)			
Purchased Option, Call, USD,	Hedges of Guaranteed Life Benefits and Indexed																						
Maturing on 05/13/2036,	Annuity/Indexed Life		Interest																				
Strike Price 2.2%	Contracts	Exhibit 5		AIG MARKETS, INC OLUSOMCIVE	69077125003 05/27/202	21 05/13/2036	05/13/2036	Expiration	1	70,000,000	2.2%	3,471,090	(1,329,000)					751)		(2,142,090)			
Purchased Option, Call,	Hedges of Guaranteed Life						10, 10, 2121						(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,										
LMQDTR5.IDX/USD, Maturing on																							
05/24/2022, Strike Price	Annuity/Indexed Life																						
298.14	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIVE	6907Z125D03 05/27/202	21 05/24/2022	05/24/2022	Exercise	1	2,647,483	298 . 14	55,892		28,870			(46	298)		(27,022)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on	Hedges of Guaranteed Life																						
05/24/2022. Strike Price	Benefits and Indexed Annuity/Indexed Life																						
381.43		Exhibit 5	Fauity/Index	AIG MARKETS, INC OLUSOMCIVE	69077125003 05/27/202	21 05/24/2022	05/24/2022	Expiration	1	4,909,004		209.009					40	320		(209.009			
Purchased Option, Call,	Hedges of Guaranteed Life									,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,										(===,===			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																						
05/24/2022, Strike Price	Annuity/Indexed Life																						
1692.82	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIVE	90/2125003 05/2//202	21 05/24/2022	05/24/2022	Expiration	1	18,011,605	1692.82	330,372					(29	331)		(330, 372)		• • • • • • • • • • • • • • • • • • • •	
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																						
05/24/2022, Strike Price	Annuity/Indexed Life																						
1665.25	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIVE	6907Z125D03 05/27/202	21 05/24/2022	05/24/2022	Expiration	1	5,511,978	1665.25	141, 167						300)		(141, 167			
Purchased Option, Call,	Hedges of Guaranteed Life																						
MLSB.IDX/USD, Maturing on	Benefits and Indexed																						
06/01/2022, Strike Price	Annuity/Indexed Life	Fubilitie F	Food And Indian	AIG MARKETS, INC OLUSOMCIVE	20077105000 00 (00 (000	00 (04 (0000	00/04/0000	F i 4 i		11,988,596	1700.51	184, 423					(00	70)		(184,423			
1700.51	Contracts Hedges of Guaranteed Life	EXIIIDIT 3	Equity/illuex	AIG MARKETS, INC GLOSUMCTV	194/2123003 00/03/202	21 00/01/2022	00/01/2022	Expiration		11,300,330	1/00.51	104,423					(26	3/2)					
MLSB.IDX/USD, Maturing on	Benefits and Indexed																						
06/01/2022, Strike Price	Annuity/Indexed Life																						
1674.39	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIVE	6907Z125D03 06/03/202	21 06/01/2022	06/01/2022	Expiration	1	3,449,243	1674.39	75,519					(19	508)		(75,519			
Purchased Option, Call,	Hedges of Guaranteed Life			I				1				1		1						1			
PIMGOPT.IDX/USD, Maturing on 06/07/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life							1				1								1			
385.94	Contracts	Exhibit 5	Fauity/Index	AIG MARKETS, INC OLUSOMCIV	9077125003 06/10/202	21 06/07/2022	06/07/2022	Expiration	1	3,531,351		149, 145		L	L		49	921		(149, 145)	l	l	ll
Purchased Option, Call,	Hedges of Guaranteed Life		_qu y/ 11100X	SESSUIDING		. 00, 31, 2022				3,001,001		170, 190		I	1		1	-		(170, 140)	1		
LMQDTR5.IDX/USD, Maturing on				I				1				1		1						1			
06/07/2022, Strike Price	Annuity/Indexed Life	L		L			I	L .				1		l				]		1			
298.1	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIVE	9U/Z125D03 06/10/202	21 06/07/2022	06/07/2022	Exercise	1	2,897,532	298 . 1	66,582		54,489	·			119)	-	(12,093)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed							1				1		1						1			
06/07/2022, Strike Price	Annuity/Indexed Life			I				1				1		1						1			
1706.94	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIVE	6907Z125D03 06/10/202	21 06/07/2022	06/07/2022	Expiration	1	14,440,712	1706.94	286,619		L				471		(286,619	l		
Purchased Option, Call,	Hedges of Guaranteed Life				00, 10/202							200,010		[			1		1	(200,010	]		
MLSB.IDX/USD, Maturing on	Benefits and Indexed			I				1				1		1						1			
06/07/2022, Strike Price	Annuity/Indexed Life			L			l	L				1								1			
1676.03	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIVE	69Q7Z125D03 06/10/202	21 06/07/2022	06/07/2022	Expiration	1	4,927,528	1676.03	143,077		·····			·     9	986		(143,077			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed									1		1		İ						1			
06/14/2022, Strike Price	Annuity/Indexed Life							1				1								1			
1716.69		Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIVE	69Q7Z125D03 06/17/202	21 06/14/2022	06/14/2022	Expiration	1	20,462,945	1716.69	298,328		L	l			597		(298, 328	J I		

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

					5	Showing	g all Op	itions, Cap	os, Floors,	Collars, S	Swaps and	d Forwards	Terminat	ed During	Current \	∕ear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18 19	20	21	22	23	24	25
	Description of Item(s) Hedged, Used for Income	Schedule	Type(s)			Date of Maturity or	Termina-	Indicate Exercise, Expiration,	Number		Strike Price, Rate or Index	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium	Current Year Initial Cost of Un- discounted Premium	Considera- tion Received	Current	Book/ Adjusted	Unrealiz Valuatio			Gain (Loss) on	Adjustment to Carrying Value of	Gain (Loss) on	Hedge Effectiveness at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade		tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying	Increas			Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code (Decreas	e) B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
Purchased Option, Call, MLSB.1DX/USD, Maturing on 06/14/2022, Strike Price 1689.04 Purchased Option, Call, SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 4160	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts			AIG MARKETS, INC OLUSOMCIV6907Z125D03  AIG MARKETS, INC OLUSOMCIV6907Z125D03					1	5,894,750										(118, 179			
Purchased Option, Call, RTY.NYS/USD, Maturing on 06/22/2022, Strike Price 2260	Hedges of Guaranteed Life	EXIIIDIT 5	Equity/index	AIG MARKETS, TNC 0E030MCTV099/2123000	00/10/2021	00/22/2022	00/22/2022	Expiration		130,746,600	4100	6,907,306					(12,4/0	529)		(0,907,300			
Purchased Option, Call, MXEA.ASE/USD. Maturing on	Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125D03	3 06/18/2021	06/22/2022	06/22/2022	Expiration	1	11,345,200	2260	872, 113						797		(872, 113			
06/22/2022, Strike Price 2310	Denefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125D03	3 06/18/2021	06/22/2022	06/22/2022	Expiration	1	6,837,600	2310	368,084					95	430		(368,084			
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on 06/22/2022, Strike Price	Annuity/Indexed Life																						
297.8	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7ZI25D03	3 06/24/2021	06/22/2022	06/22/2022	Expiration	1	3,019,692	297.8	58,531						140)		(58,531)			
387.61	Contracts			AIG MARKETS, INC OLUSOMCIV69Q7Z125D03					1	4,317,975							51			(167, 389			
1682.2 Purchased Option, Call, MLSB.IDX/USD, Maturing on 06/22/2022, Strike Price	Contracts			AIG MARKETS, INC OLUSOMCIV6907Z125D03					1	5,820,412								450)		(139,091)			
1710.77	Contracts			AIG MARKETS, INC OLUSOMCIV6907Z125D03					1	18,099,947	1710.77	319,078					45	970		(319,078)			
1709.58	Contracts			AIG MARKETS, INC OLUSOMCIV6907Z125D03					1	20,873,972								759		(409, 144)			
1682.47	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV6907Z125D03	3 07/01/2021	06/28/2022	06/28/2022	Expiration	1	4,441,721	1682.47	117,293						033		(117, 293)			
388.46	Contracts			AIG MARKETS, INC OLUSOMCIV6907Z125D03					1	3,538,871	388 . 46	117,617						918		(117,617)			
296.69	Contracts			AIG MARKETS, INC OLUSOMCIV6907Z125D03					1		296.69			44,697			(62		-	(28,633			
1723.48	Contracts			AIG MARKETS, INC OLUSOMCIV6907Z125D03					1	13,994,658										(310,675			
1691.43	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV6907Z125D03	3   07/08/2021	07/06/2022	07/06/2022	Expiration	1	5,040,461	1691.43	160,571						/99		(160,571)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on 07/12/2022, Strike Price	Contracts			AIG MARKETS, INC OLUSOMCIV69Q7Z125D03					1	144,000,000							(5,018			(4,690,770)			
1744.53	Contracts		. ,	AIG MARKETS, INC OLUSOMCIV6907Z125D03					1	13,206,092							128		-	(234,567)			
1713.88	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125D03	3 07/15/2021	07/12/2022	07/12/2022	Expiration	1	6,649,854	1713.88	170,012					70	694		(170,012)			

						5	Showing	g all Op	tions, Cap	s, Floors,	Collars, S	Swaps and	d Forwards	Terminat	ed During	Current \	′ear								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
													Cumulative												
	Description of Item(s)											Strike	Prior Year(s) Initial Cost												Hedge
	Hedged,						Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
		Schedule	Type(s)				Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of				or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	` on ´	Value of	` on ´	and at
	Generation	Exhibit	Risk(s)		e, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying	1	Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description Purchased Option, Call,	or Replicated Hedges of Guaranteed Life	Identifier	(a)	or Central	Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
MLSB.IDX/USD, Maturing on	Benefits and Indexed																								
07/19/2022, Strike Price	Annuity/Indexed Life																								
1748.34	Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC	. OLUSOMC1V69Q7Z125D03	07/22/2021	07/19/2022	07/19/2022	Expiration	1	19, 109, 356	1748.34	368,564						223,911			(368,564)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																								
07/19/2022, Strike Price	Annuity/Indexed Life																								
1715.29 Purchased Option, Call,	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	. OLUSOMC1V69Q7Z125D03	07/22/2021	07/19/2022	07/19/2022	Expiration	1	8,662,215	1715.29	235,778						107,874			(235,778)			
LMQDTR5.IDX/USD, Maturing on																									
07/19/2022, Strike Price	Annuity/Indexed Life																								
298.85 Purchased Option, Call,	Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC	. OLUSOMC1V69Q7Z125D03	07/22/2021	07/19/2022	07/19/2022	Exercise	1	5,095,393	298 . 85	111,987		14,810				(85,579)		• • • • • • • • • • • • • • • • • • • •	(97, 177)			
PIMGOPT.IDX/USD, Maturing on	Benefits and Indexed																								
07/19/2022, Strike Price	Annuity/Indexed Life							-=																	
387.11Purchased Option, Call,	Contracts	Exhibit 5	Equity/Index	AIG MAHKEIS, INC	. OLUSOMCIV69Q7Z125D03	0//22/2021	07/19/2022	0//19/2022	Expiration	1	4, 161, 433	387.11	146,630						22,325			(146,630)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																								
07/26/2022, Strike Price	Annuity/Indexed Life Contracts	F. L. I. L. E	F: 4 // - 4	ALC MADVETO INC	0111000011/00077105000	07/00/0004	07/00/0000	07/00/0000	F		00 000 450	1758.64	408,613						268,592			(408,613)			
1758.64	Hedges of Guaranteed Life	EXHIBIT 2	Equity/index	AIG MARKETS, INC	. OLUSOMCIV69Q7Z125D03	0//29/2021	01/20/2022	01/20/2022	Expiration		22,686,456	1/38.04	408,613									(408,613)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																								
07/26/2022, Strike Price 1727.51	Annuity/Indexed Life Contracts	Eubibi+ E	Emitu/Indov	ALC MADVETS INC	. OLUSOMC1V69Q7Z125D03	07/20/2021	07/06/0000	07/06/2022	Evaluation		5,355,281	1727.51	140 . 187									(140, 187)			
Purchased Option, Call,	Hedges of Guaranteed Life	LAIIIDIT J	Equity/ Illuex	ATO MAINETO, TNO	. 000000011000012120000	01/25/2021	0172072022	0172072022	Expiration		3,000,201	1/2/.51	140, 107									(140, 107)			
LMQDTR5.IDX/USD, Maturing on																									
08/02/2022, Strike Price 299.93	Annuity/Indexed Life Contracts	Exhibit 5	Fauity/Index	AIG MARKETS INC	. OLUSOMCIV69Q7Z125D03	08/05/2021	08/02/2022	08/02/2022	Evercise	1	4,486,953	299.93	106,223		57,342				(57.644)			(48,882)			
Purchased Option, Call,	Hedges of Guaranteed Life	EXITION C	Equity/ muox	mo mancio, mo	020001100472120000	007 007 202 1	007 027 2022	00,02,2022	EXCITION TITLE		1,100,000		100,220		0,012				(01,011)			(10,002)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																								
08/02/2022, Strike Price 1764.55	Annuity/Indexed Life Contracts	Exhibit 5	Fauity/Index	AIG MARKETS. INC	. OLUSOMCIV69Q7Z125D03	08/05/2021	08/02/2022	08/02/2022	Expiration	1	18,986,558	1764.55	336,486						229,705			(336, 486)			
Purchased Option, Call,	Hedges of Guaranteed Life							.,											,			(**************************************			
MLSB.IDX/USD, Maturing on 08/02/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																								
1732.33	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	. OLUSOMC1V69Q7Z125D03	08/05/2021	08/02/2022	08/02/2022	Expiration	1	8,038,011	1732.33	204,557						114,902			(204,557)			
Purchased Uption, Call,	Hedges of Guaranteed Life																								
PIMGOPT.IDX/USD, Maturing on 08/02/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																								
386.08	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	. OLUSOMC1V69Q7Z125D03	08/05/2021	08/02/2022	08/02/2022	Expiration	1	3,907,130	386.08	167,718						40,420			(167,718)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								
08/09/2022, Strike Price	Annuity/Indexed Life																								
1766.85		Exhibit 5	Equity/Index	AIG MARKETS, INC	. OLUSOMC1V69Q7Z125D03	08/12/2021	08/09/2022	08/09/2022	Expiration	1	22,244,642	1766.85	317,966						195,727			(317,966)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed			1																					
08/09/2022, Strike Price	Annuity/Indexed Life	L	L	l			l		L		_														
1736.62	Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC	. OLUSOMC1V69Q7Z125D03	08/12/2021	08/09/2022	08/09/2022	Expiration	1	7,519,565	1736.62	153,418						74,812			(153,418)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed	1	1	ĺ			1																		
08/16/2022, Strike Price	Annuity/Indexed Life																								
1756.86	Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC	. OLUSOMCIV69Q7Z125D03	08/19/2021	UB/16/2022	08/16/2022	Expiration	1	21,591,809	1756.86	393, 251					-	241,007			(393,251)	•••••		
MLSB.IDX/USD, Maturing on	Benefits and Indexed	1	1	ĺ			1																		
08/16/2022, Strike Price 1726.07	Annuity/Indexed Life Contracts	Evhibit 5	Equity/Indox	ALC MADKETS INC	. OLUSOMCIV69Q7Z125D03	08/10/2021	08/16/2022	08/16/2022	Evniration	4	5,696,031	1726.07	146, 170									(146, 170)			
Purchased Option, Call,	Hedges of Guaranteed Life	C J I GILIX	∟quity/index	AIG MARKETS, INC	. 0000011/094/2120003	00/18/2021	00/ 10/2022	00/10/2022	Expiration	1	0,090,031	1/20.0/	140, 1/0					.	12,0/2			(140, 1/0)	•••••		
PIMGOPT.IDX/USD, Maturing on	Benefits and Indexed																								
08/16/2022, Strike Price 389.28	Annuity/Indexed Life Contracts	Exhibit 5	Fauity/Index	ALG MARKETS INC	. OLUSOMCIV69Q7Z125D03	08/19/2021	08/16/2022	08/16/2022	Expiration	1	4,683,038		130,393					1	(5,612)			(130,393)			l
Purchased Option, Call,	Hedges of Guaranteed Life	-AIIIJIL J	_quity/ muex	msincio, inc	. JEOOGHO 1 103(12120003	00/ 13/ 2021	307 107 2022	30/ 10/2022	Expiration				130,393					.	(0,012)			(100,093)			
LMQDTR5.IDX/USD, Maturing on	Benefits and Indexed	1	1	ĺ			1																		
08/16/2022, Strike Price 301.64	Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	. OLUSOMCIV69Q7Z125D03	08/19/2021	08/16/2022	08/16/2022	Exercise	1	4,262,173	301.64	101,491		72,511			.	(38.597)			(28,980)			
Purchased Option, Call,	Hedges of Guaranteed Life										,, ,,,				,311				,,,			. (22,200)			
MLSB.IDX/USD, Maturing on 08/23/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life	1	1	ĺ			1																		
1766.01	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	. OLUSOMCIV69Q7Z125D03	08/26/2021	08/23/2022	08/23/2022	Expiration	1	20,238,475	1766.01	304,768					.	185,554			(304, 768)			
			-																						

					;	Showing	g all Or	otions, Cap	s, Floors,	Collars, S	waps and	l Forwards	Terminat	ed During	Current \	′ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	<b>.</b>											Cumulative	0 11											
	Description of Item(s)										Strike	Prior Year(s) Initial Cost												Hedge
	Hedged,					Date of		Indicate			Price.	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Jnrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	_ /	of			or	Termina-		Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Expira- tion	tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value		Increase/ Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
Purchased Option, Call,	Hedges of Guaranteed Life	identiller	(a)	or Central Cleaninghouse	Date	lion	Date	Sale	Contracts	Amount	(Palu)	Palu	Palu	remination	income	value	Code (I	Decrease)	D./A.C.V.	Accretion	Recognized	item	Deterred	(D)
MLSB.IDX/USD, Maturing on	Benefits and Indexed																							
08/23/2022, Strike Price	Annuity/Indexed Life	Eubibi+ E	Emiltu/Indov	AIG MARKETS, INC OLUSOMCIV69Q7ZI25E	00/00/0004	00/00/0000	00/00/0000	Evalvation		7,430,495	1732.05	165,630						78,021			(165,630)			
1732.05 Purchased Option, Call,	Contracts Hedges of Guaranteed Life	EXIIIDIT 3	Equity/ illuex	ATG MARKETS, INC GLOSUMCTVOSQ/2123L	00/20/2021	1 00/23/2022	00/23/2022	Expiration		7,430,493	1/32.00	103,030						10,021			(105,650)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																							
08/30/2022, Strike Price 1762.18	Annuity/Indexed Life Contracts	Exhibit 5	Fauity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125D	03 09/02/2021	08/30/2022	08/30/2022	Expiration	1	19,824,525	1762. 18	373,072						242,979			(373,072)			
Purchased Option, Call,	Hedges of Guaranteed Life	EMITOR O	Equity, muon	The manager, me. I seeded troop Eres	00, 02, 202	007 007 2022	00/00/2022	Expiration IIII		10,021,020		0,0,0,2									(0.0,0.2)			
MLSB.IDX/USD, Maturing on 08/30/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																							
1731.52	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125E	03 09/02/2021	08/30/2022	08/30/2022	Expiration	1	7,930,362	1731.52	213,259						117,256			(213, 259)			
Purchased Option, Call,	Hedges of Guaranteed Life			·																				
LMQDTR5.IDX/USD, Maturing on 08/30/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																							
303.01	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125D	03 09/02/2021	08/30/2022	08/30/2022	Exercise	1	5,039,056	303.01	126,663		17,531				(26,063)			(109, 132)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on	Hedges of Guaranteed Life																							
08/30/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																							
386.76	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125E	03 09/02/2021	08/30/2022	08/30/2022	Expiration	1	4,099,656	386.76	202,990						64,487			(202,990)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																							
09/07/2022, Strike Price	Annuity/Indexed Life																							
1779.48 Purchased Option, Call,	Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125E	03 09/09/2021	1 09/07/2022	09/07/2022	Expiration	1	11,673,389	1779.48	167,873						114,215			(167,873)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																							
09/07/2022, Strike Price	Annuity/Indexed Life			ALC MARKETO THE STREET WORKS INCOME.	00 (00 (000	00 (07 (0000	00.007.0000	F		4 005 004	4707.45	447.040						00.000			(447.040)			
1737.15	Contracts Hedges of Guaranteed Life	EXHIBIT 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z1250	09/09/2021	1 09/0//2022	09/07/2022	Expiration	1	4,985,621	1737 . 15	117,219						62,090			(117,219)			
PIMGOPT.IDX/USD, Maturing on	Benefits and Indexed																							
09/13/2022, Strike Price 393.45	Annuity/Indexed Life Contracts	Evhibit 5	Equity/Indox	AIG MARKETS, INC OLUSOMCIV69Q7ZI25E	00/16/2021	1 00/13/2022	00/13/2022	Evolvation	1	3,635,478	393.45	125,468						31,876			(125,468)			
Purchased Option, Call.	Hedges of Guaranteed Life	LXIIIDIT 3	Equity/ Illuex	ATO MAINETS, THE GEOSGIETVOSG/2123E	03/10/2021	1 03/ 13/ 2022	03/ 13/ 2022	Expiration		3,000,470		123,400						31,070			(120,400)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed Annuity/Indexed Life																							
09/13/2022, Strike Price 1763.8	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125E	03 09/16/2021	09/13/2022	09/13/2022	Expiration	1	16,050,580	1763.8	245,857						139,211			(245,857)			
Purchased Option, Call,	Hedges of Guaranteed Life			·																				
MLSB.IDX/USD, Maturing on 09/13/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																							
1729.94	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z1250	03 09/16/2021	09/13/2022	09/13/2022	Expiration	1	6,400,778	1729.94	147,406						65,475			(147,406)			
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																							
09/13/2022, Strike Price	Annuity/Indexed Life																							
303.14	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125E	03 09/16/2021	1 09/13/2022	09/13/2022	Exercise	1	3,231,472	303.14	60, 183		18,024				(38,899)			(42, 159)			
Purchased Option, Call, SPX.NYS/USD, Maturing on	Hedges of Guaranteed Life																							
09/20/2022, Strike Price 4430	Benefits and Indexed Annuity/Indexed Life			COREBRIDGE MARKETS,																				
	Contracts	Exhibit 5	Equity/Index		77 09/17/2021	09/20/2022	09/20/2022	Expiration	1	158,018,100	4430	11,646,831					.	(6,906,853)			(11,646,831)			
Purchased Option, Call, RTY.NYS/USD, Maturing on	Hedges of Guaranteed Life																							
09/20/2022, Strike Price 2230	Benefits and Indexed Annuity/Indexed Life			COREBRIDGE MARKETS,																				
	Contracts	Exhibit 5	Equity/Index		77 09/17/2021	09/20/2022	09/20/2022	Expiration	1	11, 194,600	2230	1,011,037					.	126,786			(1,011,037)			
Purchased Option, Call, MXEA.ASE/USD, Maturing on	Hedges of Guaranteed Life																							
09/20/2022, Strike Price 2340	Benefits and Indexed Annuity/Indexed Life			COREBRIDGE MARKETS,																				
	Contracts	Exhibit 5	Equity/Index	LLC	77 09/17/2021	09/20/2022	09/20/2022	Expiration	1	7,090,200	2340	373, 160					.	63,548			(373, 160)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																							
09/20/2022, Strike Price	Annuity/Indexed Life																							
1759.63	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125E	03 09/23/2021	1 09/20/2022	09/20/2022	Expiration	1	22,998,364	1759.63	310,971						140,672			(310,971)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																							
09/20/2022, Strike Price	Annuity/Indexed Life					. [		L																
1724.92 Purchased Option, Call,	Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z1250	03 09/23/2021	09/20/2022	09/20/2022	Expiration	1	9, 193,824	1724.92	192,035						61,892			(192,035)			
LMQDTR5.IDX/USD, Maturing on	Benefits and Indexed																							
09/27/2022, Strike Price	Annuity/Indexed Life	Eubibit 5	Emitu/Indo	ALC MADVETS INC. OLIGONOLYGOGZZIOSS	00 10/01/0001	09/27/2022	00/07/2022	Evaluation		6,030,769	200.74	104 000						(133,981)			(104,062)			
299.74	Contracts	EXTIDIT 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125E	vo 10/01/2021	09/2//2022	09/2//2022	Expiration	J1	o,030,769	299.74	104,062			J			(133,981)			(104,062)			

						Showir	ng all Op	otions, Cap	ps, Floors	, Collars, S	Swaps and	d Forwards	: Termina	ted During	Current `	Year								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s) Hedged,					Date o	ıf	Indicate			Strike Price,	Cumulative Prior Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-	Considera-						Current	Gain	Adjustment	Gain	Hedge Effectiveness
		Schedule	Type(s)			Maturit		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income Generation	/ Exhibit	of Risk(s)	Exchange, Counterparty	Trade	or e Expira	Termina- tion	Expiration, Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Received (Paid) on	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amortiza- tion)/	on Termination	Value of Hedged	on Termination	and at Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse				Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination		Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
Purchased Option, Call,	Hedges of Guaranteed Life																							1
PIMGOPT.IDX/USD, Maturing on 09/27/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																							!
388.53	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z	25D03 10/01/20	021 09/27/202	2 09/27/2022	Expiration		4,918,790	388.53	3 150,917						(12,923)			(150,917)			
MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																							1
09/27/2022, Strike Price	Annuity/Indexed Life	Evhihit 5	Equity/Indox	AIG MARKETS, INC OLUSOMCIV69Q7Z	25002 10/01/20	21 00/27/202	2 00/27/2022	Expiration		23,427,806	1747.04	309,504						83,404			(309,504)			!
1747.04 Purchased Option, Call,	Contracts Hedges of Guaranteed Life	EXIIIDIL	Equity/illuex	AIG MARKETS, INC OLUSUMUTVOSQ72	23003 10/01/20	121 09/21/202	2 09/21/2022	Expiration		23,421,000	1/4/.04	309,304						03,404			(309,304)			
MLSB.IDX/USD, Maturing on 09/27/2022, Strike Price 1712	Benefits and Indexed																							1
OUNTENEED, OTTING TITIES IN IE	Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z	25D03 10/01/20	021 09/27/202	2 09/27/2022	Expiration		9,552,960	1712	198,634						29,606			(198,634)			
Purchased Option, Call,	Hedges of Guaranteed Life		. ,	., .,																				!
SPX.NYS/USD, Maturing on 01/25/2022, Strike Price 4700	Benefits and Indexed Annuity/Indexed Life																							!
	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z	25D03 10/07/20	01/25/202	2 01/25/2022	Expiration		28,200,000	4700	216,288						(378, 439)			(216,288)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																							!
10/04/2022, Strike Price	Annuity/Indexed Life																							!
1728.24	Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z	25003 10/07/20	021 10/04/202	2 10/04/2022	Expiration		21,810,389	1728.24	334, 179						34,362			(334, 179)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																							1
10/04/2022, Strike Price 1694.27	Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z	25D03 10/07/20	021 10/04/202	2 10/04/2022	Expiration		6,929,564	1694.27	163,682									(163,682)			
Purchased Option, Call,	Hedges of Guaranteed Life		. ,	., .,																	, , ,			!
LMQDTR5.IDX/USD, Maturing on 10/11/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																							1
297.46	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z	25D03 10/14/20	021 10/11/202	2 10/11/2022	Expiration		4,723,665	297.46	128,800						(89,025)			(128,800)			'
PIMGOPT.IDX/USD, Maturing on	Benefits and Indexed																							!
10/11/2022, Strike Price 382.83	Annuity/Indexed Life Contracts	Evhihit 5	Fauity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z	25003 10/14/20	10/11/202	2 10/11/2022	Evniration		3,816,815		3 169, 149						4,073			(169, 149)			!
Purchased Option, Call,	Hedges of Guaranteed Life	EXITIDIT 0	Equity/ Illucx	ATO MAINETO, THO GEOGRAPITOOGIE	20000 10/ 14/ 20	021 107117202	2 10/11/2022	Expiration				, , , , , , , , , , , , , , , , , , , ,									(100, 140)			
MLSB.IDX/USD, Maturing on 10/11/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																							!
1726.9	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z	25D03 10/14/20	021 10/11/202	2 10/11/2022	Expiration		18,978,631	1726.9	316,490						46,086			(316,490)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																							!
10/11/2022, Strike Price	Annuity/Indexed Life	Eubibi+ E	Emitu/Indov	AIG MARKETS, INC OLUSOMCIV69Q7Z	2ED02 10/14/20	221 10/11/202	0 10/11/2022	Evaluation		7 497 710	1690.39	9 194,744						0.010			(104 744)			!
1690.39 Purchased Option, Call,	Contracts Hedges of Guaranteed Life	EXHIBIT 5	Equity/index	AIG MARKETS, INC ULUSUMUTVO9U/Z	20003 10/14/20	321 10/11/202	2 10/11/2022	Expiration		1,437,710	1090.39	194,744						9,810			(194,744)			
MLSB.IDX/USD, Maturing on 10/18/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																							!
1718.47	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z	25003 10/21/20	021 10/18/202	2 10/18/2022	Expiration		23,749,255	1718.47	379,912						(12,906)			(379,912)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																							1
10/18/2022, Strike Price	Annuity/Indexed Life	Fubilitie 5	Foreign (In 1	ALC MADVETO INC. GLIDONOLUGOCTA	0ED00 40 /04 /0/	10 /10 /000	10 /10 /0000	For institut	1 .	0.040.004	1005 04	155 103						(04.070)			(455 407)			
1685.81 Purchased Option, Call,	Contracts Hedges of Guaranteed Life	EXTIDIT 5	Equity/index	AIG MARKETS, INC OLUSOMCIV69Q7Z	20003 10/21/20	12 1 10/18/202	2 10/18/2022	Expiration		6,642,091	1685.81	1 155, 197						(21,979)			(155, 197)			
PIMGOPT.IDX/USD, Maturing on 10/25/2022. Strike Price	Benefits and Indexed Annuity/Indexed Life																							
387.43	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z	25003 10/28/20	021 10/25/202	2 10/25/2022	Expiration		3,634,093	387.43	165,799						31,487			(165,799)			
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																							!
10/25/2022, Strike Price	Annuity/Indexed Life			ALO MADUETO INO OLUGORIO	05000 40/05/5	204 40 (05 :	10 (05 (0000			4 005 500	000 00							(00.100			(447			
300.61	Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z	25003 10/28/20	121 10/25/202	2 10/25/2022	Expiration		4,695,528	300.61	117, 177						(63,468)			(117, 177)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																							1
10/25/2022, Strike Price 1724.84	Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z	25003 10/28/20	021 10/25/202	2 10/25/2022	Expiration		21,612,245	1724.84	377,944						51,861			(377,944)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																							1
10/25/2022, Strike Price	Annuity/Indexed Life																							
1687.04 Purchased Option, Call,	Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z	25003 10/28/20	021 10/25/202	2 10/25/2022	Expiration		6,933,734	1687.04	193,441			·····			10,593			(193,441)			'
MLSB.IDX/USD, Maturing on	Benefits and Indexed																							
11/01/2022, Strike Price 1726.59	Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z	25003 11/04/20	021 11/01/202	2 11/01/2022	Expiration		25,018,289	1726.59	535,254						162, 132			(535, 254)			'
										, .,===								1.7-						

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

## STATE OF THE PROPERTY OF TH							٤	Showing	g all Op	itions, Cap	os, Floors,	Collars, S	Swaps and	d Forwards	i Termina	ted During	g Current \	rear								
Control   Cont	1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Ministry   Ministry														Cumulative												
March   Marc		Description												Prior Year(s)	Current Year	r										
March   Marc		of Item(s)											Strike	Initial Cost	Initial Cost											Hedge
Processor   Proc		Hedged,						Date of		Indicate			Price,		of Un-	Considera-						Current	Gain	Adjustment	Gain	
Processor   Proc			Schedule	Type(s)				Maturity		Exercise.				discounted				Book/		Unrealized	Total Foreign	Year's	(Loss)		(Loss)	
Decomposition   Column   Col			/						Termina-		Number						Current									
Control   Cont			Exhibit	Risk(s)	Eychange (	Counternarty	Trade					Notional														
New Market Name (1) Company (1	Description																									
## Section of the control of the con	Purchased Ontion Call		identinei	(a)	or central c	Diearrignouse	Date	tion	Date	Oale	Contracts	Amount	(i aiu)	I alu	i aiu	Termination	Income	value	Code	Decrease	D./A.C.V.	Accietion	rtecognized	item	Deletted	(0)
Transport   Company   Co																										
March   Control   Contro																										
The first of the control of the cont			Exhibit 5	Fauity/Index	ALG MARKETS INC	OLUSOMC1V69077125D03	11/04/2021	11/01/2022	11/01/2022	Expiration	1	9 226 022	1695 96	277 583						60 294			(277 583)			
## 15 Care Control of the Control of	Purchased Option, Call.	Hedges of Guaranteed Life												,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,									(=,==,			
March   Marc	LMQDTR5.IDX/USD, Maturing on	Benefits and Indexed																								
March   Marc	11/08/2022, Strike Price																									
March   Marc	302.33	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	11/11/2021	11/08/2022	11/08/2022	Expiration	1	4,534,950	302.33	110,635						(47,957)			(110,635)			
Company   Comp	Purchased Uption, Call,	Hedges of Guaranteed Life																								
Miles   Control   Miles   Mi		Benefits and Indexed																								
March   Color   Colo																										
March   Control   Contro			Exhibit 5	Equity/Index	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	11/11/2021	11/08/2022	11/08/2022	Expiration	1	27, 164,748	1741.33	379,738						57,512			(379,738)			
Trigonome   Trig																										
Column   C			1														1				l		i l			
The Property of the Property o			Evhibit 5	Faulty/Indox	ALC MARKETS INC	011150MC1V69077125002	11/11/2021	11/08/2022	11/08/2022	Evniration	1	6 677 269	1719 19	136 056			1			10 422	1		(136.056)			1
Part   Dec	Purchased Ontion Call		LAITIBIT 3	Equity/ Illuex	ATO MATINETO, INC	0E000001103Q12120D03	11/11/2021	11/00/2022	11/00/2022	Expiration		0,011,208	1/ 12. 12	130,000			ļ			10,433	l		(130,030)			
Marchell College   Marchell Co			1														1									
13.00   13.0	11/08/2022. Strike Price		1	1			1		1								1				1		1			1
Processed Column   Column	392.84		Exhibit 5	Equity/Index	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	11/11/2021	11/08/2022	11/08/2022	Expiration	1	3.830.190		168 . 675						52.057	l		(168.675)			
Name of the GROCKS (1998)   The Control of the Cont														, ,									, , ,			
15 to   Print   6   Co.   Control   6   Co.	Purchased Option, Call, USD,	Benefits and Indexed																								
Processed Fig. 10.1	Maturing on 05/20/2052,	Annuity/Indexed Life		Interest																						
2007-2007-2007-2007-2007-2007-2007-2007	Strike Price 1.4%	Contracts	Exhibit 5	Rates	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	11/18/2021	05/20/2052	05/18/2022	Expiration	1	30,000,000	1.4%	865,500	5,000					426,889			(870,500)			
Second Control   Control		Hedges of Guaranteed Life																								
March   Marc		Ronofite and Indexed																								
Part Search (Fig. 10). Hold (F	03/22/2022, Strike Price 4700																									
Principated Girds   Coling		Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	11/18/2021	03/22/2022	03/22/2022	Expiration	1	103,400,000	4700	3,743,300						19,471			(3,743,300)			
11/15/2012_  State Price   Second	Purchased Option, Call,																									
Text   1	MLSB.IDX/USD, Maturing on																									
Archested forths, Calif. Sept. 12   Sept. 12																										
Mail   Mail			Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	11/18/2021	11/15/2022	11/15/2022	Expiration	1	24,675,355	1741.38	386,679						89,731			(386,679)			
11/15/2002   Strike Price   Control   Contro																										
Contracts   Cont																										
Furthered by Further Comments of Life Contracts Contract Contract Contract Contract Contract Contract Contract Contract Contract Contract Contract Contract			F 1 11 11 F	F (1	ALC HARVETO INC	0111000011100077107000	44 (40 (0004	44 (45 (0000	44 (45 (0000			7 070 000	4704.0	400 400						05.004			(400, 400)			
NUMBER   DIAVISION   Butturing on Part   P	Durchood Ontion Call	Unitracts	EXHIBIT 5	Equity/Index	ATG MARKETS, INC	ULUSUMC1V69Q/Z125D03	11/18/2021	11/15/2022	11/15/2022	Expiration	1	/,8/6,638	1/04.9	192, 183						25,804			(192, 183)		• • • • • • • • • • • • • • • • • • • •	
11/22/2022 Strike Price State Price State																										
Sign   Contract   Co																										
PRINCET IN CASC. Makering on 1202/2022 Stills Price State State of State	303 76		Evhibit 5	Fauity/Index	ALC MARKETS INC	011150MC1V69077125003	11/24/2021	11/22/2022	11/22/2022	Evoiration	1	4 061 271	303.76	103 328						(28 154)			(103, 328)			
PRINCE   ILVIN State   Image:   ILVIN State   ILVIN Stat	Purchased Ontion Call		EXIIIDIT 0	Equity/ Illucx	ATO INVINCTO, THO	020001101100012120000	11/24/2021	11/22/2022	11/22/2022	Expiration		4,001,271								(20, 104)			(100,020)			
11/22/2022 Strike Price   Septis   Sept	PIMGOPT.IDX/USD, Maturing on		1	1			1		1								1				1		1			1
Ontracts	11/22/2022, Strike Price		1														1									
Histograe of Guaranteed Life Ministry of Survival Cycle Ministry of Surviva			Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	11/24/2021	11/22/2022	11/22/2022	Expiration	1	3,400,769	396.36	117,718			ļ			25,576			(117,718)			
1/12/2/2022, Strike Price 1/12	Purchased Option, Call,	Hedges of Guaranteed Life	1														1						1			
T722 42	MLSB.IDX/USD, Maturing on		1														1						1			
Hedges of Guaranteed Life   Mass   Division   Mass   Division   Mass   Division   Mass   Division   Mass   Division   Mass   Division   Mass   Division   Mass   Division   Mass   Division   Mass   Division   Mass   Division   Mass   Division   Mass   Division	11/22/2022, Strike Price			L							1 .						1				1		(488			1
M.S.B.  M.V.M.S.  Maturing on   Benefit and Indexed Amplity/Indexed Life   Contracts   C			Exhibit 5	Equity/Index	AIG MARKETS, INC	ULUSOMC1V69Q7Z125D03	11/24/2021	11/22/2022	11/22/2022	Expiration	1	17,012,364	1732.42	255,511			·····			16, 176			(255,511)			
1/1/22/2022   Strike Price   Frice			1														1									
Contracts   Cont			1	1			1		1								1				1		1			1
Budges of Guaranteed Life   Benefits and Indexed   Benefits and In			Evhibit 5	Equity/Indox	ALC MARKETS INC	0111900011/60077195009	11/24/2021	11/22/2022	11/22/2022	Evolvation		8 830 003	1701 54	107 200			1			EOO	l		(107 200)			
MLSB. IDX/USD. Naturing on 17/29/2022. Strike Price 200 Contracts — Contracts			EXITIDITE 3	Equity/ midex	ATO MAINLIO, INC	000000011000012120000	11/24/2021	11/22/2022	11/22/2022	LAPITATION		0,000,990	1701.34	151,209									(181,209)			
11/29/2022, Strike Price Contracts — Exhibit 5 Equity/Indexed Life Contracts — Exhibit 5 Equity/Indexed Life Exhibit 5 Equity/Indexed Life Contracts — Exhibit 5 Equity/Indexed Life Exhibit 5 Equity/Indexed Life Contracts — Exhibit 5 Equity/Indexed Life Exhibit 5 Equity/Indexed Life Contracts — Exhibit 5 Equity/Indexed Life Exhibit 5 Equity/Indexed Life Contracts — Exhibit 5 Equity/Indexed Life Exhibit 5 Equity/Indexed Life Contracts — Exhibit 5 Equity/Indexed Life Exhibit 5 Equity/	MLSB.IDX/USD Maturing on		1														1									
1727.72 — Contracts — Contracts — Exhibit 5   Equity/Indexed Life	11/29/2022. Strike Price		1	1			1		1								1				1		1			1
Hedges of Guaranteed Life   Benefits and Indexed Life	1727.72		Exhibit 5	Equity/Index	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	12/02/2021	11/29/2022	11/29/2022	Expiration	1	18,365.664	1727.72	342.251			L			61,382			(342,251)			
MSB. IDX/USD, Maturing on 11/29/20/202, Trike Price 450   Hedges of Guaranteed Life Senfits and Indexed Annuity/Indexed Life Contracts	Purchased Option, Call,		1	1	1		1		1	1	1			1		1	1	1	1		1		. , , , ,			1
11/29/2022, Strike Price 1682 88	MLSB.IDX/USD, Maturing on		1	1			1		1								1				1		1			1
Purchased Option, Call   Hedges of Guaranteed Life   Benefits and Indexed   Hedges of Guaranteed Life   Benefits and Indexed   Hedges of Guaranteed Life   Exhibit 5   Equity/Index   Life   Contracts   Exhibit 5   Equity/Index   Life   Contracts   Life	11/29/2022, Strike Price	Annuity/Indexed Life	1														1									
SPX.MNS/USD, Maturing on 12/20/2022, Strike Price 4568 Indexed Life Benefits and Indexed Annuity/Indexed Life Contracts Exhibit 5 Equity/Indexed Life Benefits and Indexed Option, Call, RTN.MNS/USD, Maturing on 12/20/2022, Strike Price 2300 Indexed Life Benefits and Indexed Clife Benefits an	1692.88	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	12/02/2021	11/29/2022	11/29/2022	Expiration	1	7,634,889	1692.88	212,939			ļ			20,636			(212,939)			
SPK.NRY/SUD, Naturing on 12/20/2022, Strike Price 2300 Annuity/Indexed Life Contracts	Purchased Option, Call,	Hedges of Guaranteed Life	1														1				l		i l			
Tay/Du/Cay22, Strike Price 4960   Annuity/Indexed Life   Contracts		Ronofite and Indexed	1														1									
Purchased Option, Call, Redges of Guaranteed Life Hedges of Guaranteed Life Benefits and Indexed 12/20/2022, Strike Price 2300 Annuity/Indexed Life COREBRIDGE MARKETS,	12/20/2022, Strike Price 4560		1	1	COREBRIDGE MARKETS,		1		1								1				1		1			1
RTY.NYS/USD, Maturing on 12/20/2022, Strike Price 2000 Annuity/Indexed Life COREBRIDGE MARKETS,		Contracts	Exhibit 5	Equity/Index	LLC	549300M2WD5YB2LHSQ77	12/08/2021	12/20/2022	12/20/2022	Expiration	1	149,659,200	4560	14,730,699						(1,031,230)			(14,730,699)			
RTY.NYS/USD, Maturing on 12/20/2022, Strike Price 2000 Annuity/Indexed Life COREBRIDGE MARKETS,	Purchased Option, Call,	Hedges of Guaranteed Life	1														1						]			
12/20/20/22, Strike Price 2300 Annuity/Indexed Life CORERIDGE MARKETS,	RTY.NYS/USD, Maturing on	Ronofite and Indexed	1	1			1		1								1				1		1			1
	12/20/2022, Strike Price 2300		1	1	COREBRIDGE MARKETS.		1		1								1				1		1			1
			Exhibit 5	Equity/Index		549300M2WD5YB2LHS077	12/08/2021	12/20/2022	12/20/2022	Expiration	1	10.534.000					L			124.076	L		(889.923)			

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

						Snowing	g all Op	otions, Cap	os, Fioors,	Collars, S	waps and	d Forwards	i erminat	tea During	Current 1	rear							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18 19	20	21	22	23	24	25
												Cumulative											
	Description											Prior Year(s)	Current Year										
	of Item(s)										Strike	Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-					Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/	Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income	Scriedule	Type(s)			or	Termina-		Number		Index	Premium	Premium	Received	Current	Adjusted	Valuation	Exchange	(Amortiza-	on	Value of	on	and at
			OI	F	Total					Niedienel													
5	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying	Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code (Decrease	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
Purchased Option, Call, MXEA.ASE/USD. Maturing on	Hedges of Guaranteed Life																						
	Benefits and Indexed																						
12/20/2022, Strike Price 2310	Annuity/Indexed Life			COREBRIDGE MARKETS,																			
	Contracts	Exhibit 5	Equity/Index	LLC 549300M2WD5YB2LHS	Q77 12/08/2021	12/20/2022	12/20/2022	Expiration	1	5,982,900	2310	344,416					(16,64	3)		(344,416)			
Purchased Option, Call,	Hedges of Guaranteed Life																						
PIMGOPT.IDX/USD, Maturing on	Benefits and Indexed																						
12/06/2022, Strike Price	Annuity/Indexed Life																						
384.29	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125	003 12/09/2021	12/06/2022	12/06/2022	Expiration	1	3, 178,078	384.29	139,928					(2,47	6)		(139,928)			
Purchased Option, Call, LMQDTR5.IDX/USD, Maturing on	Hedges of Guaranteed Life																						
12/06/2022, Strike Price	Benefits and Indexed Annuity/Indexed Life																						
		Evhihit 5	Equity/Indox	AIG MARKETS, INC OLUSOMCIV69Q7ZI25	12/00/2021	12/06/2022	12/06/2022	Evereire		3,807,833	301.73	96.568		59,626				5)		(36,943)			
301.73Purchased Option, Call,	Hedges of Guaranteed Life	LXIIIDIT 0	Equity/ macx	ATO MATRICIO, THO GEOGRAPIO GOLDEN	12/00/2021	12/ 00/ 2022	12/00/2022	LACTOTSC		0,007,000							(40,0	,		(00,040)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																						
12/06/2022, Strike Price	Annuity/Indexed Life																						
1733.49	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7ZI25	003 12/09/2021	12/06/2022	12/06/2022	Expiration	1	20,697,871	1733.49	380,555			L			в I		(380,555)			
Purchased Option, Call.	Hedges of Guaranteed Life											,								(,,			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																						
12/06/2022, Strike Price	Annuity/Indexed Life																						
1705.48	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125	D03 12/09/2021	12/06/2022	12/06/2022	Expiration	1	6,310,276	1705.48	160,540					25,59	7		(160,540)			
Purchased Option, Call,	Hedges of Guaranteed Life																						
MLSB.IDX/USD, Maturing on	Benefits and Indexed																						
12/13/2022, Strike Price	Annuity/Indexed Life																						
1739 . 19	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125	D03 12/16/2021	12/13/2022	12/13/2022	Expiration	1	23,635,592	1739. 19	442,762					133,89	2		(442,762)			
Purchased Option, Call,	Hedges of Guaranteed Life																						
MLSB.IDX/USD, Maturing on	Benefits and Indexed																						
12/13/2022, Strike Price	Annuity/Indexed Life	F 1 11 11 F		A 10 MBVETO 1NO GLUCONO INCOCTATOR	20 (40 (000	40 (40 (0000	40 (40 (0000	F 1 41		0.050.450	4700 00	200 700					50.5			(000 700)			
1706.23	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125	003 12/16/2021	12/13/2022	12/13/2022	Expiration	1	8 , 258 , 153	1706.23	226,706					50,5	6		(226,706)			
Purchased Option, Call,	Hedges of Guaranteed Life																						
SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4700	Benefits and Indexed																						
03/22/2022, 3111ke 1110e 4/00	Annuity/indexed Life																						
	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125	D03 12/22/2021	03/22/2022	03/22/2022	Expiration	1	14, 100,000	4700	434,250						5)		(434,250)			
Purchased Option, Call,	Hedges of Guaranteed Life																						
LMQDTR5.IDX/USD, Maturing on	Benefits and Indexed																						
12/20/2022, Strike Price 304.16	Annuity/Indexed Life Contracts	F., L. 1 L. 1 A. F.	F : 4 / ! - d	AIG MARKETS, INC OLUSOMCIV6907Z125	10 /00 /0004	10 (00 (0000	10 /00 /0000	F 1 4 1		4 000 444		109.816						4.		(109.816)			
Purchased Option, Call,	Hedges of Guaranteed Life	EXHIBIT 5	Equity/index	AIG MARKETS, INC ULUSUMUTVO9Q72125	003 12/23/2021	12/20/2022	12/20/2022	Expiration		4,322,114	304. 10	109,810					(31,40	'/		(109,810)			
PIMGOPT.IDX/USD, Maturing on	Benefits and Indexed																						
12/20/2022, Strike Price	Annuity/Indexed Life																						
385.57	Contracts	Evhihit 5	Fauity/Index	AIG MARKETS, INC OLUSOMCIV69Q7ZI25	nna 12/23/2021	12/20/2022	12/20/2022	Evniration	1	3,458,563	385.57	150,588						ni		(150,588)			
Purchased Option, Call,	Hedges of Guaranteed Life	LXIIIDIT O	Equity/ mucx	ATO INVINCTO, THO GEOGRAPHOSQUEIZO	12/20/2021	12/ 20/ 2022	12/20/2022	Expiration		0,400,000								,		(100,000)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed		1	1														1		1			
12/20/2022, Strike Price	Annuity/Indexed Life																						
1739.19	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125	D03 12/23/2021	12/20/2022	12/20/2022	Expiration	1	25,948,715	1739.19	500,245					157,67	6		(500,245)			
Purchased Option, Call,	Hedges of Guaranteed Life			1														1		1			
MLSB.IDX/USD, Maturing on	Benefits and Indexed		1	1														1		1			
12/20/2022, Strike Price	Annuity/Indexed Life		l	I		1		L										. [					
1712.75	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125	D03   12/23/2021	12/20/2022	12/20/2022	Expiration	1	6,645,470	1712.75	174,664					44,49	2		(174,664)			
Purchased Option, Call,	Hedges of Guaranteed Life		1	1														1		1			
MLSB.IDX/USD, Maturing on	Benefits and Indexed		l																				
12/28/2022, Strike Price	Annuity/Indexed Life	Evhih:+ E	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125	12/20/2004	10/00/0000	12/28/2022	Evolention		13,543,813	1740.85	270,342								(270,342)			
1740.85	Contracts	EXIIIDIT D	Equity/index	ATO HARRETO, TNO ULUSUNGTV09Q/Z125	12/29/2021	12/20/2022	12/20/2022	Expiration	1	13,343,813	1/40.85	210,342					94,34	·		(2/0,342)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed		l																				
12/28/2022, Strike Price	Annuity/Indexed Life		1	1														1		1			
1710.74	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7ZI25	003 12/29/2021	12/28/2022	12/28/2022	Expiration	1	6,227,094	1710.74	169.461			L			1		(169, 461)			
Purchased Option, Call,	Hedges of Guaranteed Life		,2,					1		,,							1			,,			` <b> </b>
			1	1														1		1			
01/04/2023, Strike Price	Annuity/Indexed Life		l																				
306.41	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125	01/06/2022	01/04/2023	01/04/2023	Expiration	1	4, 185, 561	306.41		105,823							(105,823)			
Purchased Option, Call,	Hedges of Guaranteed Life			1																			
MLSB.IDX/USD, Maturing on	Benefits and Indexed		l																				
01/04/2023, Strike Price	Annuity/Indexed Life		1	1														1		1			
1745.74	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125	D03 01/06/2022	01/04/2023	01/04/2023	Expiration	1	17,614,517	1745.74		194,706					.		(194,706)			
Purchased Option, Call,	Hedges of Guaranteed Life			1																1			
MLSB.IDX/USD, Maturing on	Benefits and Indexed			1																1			
01/04/2023, Strike Price	Annuity/Indexed Life			ALO MADVETO INO CONTROL CONTRO	04 (00 (00)	04 (04 (000	04 (04 (000)											1					
1716.17	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125	DUJ   01/06/2022	01/04/2023	U1/U4/2023	Expiration	1	6,469,961	1716.17		105,652		l			.		(105,652)			

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

						5	Showing	⊦all Op	tions, Cap	os, Floors,	Collars, S	Swaps and	d Forward:	s Termina	ted During	g Current `	Year								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description												Cumulative	Current Veer											
	Description of Item(s)											Strike	Initial Cost	Current Year Initial Cost											Hedge
	Hedged,						Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
		Schedule	Type(s)				Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of					Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)		, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description Purchased Option, Call,	or Replicated Hedges of Guaranteed Life	Identifier	(a)	or Central	Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
PIMGOPT.IDX/USD. Maturing on																									
01/04/2023, Strike Price	Annuity/Indexed Life																								
386.92	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	01/06/2022	01/04/2023	01/04/2023	Expiration	1	3, 165,006	386.92		121, 181								(121, 181			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								
01/10/2023, Strike Price	Annuity/Indexed Life																								
1714.06	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	01/13/2022	01/10/2023	01/10/2023	Expiration	1	16,883,491	1714.06		293,111								(293, 111)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								
01/10/2023, Strike Price	Annuity/Indexed Life																								
1684.73	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	01/13/2022	01/10/2023	01/10/2023	Expiration	1	5,239,510	1684.73		131,260								(131,260)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								
01/18/2023, Strike Price	Annuity/Indexed Life																								
1701.19	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	01/20/2022	01/18/2023	01/18/2023	Expiration	1	12,826,973	1701.19		186,805			.					(186, 805)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								
01/18/2023, Strike Price	Annuity/Indexed Life																								
1674.9	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	01/20/2022	01/18/2023	01/18/2023	Expiration	1	3,852,270	1674.9		75,855								(75,855)			
Purchased Option, Call, PIMGOPT.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								
01/18/2023, Strike Price	Annuity/Indexed Life																								
385.08	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	01/20/2022	01/18/2023	01/18/2023	Expiration	1	1,663,546	385.08		52,618								(52,618)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Benefits and Indexed																								
01/24/2023, Strike Price	Annuity/Indexed Life																								
1678.62 Purchased Option, Call,	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	01/27/2022	01/24/2023	01/24/2023	Expiration	1	11,532,119	1678.62		193,676								(193,676)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																								
01/24/2023, Strike Price	Annuity/Indexed Life																								
1652.08	Contracts Hedges of Guaranteed Life	Exhibit 5	Equity/Index	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	01/27/2022	01/24/2023	01/24/2023	Expiration	1	5,782,280	1652.08		132,079								(132,079)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																								
01/31/2023, Strike Price	Annuity/Indexed Life	FULL SELECT	F 4 / 1 - 4	ALC MARKETO INC	0111000011/00077105000	00 (00 (0000	04 /04 /0000	04/04/0000	F		10 007 400	1007 77		050 747								(050 747			
1667.77 Purchased Option, Call,	Contracts	EXHIBIT 2	Equity/index	AIG MARKEIS, INC	OLUSOMC1V69Q7Z125D03	02/03/2022	01/31/2023	01/31/2023	Expiration		16,327,468	1667.77		353,747								(353,747			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																								
01/31/2023, Strike Price 1641.73	Annuity/Indexed Life	Eubibi+ E	Emitu/Index	ALC MADVETS INC	OLUSOMC1V69Q7Z125D03	00/00/2000	01/21/2022	01/01/0000	Evaluation		6,681,841	1641.73		191,480								(191,480)			
Purchased Option, Call,	Contracts	EXIIIDIT 3	Equity/ muex	AIG MARKETS, INC	0LU30NC1V09Q7Z1Z3D03	02/03/2022	01/31/2023	01/31/2023	Expiration		0,001,041	1041.73		191,400											
MLSB.IDX/USD, Maturing on	Benefits and Indexed																								
02/07/2023, Strike Price 1675.7	Annuity/Indexed Life Contracts	Evhibit 5	Equity/Indox	A I C MADVETS INC	OLUSOMC1V69Q7Z125D03	02/10/2022	02/07/2022	02/07/2023	Evolvation		16, 170, 505	1675.7		253,973								(253,973			
Purchased Option, Call,	Hedges of Guaranteed Life	EXIIIDIT 3	Equity/ maex	ATG MAINETO, INC	0C000III01100412120D00	02/ 10/ 2022	02/01/2023	02/01/2023	LAPITATION		10, 170,303	10/3./		200,973								(255,975)	1		
MLSB.IDX/USD, Maturing on	Benefits and Indexed																								1
02/07/2023, Strike Price 1642.74	Annuity/Indexed Life Contracts	Exhibit 5	Fauity/Index	ALG MARKETS INC	OLUSOMC1V69Q7Z125D03	02/10/2022	02/07/2023	02/07/2023	Expiration	1	5,618,171	1642.74	L	135,759	L		.			. L		(135,759)			l
Purchased Option, Call,	Hedges of Guaranteed Life						, 0., 2020	0,,			5,5,5,7,7			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								(100,700)	Ī		
MLSB.IDX/USD, Maturing on 02/14/2023, Strike Price	Benefits and Indexed Annuity/Indexed Life		1						1		1											1	1		I
1657.82	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	02/17/2022	02/14/2023	02/14/2023	Expiration	1	19.230.712	1657.82	L	379,604	L		.					(379,604	l		l
Purchased Option, Call,	Hedges of Guaranteed Life		,,						,													(2.2,001)			1
MLSB.IDX/USD, Maturing on 02/14/2023, Strike Price	Benefits and Indexed Annuity/Indexed Life																								1
1629.64	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	02/17/2022	02/14/2023	02/14/2023	Expiration	1	6, 192, 632	1629.64		168 , 423	 	.	.				.	(168, 423)			
Purchased Option, Call,	Hedges of Guaranteed Life			1					1														1		I
MLSB.IDX/USD, Maturing on 02/22/2023, Strike Price	Benefits and Indexed Annuity/Indexed Life		1						1		1											1	1		I
1649.33	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	02/24/2022	02/22/2023	02/22/2023	Expiration	1	15,091,370	1649.33		311,283			.					(311, 283			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed		1						1		1											1	1		I
02/22/2023, Strike Price	Annuity/Indexed Life																								1
1621.48	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	02/24/2022	02/22/2023	02/22/2023	Expiration	1	5,496,817	1621.48		155,364								(155,364)			
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								1
02/28/2023, Strike Price	Annuity/Indexed Life		1						1		1											1	1		I
1646.61	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	03/03/2022	02/28/2023	02/28/2023	Expiration	1	16,564,897	1646.61		429,059	ļ	.	.				.	(429,059	1		

						5	Showing	all Op	tions, Cap	s, Floors,	Collars, S	Swaps and	d Forwards	Terminat	ted During	Current	Year								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description												Cumulative	Current Year	.										
	of Item(s)											Strike	Initial Cost	Initial Cost											Hedge
	Hedged,						Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
		Schedule					Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income Generation	/ Exhibit	of Bick(c)	Evehange	Counterparty	Trade		Termina- tion	Expiration, Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Received (Paid) on	Current Year	Adjusted		Valuation Increase/	Exchange Change in	(Amortiza- tion)/	on Termination	Value of	on Termination	and at Termination
Description	or Replicated	Identifier	Risk(s) (a)		Clearinghouse	Date	Expira- tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Carrying Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Hedged Item	Deferred	(b)
Purchased Option, Call,	Hedges of Guaranteed Life		(/									()							(======						(-7
SPX.NYS/USD, Maturing on 06/22/2022, Strike Price 3800	Benefits and Indexed																								
00/22/2022, Strike Frice 3000	Annuity/indexed Life	C. L. IL. IA C	Footbod (India)	ALC MADVETO INC	OLUSOMC1V69Q7Z125D03	00 (00 (0000	00/00/0000	nc /00 /0000	F		10,000,000	2000		0.005.000								(0.005.000)			
Purchased Option, Call.	Contracts Hedges of Guaranteed Life	EXHIBIT S	Equity/index	AIG MARKETS, INC	ULUSUNC1V09Q7Z1Z3DU3	03/09/2022	06/22/2022	10/22/2022	expiration		19,000,000	3800		2,885,600								(2,885,600)			
MLSB.IDX/USD, Maturing on	Benefits and Indexed																								
03/07/2023, Strike Price 1665.03	Annuity/Indexed Life Contracts	Exhibit 5	Fauity/Index	AIG MARKETS INC	OLUSOMC1V69Q7Z125D03	03/10/2022	03/07/2023	3/07/2023	Expiration	1	16,517,098	1665.03		277,859								(277,859)			
	Hedges of Guaranteed Life	EXIIIDIT 0	Equity/ Illucx	ATO MAINETO, INC	02000101100412120000	00/ 10/ 2022	00/01/2020	0/01/2020	Expiration		10,017,000											(277,000)			
Purchased Option, Call, USD, Maturing on 09/30/2052,	Benefits and Indexed Annuity/Indexed Life		Interest																						
Strike Price 1.6%	Contracts	Exhibit 5		AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	03/22/2022	09/30/2052	9/22/2022	Expiration		30,000,000			(15,000)	)							15.000			
Purchased Option, Call,	Hedges of Guaranteed Life																					· ·			
MLSB.IDX/USD, Maturing on 07/11/2023, Strike Price	Benefits and Indexed Annuity/Indexed Life																								
1579.77	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	07/14/2022	07/22/2022	7/22/2022	Expiration	1	11,737,691	1579.77		(9,656)	)										
Purchased Option, Call, MLSB.IDX/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								
07/11/2023, Strike Price	Annuity/Indexed Life																								
1567.91	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	07/14/2022	07/22/2022	7/22/2022	Expiration	1	6,522,506	1567.91		6,810								(6,810)			
Purchased Option, Call, USD,	Hedges of Guaranteed Life Benefits and Indexed																								
Maturing on 01/27/2053,	Annuity/Indexed Life		Interest																						
Strike Price 2%	Contracts	Exhibit 5	Rates	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	07/19/2022	01/27/2053	1/27/2053	Expiration	1	30,000,000	2%		430,000								(430,000)			
Purchased Option, Call, MXEA.ASE/USD. Maturing on	Hedges of Guaranteed Life																								
09/20/2022, Strike Price 2430	Benefits and Indexed Annuity/Indexed Life			COREBRIDGE MARKETS.																					
	Contracts	Exhibit 5	Equity/Index		549300M2WD5YB2LHSQ77	09/16/2022	09/20/2022	9/20/2022	Expiration	1	7,362,900	2430													
Purchased Option, Call, RTY.NYS/USD, Maturing on	Hedges of Guaranteed Life																								
09/20/2022, Strike Price 2320	Benefits and Indexed Annuity/Indexed Life			COREBRIDGE MARKETS.																					
	Contracts	Exhibit 5	Equity/Index		549300M2WD5YB2LHSQ77	09/16/2022	09/20/2022	9/20/2022	Expiration	1	11,646,400	2320													
Purchased Option, Call,	Hedges of Guaranteed Life																								
SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 4610	Benefits and Indexed Annuity/Indexed Life			COREBRIDGE MARKETS,																					
	Contracts	Exhibit 5	Equity/Index		549300M2WD5YB2LHSQ77	09/16/2022	09/20/2022	9/20/2022	Expiration		134,704,200	4610													
	Hedges of Guaranteed Life																								
Purchased Option, Call, USD, Maturing on 12/23/2022,	Benefits and Indexed Annuity/Indexed Life		Interest																						
Strike Price %	Contracts	Exhibit 5		AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	11/29/2022	12/23/2022	2/23/2022	Exercise	1	50,000,000			2,412,000	2,451,000										
Purchased Option, Call, USD,	Hedges of Guaranteed Life Benefits and Indexed																								
Maturing on 12/23/2022,	Annuity/Indexed Life		Interest																						
Strike Price %	Contracts	Exhibit 5	Rates	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	12/07/2022	12/23/2022	2/23/2022	Exercise	1	50,000,000			1,060,000	671,000	· <del> </del>	-					(389,000)			
SPX.NYS/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								
12/20/2022, Strike Price 4750	Annuity/Indexed Life			COREBRIDGE MARKETS,													1								
	Contracts	Exhibit 5	Equity/Index		549300M2WD5YB2LHSQ77	12/15/2022	12/20/2022	2/20/2022	Expiration	1	130,720,000	4750					.					. [			
Purchased Option, Call, MXEA.ASE/USD, Maturing on	Hedges of Guaranteed Life																								
12/20/2022, Strike Price 2400	Benefits and Indexed Annuity/Indexed Life			COREBRIDGE MARKETS.													1								
	Contracts	Exhibit 5	Equity/Index	LLC	549300M2WD5YB2LHSQ77	12/15/2022	12/20/2022 1	2/20/2022	Expiration	1	6,216,000	2400					.					.			
Purchased Option, Call, RTY.NYS/USD, Maturing on	Hedges of Guaranteed Life			ĺ																					
12/20/2022, Strike Price 2380	Benefits and Indexed Annuity/Indexed Life			COREBRIDGE MARKETS,																					
	Contracts		Equity/Index	LLC	549300M2WD5YB2LHSQ77	12/15/2022	12/20/2022	2/20/2022	Expiration	1	10,900,400	2380													
01599999999. Subtotal	I - Purchased Options -	Hedging	Other - Ca	II Options and W	arrants								118, 107, 978	9,695,071	26,882,809		0 (	XXX	(50,432,545	) 0	(	(100,920,250)	0	0	XXX
Purchased Option, Put, USD,	Hedges of Guaranteed Life Benefits and Indexed			1																					
Maturing on 12/23/2022,	Annuity/Indexed Life		Interest	ĺ																					
Strike Price %	Contracts	Exhibit 5	Rates	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	02/13/2019	12/23/2022	2/23/2022	Exercise	1	45,000,000		3,280,500		3,783,000		.		2,394,988			502,500			
Purchased Option, Put, USD,	Hedges of Guaranteed Life Benefits and Indexed																								
Maturing on 12/23/2022,	Annuity/Indexed Life		Interest	ĺ																					
Strike Price %	Contracts	Exhibit 5	Rates	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	10/21/2020	12/23/2022	2/23/2022	Exercise	1	20,000,000		2,376,000		4,420,000	<u> </u>			(86, 166	)		2,044,000			

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

						٤	onowing	g all Op	itions, Cap	os, Fioors,	Collars, S	waps and	l Forwards	i erminat	ed During	Current Y	rear								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18 19	2	20	21	22	23	24	25
	Description of Item(s) Hedged,						Date of		Indicate			Strike Price,	Cumulative Prior Year(s) Initial Cost of Un-		Considera-						Current	Gain	Adjustment	Gain	Hedge Effectiveness
	Used for	Schodulo	Typo(c)				Maturity		Exercise.			Rate or	discounted		tion		Book/	Unreal	Total F		Year's				at Inception
		Schedule	Type(s)					T		Monada		Index		discounted		0		Valua				(Loss)	to Carrying	(Loss)	
	Income	- /	01		0 1 1	<b>-</b> .	or	Termina-	Expiration,	Number		maox	Premium	Premium	Received	Current	Adjusted	· · · · · · · · · · · · · · · · · · ·	ion Exch		Amortiza-	on .	Value of	on .	and at
	Generation	Exhibit	Risk(s)	Exchang	e, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying	Increa	se/ Char		tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Centra	al Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code (Decre	ase) B./A	.C.V. A	ccretion	Recognized	Item	Deferred	(b)
	Hedges of Guaranteed Life																								
Purchased Option, Put, USD, Maturing on 05/13/2036,	Benefits and Indexed		1-44																						
Strike Price 2.7%	Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	ALC MARKETS INC	. OLUSOMC1V69Q7Z125D03	05/07/0001	0E /12 /2026	DE /12 /2020	Evaluation		70,000,000	2.7%	3,264,660	(5,353,000)				1.5	12,700			2.088.340			
Purchased Option, Put,		EXIIIDIT 3	nates	AIG MARKETS, INC.	. 00000001709072120000	03/21/2021	03/ 13/ 2030	03/13/2030	Expiration		10,000,000	2.1%	3,204,000	(5,333,000)					12,700			2,000,340			
SPX.NYS/USD, Maturing on	Hedges of Guaranteed Life																								
12/20/2022, Strike Price 4000	Benefits and Indexed																								
	Annuity/Indexed Life Contracts	Exhibit 5	Emitu/Index	ALC MARVETO INC	. OLUSOMC1V69Q7Z125D03	07/14/2021	10 /00 /0000	10/00/0000	Evereine		120,000,000	4000	8,366,970		4,429,200	0			6,689	0	0	(3,937,770)	0	0	
	Hedges of Guaranteed Life	LAITIBIT 3	Equity/ Illuex	ATO MAINLIS, INC.	. 00000111000072120000	077 147 202 1	12/20/2022	12/20/2022	LXCICISC		120,000,000	4000	0,300,370		4,425,200				0,003	0		(3,337,770)	0		
Purchased Option, Put, USD,	Benefits and Indexed																								
Maturing on 05/20/2052,	Annuity/Indexed Life		Interest																						
Strike Price 2.4%	Contracts	Exhibit 5	Rates	AIG MARKETS, INC.	. OLUSOMCIV69Q7Z125D03	11/18/2021	05/20/2052	05/18/2022	Expiration	1	30,000,000	2.4%	0	0	0	0	0	(1	67,534)	0	0 .	0	0	0	
	Hedges of Guaranteed Life																								
Purchased Option, Put, USD, Maturing on 05/20/2052,	Benefits and Indexed Annuity/Indexed Life		Interest																						
Strike Price 2.65%	Contracts	Exhibit 5	Rates	ALG MARKETS INC	. OLUSOMCIV69Q7Z125D03	11/18/2021	05/20/2052	05/18/2022	Expiration	1	70,000,000	2.65%	392,000	(952,815)	0	0	0		9,686	0	0	560,815	0	0	
Purchased Option, Put,	Hedges of Guaranteed Life	LAITET C		mo municio, mo.	. 02000001100012120000	11, 10, 2021	00/ 20/ 2002	00/ 10/ 2022	Expiration IIII					(002,010)											
SPX.NYS/USD, Maturing on	Ropofite and Indoved																								
12/20/2022, Strike Price 2800	Annuity/Indexed Life																								
	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	. OLUSOMC1V69Q7Z125D03	12/29/2021	12/20/2022	12/20/2022	Expiration	1	112,000,000	2800	1,858,000			0		1	36,034			(1,858,000)			
Purchased Option, Put,	Hedges of Guaranteed Life																								
SPX.NYS/USD, Maturing on	Benefits and Indexed																								
06/22/2022, Strike Price 4300	Annuity/indexed Life																								
	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC.	. OLUSOMC1V69Q7Z125D03	03/09/2022	06/22/2022	06/22/2022	Exercise	1	21,500,000	4300		1,206,948	3,125,800	0						1,918,852			
Purchased Option, Put, USD,	Hedges of Guaranteed Life Benefits and Indexed																								
Maturing on 09/30/2052,	Annuity/Indexed Life		Interest																						
Strike Price 2.85%	Contracts	Exhibit 5		AIG MARKETS, INC.	. OLUSOMC1V69Q7Z125D03	03/22/2022	09/30/2052	09/22/2022	Expiration	1	70,000,000	2.85%	0	(355,485)	0	0	0		0		0 .	355,485	0	0	
	Hedges of Guaranteed Life																					•			
Purchased Option, Put, USD,	Benefits and Indexed																								
Maturing on 09/30/2052,	Annuity/Indexed Life	Exhibit 5	Interest	ALO MADWETO INO	01 110010 11000171000	00 (00 (0000	00 (00 (0050	00 (00 (0000	F		00 000 000	0.00		(4.045.000)								4 045 000			
Strike Price 2.6% Purchased Option, Put,	Contracts	EXHIBIT 5	Rates	AIG MARKEIS, INC.	. OLUSOMC1V69Q7Z125D03	03/22/2022	09/30/2052	09/22/2022	Expiration	1	30,000,000	2.6%	0	(1,045,000)	0	0			0	0		1,045,000	0	0	
SPX.NYS/USD, Maturing on	Hedges of Guaranteed Life																								
09/20/2022, Strike Price 3200	Benefits and Indexed Annuity/Indexed Life																								
		Exhibit 5	Equity/Index	AIG MARKETS. INC.	. OLUSOMCIV69Q7Z125D03	06/03/2022	09/20/2022	09/20/2022	Expiration	1	64,000,000	3200	L	560.000	L							(560.000)			
	Hedges of Guaranteed Life																					. , ,			
Purchased Option, Put, USD,	Benefits and Indexed																								
Maturing on 01/27/2053,	Annuity/Indexed Life		Interest	ALO MADWETO INO	01 110010 11000171000	07 (40 (0000	04 (07 (0050	04 (07 (0050	F		00 000 000	200		700 000								(700, 000)			
Strike Price 3%	Contracts Hedges of Guaranteed Life	Exhibit 5	Rates	AIG MARKETS, INC.	. OLUSOMC1V69Q7Z125D03	0// 19/2022	01/21/2003	01/21/2003	Expiration		30,000,000			/00,000					0	0		(700,000)	0		
Purchased Option, Put, USD,	Benefits and Indexed																								
Maturing on 01/28/2053,	Annuity/Indexed Life		Interest																						
Strike Price 3.5%	Contracts	Exhibit 5	Rates	AIG MARKETS, INC.	. OLUSOMC1V69Q7Z125D03	07/20/2022	01/28/2053	01/28/2053	Expiration	1	70,000,000	3.5%		616,000								(616,000)			
Purchased Option, Put,	Hedges of Guaranteed Life																								
SPX.NYS/USD, Maturing on 03/21/2023, Strike Price 3800	Benefits and Indexed																								
00/21/2020, OTTING TITICE 0000	Annuity/Indexed Life Contracts		5 11 A 1	ALO MADWETO INO	01 110010 11000171000	44 (40 (0000	40 (00 (0000	40 (00 (0000			00 400 000	3800		0 000 004	0 440 007							(074 007)			
Purchased Option, Put,	***************************************	EXHIBIT S	Equity/index	AIG MARKETS, INC.	. OLUSOMC1V69Q7Z125D03	11/10/2022	12/23/2022	12/23/2022	Exercise		68,400,000			2,393,334	2,119,267							(274,067)			
SPX.NYS/USD, Maturing on	Hedges of Guaranteed Life																								
03/21/2023, Strike Price 3600	Benefits and Indexed Annuity/Indexed Life																								
		Exhibit 5	Fauity/Index	AIG MARKETS. INC.	. OLUSOMCIV69Q7Z125D03	11/16/2022	12/23/2022	12/23/2022	Exercise	1	72.000.000			1,702,820	1,268,294							(434,526)			
	Hedges of Guaranteed Life		_,_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,																			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
Purchased Option, Put, USD,	Benefits and Indexed																								
Maturing on 12/23/2022,	Annuity/Indexed Life		Interest																						
Strike Price %	Contracts	Exhibit 5	Rates	AIG MARKETS, INC.	. OLUSOMC1V69Q7Z125D03	11/29/2022	12/23/2022	12/23/2022	Exercise	1	50,000,000			2,618,000	2,685,000							67,000			
Purchased Option, Put, USD,	Hedges of Guaranteed Life Benefits and Indexed																								
Maturing on 12/23/2022,	Annuity/Indexed Life		Interest																						
Strike Price %	Contracts	Exhibit 5	Rates	AIG MARKETS, INC.	. OLUSOMC1V69Q7Z125D03	12/07/2022	12/23/2022	12/23/2022	Exercise	1	50,000,000		0	1,020,000	1,731,000	0	0		0	0	0 .	711,000	0	0	
L	Hedges of Guaranteed Life			1					Ì				Ì		İ										
Purchased Option, Put, USD,	Benefits and Indexed		later 1	1					Ì				Ì		İ										
Maturing on 12/23/2022, Strike Price %	Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	AIG MARKETS INC	. 0LUS0MC1V6907Z125D03	12/07/2022	10/00/0000	10/00/0000	Evereire	.	70.000.000		Ì	602 000	986 000							364 000			
Ott the titles with	al - Purchased Options -	ERITIDIT 0	natoo	mo manacio, mo.	. 0.0301101103472123003	12/01/2022	12/23/2022	12/23/2022	LACIUISE	I	10,000,000		19,538,130		24,527,561	^	^	XXX 7.3	36.397	^		1,276,629	^	^	XXX
				CPHOIS											51,410,370	0	0		16, 148)	0	0		0	0	XXX
	al - Purchased Options -												137,646,108		51,410,370	0	0		10, 148)		0	(99,643,621)	0	0	
	al - Purchased Options -												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
	al - Purchased Options -		eneration										0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtota	al - Purchased Options -	Other											0	0	0	0		XXX	0	0	0	0	0	0	XXX

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

						S	nowing	g all Op	itions, Caj	os, Floors,	Collars, S	swaps and	l Forward:	s i erminat	ted During	Current Y	rear								
1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
													Cumulative												
	Description													Current Year											
	of Item(s)											Strike		Initial Cost											Hedge
	Hedged,						Date of		Indicate			Price,	of Un-	of Un-	Considera-			1 .			Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)				Maturity	L .	Exercise,			Rate or	discounted	discounted	tion		Book/	1 1	Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	- /	of			<b>-</b> .	or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on .	Value of	on .	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s)	Exchange, Co or Central Cle		Trade Date	Expira- tion	tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received)	(Received)	(Paid) on Termination	Year Income	Carrying Value	Code (	Increase/ Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
		identifier	(/		anngnouse	Date	lion	Date	Sale	Contracts	Amount	(Palu)				income	value			B./A.C.V.	Accretion	rtooognizou	item	Deletted	(10)
	urchased Options - Ca		ind vvarrar	nts									118,107,978	-,,	26,882,809	0		XXX	(50,432,545)	0	0	(100,920,250)	0	0	XXX
	urchased Options - Pu												19,538,130		24,527,561	0		XXX	7,386,397	0	0	1,276,629	0	0	XXX
	urchased Options - Ca												(		0	0	(	XXX	0	0	0	0	0	0	XXX
	urchased Options - Flo												(		0	0	(	XXX	0	0	0	0	0	0	XXX
	urchased Options - Co												(		0	0	(	XXX	0	0	0	0	0	0	XXX
	urchased Options - Ot	her											(	-	0	0	(	XXX	0	0	0	0	0	0	XXX
04999999999999999999999999999999999999													137,646,108	13,407,873	51,410,370	0	(	XXX	(43,046,148)	0	0	(99,643,621)	0	0	XXX
	al - Written Options - H							08					(	0	0	0	(	XXX	0	0	0	0	0	0	XXX
	al - Written Options - H	edging Effe	ctive Varia	able Annuity Guarar	ntees Under SSA	AP No.10	8						(	0	0	0	(	XXX	0	0	0	0	0	0	XXX
Written Option, Call,	Hedges of Guaranteed Life																								
SPX.NYS/USD, Maturing on 03/22/2022, Strike Price 4010	Benefits and Indexed																								
00/22/2022, 011 NC 11100 4010	Annuity/Indexed Life Contracts	Evhibit E	Emri tu / Indov	AIG MARKETS, INC OL	LUCONC IVEON7712EDO2	02/10/2021	02/22/2022	02/22/2022	Evereiee		96,761,300	4010	(5,919,729	,	(10,933,786				12,625,383			(5,014,056)	0	0	
Written Option, Call.		. Exilibit 5	Equity/ Illuex	ATO MAINETO, INC OL	E030IIC1 V03Q7 2123D03	00/ 13/ 202 1	00/22/2022	03/22/2022	LAGICISE	1	30,701,300	4010	(0,010,720	,	(10,555,760	1			12,023,303			(3,014,030)			
RTY.NYS/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								
03/22/2022, Strike Price 2250	Annuity/Indexed Life																								
	Contracts	. Exhibit 5	Equity/Index	AIG MARKETS, INC OL	LUSOMC1V69Q7Z125D03	03/19/2021	03/22/2022	03/22/2022	Expiration	1	4,792,500	2250	(498,635	)0					(323, 970)			498,635	0	0	
Written Option, Call,	Hedges of Guaranteed Life																								
MXEA.ASE/USD, Maturing on 03/22/2022, Strike Price 2280	Benefits and Indexed																								
03/22/2022, Strike Filde 2280	Alliulty/ Illuexeu Lile			ALC HARVETO INC. OF		00 (40 (0004	00 (00 (0000	00 /00 /0000	F		0.740.000	0000	(400.007						(05, 054)			400.007		•	
Written Option, Call,	Contracts	. EXHIBIT 5	Equity/Index	AIG MARKETS, INC OL	LUSUMC1V69Q/Z125DU3	03/19/2021	03/22/2022	03/22/2022	Expiration	1	2,713,200	2280	(133,637	)0					(25,654)	• • • • • • • • • • • • • • • • • • • •		133,637	0	0	
SPX.NYS/USD, Maturing on	Hedges of Guaranteed Life																								
06/22/2022, Strike Price 4350	Benefits and Indexed Annuity/Indexed Life																								
	Contracts	. Exhibit 5	Equity/Index	AIG MARKETS, INC OL	LUSOMC1V69Q7Z125D03	06/18/2021	06/22/2022	06/22/2022	Expiration	1	113,056,500	4350	(4,672,681	)0					8,924,224			4,672,681	0	0	
Written Option, Call,	Hedges of Guaranteed Life																								
RTY.NYS/USD, Maturing on	Benefits and Indexed																								
06/22/2022, Strike Price 2340	Alliulty/ Illuexeu Lile																								
Written Option, Call,	Contracts	. Exhibit 5	Equity/Index	AIG MARKETS, INC OL	LUSOMC1V69Q7Z125D03	06/18/2021	06/22/2022	06/22/2022	Expiration	1	11,746,800	2340	(676,525	)0					(249,004)	•••••		676,525	0	0	
MXEA.ASE/USD, Maturing on	Hedges of Guaranteed Life																								
06/22/2022, Strike Price 2400	Benefits and Indexed Annuity/Indexed Life																								
	Contracts	. Exhibit 5	Equity/Index	AIG MARKETS, INC OL	LUS0MC1V69Q7Z125D03	06/18/2021	06/22/2022	06/22/2022	Expiration	1	7, 104,000	2400	(241,963	)0					(99, 220)			241,963	0	0	
Written Option, Call,	Hedges of Guaranteed Life																								
SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 4610	Benefits and Indexed																								
09/20/2022, Strike Filde 4010	Alliulty/Illuexeu Lile			COREBRIDGE MARKETS,																			_		
Written Option, Call,	Contracts	. Exhibit 5	Equity/Index	LLC 54	493UUMZIID5YB2LHSQ77	U9/1//2021	09/20/2022	09/20/2022	Expiration	ļ1	134,704,200	4610	(6,533,439	J0					4,849,307			6,533,439	0	0	
RTY.NYS/USD, Maturing on	Hedges of Guaranteed Life																								
09/20/2022, Strike Price 2320	Benefits and Indexed Annuity/Indexed Life			COREBRIDGE MARKETS,																					
	Contracts	Exhibit 5	Equity/Index	LLC 54	49300M2WD5YB2LHSQ77	09/17/2021	09/20/2022	09/20/2022	Expiration	1	11,646,400	2320	(784,802	)0					(138,441)			784,802	0	0	
Written Option, Call,	Hedges of Guaranteed Life										1						1								
MXEA.ASE/USD, Maturing on 09/20/2022, Strike Price 2430	Benefits and Indexed																								
00/20/2022, STITKE F/108 2430	Alliulty/Illuexeu Lile		F (1 .	COREBRIDGE MARKETS,	100001000000000001100000	00 (47 (000 :	00 (00 (000	00 (00 (000			7 000 000		(045 :	] _			1		(00.011)			045 :22		_	
Written Option, Call,	Contracts	. Exhibit 5	Equity/Index	LLC 54	49300M2WD5YB2LHSQ77	09/1//2021	09/20/2022	09/20/2022	Expiration	1	7,362,900	2430	(245, 138	J0					(60,643)	•••••		245, 138	0	0	
SPX.NYS/USD, Maturing on	Hedges of Guaranteed Life																1								
12/20/2022, Strike Price 4750	Benefits and Indexed Annuity/Indexed Life	1		COREBRIDGE MARKETS,							l						1								
	Contracts	Exhibit 5	Equity/Index		49300M2WD5YB2LHSQ77	12/08/2021	12/20/2022	12/20/2022	Expiration	1	130,720,000	4750	(9,088,304	)0					675,070			9,088,304	0	0	
Written Option, Call,	Hedges of Guaranteed Life	1							l .		]						1								
RTY.NYS/USD, Maturing on 12/20/2022, Strike Price 2380	Benefits and Indexed																1								
12/20/2022, STITKE PRICE 2380	Alliulty/ Illuexed Elle			COREBRIDGE MARKETS,					L	1				] .	1		1							_	
Written Option, Call.	Contracts	. Exhibit 5	Equity/Index	LLC 54	49300M2WD5YB2LHSQ77	12/08/2021	12/20/2022	12/20/2022	Expiration	ļ1	10,900,400	2380	(710,220	J0					(114,924)			710,220	0	0	
MXEA.ASE/USD, Maturing on	Hedges of Guaranteed Life	1									l						1								
12/20/2022, Strike Price 2400	Benefits and Indexed Annuity/Indexed Life			COREBRIDGE MARKETS.													1								
	Contracts	Exhibit 5	Equity/Index		49300M2WD5YB2LHSQ77	12/08/2021	12/20/2022	12/20/2022	Expiration	1	6,216,000	2400	(233,767	)0					8,095			233,767	0	0	
Written Option, Call,	Hedges of Guaranteed Life								1								1								
SPX.NYS/USD, Maturing on	Benefits and Indexed	1									l						1								
01/25/2022, Strike Price 4700	Annuity/indexed Life	1					l		L						1		1								
	Contracts	. Exhibit 5	Equity/Index	AIG MARKETS, INC OL	LUSOMC1V69Q7Z125D03	12/22/2021	01/25/2022	01/25/2022	Expiration	1	28,200,000	4700	(429,000	)0					166,441			429,000	0	0	

							Showing	all Op	tions, Car	s, Floors,	Collars, S	Swaps and	d Forwards	Terminat	ted During	Current	Year								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
													Cumulative												
	Description													Current Year											
	of Item(s)											Strike	Initial Cost	Initial Cost							_				Hedge
	Hedged,		I - ()				Date of		Indicate			Price,	of Un-	of Un-	Considera-		D 1/			T	Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule					Maturity	Ti	Exercise,	Nicosaleses		Rate or	discounted	discounted	tion	0	Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income Generation	Exhibit	of Risk(s)	Evehange	Counterparty	Trade	or Expira-	Termina- tion	Expiration, Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Received (Paid) on	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amortiza- tion)/	on Termination	Value of Hedged	on Termination	and at Termination
Description	or Replicated	Identifie			Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
Written Option, Call,		identine	(α)	or contrar	Oleaninghouse	Date	tion	Dute	Ouic	Contracts	7 tillount	(i did)	i did	1 did	TOTTIIIIIUUU	moonic	Value	Couc	(Decircuse)	D.// t.O.V.	71001011011	rtcoogriizca	Item	Deletted	(6)
SPX.NYS/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								
06/22/2022, Strike Price 3800	Annuity/Indexed Life																								
	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	06/03/2022	06/22/2022	06/22/2022	Expiration	1	19,000,000		0	(1,615,000)	)							1,615,000	0	0	
Written Option, Call,	Hedges of Guaranteed Life																								
SPX.NYS/USD, Maturing on 12/20/2022, Strike Price 4800	Benefits and Indexed																								
12/20/2022, Stilke Filte 4600	Annuity/indexed Life																						_		
Written Option, Call,	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	06/03/2022	12/20/2022	12/20/2022	Expiration	1	96,000,000	4800	0	(680,000)								680,000	0	0	
MXEA.ASE/USD, Maturing on	Hedges of Guaranteed Life																								
09/20/2022, Strike Price 2340	Benefits and Indexed Annuity/Indexed Life			COREBRIDGE MARKETS,																					
	Contracts	Exhibit 5	Fauity/Index	LLC	549300M2WD5YB2LHSQ77	09/16/2022	09/20/2022	09/20/2022	Expiration	1	7,090,200	2340	0	0									0	0	
Written Option, Call,	Hedges of Guaranteed Life					147 147 144																			
RTY.NYS/USD, Maturing on	Ronofite and Indexed			1														1							
09/20/2022, Strike Price 2230	Annuity/Indexed Life	1	1	COREBRIDGE MARKETS,							1				1			1		1			I	İ	
	Contracts	Exhibit 5	Equity/Index	LLC	549300M2WD5YB2LHSQ77	09/16/2022	09/20/2022	09/20/2022	Expiration	1	11, 194,600	2230	0	0									0	0	
Written Option, Call, SPX.NYS/USD, Maturing on	Hedges of Guaranteed Life			1														1							
SPX.NYS/USD, Maturing on 09/20/2022, Strike Price 4430	Benefits and Indexed			000EDD ID CT														1						l	
33, 23, 2022, Ott INC 11106 4400	Alliulty/Illuexeu Lile	Evhibit F	Emitu/Inde	COREBRIDGE MARKETS,	E40000MOWINEVIDOLLIOO77	00/16/2000	00/20/2022	00/00/0000	Evalvation		150 010 100	4400		_				1							
Written Option, Call,	Contracts	EXNIBIT 5	Equity/index	LTC	549300M2WD5YB2LHSQ77	09/16/2022	09/20/2022	J9/20/2022	expiration	1	158,018,100	4430	······	0						·····			l	J0	
SPX.NYS/USD, Maturing on	Hedges of Guaranteed Life Benefits and Indexed																								
12/20/2022, Strike Price 4560	Annuity/Indexed Life			COREBRIDGE MARKETS,																					
	Contracts	Exhibit 5	Equity/Index		549300M2WD5YB2LHSQ77	12/15/2022	12/20/2022	12/20/2022	Expiration		149,659,200	4560	0	0									0	0	
Written Option, Call,	Hedges of Guaranteed Life		,,.								.,,														
MXEA.ASE/USD, Maturing on	Renefits and Indexed																								
12/20/2022, Strike Price 2310	Annuity/Indexed Life			COREBRIDGE MARKETS,																					
	Contracts	Exhibit 5	Equity/Index	LLC	549300M2WD5YB2LHSQ77	12/15/2022	12/20/2022	12/20/2022	Expiration	1	5,982,900	2310	0	0									0	0	
Written Option, Call, RTY.NYS/USD, Maturing on	Hedges of Guaranteed Life																								
12/20/2022, Strike Price 2300	Benefits and Indexed			CORED IDOE HID/FTO																					
	Annuity/Indexed Life Contracts	Evhihit 5	Equity/Index	COREBRIDGE MARKETS,	549300M2WD5YB2LHSQ77	12/15/2022	12/20/2022	12/20/2022	Evniration	1	10 .534 .000	2300	0	0									0	0	
0640000000 Subtota	al - Written Options - He					12/ 13/ 2022	12/20/2022	12/20/2022	Expiration		10,354,000	2000	(30.167.837	(2.295.000	(10.933.786	9	0 (	XXX	26,236,664	0		21.529.055		0	XXX
Written Option, Put,		T	T Can C	puons and wan	anis		1		I				(30, 107, 037	(2,295,000	(10,833,760	"	0	^^^	20,230,004	U		21,329,033	U	0	
SPX.NYS/USD, Maturing on	Hedges of Guaranteed Life																								
06/22/2022, Strike Price 4300	Benefits and Indexed Annuity/Indexed Life																								
	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	06/03/2022	06/22/2022	06/22/2022	Exercise		21,500,000	4300	0	(990,000	(3, 125, 800	)						(2, 135, 800)	0	0	
Written Option, Put,	Hedges of Guaranteed Life		' '																						
SPX.NYS/USD, Maturing on	Ronofite and Indexed																								
12/20/2022, Strike Price 4000	Annuity/Indexed Life															J		1						l	
Weither Outline Dut	Contracts	Exhibit 5	Equity/Index	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	06/03/2022	12/20/2022	12/20/2022	Exercise	1	40,000,000	4000	0	(2,320,000)	) (1,476,400	Ŋ	-					843,600	0	0	
Written Option, Put, SPX.NYS/USD, Maturing on	Hedges of Guaranteed Life			1														1						l	
12/20/2022, Strike Price 4000	Benefits and Indexed		1	1							1				1			1		1			I	İ	
	Annuity/Indexed Life Contracts	Exhibit 5	Fauitv/Index	AIG MARKETS INC	OLUSOMC1V69Q7Z125D03	11/16/2022	12/20/2022	12/20/2022	Exercise	1	80,000,000	4000	n	(2,252,200)	(2,952,800	n				L		(700,600)	n	n	
0659999999 Subtota	al - Written Options - He					1., 10, 2022	/E/ EV/ EVEE	,,,				7000	n	(5,562,200	(7.555.000	1	0 0	XXX	n	0		(1.992.800)			XXX
	al - Written Options - He			F 51.10									(30.167.837	(7.857.200	(18.488.786	1	0 (	XXX	26,236,664	0		19.536.255	0	0	XXX
	al - Written Options - Re												(30, 107, 837	(1,001,200	(10,400,780	3	0 (	XXX	20,230,004	0		18,000,200	0	0	XXX
	al - Written Options - Re												0	0	1	:	0 (	XXX	0	0		-	0	0	XXX
	al - Written Options - Inc		icialion										0	0	0	:	0 (	XXX	0	0		0	0	0	XXX
			1 \A/a==										(00 :== 0	(0.000.000	/40 000 500		0 (		0	0		0 ===	- 0	0	
	/ritten Options - Call Op		vvarrants										(30, 167, 837		(10,933,786	4	U (	XXX	26,236,664	0	0	21,529,055	0	0	XXX
	/ritten Options - Put Op	uons											0	(5,562,200	(7,555,000	4	U (	XXX	0	0	1 0	(1,992,800)	0	0	XXX
09499999999999999999999999999999999999													0	0	0		0 (	XXX	0	0		0	0	0	XXX
	/ritten Options - Floors												0	0	0		0 (	XXX	0	0		0	0	0	XXX
	/ritten Options - Collars												0	0	0	)	0 (	XXX	0	0	0	0	0	0	XXX
0979999999. Total W	/ritten Options - Other												0	0	0	)	0 (	XXX	0	0	0	0	0	0	XXX
09899999999999999999999999999999999999	/ritten Options												(30, 167, 837	(7,857,200	(18,488,786	(i)	0 (	XXX	26,236,664	0	0	19,536,255	0	0	XXX
	al - Swaps - Hedging Eff	fective Ex	cluding Va	riable Annuity Gu	uarantees Under S	SAP No.	108						0	0	0	)	0 (	XXX	0	0	0	0	0	0	XXX
	al - Swaps - Hedging Eff												0	n	0	,	0 (	XXX	n	n	1 0	n	n	n	XXX
	apooag.ng En			, ວິດຕາຕາເວີບົວ	2								. ,	v		1	·	, ,,,,,,							,,,,,

						5	Showing	g all Op	tions, Cap	os, Floors,	Collars, S	Swaps and	d Forwards	Terminat	ted During	Current `	Year								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description												Cumulative Prior Year(s)	Current Year											
	of Item(s)											Strike	Initial Cost	Initial Cost											Hedge
	Hedged,						Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for Income	Schedule	Type(s)				Maturity or	Termina-	Exercise, Expiration,	Number		Rate or Index	discounted Premium	discounted Premium	tion Received	Current	Book/ Adjusted		Unrealized Valuation	Total Foreign Exchange	Year's (Amortiza-	(Loss) on	to Carrying Value of	(Loss)	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange,	Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central (	Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
Interest Rate Swap, Maturing	Hedges of Guaranteed Life Benefits and Indexed																								
on 11/29/2027, Paying 3mo USD	Annuity/Indexed Life		Interest									. 1.75% USD/(3mo													
LIBOR, Receiving 1.75% USD . Interest Rate Swap, Maturing	Contracts	Exhibit 5	Rates	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	11/24/2021	11/29/2027	11/29/2027	Maturity	1	1,000,000	USD LIBOR)	0	65,000					(7,705)			(65,000)	0	0	
on 11/28/2029, Paying 3mo	Benefits and Indexed																								
USD LIBOR, Receiving 1.85%	Annuity/Indexed Life Contracts	Evhibit 5	Interest Rates	AIG MADVETS INC	0LUS0MC1V69Q7Z125D03	11/24/2021	11/28/2020	11/28/2020	Maturity	,	2 000 000	. 1.85% USD/(3mo USD LIBOR)	0	159.000					(26,790)			(159,000)	0	0	
030	Hedges of Guaranteed Life	LXIIIDIT 3	nates	ATO MAINLIS, INC	000000011000472120000	11/24/2021	11/20/2023	11/20/2023	maturity		2,000,000	OGO ETBOTT)		100,000					(20,730)			(103,000)			
Interest Rate Swap, Maturing on 11/29/2032, Paying 3mo USD	Benefits and Indexed Annuity/Indexed Life		Interest	COREBRIDGE MARKETS,								1.9% USD/(3mo													
LIBOR, Receiving 1.9% USD	Contracts	Exhibit 5		LLC	549300M2WD5YB2LHSQ77	11/24/2021	12/23/2022	12/23/2022	Maturity	1	47,000,000		(125,000)	2,795,000	(6,920,000	)			(1,628,966)			(9,590,000)	0	0	
Interest Rate Swap, Maturing	Hedges of Guaranteed Life Benefits and Indexed																								
on 11/28/2042, Paying 3mo USD LIBOR, Receiving 1.95%	Annuity/Indexed Life		Interest	COREBRIDGE MARKETS,								. 1.95% USD/(3mo													
USD	Contracts	Exhibit 5	Rates	LTC	549300M2WD5YB2LHSQ77	11/24/2021	11/28/2042	11/28/2042	Maturity	1	14,000,000	USD LIBOR)	0	9,840,000					(1, 188, 594)			(9,840,000)	0	0	
Interest Rate Swap, Maturing	Hedges of Guaranteed Life Benefits and Indexed																								
on 11/29/2052, Paying 3mo USD	Annuity/Indexed Life	F 1 11 11 F	Interest	ALC HARVETO INC	0.1100001100077105000	44 (04 (0004	44 (00 (0050	44 (00 (0050		_	F4 000 000	1.9% USD/(3mo		40, 400, 000					(0.500.004)			(40,000,000)			
LIBOR, Receiving 1.9% USD	Contracts Hedges of Guaranteed Life	Exhibit 5	Rates	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	11/24/2021	11/29/2052	11/29/2052	Maturity	1	51,000,000	USD LIBUR)	(320,000)	12,400,000					(2,562,361)			(12,080,000)	0	0	
Interest Rate Swap, Maturing	Benefits and Indexed																								
on 12/02/2042, Paying 1d USD SOFR, Receiving 1.7% USD	Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	COREBRIDGE MARKETS,	549300M2WD5YB2LHSQ77	03/10/2022	12/23/2022	12/23/2022	Maturity	1	24,000,000	1.7% USD/(1d USD SOFR)	0	1,521,000								(1,521,000)	0	0	
	Hedges of Guaranteed Life	LMIIDIT 0			O TO OCCUPANT OF THE PARTY OF T	00/ 10/ 2022	12, 20, 2022	12/ 20/ 2022			21,000,000	00111)										(1,021,000)			
Interest Rate Swap, Maturing on 12/03/2052, Paying 1d USD			Interest	COREBRIDGE MARKETS,								1.65% USD/(1d													
SOFR, Receiving 1.65% USD		Exhibit 5	Rates	LLC	549300M2WD5YB2LHSQ77	03/10/2022	12/23/2022	12/23/2022	Maturity	1	92,000,000		0	(12,807,000)	(24,633,000	)		\$				(11,826,000)	0	0	
Interest Rate Swap, Maturing on 04/13/2027, Paying 6mo USD												3.192% USD/(6mo													
LIBOR + 82bp, Receiving	Hedges of Investments in	Schedule D	Interest									USD LIBOR +													
3.192% USD	I - Swaps - Hedging Oth	or Into	Rates	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	03/17/2015	04/13/2027	04/13/2027	Maturity	1	15,000,000	82bp)	(445,000)	13.973.000	(31.553.000	294,763	3	XXX	(6,207,974)			(45.081.000)	0	0	XXX
Currency Swap, Maturing on			esi ixale										(445,000)	13,973,000	(31,333,000	294,700	, ,		(0,201,314)	V	U	(45,061,000)	U	U	***
12/19/2025, Paying 2.88% GBP,	Hedges of Investment Assets	Schedule B		ALC HARVETO INC	0.1100001100077105000	40 (00 (0045	00 (45 (0000	00 (45 (0000		_	45 000 047	(2.88%			44 007 400	200 075			(0.007.500)			44 007 400			
Receiving 4.195% USD Currency Swap, Maturing on			Currency	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	12/08/2015	09/15/2022	09/15/2022	Maturity	1	45,983,847	GBP)/4.195% USD	0	0	14,867,139	336,975			(6,337,529)			14,867,139	0	0	
12/19/2025, Paying 2.89% GBP,	Hedges of Investment Assets	Schedule B							l			(2.89%	_												
Receiving 4.26% USD Currency Swap, Maturing on			Currency	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	12/08/2015	09/15/2022	09/15/2022	Maturity	1	15,327,949	GBP)/4.26% USD	0	0	4,955,713	120,791			(2, 157, 620)			4,955,713	0	0	
02/02/2026, Paying 4.0942%	Hedges of Investment Assets	Schedule B							l			(4.0942%	_												
CAD, Receiving 4.365% USD Currency Swap, Maturing on			Currency	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	12/11/2015	02/02/2026	02/02/2026	Maturity	1	2,297,162	CAD)/4.365% USD	0	0		389,480	)		3,896				0	0	
08/25/2056, Paying 3mo GBP	Hedges of Investment Assets	Schedule D		ALO MARKETO								(3mo GBP LIBOR +													
LIBOR + 225bp, Receiving 2.6224% USD			Currency	AIG MARKETS - ROLLING FX PROGRAM	OLUSOMC1V69Q7Z125D03	04/19/2017	03/02/2022	03/02/2022	Maturity		13,592,200	225bp)/2.6224% USD	0	0	(31,401	)(185	5)		146,635			(31,401)	0	0	
Currency Swap, Maturing on	Hedges of Investment Assets	Schedule B					]		,		.,,					(	]		,			,.,,			
10/17/2030, Paying 3mo EUR EURIBOR, Receiving 0% USD			Currency	AIG MARKETS - ROLLING FX PROGRAM	0LUS0MC1V69Q7Z125D03	07/31/2020	10/17/2030	07/18/2022	Sale	1	63,676.692	(3mo EUR EURIBOR)/0% USD	0	0		8,081,522		<b> </b>	(1,515,988)				0	0	
Currency Swap, Maturing on	Hedges of Investment Assets	Schedule B														, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			. ,,,						
10/17/2030, Paying 3mo CAD BA, Receiving 0% USD			Currency	AIG MARKETS - ROLLING FX PROGRAM	0LUS0MC1V69Q7Z125D03	07/31/2020	10/17/2030	07/18/2022	Sale	1	7.311.038	(3mo CAD BA)/0% USD	0	0				<b> </b>	(113,917)				0	0	
Currency Swap, Maturing on											,,	(3mo EUR EURIBOR							(,011)						
03/03/2037, Paying 3mo EUR EURIBOR + 312.61bp, Receiving	Hedges of Investment Assets	Schedule D		AIG MARKETS -								+ 312.61bp)/3.1261													
3.1261% USD			Currency	ROLLING FX PROGRAM	OLUSOMC1V69Q7Z125D03	01/08/2021	09/07/2022	09/07/2022	Maturity	1	24,289,870	% USD	0	0	1,477,028	1,700,644	·		219,767			1,477,028	0	0	
Currency Swap, Maturing on 06/01/2039, Paying 3mo EUR												(3mo EUR EURIBOR +													
EURIBOR + 375.29bp, Receiving	Hedges of Investment Assets	Schedule D		AIG MARKETS -					L			375.29bp)/3.7529					.]		AM						
3.7529% USD Currency Swap, Maturing on			Currency	ROLLING FX PROGRAM	0LUS0MC1V69Q7Z125D03	01/08/2021	09/07/2022	09/07/2022	Maturity	1	29,978,035	% USD	0	0	1,821,859	2, 104, 942	·		271, 653			1,821,859	0	0	
09/08/2026, Paying 3mo GBP	Hedges of Investment Assets	Schedule B																							
LIBOR + 300bp, Receiving 0% USD	mouges or investment ASSETS	outedute B	Currency	AIG MARKETS - ROLLING EX PROGRAM	OLUSOMC1V69Q7Z125D03	03/26/2021	03/10/2022	03/10/2022	Maturity	1	2,032,783	(3mo GBP LIBOR + 300hn)/0% IISD	0	n		27.384		I	37,907				n	n	
Currency Swap, Maturing on			out i citoy	TIOLETING IX THOURAN	0E000III0 I V0047 E120000	00/ 20/ 202 1	00/ 10/ 2022	00/ 10/ 2022	matality		2,002,700								31,301						
08/03/2026, Paying 3mo EUR EURIBOR + 270bp, Receiving	Hedges of Investment Assets	Schedule D		AIG MARKETS -								(3mo EUR EURIBOR + 270bp)/2.7263%													
	1		i .		OLUSOMC1V69Q7Z125D03	1	1	1	l.,		1. 122.282	. 2100PJ/2.1203%			61.621	55.592	,	1	(31.994)	l	1	61 621			

						5	Showing	g all Op	tions, Car	s, Floors,	Collars, S	Swaps and	d Forwards	Terminat	ed During	Current Y	'ear								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s) Hedged,						Date of		Indicate			Strike Price,	Cumulative Prior Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-	Considera-						Current	Gain	Adjustment	Gain	Hedge Effectiveness
	Used for	Schedule	Type(s)				Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of				or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s)		, Counterparty Clearinghouse	Trade Date	Expira- tion	tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	Increase/ (Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
Currency Swap, Maturing on	i i		(a)	Oi Ceilliai	Cleanighouse	Date	tion	Date	Sale	Contracts	Amount	(Faiu)	Falu	Faiu	remination	income	value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	item	Deletted	(D)
10/17/2030, Paying 3mo GBP	Hedges of Investment Assets	Schedule B		AIG MARKETS -	01 1100H0 111000TT10FD00	07 (40 (0004	40 (47 (0000	0.4 (0.0 (0.000			0.005.007	(3mo GBP			200 504	200 500			(07.047)			000 504		•	
LIBOR, Receiving 0% USD Currency Swap, Maturing on			Currency	HULLING FX PHUGHAM	0LUS0MC1V69Q7Z125D03	07/13/2021	10/1//2030	04/26/2022	Sale	1	9,905,927	LIBOR)/0% USD	0		269,531	209,562			(87,847)			269,531	0	0	
07/26/2032, Paying 3mo EUR	Hedges of Investment Assets	Schedule D										(3mo EUR EURIBOR													
EURIBOR + 385bp, Receiving 3.85% USD	neuges of investment assets	ouncuare b	Currency	AIG MARKETS -	0LUS0MC1V69Q7Z125D03	07/22/2021	04/29/2022	04/20/2022	Maturity	1	6, 234, 639	+ 385bp)/3.85%	0	0	43,180	273, 154			(158,410)				0	0	
Currency Swap, Maturing on			our one, iii	TIOLETTO TX TITOGRAM	02000101100412120000	017 227 2021	017 207 2022	0 17 207 2022			0,201,000				10,100	2.0, 10.			(100,110)			10, 100			
07/21/2032, Paying 3mo EUR EURIBOR + 270bp, Receiving	Hedges of Investment Assets	Schedule D		AIG MARKETS -								(3mo EUR EURIBOR + 270bp)/2.6716%													
2.6716% USD			Currency		OLUSOMC1V69Q7Z125D03	10/22/2021	01/26/2022	01/26/2022	Maturity	1	2,853,640	USD	0	0	(560)	) 560			0			(560)	0	0	
Currency Swap, Maturing on 07/21/2032, Paying 3mo EUR												(3mo EUR EURIBOR													
EURIBOR + 390bp, Receiving	Hedges of Investment Assets	Schedule D		AIG MARKETS -								+ 390bp)/3.8589%													
3.8589% USD			Currency	ROLLING FX PROGRAM	0LUS0MC1V69Q7Z125D03	10/22/2021	01/26/2022	01/26/2022	Maturity	1	2,549,818	USD (36mo FUR	0	0		73,011			(73,008)				0	0	
Currency Swap, Maturing on 01/10/2028, Paying 36mo EUR												EURIBOR +													
EURIBOR + 450bp, Receiving	Hedges of Investment Assets	Schedule B		AIG MARKETS -								450bp)/5.668%		_											
5.668% USD Currency Swap, Maturing on			Currency	ROLLING FX PROGRAM	0LUS0MC1V69Q7Z125D03	09/2//2022	01/10/2028	10/25/2022	Sale	1	70,712,935	USD	0	0		827,646							0	0	
10/19/2028, Paying 4.11% CAD,	Hedges of Investment Assets	Schedule D										(4.11%													
Receiving 4.035% USD Currency Swap, Maturing on			Currency	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	07/21/2016	10/19/2028	10/19/2028	Maturity	1	18,364,771	CAD)/4.035% USD	0	0		(12, 167)			603,948				0	0	
09/28/2028, Paying 2.03% GBP,	Hedges of Investment Assets	Schedule D										(2.03%													
Receiving 2.97% USD			Currency	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	08/04/2016	09/28/2028	09/28/2028	Maturity	1	7,906,228	GBP)/2.97% USD	0	0		92,850			(7,866)				0	0	
Currency Swap, Maturing on 11/17/2036, Paying 3.14% GBP,	Hedges of Investment Assets	Schedule D										(3.14%													
Receiving 4.055% USD			Currency	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	10/19/2016	11/17/2036	11/17/2036	Maturity	1	36,490,284	GBP)/4.055% USD	0	0		358 , 128			4,384,956				0	0	
Currency Swap, Maturing on 10/28/2037, Paying 3mo GBP												(3mo GBP LIBOR +													
LIBOR + 210bp, Receiving	Hedges of Investment Assets	Schedule B		AIG MARKETS -								210bp)/2.434%													
2.434% USD Currency Swap, Maturing on			Currency	ROLLING FX PROGRAM	0LUS0MC1V69Q7Z125D03	07/13/2017	10/28/2037	10/28/2037	Maturity	1	12, 163, 428	USD	0	0		2,262,242			(261,837)				0	0	
12/20/2027, Paying 2.09% EUR,	Hedges of Investment Assets	Schedule D										(2.09%													
Receiving 4.1138% USD			Currency	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	10/12/2017	12/20/2027	12/20/2027	Maturity	1	26,892,191	EUR)/4.1138% USD	0	0		674,490			(2,016,915)				0	0	
Currency Swap, Maturing on 09/08/2036, Paying 0% GBP,	Hedges of Investment Assets	Schedule D																							
Receiving 0% USD			Currency	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	06/03/2016	09/08/2036	09/08/2036	Maturity	1	33,449,427	(0% GBP)/0% USD	0	0		460,605			(3,164,671)				0	0	
Currency Swap, Maturing on 06/06/2029, Paying 2.948%	Hedges of Investment Assets	Schedule D										(2.948%													
GBP, Receiving 4.301% USD			Currency	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	05/11/2017	06/06/2029	06/06/2029	Maturity	1	37,774,621	GBP)/4.301% USD	0	0		588,833			(145,489)				0	0	
Currency Swap, Maturing on	Hedges of Investment Assets	Schedule D										(O. F)													
07/30/2043, Paying 2.5% GBP, Receiving 3.921% USD			Currency	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	04/16/2018	07/30/2043	07/30/2043	Maturity	1	18,853,313		0	0		614, 109			(3, 166, 921)				0	0	
Currency Swap, Maturing on	Hedges of Investment Assets	Schedule D							,																
07/30/2043, Paying 2.5% GBP, Receiving 3.954% USD	neuges of investment assets	ouncuare b	Currency	ALG MARKETS INC.	0LUS0MC1V69Q7Z125D03	04/18/2018	07/30/2043	07/30/2043	Maturity	1	8 483 991	GBP)/3.954% USD	0	0		272,724			(1,363,517)				0	0	
Currency Swap, Maturing on	Hedges of Investment Assets	Schedule D	our one, iii	7110 111111210, 1110. 1	02000101100412120000	01, 10, 2010	017 007 20 10	017 007 2010			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	· ·							(1,000,011)						
07/30/2043, Paying 2.5% GBP, Receiving 3.944% USD	lieuges of filvestillett Assets	Scriedule D	Currency	AIG MARKETS INC	0LUS0MC1V69Q7Z125D03	04/18/2018	07/30/2043	07/30/2043	Maturity	1	4 006 329		0	0		129.311			(652,760)				0	0	
Currency Swap, Maturing on	Hadaaa af lau 4 4	Schedule D	out rolloy	mainclo, mo	SECONIO 1 10341 £123003	0-7 10/2010	017 007 2040	3170072043			+,000,328	, i				120,311			(002,700)						
06/05/2028, Paying 2.23% EUR, Receiving 4.8155% USD	Hedges of Investment Assets	schedule D	Currency	AIG MADKETO INC	OLUSOMC1V69Q7Z125D03	05/02/2012	06/05/0000	06/05/2028	Maturity		16 450 400		^			529.817			(2,213,645)				_	^	
Currency Swap, Maturing on			out rency	AIU IMPINEIS, INC	0E030IIIC11034/2123D03	00/02/2018	00/00/2028	00/00/2028	maturity		10,409,180	LU11/4.0 100% USD				328,81/			(2,213,043)				۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰		
07/30/2043, Paying 2.5% GBP,	Hedges of Investment Assets	Schedule D	0	ALC MADVETO INC	011100H011/00077105500	05 (00 (0010	07/00/0040	07/00/0040	N- 4 ! 4		0 504 000	(2.5% GBP)/3.98%		_		00.704			(000,000)				_	^	
Receiving 3.98% USD Currency Swap, Maturing on			Currency	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	05/22/2018	07/30/2043	07/30/2043	Maturity	1	3,534,996	บอบ	0	0		92,784			(288,960)				0	0	
06/26/2028, Paying 3.15% GBP,	Hedges of Investment Assets	Schedule D							L			(3.15%							,						
Receiving 4.7275% USD Currency Swap, Maturing on			Currency	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	05/22/2018	06/26/2028	06/26/2028	Maturity	1	5,473,543	GBP)/4.7275% USD	0	0		55,927			(394, 205)				0	0	
06/26/2030, Paying 3.26% GBP,	Hedges of Investment Assets	Schedule D										(3.26%				1									
Receiving 4.829% USD Currency Swap, Maturing on			Currency	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	05/22/2018	06/26/2030	06/26/2030	Maturity	1	14,596,114	GBP)/4.829% USD	0	0		149, 135			(1, 191, 238)				0	0	
07/30/2043, Paying 2.5% GBP,	Hedges of Investment Assets	Schedule D										(2.5%				1									
Receiving 3.962% USD			Currency	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	05/24/2018	07/30/2043	07/30/2043	Maturity	1	6,598,660	GBP)/3.962% USD	0	0		169,210			(492, 353)				0	0	
Currency Swap, Maturing on 08/27/2025, Paying 2.896%	Hedges of Investment Assets	Schedule B										(2.896%													
GBP, Receiving 4.524% USD			Currency	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	06/14/2018	08/27/2025	08/27/2025	Maturity	1	90, 195,558	GBP)/4.524% USD	0	0		1,811,423			(3,554,420)				0	0	
Currency Swap, Maturing on 12/19/2030, Paying 3.61% GBP,	Hedges of Investment Assets	Schedule D										(3.61%				1									
Receiving 5.129% USD	<b> </b>		Currency	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	09/20/2018	12/19/2030	12/19/2030	Maturity	1	17,028,799	GBP)/5.129% USD	0	0	<b></b>	335,761			(1,012,053)				0	0	

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

						5	Showing	g all Op	tions, Cap	os, Floors,	, Collars, S	Swaps and	d Forwards	Termina	ted During	Current Y	'ear								
1	2	3	4		5	6	7	8	9	10	11	12	13 Cumulative	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s)											Strike	Prior Year(s) Initial Cost												Hedge
	Hedged, Used for	0-1	T (-)				Date of Maturity		Indicate Exercise.			Price, Rate or	of Un-	of Un-	Considera-		DI-/		Unrealized	Total Foreign	Current Year's	Gain	Adjustment to Carrying	Gain	Effectiveness
	Income	Schedule /	Type(s)				,	Termina-	Exercise, Expiration.	Number		Index	discounted Premium	discounted Premium	Received	Current	Book/ Adjusted		Valuation	Exchange	(Amortiza-	(Loss) on	Value of	(Loss) on	at Inception and at
	Generation	Exhibit		Exchange.	, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a) ´	or Central	Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
Currency Swap, Maturing on	Hedges of Investment Assets	Schedule E										(0.000)													
10/17/2028, Paying 2.627% EUR, Receiving 5.3901% USD .	nouges of investment nesets	0011000110	Currency	AIG MARKETS INC	OLUSOMC1V69Q7Z125D03	10/10/2018	10/17/2028	10/17/2028	Maturity		17 006 028	(2.627% EUR)/5.3901% USE		0		556,435			(1,609,653				0	0	
Currency Swap, Maturing on			our reney	ATO MAINETO, INC	02000101700472120000	10/ 10/ 2010	10/ 11/ 2020	10/ 1// 2020	maturity		17,000,020	2011/70.0001/1 000	, , , , , , , , , , , , , , , , , , , ,						(1,000,000	,					
07/21/2031, Paying 2.11% EUR,	Hedges of Investment Assets	Schedule D	1									(2.11%													
Receiving 4.465% USD Currency Swap, Maturing on			Currency	AIG MAHKEIS, INC	OLUSOMC1V69Q7Z125D03	03/19/2019	07/21/2031	0//21/2031	Maturity	1	6,554,833	EUR)/4.465% USD	0	0		172,311			(499, 211				0	0	
04/14/2049, Paying 3.1236%	Hedges of Investment Assets	Schedule E	3									(3. 1236)													
GBP, Receiving 4.5535% USD .			Currency	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	04/04/2019	04/14/2049	04/14/2049	Maturity	1	60, 130, 372	GBP)/4.5535% USE	0	0		1,054,993			(2,519,840	)			0	0	
Currency Swap, Maturing on 06/05/2031, Paying 1.74% EUR,	Hedges of Investment Assets	Schedule D	)									(1.74%													
Receiving 4.065% USD			Currency	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	05/15/2019	06/05/2031	06/05/2031	Maturity	1	2,654,707	EUR)/4.065% USD	0	0		67,949			(134,319				0	0	
Currency Swap, Maturing on	Hedges of Investment Assets	Schedule D		1									.1												
06/18/2031, Paying 4.72% CAD, Receiving 4.969% USD			Currency	AIG MARKETS. INC	OLUSOMC1V69Q7Z125D03	05/23/2019	06/18/2031	06/18/2031	Maturity	1	7 805 028	(4.72% CAD)/4.969% USD	`L	n		14,916			312,475				n	n	
Currency Swap, Maturing on	Hadasa of Investment A4-	Cabadul - P				25, 20, 2010	127 107 2001	127 107 2001			,555,626					,010									
10/02/2031, Paying 1.95% EUR,	Hedges of Investment Assets	Schedule D		ALC MARKETO INC	0.11000011/000771055	0E (00 (00:0	10 (00 (000:	10 (00 (000 :	M- 4 : 4.		00 000	(1.95%	-	_		587 045			/057 651	,			_	_	
Receiving 4.173% USD Currency Swap, Maturing on			Currency	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	05/30/2019	10/02/2031	10/02/2031	maturity	1	23,892,367	EUR)/4.173% USD	ļ	0		587,045			(857,334			.	l	0	
07/19/2030, Paying 3mo EUR	Hedges of Investment Assets	Cahadula F										(3mo EUR EURIBOF	R												
EURIBOR + 155bp, Receiving	neuges of filvestment Assets	ocheuure L		AIG MARKETS -	OLUSOMC1V69Q7Z125D03	07/17/0010	07/10/0000	07/10/0000	W- 4 : 4		5,309,415	+ 155bp)/1.55%				1.018.633			(145, 112	,					
1.55% USD Currency Swap, Maturing on			Currency	HULLING FX PHUGHAM	ULUSUNU 1 V09Q / Z 1 Z 3D U 3	0// 1//2019	07/ 19/2030	07/19/2030	maturity		5,309,413	090				1,018,633			(145,112	,					
07/19/2030, Paying 3mo EUR	Hedges of Investment Assets	Sobodulo F	,									(3mo EUR EURIBOF	R												
EURIBOR + 215bp, Receiving 2.15% USD	neuges of investment assets	Julieuu i e L	Currency	AIG MARKETS -	OLUSOMC1V69Q7Z125D03	07/17/2010	07/10/2020	07/10/2020	Maturity	١.,	5,840,356	+ 215bp)/2.15%	1	,		1,122,338			(159,873				,	0	
Currency Swap, Maturing on			our rency	HOLLING IX I HOURAII	0L030IIIC1703Q72123D03	017 117 2013	017 137 2030	077 137 2030	maturity		3,040,000	035				1,122,300			(105,070	,					
09/23/2037, Paying 3.19% GBP,	Hedges of Investment Assets	Schedule D	)									(3.19%		_											
Receiving 4.47% USD Currency Swap, Maturing on			Currency	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	07/17/2019	09/23/2037	09/23/2037	Maturity	1	19,461,485	GBP)/4.47% USD	0	0		275,058			1, 107, 692				0	0	
02/26/2030, Paying 3mo EUR	Hadaaa af lawadaaa Aaaa	0-1-4-1- 0										(3mo EUR EURIBOF	R												
EURIBOR + 210bp, Receiving	Hedges of Investment Assets	Schedule L		AIG MARKETS -	0111001011/00077105000	00 /00 /0010	00/00/0000	00/00/0000	M-4:		7 004 100	+ 210bp)/2.1%				807.063			110 705						
2.1% USD Currency Swap, Maturing on			Currency	HULLING FX PRUGRAM	OLUSOMC1V69Q7Z125D03	08/22/2019	02/26/2030	02/26/2030	Maturity		7,964,122	USD				807,063			113,705					0	
10/05/2029, Paying 2.332%	Hedges of Investment Assets	Schedule E	3									(2.332)	;												
GBP, Receiving 3.256% USD Currency Swap, Maturing on			Currency	AIG MARKETS, INC	0LUS0MC1V69Q7Z125D03	09/20/2019	10/05/2029	10/05/2029	Maturity	1	120,260,744	GBP)/3.256% USD	0	0		1, 163, 982			7,818,126				0	0	
01/22/2031, Paying 3mo EUR												(3mo EUR EURIBOR	1												
EURIBOR + 170bp, Receiving	Hedges of Investment Assets	Schedule D		AIG MARKETS -								+ 170bp)/1.7%		_											
1.7% USD Currency Swap, Maturing on			Currency	ROLLING FX PROGRAM	OLUSOMC1V69Q7Z125D03	01/16/2020	01/22/2031	01/22/2031	Maturity	1	7,433,181	USD	0	0		1,420,907			(203, 489	)			0	0	
11/21/2031, Paying 3mo EUR	Hadaaa af Janaahaan A. A.	0-1-4-1-5	J	1								(3mo EUR EURIBOF	1												
EURIBOR + 112bp, Receiving	Hedges of Investment Assets	ocnedule L		AIG MARKETS -	OLUMBIA I LICONO I LI	05 (40 (0000	44 (04 (000 :	14 (04 (000 :	l.,		7.00/ :	+ 112bp)/1.12%	1 .	_		500			04					_	
1.12% USD Currency Swap, Maturing on			Currency	HULLING FX PRUGRAM	OLUSOMC1V69Q7Z125D03	uo/ 19/2020	11/21/2031	11/21/2031	maturity	1	7,964,122	เทอก	ļ	0		887,494			34,821			.	l	0	
11/21/2031, Paying 3mo EUR	Hedges of Investment Assets	Schedule F	J	I			1					(3mo EUR EURIBOF	R												
EURIBOR + 160bp, Receiving 1.6% USD	mouges or mivestillent Assets	Juliedu I e	Currency	AIG MARKETS -	OLUSOMC1V69Q7Z125D03	05/10/2020	11/21/2021	11/21/2021	Maturity		6,636,769	+ 160bp)/1.6%		_		741,291			29,053				^	^	
Currency Swap, Maturing on			our relicy	HOLLING I A FRUGRAM	0-030m017030/12120003	00/ 10/2020	11/21/2001	11/21/2001	maturity		0,000,709	- Odb						. [	28,003					V	
05/23/2031, Paying 3mo EUR	Hedges of Investment Assets	Schedule F		ALO MARKETO								(3mo EUR EURIBOF	R												
EURIBOR + 132bp, Receiving 1.32% USD			Currency	AIG MARKETS - ROLLING FX PROGRAM	OLUSOMC1V69Q7Z125D03	05/20/2020	05/23/2031	05/23/2031	Maturity	1	7,220,804	+ 132bp)/1.32% USD				848,613			49, 109	L		. [	n	n	l
Currency Swap, Maturing on			Jul. 1010y			30, 20, 2020	30, 20, 200 1	20, 20, 2001			7,220,004					0,010						[		v	
05/23/2031, Paying 3mo EUR	Hedges of Investment Assets	Schedule [	,	AIG MARKETS -			1					(3mo EUR EURIBOF	R												
EURIBOR + 175bp, Receiving 1.75% USD			Currency		OLUSOMC1V69Q7Z125D03	05/20/2020	05/23/2031	05/23/2031	Maturity	1	7,433,181	+ 175bp)/1.75% USD		0		874,518		. []	50,609				0	0	
Currency Swap, Maturing on		1																	, 500						1
06/03/2031, Paying 3mo EUR EURIBOR + 132bp, Receiving	Hedges of Investment Assets	Schedule D		AIG MARKETS -								(3mo EUR EURIBOF + 132bp)/1.32%	1												
1.32% USD			Currency		OLUSOMC1V69Q7Z125D03	05/29/2020	06/03/2031	06/03/2031	Maturity	1	11,680,713		0	0		1, 196, 689		. [].	99,013			.	0	0	
Currency Swap, Maturing on			1										J												
07/21/2031, Paying 3mo EUR EURIBOR + 170bp, Receiving	Hedges of Investment Assets	Schedule D		AIG MARKETS -								(3mo EUR EURIBOF + 170bp)/1.7%	1												
1.7% USD			Currency		OLUSOMC1V69Q7Z125D03	07/16/2020	07/21/2031	07/21/2031	Maturity	1	12,742,596		0	0		2,445,724		.	(348, 406				0	0	
Currency Swap, Maturing on				1								(a FID FIRES	J												
07/21/2031, Paying 3mo EUR EURIBOR + 225bp, Receiving	Hedges of Investment Assets	Schedule [		AIG MARKETS -			1					(3mo EUR EURIBOF + 225bp)/2.25%	1												
2.25% USD			Currency		OLUSOMC1V69Q7Z125D03	07/16/2020	07/21/2031	07/21/2031	Maturity	1	11,680,713		0	0		2,245,289		. [	(319,829			.	0	0	

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

						Showir	ng all Op	otions, Cap	os, Floors	, Collars, S	Swaps and	d Forwards	: Termina	ted During	g Current \	/ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Cumulative Prior Year(s)	Current Year											
	of Item(s)										Strike	Initial Cost												Hedge
	Hedged,		- ()			Date o		Indicate			Price,	of Un-	of Un-	Considera-		D 1/				Current	Gain	Adjustment	Gain	Effectiveness
	Used for Income	Schedul	e Type(s) of			Maturit or	y Termina	Exercise, Expiration,	Number		Rate or Index	discounted Premium	discounted Premium	tion Received	Current	Book/ Adjusted		Unrealized Valuation	Total Foreign Exchange	Year's (Amortiza-	(Loss) on	to Carrying Value of	(Loss) on	at Inception and at
	Generation	Exhibit		Exchange, Counterpart	v Trad			Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifie		or Central Clearinghous			Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination		Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
Currency Swap, Maturing on																								
10/21/2031, Paying 3mo EUR	Hedges of Investment Assets	Schedule	D	AIG MARKETS -							(3mo EUR EURIBOR	R												
EURIBOR + 170bp, Receiving 1.7% USD			. Currency	ROLLING FX PROGRAM OLUSOMCIV6907	7125003 10/16/2	020 10/21/203	1 10/21/2031	Maturity		7.964.122	+ 170bp)/1.7% USD				1,528,577			(217,754				0	0	
Currency Swap, Maturing on			,,												,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,					
10/21/2031, Paying 3mo EUR	Hedges of Investment Assets	Schedule	D	AIG MARKETS -							(3mo EUR EURIBOR	3												
EURIBOR + 225bp, Receiving 2.25% USD			. Currency	ROLLING FX PROGRAM OLUSOMCIV6907	Z125D03 10/16/2	020 10/21/203	1 10/21/2031	Maturity		1 11,680,713	+ 225bp)/2.25% USD	0			2,245,289			(319,829				0	0	
Currency Swap, Maturing on			,					,							, , ,									
10/21/2031, Paying 3mo EUR EURIBOR + 165bp, Receiving	Hedges of Investment Assets	Schedule	D	AIG MARKETS -							(3mo EUR EURIBOR + 165bp)/1.65%	R												
1.65% USD	*		. Currency	ROLLING FX PROGRAM OLUSOMCIV6907	Z125D03 10/16/2	020 10/21/203	1 10/21/2031	Maturity		1 8 . 627 . 799					1.649.039			(236, 161				0	0	
Currency Swap, Maturing on			,		1			1							, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				1					
10/21/2031, Paying 3mo EUR EURIBOR + 215bp, Receiving	Hedges of Investment Assets	Schedule	D	AIG MARKETS -							(3mo EUR EURIBOR + 215bp)/2.15%	1												
2.15% USD			. Currency	ROLLING FX PROGRAM OLUSOMCIV6907	Z125D03 10/16/2	020 10/21/203	1 10/21/2031	Maturity		1 4,247,532	USD	a			812,958			(116,417			. [	0	0	
Currency Swap, Maturing on	Hedges of Investment Assets	Schedule	n , ,		1			1		1		1			1				1					
03/25/2036, Paying 1.06% EUR, Receiving 2.696% USD		ouncuu i e	. Currency	AIG MARKETS, INC OLUSOMCIV6907	7125003 12/04/2	020 03/25/202	6 03/25/2020	Maturity		0 942 050	(1.06% EUR)/2.696% USD		,		201.835			(1,103,284	J			^	^	
Currency Swap, Maturing on			· our remoy	This maintain, inc Gardonio 1703(i	12/04/2	020 00/20/200	0 00/20/2000	maturity		3,042,038					201,000			(1,100,204	,					
10/21/2030, Paying 3mo EUR	Hedges of Investment Assets	Schedule	n								(3mo EUR EURIBOR	R												
EURIBOR + 165bp, Receiving 1.65% USD	nougou or invocument necoto		. Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907	7125003 01/14/2	021 10/21/203	0 10/21/2030	Maturity		1 7,857,934	+ 165bp)/1.65%	0			1,507,990			(214,822	,			0	0	
Currency Swap, Maturing on			- 0011011071111	SECOND TO SECOND TO SE	2120000	021 107217200	10,21,2000								1,000,000				,					
01/27/2031, Paying 3mo EUR	Hedges of Investment Assets	Schedule	D	AIG MARKETS -							(3mo EUR EURIBOR	R												
EURIBOR + 210bp, Receiving 2.1% USD			. Currency	ROLLING FX PROGRAM OLUSONCIV6907	7125003 01/25/2	021 01/27/203	1 01/27/2031	Maturity		1 10,618,830	+ 210bp)/2.1%	0			1.960.881			(284, 370	,			0	0	
Currency Swap, Maturing on			,							.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,					
08/21/2030, Paying 3mo EUR EURIBOR + 130bp, Receiving	Hedges of Investment Assets	Schedule	D	AIG MARKETS -							(3mo EUR EURIBOR + 130bp)/1.9565%													
1.9565% USD	*		. Currency	ROLLING FX PROGRAM OLUSOMCIV6907	Z125D03 03/09/2	021 08/21/203	08/21/2030	Maturity		1 7,061,522		`o						30,889				0	0	
Currency Swap, Maturing on	Hedges of Investment Assets	Schedule	n																					
06/27/2036, Paying 1.44% EUR, Receiving 3.519% USD	nougou or invocument necoto		. Currency	AIG MARKETS, INC OLUSOMCIV6907	7125003 03/17/2	021 06/27/203	6 06/27/2036	Maturity		1 8 553 467					108 260			(1,237,445	,			0	0	
Currency Swap, Maturing on		0.6.4.1.	n		20200 00, 11, 2	00, 2, , 200	00,2,,2000											(1,201,110	,					
08/16/2033, Paying 4.76% AUD,	Hedges of Investment Assets	Schedule	٥	ALC HARVETO INC. OLUGONOLIVOOS	7105000 00 (00 (0	00 /40 /000	00 /40 /0000	W- 4 : 4		4 000 017	(4.76%				/F 400			(505, 335	,			0		
Receiving 4.301% USD Currency Swap, Maturing on			. Currency	AIG MARKETS, INC OLUSOMCIV6907	2120003 06/03/2	021 08/16/203	3 08/16/2033	Maturity		4,339,017	AUD)/4.301% USD				(5,420	/		(505,335	,			0		
07/08/2041, Paying 1.84% EUR,	Hedges of Investment Assets	Schedule									(1.84%	5												
Receiving 3.5576% USD Currency Swap, Maturing on			. Currency	AIG MARKETS, INC OLUSOMCIV6907	Z125D03 06/10/2	021 07/08/204	1 07/08/2041	Maturity		1 11,664,785	EUR)/3.5576% USD	0	0					(1,630,756	)			0	0	
05/23/2031, Paying 3mo EUR											(3mo EUR EURIBOR	R												
EURIBOR + 175bp, Receiving	Hedges of Investment Assets	Schedule		AIG MARKETS -	7105000	004 05 (00 (1 : :	A 05 (62 (22 :				+ 175bp)/1.75%			]								_		
1.75% USD Currency Swap, Maturing on			- Currency	ROLLING FX PROGRAM OLUSOMCIV6907	2125003 11/23/2	UZ1 U5/23/203	1 05/23/2031	Maturity		1 2,654,707	บรบ	0	J0	'l····				18,075				0	0	
01/25/2027, Paying 3mo EUR	Hadaaa of Investment 44-	Cabadul		1							(3mo EUR EURIBOR								1					
EURIBOR + 225bp, Receiving	Hedges of Investment Assets	ounedu i e		AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907	7125002 11/22/2	01/05/000	7 01/25/2027	Maturit:		1 4,247,532	+ 225bp)/2.2263%			1	046 400			(116,301	J			^	^	
2.2263% USD			. Currency	TIOLETING FA FRUGRAM ULUSUMUTVOSQ	2123003 11/23/2	uz I  U I/ 25/ 202	1 01/20/202/	maturity		4,247,532	UUU	I		`	816,469			(110,301				0	0	
10/17/2031, Paying 3mo EUR	Hedges of Investment Assets	Schedulo	D							1	(3mo EUR EURIBOR	R												
EURIBOR + 220bp, Receiving 2.2% USD		Juliouale	. Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907	7125003 11/22/2	021 10/17/202	1 10/17/2021	Maturity		1 6,902,239	+ 220bp)/2.2%		,	J	1,333,890			(166,010	J			0	0	
Currency Swap, Maturing on			· our remoy	TIOLETTO I A THOUSAND DECOMENTO 1903(I)	11/23/2	021 10/11/203	10/11/2001	maturity		0,502,238					1,000,090			(100,010	,					
01/26/2032, Paying 3mo EUR	Hedges of Investment Assets	Schedule	D	ALO MURIFETO							(3mo EUR EURIBOR	R												
EURIBOR + 245bp, Receiving 2.45% USD		301104410	. Currency	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV6907	7125003 11/23/2	021 01/26/203	2 01/26/2032	Maturity		1 3, 185,649	+ 245bp)/2.45% USD	l	n	L	597.202			(82,356			. [	n	n	
Currency Swap, Maturing on				OCCUMENTATION OF THE PARTY OF T			- 0., 20, 2002			0, 100,040					007,202			(02,000	1				v	
09/04/2031, Paying 3mo EUR	Hedges of Investment Assets	Schedule	D	AIG MARKETS -							(3mo EUR EURIBOR	3												
EURIBOR + 160bp, Receiving 1.6% USD			. Currency	ROLLING FX PROGRAM OLUSONCIV6907	Z125D03 12/02/2	021 09/04/203	1 09/04/2031	Maturity		1 3, 185,649	+ 160bp)/1.6% USD			L	345,931		. []	12,612				0	0	
Currency Swap, Maturing on			,			12, 1, 200																		
02/24/2027, Paying 3mo EUR EURIBOR + 75bp, Receiving	Hedges of Investment Assets	Schedule	D	AIG MARKETS -							(3mo EUR EURIBOR	,												
.75% USD			. Currency	ROLLING FX PROGRAM OLUSOMCIV6907	Z125D03 12/02/2	02/24/202	7 02/24/2027	Maturity		1 13,399,271	+ 75bp)/.75% USD				1,572,492			91,010	ļ		.	0	0	
Currency Swap, Maturing on		1		1																				
02/24/2027, Paying 3mo EUR EURIBOR + 105bp, Receiving	Hedges of Investment Assets	Schedule	D	AIG MARKETS -							(3mo EUR EURIBOR + 105bp)/1.05%	1												
1.05% USD		<u> </u>	. Currency	ROLLING FX PROGRAM OLUSOMCIV6907	Z125D03 12/02/2	021 02/24/202	7 02/24/2027	Maturity	<u> </u>	1 3,840,610		0		<u> </u>	451,055	<u></u>	<u> </u>		<u> </u>	<u></u>		0	0	
			•																					

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

					;	Snowing	g all Op	itions, Cap	s, Floors,	Collars, S	swaps and	ı Forwards	s Lermina	ted During	Current Y	ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
												Cumulative												1
	Description												Current Year	•										1
	of Item(s)										Strike	Initial Cost												Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule				Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	_ /	of			or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
Currency Swap, Maturing on 07/21/2032, Paying 3mo EUR											(3mo EUR EURIBOR													1
EURIBOR + 235bp, Receiving	Hedges of Investment Assets	Schedule D		AIG MARKETS -							+ 235bp)/6.7097%													1
6.7097% USD	I		Currency	. ROLLING FX PROGRAM OLUSOMCIV69Q7ZI25D03	12/09/2021	07/21/2032	07/21/2032	Maturity	1	2,654,707	IISD	0	0		506,327			(68,592)				0	0	1
Currency Swap, Maturing on			0011011071111	32000001100Q12120000	12, 00, 202 1	017 2 17 2002	0172172002			2,001,707	000													1
07/07/2032, Paying 2.83% GBP	Hedges of Investment Assets	Schedule D									(2.83%													1
Receiving 3.376% USD			Currency	. AIG MARKETS, INC OLUSOMCIV69Q7Z125D03	02/10/2022	07/07/2032	07/07/2032	Maturity	1	9,609,108	GBP)/3.376% USD	0	0		(1,111,860)							0	0	
Currency Swap, Maturing on																								1
05/10/2027, Paying 3mo GBP	Hedges of Investment Assets	Schedule B									(3mo GBP LIBOR +													1
LIBOR + 300bp, Receiving 6.0275% USD	nougho or involuent hoosto	CONTOURN D	Currence	AIG MARKETS - ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	02/25/2022	05/10/2027	05 /10 /2027	Maturitu		16.677.085	300bp)/6.0275%	,	,		2,259,516							0	,	1
Currency Swap, Maturing on			Currency	. NOLLING PA PROGRAM OLUSUMCIVOSQ/2123DUS	03/23/2022	03/ 10/ 2021	03/10/2021	maturity		10,077,000	USD				2,239,310							0		1
05/25/2027, Paying 3mo EUR																								1
EURIBOR + 190bp, Receiving 0	Hedges of Investment Assets	Schedule B		AIG MARKETS -							(3mo EUR EURIBOR													1
USD			Currency	. ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	03/28/2022	05/25/2027	05/25/2027	Maturity	1	58,308,621	+ 190bp)/0% USD	0	0		4,899,611							0	0	
Currency Swap, Maturing on	Hedges of Investment Assets	Schedule D																						1
05/11/2037, Paying 3.41% EUR	, neuges of investment assets	Scriedule D	_								(3.41%													1
Receiving 5.095% USD	I		Currency	AIG MARKETS, INC OLUSOMCIV6907Z125D03	04/22/2022	05/11/2037	05/11/2037	Maturity	1	25,909,945	EUR)/5.095% USD	0	0	·	(460,887)				-			0	0	1
Currency Swap, Maturing on 08/03/2034, Paying 3mo EUR	1				1					1	(3mo EUR EURIBOR													1
EURIBOR + 165bp, Receiving	Hedges of Investment Assets	Schedule D		AIG MARKETS -							+ 165bp)/1.65%													1
1.65% USD	1		Currency	ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	06/21/2022	08/03/2034	08/03/2034	Maturity	1	3,344,931	USD	0			212,526							0	0	1
Currency Swap, Maturing on			,																					1
10/04/2028, Paying 3mo GBP	Hadana of Januarana Assarta	0-1																						1
LIBOR + 400bp, Receiving 4%	Hedges of Investment Assets	Schedule B		AIG MARKETS -							(3mo GBP LIBOR +													1
USD			Currency	ROLLING FX PROGRAM OLUSOMCIV69Q7Z125D03	09/23/2022	10/04/2028	10/04/2028	Maturity	<u>1</u>	5,261,435	400bp)/4% USD	0	0		(129,534)							0	0	
11399999999. Subtota	al - Swaps - Hedging Ot	her - Forei	ign Exchar	nge								0	C	23,464,110	63,330,353	0	XXX	(28,037,608	0	0	23,464,110	0	0	XXX
	Hedges of a replication																							1
Total Return Swap, Maturing																								1
on 12/30/2022, Paying MSCBSAIS.IDX Total Return	to the Morgan Stanley Risk Premium Bottom-up Multi-																							1
Index	factor Long Only Index		Fauity/Index	AIG MARKETS, INC OLUSOMCIV69Q7ZI25D03	12/29/2021	12/30/2022	12/30/2022	Maturity	1	1,048,395		0	0		1,455,969			52,974				0	0	1
	al - Swaps - Hedging Ot											0		0	1,455,969	0	XXX	52,974	0	0	0	0	0	XXX
	al - Swaps - Hedging Ot		rictairi									(445,000	13,973,000	(8,088,890	65,081,085		XXX	(34, 192, 608	0	0	(21,616,890)	0	0	XXX
1109999999. Subiota	Replication of a common	ilei								1		(445,000	13,9/3,000	(8,088,890	05,081,085	U	^^^	(34, 192, 608	U	U	(21,010,890)	U	U	
Total Return Swap, Maturing																								1
on 12/30/2022, Receiving	to the Morgan Stanley Risk																							1
MSCBSAIL.IDX Total Return	Premium Bottom-up Multi-																							1
Index	factor Long Only Index		Equity/Index	AIG MARKETS, INC OLUSOMCIV69Q7Z125D03	12/29/2021	12/30/2022	12/30/2022	Maturity	1	9,666,861		0	0	(1,525,950	) (244,732)						(1,525,950)	0	0	
12099999999. Subtota	al - Swaps - Replication	- Total Re	eturn									0	C	(1,525,950	(244,732)	0	XXX	0	0	0	(1,525,950)	0	0	XXX
12299999999. Subtota	al - Swaps - Replication											0	0	(1.525.950	(244, 732)	0	XXX	0	0	0	(1.525.950)	0	0	XXX
	al - Swaps - Income Ger	neration										0		(1,020,000	(211,102)		XXX	0	0	0	(1,020,000)	0	0	XXX
13499999999. Subtota		icration										0		0	0		XXX	0	0	0		0	0	XXX
135999999999999999999999999999999999999												(445,000		(04 550 000	U		XXX	(6.207.974	0	0	(45 004 000)	0	0	XXX
												(445,000)	13,973,000	(31,553,000	294,763	0		(6,207,974	0	0	(45,081,000)	0	0	
13699999999. Total S												0	1	0	0	0	XXX	0	0	0	0	0	0	XXX
	waps - Foreign Exchang	ge										0	0	23,464,110	63,330,353	0	XXX	(28,037,608	0	0	23,464,110	0	0	XXX
1389999999. Total S												0	0	(1,525,950	1,211,237	0	XXX	52,974	0	0	(1,525,950)		0	XXX
1399999999. Total S	Swaps - Other											0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total S	Swaps											(445.000	13.973.000	(9.614.840	64.836.353	n	XXX	(34, 192, 608	n	n	(23, 142, 840)	n	n	XXX
FX Forward, Maturing on	1											(440,000	.3,575,000	(3,017,040	57,000,000			(0.,102,000	,		(23, 172, 040)	,	Ů	
	R Hedges of Investment Assets	Schedule B																						1
I	1	[	Currency	. AIG MARKETS, INC OLUSOMCIV69Q7Z125D03	12/13/2021	03/15/2022	03/15/2022	Maturity	1	7 079 666	. EUR/USD_1.1321	Λ.		ı	247,404		l	52,484				n	n	l
FX Forward, Maturing on			our ronby		12/ 10/ 202 1	30/ 10/ 2022	50/ 10/ 2022			7,072,000	. 2017 000_1.1021			I	247,404									1
	D Hedges of Investment Assets	Schedule B																						1
	1	1	Currency	. AIG MARKETS, INC OLUSOMCIV6907Z125D03	12/13/2021	03/15/2022	03/15/2022	Maturity	1	13 630 317	. CAD/USD 1.2772	n	n	1	14.249		l	145.425				n	n	1
FX Forward, Maturing on			o.loy		2021	JU, 10/ LULE	-0, 10, 2022				,			1	17,240			170,720						1
	P Hedges of Investment Assets	Schedule B																						1
	I		Currency	. AIG MARKETS, INC OLUSOMCIV69Q7Z125D03	12/13/2021	03/15/2022	03/15/2022	Maturity	1	21 549 922	. GBP/USD_1.3239	n	n	L	340,287			490,667	l		L	n	n	l
FX Forward, Maturing on			o.loy		2021	JU, 10/ LULE	-0, 10, 2022			21,040,022	,			1	070,207									1
	P Hedges of Investment Assets	Schedule B			1					1														1
	1	1	Currency	. AIG MARKETS, INC OLUSOMCIV69Q7Z125D03	12/13/2021	03/15/2022	03/15/2022	Maturity	1	345 263	. GBP/USD_1.3239	n	n	1	5,452		l					n	n	1
FX Forward, Maturing on					12, 10, 2021	-3/ 10/ 2022				0.0,200				[	0,402									1
	P Hedges of Investment Assets	Schedule B																						1
1	1	I	Currency	. AIG MARKETS, INC OLUSOMCIV6907Z125D03	12/13/2021	03/15/2022	03/15/2022	Maturity	1	7 846 700	. GBP/USD 1.3239	n			123.905		l	178 .661				n	n	1
			out I city	. [ n to mnincio, inc ocoomo i v030/2123003	12/ 10/ 202 1	00/ 10/ 2022	00/ 10/ 2022	mutality		1,040,720	1.0203		1		120,800			1/0,001			1	0	V	

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

						5	Showing	g all Op	itions, Cap	os, Floors,	Collars, S	Swaps and	d Forwards	s Terminat	ted During	g Current \	′ear								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s) Hedged, Used for	Schedule	Type(s)				Date of Maturity		Indicate Exercise.			Strike Price, Rate or	Cumulative Prior Year(s) Initial Cost of Un- discounted	Current Year Initial Cost of Un- discounted	Considera-		Book/		Unrealized	Total Foreign	Current Year's	Gain (Loss)	Adjustment to Carrying	Gain (Loss)	Hedge Effectiveness at Inception
	Income	/	of				or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)		, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
FX Forward, Maturing on 03/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B																							
			Currency	AIG MARKETS, INC.	OLUSOMC1V69Q7Z125D03	12/13/2021	03/15/2022	03/15/2022	Maturity		25.092.714	. GBP/USD_1.3239	0	0		396,229			571,332	l			0	0	
FX Forward, Maturing on			,																						
03/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B																							
			Currency	AIG MARKETS, INC	. OLUSOMC1V69Q7Z125D03	12/13/2021	03/15/2022	03/15/2022	Maturity	1	6,541,941	. GBP/USD_1.3239	0	0		103,301			148,952				0	0	
FX Forward, Maturing on 03/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B																							
00/10/2022, 50/ 000, 0011 05/	nouged of investment headto	CONTOUR D	Currency	AIG MARKETS INC	. OLUSOMC1V69Q7Z125D03	12/13/2021	03/15/2022	03/15/2022	Maturity		16 835 877	. GBP/USD_1.3239	0	0		265,849			383,334				0	0	
FX Forward, Maturing on			our rondy	ATO MAINETO, THO	. GEOGRAFITOSQ12120D00	12/ 10/ 202 1	00/ 10/ 2022	00/ 10/ 2022	matarity		10,000,077	. dbi700b_1.0200						.							
03/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B																							
			Currency	AIG MARKETS, INC	. OLUSOMC1V69Q7Z125D03	12/13/2021	03/15/2022	03/15/2022	Maturity	1	15,069,649	. GBP/USD_1.3239	0	0		237,959			343, 119				0	0	
FX Forward, Maturing on 03/15/2022, Buy USD, Sell GBP	Hadras of Investment Assats	Schedule B																							
00, 10, 2022, 50, 001, 001, 001	nougho or mirodiment house	001100010 5	Currency	ALC MADVETS INC	. OLUSOMC1V69Q7Z125D03	12/12/2021	03/15/2022	02/15/2022	Maturity		0 172 497	. GBP/USD_1.3239	0	0		144,839			208,847				0	0	
FX Forward, Maturing on			our rency	ATO MAINETO, INC	. 000000011009472120000	12/ 13/ 202 1	00/ 10/ 2022	03/13/2022	maturity		5, 1/2,40/	. ubi / USD_1.3239				144,000			200,047						
03/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B																							
			Currency	AIG MARKETS, INC	. OLUSOMC1V69Q7Z125D03	12/13/2021	03/15/2022	03/15/2022	Maturity	1	10,567,214	. GBP/USD_1.3239	0	0		166,863			240,603				0	0	
FX Forward, Maturing on 03/15/2022, Buy USD, Sell GBP	Hadaas of Invastment Assats	Schedule B																							
03/13/2022, buy 03b, 3e11 dbi	neuges of threstment assets	ouleunte b	Currency	ALC MADVETS INC	. OLUSOMC1V69Q7Z125D03	10/10/0001	03/15/2022	02/15/2022	Maturitu		10 005 606	. GBP/USD_1.3239	0	0		189, 892			273,810				0	0	
FX Forward, Maturing on			our rency	AIG MARKETS, INC	. 00000011009472123003	12/ 13/ 202 1	03/ 13/ 2022	03/13/2022	maturity		12,023,020	. GDF/U3D_1.3239				109,092			2/3,010						
	Hedges of Investment Assets	Schedule B																							
			Currency	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	12/13/2021	03/15/2022	03/15/2022	Maturity	1	4,440,767	. GBP/USD_1.3239	0	0		70, 122			101, 111				0	0	
FX Forward, Maturing on	Hadaaa af Invastment Assata	Schedule B																							
03/15/2022, Buy USD, Sell GBP	neuges of filvestment assets	ocileuu ie b	Currency	ALC MADVETO INC	. OLUSOMC1V69Q7Z125D03	10 /10 /0001	03/15/2022	00/45/0000	W- 4 : 4		11 000 000	. GBP/USD 1.3239		0		184,575			266, 143				0		
	Hedges of a replication		currency	AIG MARKETS, INC	. 00000001709072120003	12/ 13/ 202 1	03/ 15/ 2022	03/15/2022	maturity		11,000,909	. GBP/USD_1.3239				184,5/5			200, 143					0	
	asset whose return is tied																								
09/16/2022 Duy CAD Call HeD	to the Morgan Stanley Risk Premium Bottom-up Multi-																								
	factor Long Only Index		Currency	AIG MARKETS, INC	. OLUSOMC1V69Q7Z125D03	12/14/2021	03/16/2022	03/16/2022	Maturity	1	213,536	. CAD/USD_1.2821	0	0					(2,974)				0	0	
	Hedges of a replication											_													
FX Forward, Maturing on	asset whose return is tied to the Morgan Stanley Risk																								
	Premium Bottom-up Multi-																								
	factor Long Only Index		Currency	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	12/14/2021	03/16/2022	03/16/2022	Maturity	1	750,502	CHF/USD9184	0	0		19,868							0	0	
	Hedges of a replication asset whose return is tied																								
FX Forward, Maturing on 03/16/2022, Buy USD, Sell DKK	to the Morgan Stanley Risk																								
00, 10, 2022, 5dy 000, 0011 5111	Premium Bottom-up Multi- factor Long Only Index		Currency	AIG MARKETS INC	OLUSONC1V69Q7Z125D03	12/14/2021	03/16/2022	03/16/2022	Maturity		302 453	. DKK/USD 6.5675	0	0		12.070			2.891				0	0	
	Hedges of a replication		out rolloy	IIIIII III		.2/ 17/ 2021	00/ 10/ 2022	55/ 10/ 2022				. 5.47,000_0.0070				12,070		.							
FX Forward, Maturing on	asset whose return is tied to the Morgan Stanley Risk			1						1															
03/16/2022, Buy EUR, Sell USD	Premium Bottom-up Multi-																								
	factor Long Only Index		Currency	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	12/14/2021	03/16/2022	03/16/2022	Maturity	1	411,256	. EUR/USD_1.1324	0	0		(12,336	)		(2,735)				0	0	
	Hedges of a replication asset whose return is tied			ĺ			1																		
FX Forward, Maturing on	to the Morgan Stanley Risk																								
03/16/2022, Buy GBP, Sell USD	Premium Bottom-up Multi-																								
	factor Long Only Index Hedges of a replication		Currency	AIG MARKETS, INC	OLUSOMC1V69Q7Z125D03	12/14/2021	03/16/2022	03/16/2022	Maturity	1	68,645	. GBP/USD_1.3237	0	0		(641	)		(1,534)				0	0	
	asset whose return is tied																								
	to the Morgan Stanley Risk																								
	Premium Bottom-up Multi- factor Long Only Index		Currency	ALG MARKETS INC	. OLUSOMC1V69Q7Z125D03	12/14/2021	03/16/2022	03/16/2022	Maturity		45 482	. NOK/USD_9.0913	n	n		(734			1 431	<b>.</b>	L		n	n	l
	Hedges of a replication		out rolloy	IIIIII III		.2/ 17/ 2021	00/ 10/ 2022	55/ 10/ 2022			70,402	000_0.0010				(754	,	.							
FX Forward, Maturing on	asset whose return is tied			I			1		1	I															
00 /4C /0000 D LICD C- LL CEV	to the Morgan Stanley Risk Premium Bottom-up Multi-			1						1							1				1				
	factor Long Only Index		Currency	AIG MARKETS, INC	OLUSONC1V69Q7Z125D03	12/14/2021	03/16/2022	03/16/2022	Maturity	1	333,063	. SEK/USD_9.1084	0	0		13,707		.	3, 139				0	0	
FX Forward, Maturing on			1				1		1	I		_				1									
03/15/2022, Buy USD, Sell GBP	meages of Investment Assets	Schedule B	l.						L	I															
			Currency	AIG MARKETS, INC	. OLUSOMC1V69Q7Z125D03	12/22/2021	03/15/2022	03/15/2022	Maturity	J1	573, 172	. GBP/USD_1.3325	0	0		12,858		.	9,244				0	0	

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

						5	nowing	ı alı Op	tions, Cap	s, Floors,	Collars, S	waps and	Forwards	i erminat	ed During	ı Current Y	ear								
1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s) Hedged, Used for Income Generation	Schedule / Exhibit	Type(s) of Risk(s)	Exchange, C	counterparty		Date of Maturity or Expira-	Termina- tion	Indicate Exercise, Expiration, Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received)		Considera- tion Received (Paid) on	Current Year	Book/ Adjusted Carrying	,	Jnrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amortiza- tion)/	Gain (Loss) on Termination	Adjustment to Carrying Value of Hedged	Gain (Loss) on Termination	Hedge Effectiveness at Inception and at Termination
Description	or Replicated	Identifier	(a) ´	or Central Cle	earinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Termination	Income	Value		Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
FX Forward, Maturing on	Hedges of Investment Assets									_								,	,			.,			, ,
FX Forward, Maturing on 03/15/2022, Buy GBP, Sell USD	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC 0					Maturity	1		. CAD/USD_1.2711	0	0		(103,602)	•••••						0	0	
FX Forward, Maturing on 01/18/2022, Buy USD, Sell GBP	,		Currency	AIG MARKETS, INC 0	DLUSONC1V69Q7Z125D03	01/12/2022	03/15/2022	03/15/2022	Maturity	1	23,580	GBP/USD_1.37	0	0		(884)							0	0	
FX Forward, Maturing on 01/20/2022, Buy USD, Sell GBP	Spot		Currency	. AIG MARKETS, INC 0	DLUSONC1V69Q7Z125D03	01/13/2022	01/18/2022	01/18/2022	Maturity	1	570,039	. GBP/USD_1.3737	0	0		5,668							0	0	
FX Forward, Maturing on 01/21/2022, Buy GBP, Sell USD	Spot		Currency	AIG MARKETS, INC 0	DLUSONC1V69Q7Z125D03	01/18/2022	01/20/2022	01/20/2022	Maturity	1	280,249	GBP/USD_1.358	0	0		(743)							0	0	
FX Forward, Maturing on 02/01/2022, Buy SEK, Sell USD	Spot		Currency	AIG MARKETS, INC 0	DLUSONC1V69Q7Z125D03	01/20/2022	01/21/2022	01/21/2022	Maturity	1	1,044,774	. GBP/USD_1.3639	0	0		(6,257)							0	0	
FX Forward, Maturing on 02/03/2022, Buy NOK, Sell USD	Spot		Currency	AIG MARKETS, INC 0	DLUSONC1V69Q7Z125D03	01/31/2022	02/01/2022	02/01/2022	Maturity	1	54	SEK/USD_9.308	0	0		0							0	0	
FX Forward, Maturing on 03/15/2022, Buy EUR, Sell USD	Spot	Schedule B	Currency	AIG MARKETS, INC 0	DLUSOMC1V69Q7Z125D03	02/01/2022	02/03/2022	02/03/2022	Maturity	1	75	. NOK/USD_8.8541	0	0		1							0	0	
FX Forward, Maturing on 02/07/2022, Buy EUR, Sell USD	)		Currency	AIG MARKETS, INC 0	DLUSOMC1V69Q7Z125D03	02/02/2022	03/15/2022	03/15/2022	Maturity	1	7,072,666	. EUR/USD_1.1302	0	0		(337,626)							0	0	
FX Forward, Maturing on 02/07/2022, Buy EUR, Sell USD	Spot		Currency	AIG MARKETS, INC 0	DLUSOMC1V69Q7Z125D03	02/04/2022	02/07/2022	02/07/2022	Maturity	1	966,541	. EUR/USD_1.1443	0	0		(204)							0	0	
FX Forward, Maturing on 02/24/2022, Buy USD, Sell GBP	Spot		Currency	AIG MARKETS, INC 0	DLUSOMC1V69Q7Z125D03	02/04/2022	02/07/2022	02/07/2022	Maturity	1	271,736	. EUR/USD_1.1443	0	0		(57)							0	0	
FX Forward, Maturing on 03/11/2022, Buy NOK, Sell USD	Spot		Currency	AIG MARKETS, INC 0	DLUSOMC1V69Q7Z125D03	02/22/2022	02/24/2022	02/24/2022	Maturity	1	1,038,809	GBP/USD_1.359	0	0		14,679							0	0	
FX Forward, Maturing on 06/15/2022, Buy USD, Sell GBP	Spot	Schedule B	Currency	AIG MARKETS, INC 0	DLUSONC1V69Q7Z125D03	03/10/2022	03/11/2022	03/11/2022	Maturity	1	22	. NOK/USD_8.9509	0	0		0							0	0	
FX Forward, Maturing on 06/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC 0	DLUSOMC1V69Q7Z125D03	03/11/2022	06/15/2022	06/15/2022	Maturity	1	19,820,901	. GBP/USD_1.3042	0	0		1,489,785							0	0	
FX Forward, Maturing on 06/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC 0						1		. GBP/USD_1.3042	0	0		23,869							0	0	
FX Forward, Maturing on 06/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	. AIG MARKETS, INC 0						1		. GBP/USD_1.3042	0	0		1,734,704							0	0	
FX Forward, Maturing on 06/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC 0					•	1		. GBP/USD_1.3042	0	0		542,458							0	0	
FX Forward, Maturing on 06/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC 0						1		. GBP/USD_1.3042	0	0		1,041,792							0	0	
FX Forward, Maturing on 06/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC 0					•	1		. GBP/USD_1.3042	0	0		452,256							0	0	
FX Forward, Maturing on 06/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC 0						1		. GBP/USD_1.3042	0	0		730,531							0	0	
			Currency	AIG MARKETS, INC 0	ULUSUMC1V69Q/Z125D03	03/11/2022	Ub/15/2022	Ub/15/2022	maturity	1	4,084,470	. GBP/USD_1.3042	0	0		306,998							0	0	

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

						5	Showing	g all Op	otions, Cap	os, Floors,	, Collars, S	Swaps and	d Forwards	s Terminat	ted During	ן Current \	∕ear								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
													Cumulative												
	Description											01.7		Current Year											
	of Item(s)						Date of		Indicate			Strike Price,	Initial Cost of Un-	Initial Cost of Un-	Considera-						Current	Coin	Adjustment	Gain	Hedge Effectiveness
	Hedged, Used for	Schedule	Type(s)				Maturity		Indicate Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Current Year's	Gain (Loss)	to Carrying	(Loss)	at Inception
	Income		of				or	Termina-		Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on (LOSS)	and at
	Generation	Exhibit	Risk(s)	Exchange	e, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a) ´		al Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
FX Forward, Maturing on																									
06/15/2022, Buy USD, Sell GBF	P Hedges of Investment Assets	Schedule B																							
			Currency	AIG MARKETS, INC.	. OLUSOMC1V69Q7Z125D03	03/11/2022	06/15/2022	06/15/2022	Maturity	1	8,414,861	. GBP/USD_1.3042	0	0		632,480							0	0	
FX Forward, Maturing on	P Hedges of Investment Assets	Schedule B																							
00/13/2022, Buy 035, 3e11 ubi	il lieuges of filvestillett Assets	ouledule b	0	ALC MARKETO INC	. OLUSOMC1V69Q7Z125D03	00/11/0000	00 /45 /0000	00/45/0000	Na Accest Acc		10 751 000	. GBP/USD 1.3042		0		808 .075							0		
FX Forward, Maturing on			Currency	AIG MARKETS, INC.	. 00050110109072125003	03/11/2022	00/ 15/ 2022	00/15/2022	Maturity		10,751,069	. GBP/USD_1.3042											0		
	P Hedges of Investment Assets	Schedule B	:																						
I	I		Currency	AIG MARKETS. INC.	. OLUSOMC1V69Q7Z125D03	03/11/2022	06/15/2022	06/15/2022	Maturity	1	11.060.771	. GBP/USD_1.3042		0		831.353		.					0	0	
FX Forward, Maturing on			,																						
06/15/2022, Buy USD, Sell GBF	P Hedges of Investment Assets	Schedule B	1							1			I												
			Currency	AIG MARKETS, INC.	. OLUSOMCIV69Q7Z125D03	03/11/2022	06/15/2022	06/15/2022	Maturity	1	15,485,079	. GBP/USD_1.3042	0	0		1, 163, 894		.				. [	0	0	
FX Forward, Maturing on	P Hedges of Investment Assets	Schedule B								1			I												
00/10/2022, buy 030, Sell GBP	ineuges of filvestillent Assets	ochedu i e B	١,	ALC HARVETO	011100101110007710770	00 (44 (0000	00 (45 (0000	00 (45 (0000		l .	507 :	opp #iop 4 ****		_		00							_	_	
	Hedges of a replication		Currency	AIG MARKEIS, INC.	. OLUSOMC1V69Q7Z125D03	03/14/2022	06/15/2022	06/15/2022	Maturity	1	527, 185	. GBP/USD_1.3023	· [0	0		39,597							0	0	
EV.E. I. K	asset whose return is tied									1												1			
FX Forward, Maturing on 06/15/2022, Buy CAD, Sell USD	to the Morgan Stanley Risk																								
00/13/2022, buy CAD, 3e11 03L	i i cili dili bo ctolii ap ma i ci			ALC MARKETO INC	01 110010 11000177107000	00 /45 /0000	00 (45 (0000	00 (45 (0000			040 574	010 #100 4 0000				(0.575							•		
	factor Long Only Index Hedges of a replication		Currency	AIG MARKETS, INC.	. OLUSOMC1V69Q7Z125D03	03/15/2022	06/15/2022	06/15/2022	Maturity		210,5/4	. CAD/USD_1.2826		0		(3,575	,						0	0	
	asset whose return is tied																								
FX Forward, Maturing on 06/15/2022, Buy GBP, Sell USD	to the Morgan Stanley Risk																								
00/13/2022, buy dbi , 3e11 032	Premium Bottom-up Multi- factor Long Only Index		Currency	ALC MADVETS INC	. OLUSOMC1V69Q7Z125D03	02/15/2022	06/15/0000	06/15/2022	Maturitu		62 005	. GBP/USD_1.3064		0		(5.172							0	,	
	Hedges of a replication		Currency	AIG MARKETS, INC.	. 000000011009072120000	03/ 13/ 2022	00/ 13/ 2022	00/ 13/2022	maturity		65,065	. dbr/USD_1.3004				(5, 1/2	/								
FX Forward, Maturing on	asset whose return is tied																								
06/15/2022, Buy USD, Sell DKK	to the Morgan Stanley Risk																								
	Premium Bottom-up Multi- factor Long Only Index		Currency	AIG MARKETS INC	. OLUSOMC1V69Q7Z125D03	03/15/2022	06/15/2022	06/15/2022	Maturity	1	373 504	. DKK/USD 6.7498	0	0		21,836							0	0	
	Hedges of a replication		out reney	ATG MANUETO, THO.	. 000000011000012120000	00/ 10/ 2022	00/ 10/ 2022	00/ 10/ 2022	matarity		0,004	. DINIO 00D_0.7430													
FX Forward, Maturing on	asset whose return is tied																								
06/15/2022, Buy USD, Sell CHF	to the Morgan Stanley Risk Premium Bottom-up Multi-																								
	factor Long Only Index		Currency	ALG MARKETS, INC.	. OLUSOMC1V69Q7Z125D03	03/15/2022	06/15/2022	06/15/2022	Maturity	1	704 .957	CHF/USD935	0	0		45,253							0	0	
	Hedges of a replication		,																						
FX Forward, Maturing on	asset whose return is tied																								
06/15/2022, Buy USD, Sell SEK	to the Morgan Stanley Risk																								
	factor Long Only Index		Currency	AIG MARKETS, INC.	. OLUSOMC1V69Q7Z125D03	03/15/2022	06/15/2022	06/15/2022	Maturity	1	313,877	. SEK/USD_9.5564	0	0		25,755		.				. [	0	0	
	Hedges of a replication		1							1												1			
FX Forward, Maturing on	asset whose return is tied to the Morgan Stanley Risk		1							1			I		1										
06/15/2022, Buy EUR, Sell USD	Premium Bottom-up Multi-		1							1			I		1										
	factor Long Only Index		Currency	AIG MARKETS, INC.	. OLUSOMC1V69Q7Z125D03	03/15/2022	06/15/2022	06/15/2022	Maturity	1	391,417	. EUR/USD_1.1027	0	0		(23,055	)	. [					0	0	
	Hedges of a replication		1							1			I		1										
FX Forward, Maturing on	asset whose return is tied to the Morgan Stanley Risk		1							1			I		1										
06/15/2022, Buy USD, Sell NOR	K Premium Bottom-up Multi-		1							1			I		1										
EV.E	factor Long Only Index		Currency	AIG MARKETS, INC.	. OLUSOMC1V69Q7Z125D03	03/15/2022	06/15/2022	06/15/2022	Maturity	1	40,823	. NOK/USD_8.9707	·  0	0		4,761		. [					0	0	
FX Forward, Maturing on 03/22/2022, Buy EUR, Sell USD	n									1												1			
JOS, ELIZOLE, DUY LOII, GETT OOL	Cnot		Currency	ALC MADVETO INO	. OLUSOMCIV69Q7Z125D03	03/10/2022	03/32/2022	03/32/2022	Maturity		60 004	. EUR/USD 1.1036				/75						1	•	_	
FX Forward, Maturing on	oput		out rency	AIU MARKEIS, INC.	. 0.000000110090/2120003	03/ 10/ 2022	03/22/2022	00/22/2022	maturity		00,904	. LUN/USD_1.1030	`I			(/5	1								
03/22/2022, Buy EUR, Sell USD	D									1												1			
	Spot		Currency	AIG MARKETS, INC.	. OLUSOMC1V69Q7Z125D03	03/18/2022	03/22/2022	03/22/2022	Maturity	1	245,086	. EUR/USD_1.1036	0	0		(268	)	. [					0	0	
FX Forward, Maturing on			1						1	I			1												
03/25/2022, Buy USD, Sell GBF	P									1												1			
EV Francis Makining	Spot		Currency	AIG MARKETS, INC.	. OLUSOMC1V69Q7Z125D03	03/23/2022	03/25/2022	03/25/2022	Maturity	1	554,996	. GBP/USD_1.3188	0	0		(179	)	. [					0	0	
FX Forward, Maturing on 04/11/2022, Buy EUR, Sell USD	n									1												1			
0-7/11/2022, buy Lon, 3011 03L	Snot		Currency	ALC MADVETS INC	. OLUSOMC1V69Q7Z125D03	04/08/2022	04/11/2022	04/11/2022	Maturity		67 501	. EUR/USD_1.0872				100									
FX Forward, Maturing on	oput		out rency	AIU MARKEIS, INC.	. 0.000000110090/2120003	04/00/2022	04/ 11/2022	04/11/2022	maturity		07,501	. LUN/UOU_1.08/2	· [			123		. [							
04/11/2022, Buy EUR, Sell USD	D		1							1			I												
	Spot		Currency	AIG MARKETS, INC.	. OLUSOMCIV69Q7Z125D03	04/08/2022	04/11/2022	04/11/2022	Maturity	1	240,095	. EUR/USD_1.0872	0	0		437							0	0	

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

					5	Showing	g all Op	itions, Cap	s, Floors,	Collars, S	Swaps and	d Forward:	: Terminat	ed During	Current Y	'ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s) Hedged,					Date of		Indicate			Strike Price,		Current Year Initial Cost of Un-	Considera-						Current	Gain	Adjustment	Gain	Hedge Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income Generation	/ Exhibit	of Risk(s)	Exchange, Counterparty	Trade	or Expira-	Termina- tion	Expiration, Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Received (Paid) on	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amortiza- tion)/	on Termination	Value of Hedged	on Termination	and at Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
Босоправт	Hedges of a replication	idontino	(ω)	or contrair creaming reads	Buto		Duto	Guio	Contracto	runounc	(1 4.4)		, ara	TOTTILICATOTI		74,45	0000	(200,000)	5.,7 (. 0 . 7 .	71001011011	rtooogriizou	no	20101100	(5)
FX Forward, Maturing on 06/15/2022, Buy USD, Sell EUR	asset whose return is tied		Currency	AIG MARKETS, INC OLUSOMCIV6907Z125D03	3 04/14/2022	06/15/2022	06/15/2022	Maturity	1	468 , 439	. EUR/USD 1.0811		0		17,595							0	0	
FX Forward, Maturing on 06/15/2022, Buy CHF, Sell USI	Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-		,					,			_													
FX Forward, Maturing on	factor Long Only Index Hedges of a replication asset whose return is tied to the Morgan Stanley Risk		Currency	. AIG MARKETS, INC OLUSOMCIV69Q7Z125D03	3 04/14/2022	06/15/2022	06/15/2022	Maturity	1	281,337	CHF/USD9405		0		(17,623)							0	0	
06/15/2022, Buy USD, Sell GBF	Premium Bottom-up Multi- factor Long Only Index Hedges of a replication		Currency	AIG MARKETS, INC OLUSOMCIV69Q7Z125D03	3 04/14/2022	06/15/2022	06/15/2022	Maturity	1	538,820	. GBP/USD_1.3054	0	0	•	41,718							0	0	
FX Forward, Maturing on 06/15/2022, Buy SEK, Sell USD	asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi- factor Long Only Index		Currency	AIG MARKETS, INC OLUSOMCIV6997Z125D03	3 04/14/2022	06/15/2022	06/15/2022	Maturity	1	373,791	. SEK/USD_9.5454	0	0		(26,878)							0	0	
FX Forward, Maturing on 04/29/2022, Buy GBP, Sell USD	D Spot		Currency	AIG MARKETS, INC OLUSOMCIV6907Z125D03	3 04/27/2022	04/29/2022	04/29/2022	Maturity	1	623	. GBP/USD_1.2566	0	0		2							0	0	
FX Forward, Maturing on 04/29/2022, Buy EUR, Sell USI	D Spot		Currency	AIG MARKETS, INC OLUSOMCIV6907Z125D03	3 04/27/2022	04/29/2022	04/29/2022	Maturity	1	525	. EUR/USD_1.0565		0		0							0	0	
FX Forward, Maturing on 04/29/2022, Buy NOK, Sell USD	D Spot		Currency	AIG MARKETS, INC OLUSOMCIV6997Z125D03	3 04/27/2022	04/29/2022	04/29/2022	Maturity	1	106	NOK/USD_9.321	0	0		0							0	0	
FX Forward, Maturing on 04/29/2022, Buy AUD, Sell USD	D Spot		Currency	AIG MARKETS, INC OLUSOMCIV6907Z125D03	3 04/27/2022	04/29/2022	04/29/2022	Maturity	1	355	AUD/USD7138	0	0		(3)							0	0	
FX Forward, Maturing on 04/29/2022, Buy EUR, Sell USI	D Spot		Currency	AIG MARKETS, INC OLUSOMCIV6907Z125D03	3 04/27/2022	04/29/2022	04/29/2022	Maturity	1	525	EUR/USD_1.056	0	0		0							0	0	
FX Forward, Maturing on 05/02/2022, Buy SEK, Sell USI	D Spot		Currency	AIG MARKETS, INC OLUSOMCIV6907Z125D03	3 04/29/2022	05/02/2022	05/02/2022	Maturity	1	204	. SEK/USD_9.8067	0	0		(3)							0	0	
FX Forward, Maturing on 05/13/2022, Buy EUR, Sell USI	D Spot		Currency	AIG MARKETS, INC OLUSOMCIV6907Z125D03	3 05/12/2022	05/13/2022	05/13/2022	Maturity	1	103,224	. EUR/USD_1.0409	0	0		(55)							0	0	
FX Forward, Maturing on 05/13/2022, Buy EUR, Sell USD	D Spot		Currency	AIG MARKETS, INC OLUSOMCIV6907Z125D03	3 05/12/2022	05/13/2022	05/13/2022	Maturity	1	29,020	. EUR/USD_1.0409	0	0		(15)							0	0	
FX Forward, Maturing on 05/24/2022, Buy USD, Sell CAL	D Spot		Currency	AIG MARKETS, INC OLUSOMCIV6907Z125D03	3 05/20/2022	05/24/2022	05/24/2022	Maturity	1	819,289	. CAD/USD_1.2848	0	0		(668)							0	0	
FX Forward, Maturing on 05/25/2022, Buy USD, Sell GBF	P Spot		Currency	AIG MARKETS, INC OLUSOMCIV6907Z125D03	3 05/23/2022	05/25/2022	05/25/2022	Maturity	1	822,559	GBP/USD_1.258	0	0		(271)							0	0	
	P Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC OLUSOMCIV6907Z125D03	3 06/13/2022	09/15/2022	09/15/2022	Maturity	1	22,248,995	. GBP/USD_1.2209	0	0		1,284,410							0	0	
	P Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC OLUSOMCIV6907Z125D03	3 06/13/2022	09/15/2022	09/15/2022	Maturity	1	10,662,780	. GBP/USD_1.2209	0	0		615,551							0	0	
	P Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC OLUSOMCIV6907Z125D03	3 06/13/2022	09/15/2022	09/15/2022	Maturity	1	19, 107,703	. GBP/USD_1.2209	0	0		1,103,067							0	0	
	P Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC OLUSOMCIV6907Z125D03	3 06/13/2022	09/15/2022	09/15/2022	Maturity	1	5,800,553	. GBP/USD_1.2209	0	0		334,860							0	0	
FX Forward, Maturing on 09/15/2022, Buy USD, Sell GBF	P Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC OLUSOMCIV6907Z125D03	8 06/13/2022	09/15/2022	09/15/2022	Maturity	1		. GBP/USD_1.2209	0	0		598,315							0	0	

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

Company   Comp							(	Showing	all Op	tions, Car	os, Floors,	, Collars, S	Swaps and	d Forwards	Terminat	ted During	Current \	′ear								
County   C	1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Section   Property of the pr																										
March   Marc																										
Second   S								D-44		la dia ata						0						0	0-:	A -1:	0-:	
Month   Mont			Schodulo	Typo(c)														Pook/		Unroplized	Total Foreign					
Companies   Comp			/						Termina-		Number						Current									
March   Marc			Exhibit		Exchange	e Counternarty	Trade					Notional														
The content   Content	Description																		Code							
Second State   Column   Colu	FX Forward, Maturing on			` '									· · ·							`			.,			` ′
Threat Note 1 or 1 or 1 or 1 or 1 or 1 or 1 or 1 o	09/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B																							
\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$				Currency	AIG MARKETS, INC.	. OLUSOMCIV69Q7Z125D03	06/13/2022	09/15/2022	09/15/2022	Maturity	1	1 6,957,463	. GBP/USD_1.2209	0	0		401,647							0	0	
A			0 1 1 1 0																							
State   Company   Compan	09/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B																							
Company   Comp	EV. E			Currency	AIG MARKETS, INC.	. OLUSOMC1V69Q7Z125D03	06/13/2022	09/15/2022	09/15/2022	Maturity	1	1 14,927,893	. GBP/USD_1.2209	0	0		861,771							0	0	
Company   Comp		Hadras of Investment Assats	Schadula R																							
Standard   Standard	00/10/2022, bdy 005, 0011 dbi	neuges of investment assets	odiicaare b	0	ALC MARKETO INC	0111000011/00077105000	00 /40 /0000	00 /45 /0000	00/45/0000	W- 4 : 4		0 004 400	ODD (10D + 000)				400 007							0		
## CHANGE NOT ON THE PROPERTY OF THE PROPERTY	EX Forward Maturing on			currency	AIG MARKETS, INC.	. 0LUSUNC1V09Q72123DU3	00/ 13/ 2022	09/ 15/ 2022	09/15/2022	maturity		1 8,091,109	. GBP/USU_1.2208	' I			400,907								v	
Figure   Marrie   Company   Compan	09/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B																							
Figure   Marrie   Company   Compan	1			Currency	ALG MARKETS, INC.	. OLUSONCIV69077125D03	06/13/2022	09/15/2022	09/15/2022	Maturity	l <sub>1</sub>	1 306 135	. GBP/USD 1.2209		0		17.673							0		
Company   Comp	FX Forward, Maturing on												12.135_112200													
78 George 200 (1997) The Control of Control	09/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B		1			1		İ				I		1		1	1			1			1	Ì
80 (2000 1) 1 (2000 1)				Currency	AIG MARKETS, INC.	. OLUSOMCIV69Q7Z125D03	06/13/2022	09/15/2022	09/15/2022	Maturity	1	1 508,216	. GBP/USD_1.2209	0	0		29,339							0	0	
Company   Comp				1	I					1				I				1				1				Ì
Fix Francia Delating of Minister Services (1) (1) (1) (1) (1) (1) (1) (1) (1) (1)	09/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B		1			1		İ				I		1		1	1			1			1	Ì
200.0000000000000000000000000000000000				Currency	AIG MARKETS, INC.	. OLUSOMC1V69Q7Z125D03	06/13/2022	09/15/2022	09/15/2022	Maturity	1	1 3,937,502	. GBP/USD_1.2209	0	0		227,308							0	0	
The Control Shart of the Contr		H-d	0-1																							
Fit France S. Balance of Control	09/15/2022, Buy USD, Sell GBP	neages of investment assets	Schedule B												_										_	
201/2012 B. 500 D. 11 Sept Control Statistics (Sept Control Statistics) Control Contro	EV Francisco			Currency	AIG MARKETS, INC.	. OLUSUMC1V69Q7Z125D03	06/13/2022	09/15/2022	09/15/2022	Maturity		1 13,361,829	. GBP/USD_1.2205	0	0		//1,364			• • • • • • • • • • • • • • • • • • • •				0	0	
Service of a ranker of service of	09/15/2022 Ruy ISD Sell GRP	Hedges of Investment Assets	Schedule B																							
He Forest, Maring as Carlotters in the Carlotter	00, 10, 2022, 20, 000, 0011 03	nouges or investment needs	CONTOURN D	Currency	ALC MARKETS INC	011190MC1V60077125003	06/13/2022	00/15/2022	00/15/2022	Maturity	١.,	0 360 649	CRP/ISD 1 2200		0		540 900							0	0	
Fig. Francet, Marting or Parameter factors of the following or Paramet		Hedges of a replication		our rency	ATO MAINLIS, INC.	. 0.00000011000472120000	00/ 13/ 2022	03/ 13/ 2022	03/ 13/ 2022	maturity		3,303,040	. ubi/03b_1.2203													
Marked   M	5V 5 1 W 4 1																									
Section Case   Common   Comm	00 /04 /0000 D LICD C-11 DV/																									
Principal Continue   Princip	09/21/2022, Buy 03D, Sell DKK				ALC HARVETO INC	0111001011100077107700	00 (45 (0000	00 (04 (0000	00 (04 (0000			057.700	DIVI (100 7 040				04 040									
Fig. Formers, Markering on Quarters, Markerin				Currency	AIG MARKETS, INC.	. ULUSUNC1V69Q7Z125DU3	06/15/2022	09/21/2022	09/21/2022	Maturity		1 357,799	. DKK/USD_7.043	0	0		21,312							0		
- A Forestand, Belluming on Conforced, Servine St. Billion in good Conforced Servine St. Billion in good Conforced Servine St. Billion in good Conforced Servine St. Billion in good Conforced Servine St. Billion in good Conforced Servine St. Billion in good Conforced Servine St. Billion in good Conforced Servine St. Billion in good Conforced Servine St. Billion in good Conforced Servine St. Billion in good Conforced Servine St. Billion in good Conforced Servine St. Billion in good Conforced Servine St. Billion in good Conforced Servine St. Billion in good Conforced Servine St. Billion in good Conforced Servine St. Billion in good Conforced Servine St. Billion in good Conforced Servine St. Billion in good Conforced Servine St. Billion in good Conforced Servine Servine St. Billion in good Conforced Servine S																										
Referred   Major Fig.   Company   Major Section   Major Sect		to the Morgan Stanley Rick																								
Notice   Parameter   Parameter   Notice   Parameter   Parameter   Parameter   Parameter   Parameter   Parameter   Parameter   Parameter   Parameter   Parameter   Parameter   Parameter   Parameter	09/21/2022, Buy USD, Sell NUK	r remiram borrom-up marri-																								
Fit Formats, Black ring on Contraction, 1 black ring on Contraction, 2 bla				Currency	AIG MARKETS, INC.	. OLUSOMC1V69Q7Z125D03	06/15/2022	09/21/2022	09/21/2022	Maturity	1	1 39,633	. NOK/USD_9.9567	0	0		1, 168							0	0	
12 Fortant, Marring on 100/2012, by 100. 501   BF Fortant Staturing on 100/2012, by 100. 501   BF Fortant, Marring on 100/201202, by 10																										
Second Control   Control	FX Forward, Maturing on																									
F. Fornard, Maturing on ansat whose strain is titled on the Burgers Stanier Plas.   Contract, Maturing on GR27/2022, Buy USD, 361 CPF   F. Fornard, Maturi	09/21/2022, Buy SEK, Sell USD																									
SET Forward, Muturing on MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF Mory/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF Mory/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF MORY/1002, Bay USD, Sell OF Mory/1002, Bay USD, Sell OF MORY/				Currency	AIG MARKETS, INC.	. OLUSOMC1V69Q7Z125D03	06/15/2022	09/21/2022	09/21/2022	Maturity	1	1 56, 127	SEK/USD_10.1012	0	0		(4,346	)						0	0	
TR Fortard, Muturing on Obj. 27/2022, Byt US. 51 ID Francis Define Storage Stating Plack Program Stating Plack					1									1				1				1	1			
March   Composition   Compos	FX Forward, Maturing on				1									1				1				1				
Redges of a replication and those return is tied to the librogan Statisty Risk Privated, library But 11—	09/21/2022, Buy USD, Sell CHF	Premium Bottom-up Multi-			1									1				1				1	1			
EX Forsard, Maturing on 109/21/2022, Bay USD, Sell GB				Currency	AIG MARKETS, INC.	. OLUSOMC1V69Q7Z125D03	06/15/2022	09/21/2022	09/21/2022	Maturity	1	1 440,636	CHF/USD9917	·  0	0		(12,751	)						0	0	
TR Forsard, Ilaturing on Og/21/02/22, by USD, Sel 169 For					1			1		İ				I		1		1	1			1			1	Ì
## Preniard Botton-up Multi-	FX Forward, Maturing on				1									1				1				1				
Hedges of a replication asset whose return is tied to the Morgan Stanley Risk Pressurd, Maturing on 09/21/2022, Buy USD, Sel1 USD  FX Forward, Maturing on 09/21/2022, Buy USD,	U9/21/2022, Buy USD, Sell GBP	Premium Bottom-up Multi-			1			1		İ				I		1		1	1			1			1	Ì
SET FORWARD, Maturing on 109/21/2022, Buy USD, Sell ER FORWARD, MATURING, MATURING, MATURING, MATURING, MATU				Currency	AIG MARKETS, INC.	. OLUSOMC1V69Q7Z125D03	06/15/2022	09/21/2022	09/21/2022	Maturity	1	1 451,744	. GBP/USD_1.2056	0	0		31,877							0	0	
R. Forraard, Maturing on og/27/2022, Buy USD, Sell LUB, Persium Bottne-up Multi-factor Long Only Index Holges of a replication asset whose refurn is tied to the Morgan Stanley Risk Premium Bottne-up Multi-factor Long Only Index Holges of a replication asset whose refurn is tied to the Morgan Stanley Risk Premium Bottne-up Multi-factor Long Only Index Holges of a replication asset whose refurn is tied to the Morgan Stanley Risk Premium Bottne-up Multi-factor Long Only Index Holges of a replication asset whose refurn is tied to the Morgan Stanley Risk Premium Bottne-up Multi-factor Long Only Index Holges of a replication asset whose refurn is tied to the Morgan Stanley Risk Premium Bottne-up Multi-factor Long Only Index Holges of a replication asset whose refurn is tied to the Morgan Stanley Risk Premium Bottne-up Multi-factor Long Only Index Holges of a replication asset whose refurn is tied to the Morgan Stanley Risk Premium Bottne-up Multi-factor Long Only Index Holges of a replication asset whose refurn is tied to the Morgan Stanley Risk Premium Bottne-up Multi-factor Long Only Index Holges of a replication asset whose refurn is tied to the Morgan Stanley Risk Premium Bottne-up Multi-factor Long Only Index Holges of Investment Assets Schedule B					1			1		İ				I		1		1	1			1			1	Ì
Presime Bottom-up Multi-   factor Long Only Index   Hedges of lar replication   asset whose return is tied to the Morgan Stanley Bilsk   Presime Bottom-up Multi-   factor Long Only Index   Hedges of lar replication   Align MARKETS, INC. OLUSOMCIV6907ZI25D03   O6/15/2022   O9/21/2022   O9/	FX Forward, Maturing on				1									1				1				1	1			
Hedges of a replication asset whose return is tied to the Worgan Stanley Risk Prenium Bottom-up Multi-factor Long Only Index   Currency   AIG MARKETS, INC. OLUSOMCIV6907Z125D03   06/15/2022   09/21/	09/21/2022, Buy USD, Sell EUR				1									1				1				1				
FX Forward, Maturing on 09/21/2022, Buy CAD, Sel1 USD 109/21/2022, Buy CAD, Sel1 USD 109/21/2022, Buy CAD, Sel1 USD 109/21/2022, Buy CAD, Sel1 USD 109/21/2022, Buy USD, Sel1 EUR 109/21/2022, Buy USD, Sel1 EUR 109/21/2022, Buy USD, Sel1 EUR 164 to the Morgan Stanley Risk Premium Bottom-up Multi-factor Long Only Index 109/21/2022   Maturity 109	[			Currency	AIG MARKETS, INC.	. OLUSOMC1V69Q7Z125D03	06/15/2022	09/21/2022	09/21/2022	Maturity	1	1 73,751	. EUR/USD_1.0537	0	0		4,402						ļ	0	0	
Exterior of the Morgan Stanley Risk   Premium Bottom-up Multi-   factor Long Only Index   Currency   AlG MARKETS, INC. OLUSOMCV6907Z125003   O6/15/2022   O9/21					I			1		İ				I		1		1	1			1			1	Ì
	FX Forward, Maturing on				I					l				I				1				1				Ì
Factor Long Only Index	09/21/2022, Buy CAD, Sell USD				I			1		İ				I		1		1	1			1			1	Ì
FX Forward, Maturing on 09/21/2022, Buy USD, Sell EUR Premium Bottom-up Multi- factor Long Only Index				Currency	AIG MARKETS, INC.	. OLUSOMCIV69Q7Z125D03	06/15/2022	09/21/2022	09/21/2022	Maturity	1	1 204,243	. CAD/USD_1.2961	0	0		(6,740	)					ļ	0	0	
FX Forrard, Maturing on good good/21/2022, Blue Premium Bottom-up Multi					1					1			_	1				1				1	1			
08/21/2022, Buy USD, Sell EUR Premium Bitchrough Multi- factor Long Only Index	FX Forward, Maturing on				I					l				I				1				1				Ì
	09/21/2022, Buy USD, Sell EUR				1									1				1				1	1			
FX Forward, Maturing on 09/15/2022, Buy USD, Sell GBP Hedges of Investment Assets Schedule B				Currency	AIG MARKETS. INC.	. OLUSOMCIV69077125D03	07/06/2022	09/21/2022	09/21/2022	Maturity	1	1 299 .027	. EUR/USD 1.0230	n	n		10. 119						[	n	n	
09/15/2022, Buy USD, Sel1 GBP Hedges of Investment Assets Schedule B	FX Forward, Maturing on	,							-, - ,, -			200,027							1							
		Hedges of Investment Assets	Schedule B		1									1				1				1	1			
			<u></u>	Currency	AIG MARKETS, INC.	. OLUSOMC1V69Q7Z125D03	07/06/2022	09/15/2022	09/15/2022	Maturity	1	1 17,314,393	. GBP/USD_1.1916	0	0	<u></u>	844,356	<u></u>	<u> </u>	<u></u>	<u> </u>	<u></u>	<u>                                     </u>	0	0	

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

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

					5	onowing	g all Op	tions, Cap	s, Floors,	Collars, S	waps and	d Forwards	i erminat	ed During	Current Y	ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s) Hedged, Used for Income Generation	Schedule / Exhibit	of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or Expira-	Termina- tion	Indicate Exercise, Expiration, Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Considera- tion Received (Paid) on	Current Year	Book/ Adjusted Carrying	Va In	realized aluation crease/	Total Foreign Exchange Change in	Current Year's (Amortiza- tion)/	Gain (Loss) on Termination	Adjustment to Carrying Value of Hedged	Gain (Loss) on Termination	Hedge Effectiveness at Inception and at Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code (De	ecrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
FX Forward, Maturing on 07/11/2022, Buy USD, Sell AUD	Snot		Currency	. AIG MARKETS, INC OLUSOMCIV6907Z125D03	07/07/2022	07/11/2022	07/11/2022	Maturity	1	57 999	AUD/USD6827	0	0		704							0	0	
FX Forward, Maturing on 07/18/2022, Buy EUR, Sell USD	Cont		Currency	AIG MARKETS, INC OLUSOMCIV6907Z125D03							. EUR/USD_1.0057				4 424									
FX Forward, Maturing on 07/18/2022, Buy EUR, Sell USD	ομοί														, -									
FX Forward, Maturing on 09/15/2022, Buy GBP, Sell USD	Hedges of Investment Assets	Schedule B	Currency	. AIG MARKETS, INC OLUSOMCIV69Q7Z125D03					1		. EUR/USD_1.0057		0		1,244					•••••		0	0	
FX Forward, Maturing on 08/19/2022, Buy USD, Sell EUR			Currency	. AIG MARKETS, INC OLUSOMC1V69Q7Z125D03				Maturity	1	8,091,169	. GBP/USD_1.2046	0	0		(482,018)							0	0	
FX Forward, Maturing on 08/19/2022, Buy USD, Sell EUR	Spot		Currency	. AIG MARKETS, INC OLUSOMCIV69Q7Z125D03					1	0	. EUR/USD_1.0056		0		19							0	0	
FX Forward, Maturing on 09/08/2022, Buy USD, Sell GBP	Spot		Currency	. AIG MARKETS, INC OLUSOMCIV69Q7Z125D03					1	0	. EUR/USD_1.0056	0	0		69							0	0	
FX Forward, Maturing on 12/15/2022, Buy USD, Sell GBP	Spot Hedges of Investment Assets	Schedule B	Currency	. AIG MARKETS, INC OLUSOMC1V69Q7Z125D03				Maturity	1		. GBP/USD_1.1539	0	0		1,336							0	0	
FX Forward, Maturing on 12/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	. AIG MARKETS, INC OLUSOMC1V69Q7Z125D03					1		. GBP/USD_1.1597	0	0		(417, 180)							0	0	
FX Forward, Maturing on 12/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	. AIG MARKETS, INC OLUSOMCIV69Q7Z125D03					1		. GBP/USD_1.1597	0	0		(1,145,725)							0	0	
FX Forward, Maturing on 12/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	. AIG MARKETS, INC OLUSOMCIV6907Z125D03					1		. GBP/USD_1.1597		0		(18,356)					•••••		0	0	
FX Forward, Maturing on 12/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	. AIG MARKETS, INC OLUSOMCIV69Q7Z125D03 . AIG MARKETS, INC OLUSOMCIV69Q7Z125D03				Maturity	1		. GBP/USD_1.1597				(30,473)							0	0	
FX Forward, Maturing on 12/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC OLUSOMCIV6907Z125D03				,			. GBP/USD_1.1597				(639, 356)									
FX Forward, Maturing on 12/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC OLUSOMCIV6907Z125D03					1		. GBP/USD_1.1597				(801, 195)									
FX Forward, Maturing on 12/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC OLUSOMCIV6907ZI25D03					1		. GBP/USD_1.1597	0	0		(236,098)							0	0	
	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC OLUSOMC1V6907Z125D03					1		. GBP/USD_1.1597	0	0		(347,809)							0	0	
	Hedges of Investment Assets	Schedule B	Currency	AIG MARKETS, INC OLUSOMC1V6907Z125D03				,	1		. GBP/USD_1.1597	0	0		(621,454)							0	0	
	Hedges of Investment Assets	Schedule B	Currency	. AIG MARKETS, INC OLUSOMC1V69Q7Z125D03					1		. GBP/USD_1.1597	0	0		(561,818)							0	0	
	Hedges of Investment Assets	Schedule B	Currency	. AIG MARKETS, INC OLUSOMCIV69Q7Z125D03	09/13/2022	12/15/2022	12/15/2022	Maturity	1	18,600,973	. GBP/USD_1.1597	0	0		(1,038,196)							0	0	
FX Forward, Maturing on 12/15/2022, Buy USD, Sell GBP	Hedges of Investment Assets	Schedule B	Currency	. AIG MARKETS, INC OLUSOMCIV69Q7Z125D03	09/13/2022	12/15/2022	12/15/2022	Maturity	1	16,037,139	. GBP/USD_1.1597	0	0		(895,098)							0	0	

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

						5	Showing	all Op	tions, Cap	s, Floors,	Collars, S	Swaps and	d Forwards	Terminat	ted During	Current \	∕ear								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s)											Strike	Cumulative Prior Year(s) Initial Cost	Current Year Initial Cost											Hedge
	Hedged,						Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule					Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of Di-I/(-)	F		Total	or	Termina-	Expiration,	Number of	Nietienel	Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s)		e, Counterparty Clearinghouse	Trade Date	Expira- tion	tion Date	Maturity or Sale	Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received)	(Paid) on Termination	Year Income	Carrying Value	Code	Increase/ (Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
FX Forward, Maturing on	or replicated	Identino	(α)	or central	Oleaninghouse	Dute	tion	Date	Cuic	Contracts	ranount	(i did)	i did	1 did	remination	moonic	Value	Oode	(Beerease)	<i>B.</i> // (.O.V.	71001011011	recognized	ROIII	Deletted	(6)
09/20/2022, Buy EUR, Sell USD	D																								
	Spot		Currency	. AIG MARKETS, INC	. OLUSOMCIV69Q7Z125D03	09/16/2022	09/20/2022	09/20/2022	Maturity	1	4,702	2EUR/USD999	0	0		(11	)						0	0	
FX Forward, Maturing on 12/21/2022, Buy CAD, Sell USD	to the Morgan Stanley Risk Premium Bottom-up Multi-																								
FX Forward, Maturing on	factor Long Only Index Hedges of a replication asset whose return is tied to the Morgan Stanley Risk		Currency	. AIG MAHKEIS, INC	. OLUSOMC1V69Q7Z125D03	09/19/2022	12/21/2022	12/21/2022	Maturity	1	200,54/	7 . CAD/USD_1.3275	0	0		(3,619	)						0	0	
12/21/2022, Buy USD, Sell DKK	Premium Bottom-up Multi- factor Long Only Index		Currency	ALC MADVETS INC	. OLUSOMC1V69Q7Z125D03	00/10/2022	10/01/0000	10/01/0000	Maturitu		201 020	B . DKK/USD_7.3826		0		(23, 113								0	
FX Forward, Maturing on	Hedges of a replication asset whose return is tied		Currency	. AIG MARKETS, INC	. 0.0301101709472123003	09/ 19/ 2022	12/21/2022	12/21/2022	maturity		301,030	. DKK/U3D_7.302K	,			(23, 113	,								
12/21/2022, Buy USD, Sell NOK	Treminal bottom-up marti-		0	ALC HARVETO INC	0.11000011/000221077	00 (40 (000	10 (01 (0000	10 /01 /000				NOV (1100 40 600		_	1	,,	J						_	_	
	factor Long Only Index Hedges of a replication asset whose return is tied		Currency	. AIG MAHKEIS, INC	. OLUSOMC1V69Q7Z125D03	09/19/2022	12/21/2022	12/21/2022	Maturity	11	41,425	5 NOK/USD_10.2379	,  0	0	·····	(1,631	,						0	0	
FX Forward, Maturing on 12/21/2022, Buy SEK, Sell USD	to the Morgan Stanley Risk Premium Bottom-up Multi-																								
	factor Long Only Index Hedges of a replication		Currency	. AIG MARKETS, INC	. OLUSOMC1V69Q7Z125D03	09/19/2022	12/21/2022	12/21/2022	Maturity	1	58,644	4 SEK/USD_10.7527	′0	0		2,777							0	0	
FX Forward, Maturing on 12/21/2022, Buy USD, Sell CHF	asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-																								
	factor Long Only Index Hedges of a replication		Currency	. AIG MARKETS, INC	. OLUSONCIV69Q7Z125D03	09/19/2022	12/21/2022	12/21/2022	Maturity	1	458,470	CHF/USD9573	30	0		(13,843	)						0	0	
FX Forward, Maturing on 12/21/2022, Buy USD, Sell GBP	asset whose return is tied to the Morgan Stanley Risk Premium Bottom-up Multi-																								
	factor Long Only Index Hedges of a replication asset whose return is tied		Currency	. AIG MARKETS, INC	. OLUSONCIV69Q7Z125D03	09/19/2022	12/21/2022	12/21/2022	Maturity	1	483,291	1 . GBP/USD_1.1439	0	0		(28,264	)						0	0	
FX Forward, Maturing on 12/21/2022, Buy USD, Sell EUR	R to the Morgan Stanley Risk Premium Bottom-up Multi-																								
FX Forward, Maturing on 10/21/2022, Buy USD, Sell EUR	factor Long Only Index		Currency	. AIG MARKETS, INC	. OLUSONCIV69Q7ZI25D03	09/19/2022	12/21/2022	12/21/2022	Maturity	1	397 , 134	4 . EUR/USD_1.0077	'0	0		(24, 152	)					·	0	0	
FX Forward, Maturing on	Spot		Currency	. AIG MARKETS, INC	. OLUSONCIV69Q7Z125D03	10/19/2022	10/21/2022	10/21/2022	Maturity	1	1, 124,976	EUR/USD976	0	0	ļ	(10,024	)					.	0	0	
10/21/2022, Buy USD, Sell EUR	R		Currency	ALC MADVETO INC	. OLUSONC1V69Q7Z125D03	10/10/2022	10/21/2022	10/21/2022	Maturit:		210 070	Ellprien 070				(2,818							_		
FX Forward, Maturing on 11/08/2022, Buy USD, Sell GBP	opot		our rency	. AIU MMNALIS, INC	. ULUOUIIU I VO9U/Z1Z0UU3	10/ 19/ 2022	10/21/2022	10/21/2022	maturity	1	310,2/9	9EUR/USD976	,			(2,818	,							0	
	Spot		Currency	AIG MARKETS, INC	. OLUSOMCIV69Q7Z125D03	11/04/2022	11/08/2022	11/08/2022	Maturity	1	1,282,642	. GBP/USD_1.1313	30	0		(24,998	)					.	0	0	
FX Forward, Maturing on 12/15/2022, Buy USD, Sell GBP	P Hedges of Investment Assets	Schedule B																							
EV Forward Maturing :-			Currency	. AIG MARKETS, INC	. OLUSOMCIV69Q7Z125D03	11/15/2022	12/15/2022	12/15/2022	Maturity	1	2,322,441	1 . GBP/USD_1.1863	30	0	ļ	(61,509	)			ļ		.	0	0	
FX Forward, Maturing on 12/15/2022, Buy USD, Sell EUR	R Hedges of Investment Assets	Schedule B																							
FX Forward, Maturing on 11/18/2022, Buy USD, Sell EUP	B		Currency	. AIG MARKETS, INC	. OLUSOMC1V69Q7Z125D03	11/15/2022	12/15/2022	12/15/2022	Maturity	1	23,001,786	EUR/USD_1.045	50	0		(528,481	)					·	0	0	
	Spot		Currency	. AIG MARKETS, INC	. OLUSONC1V69Q7Z125D03	11/16/2022	11/18/2022	11/18/2022	Maturity	1	964	EUR/USD_1.0387	,	0		6							0	0	
FX Forward, Maturing on 11/18/2022, Buy USD, Sell GBP	P		0	ALC MADWETS INC	0110000100077107700	11 /10 /0000	11 /10 /0000	11 /10 /0000		_	20.004	000 (100 4 400	,										_		
FX Forward, Maturing on 11/23/2022, Buy USD, Sell EUR	Spot		Currency	. TAIG MAHKEIS, INC	. OLUSOMC1V69Q7Z125D03	11/16/2022	11/18/2022	11/18/2022	Maturity	11	36,801	1 . GBP/USD_1.1887	,0	0		(4	,						0	0	
FX Forward, Maturing on	Spot		Currency	. AIG MARKETS, INC	. OLUSOMC1V69Q7Z125D03	11/21/2022	11/23/2022	11/23/2022	Maturity	1	44,516	EUR/USD_1.0242	2	0		(661	)						0	0	
11/23/2022, Buy USD, Sell EUR	R								<u> </u>																
	Spot		Currency	. AIG MARKETS, INC	. OLUSOMC1V69Q7Z125D03	11/21/2022	11/23/2022	11/23/2022	Maturity	J1	158 , 339	. EUR/USD_1.0242	20	0		(2,351	)					.	0	0	

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

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

					,		y an Op	tions, our	, , , , , , , , , , , , , , , , , , , ,	Condito, C	waps and	a i Oiwaius	1 Cilillia		Guileit	ı cai								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Cumulative Prior Year(s)												
	of Item(s)					D					Strike	Initial Cost	Initial Cost								0 :			Hedge
	Hedged, Used for	Schedule	Type(s)			Date of Maturity		Indicate Exercise.			Price, Rate or	of Un- discounted	of Un- discounted	Considera-		Book/		Unroplized	Total Foreign	Current Year's	Gain (Loss)	Adjustment to Carrying	Gain (Loss)	Effectiveness at Inception
	Income	/	of			or	Termina-	Expiration.	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	r (a) ´	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
FX Forward, Maturing on 12/12/2022, Buy EUR, Sell USD																								
	Spot		. Currency	. AIG MARKETS, INC OLUSOMCIV69Q7Z125D03	12/09/2022	12/12/2022	12/12/2022	Maturity	1	264,334	. EUR/USD_1.0552	0	0		(765	5)						0	0	
FX Forward, Maturing on 12/12/2022, Buy EUR, Sell USD																								
	Spot		Currency	. AIG MARKETS, INC OLUSOMCIV69Q7Z125D03	12/09/2022	12/12/2022	12/12/2022	Maturity	1	74,315	. EUR/USD_1.0552	0	0		(215	5)						0	0	
1439999999. Subtota	I - Forwards - Hedging	Other										0	0	0	10,843,582		XXX	3,429,156	0	0	0	0	0	XXX
1479999999. Subtota	I - Forwards											0	0	0	10,843,582	2 (	XXX	3,429,156	0	0	0	0	0	XXX
1509999999. Subtota	I - SSAP No. 108 Adjus	tments										0	0	0	(	) (	XXX	0	0	0	0	0	0	XXX
1689999999. Subtota	I - Hedging Effective Ex	cluding \	/ariable An	nuity Guarantees Under SSAP No.	108							0	0	0	(	) (	XXX	0	0	0	0	0	0	XXX
1699999999. Subtota	I - Hedging Effective Va	ariable Ar	nuity Guar	antees Under SSAP No.108								0	0	0	(	) (	XXX	0	0	0	0	0	0	XXX
1709999999. Subtota	I - Hedging Other											107,033,270	19,523,673	24,832,694	75,924,667	7 (	XXX	(47,572,936	0	0	(101,724,256	0	0	XXX
1719999999. Subtota	I - Replication											0	0	(1,525,950	(244,732	2) (	XXX	0	0	0	(1,525,950	0	0	XXX
1729999999. Subtota	I - Income Generation			•						•	•	0	0	0	(	) (	XXX	0	0	0	0	0	0	XXX
1739999999. Subtota				·								0	0	0		) (	XXX	0	0	0	0	0	0	XXX
1749999999. Subtota	I - Adjustments for SSA	P No. 10	8 Derivativ	es								0	0	0	(	) (	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals				-						·	·	107,033,270	19.523.673	23,306,744	75,679,935	5 0	XXX	(47,572,936	0	0	(103,250,206	0	0	XXX

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

nd of the Reporting Period
nd of the Reporting Feriod

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

								Futures Contrac	ts Open D	ecember 3	1 of Curre	ent Year									
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly	/ Effective H	edges	18	19	20	21	22
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	15  Cumulative  Variation  Margin	16  Deferred Variation Margin	17 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 Year-end (b)	Value of One (1) Point
JBH3	110	124,367,354	Long Future JPY	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed	Exhibit 5	Interest Rates	. 03/15/2023 .	OSA	.12/08/2022 .	148.1421	145.4600	(58,766)	(58,766)	0	0	0	(2,113,319)	(2,113,319)	1,410,795		7, 163
JYH3	308	28,448,805	Long Future JPY  Long Future SPY NYS(SAP 500 Index	Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life	Exhibit 5	Currency	.03/14/2023 .	CME	12/12/2022 .	73.8930	77.0700	425,425	425,425	0	0	0	1, 223, 145	1,223,145	1,145,760		1,250
ESH3	20	3,819,103	(USA))	Contracts	Exhibit 5	Equity/Index	.03/20/2023 .	CME SNZ20JLFK8MNNCLQ0F39	12/12/2022 .	3,819.1025	3,861.0000	(10,750)	(10,750)	0	0	0	41,898	41,898	212,000		50
			es - Hedging Other	r								355,909	355,909	0	0	0	(848, 276)	(848, 276)	2,768,555	XXX	XXX
15799999	99. Subtota	I - Long Future	es									355,909	355,909	0	0	0	(848, 276)	(848, 276)	2,768,555	XXX	XXX
G H3	18	, ,	Short Future GBP	Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates Interest Rates	.03/31/2023 .	TCE	11/22/2022 .	104.6700	99.9000	3,694	3,694	0	0	0	104,586	104,586	124,283		1,218
RXH3	29		Short Future EUR	Life Benefits and Indexed Annuity/Indexed Life Contracts Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life	Exhibit 5	Interest Rates		EUX	12/05/2022 .	141.2200	132.9300		18,313		0	0	255,701	·	114,230		1,064
Z H3	30	2,710,938	Short Future FTSE.LSE(FTSE 100	Contracts				OSA				11,044	(13, 432)	0	0	0	8,097	112, 138	160,460		16
ECH3	75		Short Future EUR Short Future ST50E.AIG	Contracts		Currency		CME		1.0614	3 785 0000	(20, 156)	(20, 156)		0	0	(131,719)				125,00

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

Futures Contracts Open December 31 of Curr	ent Vear	

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly	Effective H	edaes	18	19	20	21	22
	_	J	,	Description	o o	·	0	v	10		12	10	.,	15	16	17 Change in Variation Margin	10	Change in Variation		Hedge	
				of Item(s) Hedged, Used for		Type(s)	Date of Maturity						Book/			Gain (Loss) Used to Adjust	Cumulative Variation	Margin Gain (Loss)		Effectiveness at Inception	
	Number			Income	Schedule/	of	or			Transac-	Reporting		Adjusted	Cumulative	Deferred	Basis of		Recognized		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	tion	Date		Carrying	Variation	Variation	Hedged	All Other	in Current	Potential	Year-end	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Price	Fair Value	Value	Margin	Margin	Item	Hedges	Year	Exposure	(b)	Point
				Hedges of Guaranteed Life Benefits and Indexed Annuity/Indexed Life																	
BPH3	116	,, ,,	Short Future GBP Short Future	Contracts	Exhibit 5	Currency	.03/14/2023 .	CME SNZ20JLFK8MNNCLQ0F39 .	.12/09/2022 .	123.0300	120.8400	7,975	7,975	0	0	0	158,775	158,775	324,800		625
			SPX.NYS(S&P 500 Index	Annuity/Indexed Life																	
ESH3	30	-,,-	, ,		Exhibit 5	Equity/Index	.03/20/2023 .	CME	.12/12/2022 .	3,968.3000	3,861.0000	16, 125	16, 125		0	0	160,950		318,000		50
			s - Hedging Othe	r								40,787	40,787		0	0	754,332	754,332	1,773,449	XXX	XXX
		l - Short Future	-									40,787	40,787	0	0	0	754,332	754,332	1,773,449	XXX	XXX
			08 Adjustments									0	C	0	0	0	0	0	0	XXX	XXX
				/ariable Annuity G			No.108					0	C	0	0	0	0	0	0	XXX	XXX
				nuity Guarantees	Under SSA	P No.108						0	C	0	0	0	0	0	0	XXX	XXX
		l - Hedging Oth	ner									396,696	396,696	0	0	0	(93,944)	(93,944)	4,542,004	XXX	XXX
		l - Replication										0	C	0	0	0	0	0	0	XXX	XXX
		l - Income Gen	eration									0	C	0	0	0	0	0	0	XXX	XXX
	99. Subtotal											0	C	0	0	0	0	0	0	XXX	XXX
		l - Adjustments	for SSAP No. 10	8 Derivatives								0	C	0	0	0	0	0	0	XXX	XXX
17599999	99 - Totals											396,696	396,696	0	0	0	(93,944)	(93,944)	4,542,004	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
CITIBANK	753,423	(356,728)	
Total Net Cash Deposits	753,423	(356,728)	396,695

(a)	Code	Description of Hedged Risk(s)

_		
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

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

						1		uture Contracts Terminated Dece				1							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	<u> </u>	19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise.	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker		Notional			Exhibit	Risk(s)	Expira-		Trada			Tarmaination	Maturity or						
	of			Generation		( )			Trade	Transaction	tion	Termination	,	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
				Hedges of Guaranteed															
				Life Benefits and															
IDI IO	450	474 000 000		Indexed Annuity/Indexed	5 5	Interest	00/40/0000	0500004040444405	40 (07 (0004	450,0000	00 (07 (0000	450 0000		(4.440.004)	(4 000 500)				0.054
JBH2	150	1/4,008,338	Long Future JPY	Life Contracts	Exhibit 5	Rates	.03/16/2022	OSA	. 12/07/2021	152.0000	03/07/2022 .	150.8900	Sale	(1,440,384)	(1,362,533)	0	0		8,651
				Hedges of Guaranteed Life Benefits and															
				Indexed Annuity/Indexed															
JYH2	308	33 880 000	Long Future JPY	Life Contracts	Exhibit 5	Currency	. 03/15/2022	CME SNZ20JLFK8MNNCLQ0F39 .	. 12/07/2021	88.0000	03/07/2022	86.7150	Sale	(494,725)	(102,025)	0	0		1,250
01112			Long rataro di r	Hedges of Guaranteed	Exilibre 0	our ronoy	. 00/ 10/ 2022 .	ONE THOMAS OF THE STATE OF THE	. 12/01/2021		00/0//2022 .			(404,720)	(102,020)				
				Life Benefits and															
				Indexed Annuity/Indexed		Interest													
JBM2	150	172,565,901	Long Future JPY	Life Contracts	Exhibit 5	Rates	.06/15/2022	OSA	.03/07/2022	150.7400	06/08/2022 .	149.5287	Sale	(1,499,830)	(1,499,830)	0	0		
				Hedges of Guaranteed															
				Life Benefits and															
				Indexed Annuity/Indexed													_		
JYM2	308	33,466,895	Long Future JPY	Life Contracts	Exhibit 5	Currency	.06/14/2022	CME SNZ20JLFK8MNNCLQ0F39 .	.03/07/2022	86.9270	06/08/2022 .	74.5078	Sale	(4,781,410)	(4,781,410)	0	0		1,250
				Hedges of Guaranteed Life Benefits and															
				Indexed Annuity/Indexed		Interest													
JBU2	150	170 675 506	Long Future JPY	Life Contracts	Exhibit 5	Rates	.09/14/2022	OSA	.06/08/2022	149.0887	00/02/2022	149.2267	Sale		138.032	0	0		6.670
JDU2	130	170,073,300	Long ruture or 1	Hedges of Guaranteed	LAIIIDIT J	nates	. 03/ 14/ 2022 .	03A	.00/00/2022	143.0007	03/02/2022 .	143.2201		100,002	100,002				
				Life Benefits and															
				Indexed Annuity/Indexed															
JYU2	308	28,834,865	Long Future JPY	Life Contracts	Exhibit 5	Currency	.09/20/2022	CME SNZ20JLFK8MNNCLQ0F39 .	.06/08/2022	74.8958	09/12/2022 .	70 . 1537	Sale	(1,825,673)	(1,825,673)	0	0		
			-	Hedges of Guaranteed															
				Life Benefits and															
			Long Future SPX.NYS(S&P																
ESU2	21	3,930,875	500 Index (USA))	Life Contracts	Exhibit 5	Equity/Index	.09/19/2022	CME SNZ20JLFK8MNNCLQ0F39 .	.06/15/2022	3,743.6905	09/12/2022 .	4,309.3929	Sale	(593,988)	(593,988)	0	0		50
				Hedges of Guaranteed															
				Life Benefits and Indexed Annuity/Indexed		1-44													
JBZ2	140	150 706 246	Long Future JPY	Life Contracts	Exhibit 5	Interest Rates	. 12/15/2022	OSA	.09/02/2022	148.6200 .	12/08/2022	148.9325	Sale	306,689	306.689	0	0		7,010
JDZZ	140	136,790,340	Long Future JFT	Hedges of Guaranteed	EXIIIDIT 3	nates	. 12/ 13/ 2022 .	00A	. 09/02/2022	140.0200	12/00/2022 .	140.9323	3a1e	300,009		u			
				Life Benefits and															1
			Long Future SPX.NYS(S&P																
ESZ2	67	13,659,630	500 Index (USA))	Life Contracts	Exhibit 5	Equity/Index	. 12/19/2022	CME SNZ20JLFK8MNNCLQ0F39 .	.09/12/2022	4,077.5015	12/12/2022 .	4,148.2612	Sale	237,045	237,045	0	0		50
				Hedges of Guaranteed															
				Life Benefits and															
			l	Indexed Annuity/Indexed															
JYZ2	308	27,259,683	Long Future JPY	Life Contracts	Exhibit 5	Currency	. 12/20/2022	CME SNZ20JLFK8MNNCLQ0F39 .	.09/12/2022	70.8044 .	12/12/2022 .	73.0450	Sale	862,643	862,643	0	0		1,250
				Hedges of Guaranteed															1
				Life Benefits and															I
EGHS	on.	15 070 000		Indexed Annuity/Indexed	Exhibit 5	Equity/Index	.03/20/2023	CME	. 12/12/2022	3.968.3000	12/15/2022 .	3.928.0375	Sale	(161.050)	(161.050)		^		E0.
15300000	00 Subtata		es - Hedging Other	LITE CONTRACTS	LAIIIDIL J	Lqui ty/ muex	. 00/20/2023	OWL SINZZUOLFRONWINGLUUF39 .	1. 12/ 12/2022		14/ 13/ 2022 .	0,820.00/3	oale	(9,252,651)	(8,782,100)	0		XXX	XXX
																			XXX
15799999	วช. อนมเดเล	I - Long Future	;5 	Hadaaa af C	1	1	1	T					ı	(9,252,651)	(8,782,100)	0	0	XXX	^^^
				Hedges of Guaranteed Life Benefits and															1
			1	Indexed Annuity/Indexed		Interest													1
G H2	23	3 463 560	Short Future GBP	Life Contracts	Exhibit 5	Rates	. 03/31/2022	ICE 5493000F4Z033MV32P92 .	. 11/23/2021 .	124.7600	02/22/2022	120.6400	Sale	128.907	132.331	n	n		1,360
V 112	20	, 400, 300		Hedges of Guaranteed			. 30, 01, 2022	0+000001 +200011V02F32 .	. 11/20/2021			120.0400		120,307	102,001				1,000
				Life Benefits and															
			1	Indexed Annuity/Indexed		Interest													[
TYH2	479	61,805,969	Short Future USD	Life Contracts	Exhibit 5	Rates	.03/23/2022 .	CBT	. 11/23/2021	129.0313	02/22/2022 .	126 . 4609	Sale	1.231.180	1,919,742	l 0	0		1,000

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

		1				,	1	uture Contracts Terminated Dece	1			,			,				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
						T. m a (a)								Cumanilativa					
	l			Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a) ´	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
	00	7 11110 41110	2000	Hedges of Guaranteed	- radinandi	(5)		Zxeriarige	Date			1 1.00			roui	ROIII	Dolollou	(2)	
				Life Benefits and															
				Indexed Annuity/Indexed		Interest													
TYH2	35	4 515 547	Short Future USD	Life Contracts	Exhibit 5	Rates	.03/23/2022	CRT	. 11/23/2021 .	120 0156	.02/22/2022 .	126 . 4688	Sale	89, 141	140.000	0	0		1,000
11112		,515,547	onor tratare oob	Hedges of Guaranteed	LAIIIDIT J	114165	.00/20/2022	001	. 11/20/2021 .	120.0100	.02/22/2022 .	120.4000			140,000				1,000
				Life Benefits and															
				Indexed Annuity/Indexed		Interest													
RXH2	23	4 297 420	Short Future EUR	Life Contracts	Exhibit 5	Rates	.03/10/2022	EUV	. 11/30/2021 .	174.1600	03/03/2022	168.7000	Sale	143,729	70,807	٥	0		1, 145
11/11/2	20		Onor tratare con	Hedges of Guaranteed	LAIIIDIT J	114165	.00/10/2022	Lon	. 11/00/2021	174. 1000	.00/00/2022 .			140,723					
				Life Benefits and															
				Indexed Annuity/Indexed															
TPH2	44	6 551 567	Short Future USD	Life Contracts	Exhibit 5	Currency	.03/15/2022	OSA	. 12/06/2021 .	1,951.0000	03/07/2022	1,807.4000	Sale	548,769	730,030	0	0		87
		0,001,001	onor cratare oob	Hedges of Guaranteed	Exilibre 0	our ronoy	. 00/ 10/ 2022	000001240/12410/07	1.12/00/2021		.00/01/2022 .	1,007.4000							
				Life Benefits and															
				Indexed Annuity/Indexed															
ECH2	75	10 565 156	Short Future EUR	Life Contracts	Exhibit 5	Currency	.03/15/2022	CME SNZ20JLFK8MNNCLQ0F39 .	. 12/07/2021 .	1.1270	03/07/2022	1.0901	Sale		470.625	0	0		125,000
LOI L		10,000,100	GIOTE TUTAL C LOTT	Hedges of Guaranteed	EXIIIDIT O	our ronoy	. 00/ 10/ 2022	ONE THE THE THE THE THE THE THE THE THE TH	. 12/0//2021		.00/01/2022 .								120,000
				Life Benefits and															
				Indexed Annuity/Indexed															
BPH2	116	9 589 575	Short Future GBP	Life Contracts	Exhibit 5	Currency	.03/15/2022	CME SNZ20JLFK8MNNCLQ0F39 .	. 12/07/2021 .	132 2700	.03/07/2022 .	131.5600	Sale	51,475	271,875	0	0		625
DI 112		,000,010	Giort ratare abi	Hedges of Guaranteed	EXIIIDIT O	our ronoy	. 00/ 10/ 2022	ONE THE THE THE THE THE THE THE THE THE TH	. 12/0//2021	102.2700	.00/01/2022 .			,470					
			Short Future	Life Benefits and															
				Indexed Annuity/Indexed															
Z H2	30	2,624,755		Life Contracts	Exhibit 5	Equity/Index	.03/22/2022	ICE 5493000F4Z033MV32P92 .	. 12/09/2021 .	7,248.5000	03/11/2022	7, 188.0000	Sale	23,310	53,948	0	0		13
2 112			(GI())	Hedges of Guaranteed	Exilibre 0	Equity/ muox	. 00/ LL/ LOLL .	70E	. 12/00/2021	,240.0000	.00/11/2022 .	7 , 100.0000							
				Life Benefits and															
				Indexed Annuity/Indexed															
VGH2	45	2 015 593	Short Future ST50E.AIG	Life Contracts	Exhibit 5	Equity/Index	.03/22/2022	EUX	. 12/09/2021 .	4, 184.7500	03/11/2022	3,738.2500	Sale	225,331	277,682	0	0		11
			0.011 1 01010 01002	Hedges of Guaranteed	ZAMIDIT O MANAGEMENT	Equity/ muox	. 50, 22, 2522		, 00, 202			0,700.2000			, , , , , ,				
			Short Future	Life Benefits and															
			SPX.NYS(S&P 500 Index	Indexed Annuity/Indexed															
ESH2	102	22 .775 .388	(USA))	Life Contracts	Exhibit 5	Equity/Index	.03/21/2022	CME SNZ20JLFK8MNNCLQ0F39 .	. 12/13/2021 .	4,465.7623	.03/11/2022 .	4,324.8971	Sale	718,413	825,875	0	0		50
			(****),	Hedges of Guaranteed								,		,					
			Short Future	Life Benefits and															
			SPX.NYS(S&P 500 Index	Indexed Annuity/Indexed															
ESH2	41	9,641.560	(USA))	Life Contracts	Exhibit 5	Equity/Index	.03/21/2022	CME SNZ20JLFK8MNNCLQ0F39 .	. 12/13/2021 .	4,703.2000	.03/11/2022 .	4,255.7134	Sale	917,348	1,030,713	0	0		50
	1	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		Hedges of Guaranteed		,			1			1		, , ,					
			Short Future	Life Benefits and					1				1						
	1		SPX.NYS(S&P 500 Index	Indexed Annuity/Indexed					1				I						
ESH2	1,200	338, 137, 598		Life Contracts	Exhibit 5	Equity/Index	.03/21/2022	CME SNZ20JLFK8MNNCLQ0F39 .	. 12/13/2021 .	4,640.2430	.03/11/2022 .	4,370.1206	Sale	16,207,340	18,480,025	0	0		50
	1			Hedges of Guaranteed					1										1
			Short Future	Life Benefits and					1				1						
			MXEA.ASE(MSCI EAFE	Indexed Annuity/Indexed					1				1						
MFSH2	278	31,523,810	Index)	Life Contracts	Exhibit 5	Equity/Index	.03/21/2022	ASE	. 12/13/2021 .	2,267.9000	.03/11/2022 .	2,057.0878	Sale	2,930,290	3,679,500	0	0		50
	1			Hedges of Guaranteed					1				I						1
			Short Future	Life Benefits and					1				1						
	1		MID.NYS(S&P 400 Midcap	Indexed Annuity/Indexed					1				I						1
FAH2	99	27,466,730	Index (USA))	Life Contracts	Exhibit 5	Equity/Index	.03/21/2022 .	CME SNZ20JLFK8MNNCLQ0F39 .	. 12/13/2021 .	2,774.4172	.03/11/2022 .	2,594.2000	Sale	1,784,150	2,410,650	0	0		100
	1			Hedges of Guaranteed					1				I						1
				Life Benefits and					1				1						
1				Indexed Annuity/Indexed					1				1						
MESH2	159	9,695,025	Short Future MXEF.ASE .	Life Contracts	Exhibit 5	Equity/Index	.03/21/2022	ASE	. 12/13/2021 .	1,219.5000	.03/11/2022 .	1,098.0000	Sale	965,925	1,019,985	0	0		50
	1			Hedges of Guaranteed					1				I						1
			Short Future	Life Benefits and					1				1						
	1		RTY.NYS(Russell 2000	Indexed Annuity/Indexed					1				I						1
RTYH2	62	6,846,735	Index)	Life Contracts	Exhibit 5	Equity/Index	.03/21/2022	CME SNZ20JLFK8MNNCLQ0F39 .	. 12/13/2021 .	2.208.6242	.03/11/2022 .	2.010.9000	Sale	612.945	718.890	l 0	0		l50

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

							F	uture Contracts Terminated Dece	ember 31	of Current Y	'ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration.	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
Symbol	Contracts	Amount	Description	Hedges of Guaranteed	lucitulici	(a)	tion	Lacriange	Date	FIICE	Date	FIICE	Sale	Terrination	real	iteiii	Deletted	(b)	FUIIL
				Life Benefits and															
				Indexed Annuity/Indexed		Interest													
TYM2	35	4 424 219	Short Future USD	Life Contracts	Exhibit 5	Rates	.06/22/2022 .	CRT	.02/22/2022	126 4063	. 05/25/2022 .	120 . 6406	Sale	201,797	201,797	0	0		1,000
		, 1,21,210	Chort ratare cos minim	Hedges of Guaranteed	ZAMIDIT O MANAGEMENT		. 00, 22, 2022		. 02, 22, 2022		. 00, 20, 2022								
				Life Benefits and															
				Indexed Annuity/Indexed		Interest													
TYM2	479	60,541,109	Short Future USD	Life Contracts	Exhibit 5	Rates	.06/22/2022 .	CBT	.02/22/2022	126 . 3906	.05/25/2022 .	120 . 6406	Sale	2,754,250	2,754,250	0	0		1,000
				Hedges of Guaranteed															
				Life Benefits and		I	1												
0.110	20	0 004 004	Chant Future CDD	Indexed Annuity/Indexed	F Libita F	Interest	00/00/0000	LOE	00/00/0000	100 1000	05 (05 (0000	110 0100	0.1	00.050	00.050	_	_		1 047
G M2	23	3,391,934	Short Future GBP	Life Contracts Hedges of Guaranteed	Exhibit 5	Rates	.06/30/2022 .	ICE 5493000F4Z033MV32P92 .	.02/22/2022	122. 1800	. 05/25/2022 .	119.0100	Sale	96,056	96,056	J 0	0		1,317
				Life Benefits and			1												
				Indexed Annuity/Indexed		Interest													
RXM2	29	5 . 150 . 656	Short Future EUR	Life Contracts	Exhibit 5	Rates	.06/10/2022 .	FUX	.03/03/2022	165.9372	.06/01/2022	151.6800	Sale	453, 131	453, 131	0	0		1.096
				Hedges of Guaranteed			,,					1	•						
				Life Benefits and															
				Indexed Annuity/Indexed															
TPM2	44	5,994,129	Short Future USD	Life Contracts	Exhibit 5	Currency	.06/14/2022 .	OSA	.03/07/2022	1,785.0000	.06/01/2022 .	1,945.0000	Sale	(572,095)	(572,095)	0	0		81
				Hedges of Guaranteed															
				Life Benefits and															
ECM2	75	10 255 504	Short Future EUR	Indexed Annuity/Indexed Life Contracts	Exhibit 5	Currency	.06/14/2022 .	CME	.03/07/2022	1 0020	.06/08/2022	1.0740	Sale	187.001	187.001		0		125.000
EUM2	/5	10,200,094	Short Future EOR	Hedges of Guaranteed	EXHIBIT 2	currency	.00/14/2022 .	OME SINZZOULFROMINIOLIQUE39 .	.03/07/2022	1.0939	.06/08/2022 .	1.0740	Sale	187,001	187,001	0	0		125,000
				Life Benefits and															
				Indexed Annuity/Indexed															
BPM2	116	9.534.475	Short Future GBP	Life Contracts	Exhibit 5	Currency	.06/14/2022 .	CME SNZ20JLFK8MNNCLQ0F39 .	.03/07/2022		.06/08/2022 .	125.5500	Sale	432, 100	432, 100	0	0		625
		.,,		Hedges of Guaranteed		,													
				Life Benefits and															
				Indexed Annuity/Indexed															
MESM2	159	8,674,245	Short Future MXEF.ASE .	Life Contracts	Exhibit 5	Equity/Index	.06/21/2022 .	ASE	.03/11/2022	1,091.1000	.06/13/2022 .	1,006.6692	Sale	671,225	671,225	0	0		50
				Hedges of Guaranteed															
			Short Future SPX.NYS(S&P 500 Index	Life Benefits and															
ESM2	35	7,433,738		Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	.06/21/2022 .	CMESNZ20JLFK8MNNCLQ0F39 .	.03/11/2022	4,247.8500	06/13/2022	3,899.0000	Sale	610,488	610,488		0		50
LUME			(VUN))	Hedges of Guaranteed	LAIIIDIT V	Equity/ Illuex	. 30/21/2022 .	SINZZOULI NOMININGLUUF39 .	. 00/ 11/2022	7,247.0000	. 00/ 10/ 2022 .	0,033.0000		0 10,400		I			
			Short Future	Life Benefits and			1												
			RTY.NYS(Russell 2000	Indexed Annuity/Indexed															
RTYM2	62	6,222,295		Life Contracts	Exhibit 5	Equity/Index	.06/21/2022 .	CME SNZ20JLFK8MNNCLQ0F39 .	.03/11/2022		.06/13/2022 .	1,800.6000	Sale	640,435	640,435	0	0		50
				Hedges of Guaranteed															
				Life Benefits and															
VOVO		4 700 550	01 + F + 07505 ***	Indexed Annuity/Indexed	F 1 11 14 F	F // .	00 (00 (0000	FIN	00 (44 (0000	0.055.0500	00 (00 (0000	0.700.0000		(00.750)	(00.750)	_	_		
VGM2	45	1,760,558	Short Future ST50E.AIG	Life Contracts	Exhibit 5	Equity/Index	.06/22/2022 .	EUX	.03/11/2022	3,655.2500	.06/09/2022 .	3,730.0000	Sale	(39,756)	(39,756)	0	0		12
			Short Future	Hedges of Guaranteed Life Benefits and															
			SPX.NYS(S&P 500 Index	Indexed Annuity/Indexed															
ESM2	996	212, 140, 523		Life Contracts	Exhibit 5	Equity/Index	.06/21/2022 .	CME SNZ20JLFK8MNNCLQ0F39 .	.03/11/2022	4,259.8498	.06/13/2022	4, 127 . 2944	Sale	6,601,260	6,601,260	0	0		50
		,,	//	Hedges of Guaranteed		,2,,				,		,		,,200	,,200				
			Short Future	Life Benefits and															
			MID.NYS(S&P 400 Midcap	Indexed Annuity/Indexed															
FAM2	99	25,585,605	Index (USA))	Life Contracts	Exhibit 5	Equity/Index	.06/21/2022 .	CME SNZ20JLFK8MNNCLQ0F39 .	.03/11/2022	2,584.4045	.06/13/2022 .	2,401.9000	Sale	1,806,795	1,806,795	0	0		100
				Hedges of Guaranteed															
			Short Future	Life Benefits and															
7 M2	20	2.584.380		Indexed Annuity/Indexed	Exhibit 5	Equity/Index	06/22/2022	ICE	.03/11/2022	7,137.0000	06/00/2022	7.522.0000	Sale	(155.081)	(155.081)	_	_		40
∠ M∠		1	I (UN))	ILITE CONTRACTS	I EXHIDIL D	I EUUI LV/INGEX	1.00/22/2022 .	II I I I I I I I I I I I I I I I I I I	1. 03/ 11/2022		. 00/09/2022 .	/ . 522 . UUUU			(135.081)		. 0		1

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

								uture Contracts Terminated Dece		OI Cullell									
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description	Ì		1			Ì		I	I		16	17	18	Hedge	I
				of Item(s)											_			Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	_			Inception	
					0 1 1 1 /		,				<b>-</b> .		,		(Loss)	Used to			
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized			and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction		Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			•	Hedges of Guaranteed				-											
			Short Future	Life Benefits and															
			MXEA.ASE(MSCI EAFE	Indexed Annuity/Indexed															
MFSM2	278	28,250,190	Index)	Life Contracts	Exhibit 5	Equity/Index	.06/21/2022 .	ASE	.03/11/2022	2,032.3878	.06/13/2022	1,862.7986	Sale	2,357,290	2,357,290	0	0		50
				Hedges of Guaranteed															
			Short Future	Life Benefits and															
			SPX.NYS(S&P 500 Index	Indexed Annuity/Indexed															
ESM2	364	75,283,335	(USA))	Life Contracts	Exhibit 5	Equity/Index	.06/21/2022 .	CME SNZ20JLFK8MNNCLQ0F39 .	.03/11/2022	4, 136.4470	.06/10/2022	4,030.3846	Sale	1,930,335	1,930,335	0	0		50
				Hedges of Guaranteed															
				Life Benefits and															
TYU2	25	4,209,297	Short Future USD	Indexed Annuity/Indexed Life Contracts	Exhibit 5	Interest Rates	.09/22/2022 .	CDT	.05/25/2022	120 2656	. 08/25/2022	117.6875	Sale	90.234	90,234	_	_		1,000
1102	33	4,209,29/	SHOLL EUTHIG OSD	Hedges of Guaranteed	LAMIDIL 3	nates	. 03/22/2022 .	νυι	. 00/20/2022	120.2056	. 00/23/2022	11/.08/5	Sale	90,234	90,234	l	J		1,000
				Life Benefits and															
				Indexed Annuity/Indexed		Interest	1					1	1				1		1
TYU2	479	57 607 234	Short Future USD	Life Contracts	Exhibit 5	Rates	.09/22/2022 .	CBT	.05/25/2022	120 2656	.08/25/2022	117.2285	Sale	1.454.797	1.454.797	n	n	l	1.000
			CHOIL LATAR C GOD TITLE	Hedges of Guaranteed			. 00/ 22/ 2022 .		. 00, 20, 2022		. 00, 20, 2022								
				Life Benefits and															
				Indexed Annuity/Indexed		Interest													
G U2	23	3,285,329	Short Future GBP	Life Contracts	Exhibit 5	Rates	.09/30/2022 .	ICE 5493000F4Z033MV32P92 .	.05/25/2022	118.3400	. 08/25/2022		Sale	199, 185	199, 185	0	0		1,211
				Hedges of Guaranteed															,
				Life Benefits and															
				Indexed Annuity/Indexed		Interest													
RXU2	29	4,719,599	Short Future EUR	Life Contracts	Exhibit 5	Rates	.09/12/2022 .	EUX	.06/01/2022	152.0500	.09/01/2022	147 . 6700	Sale	128,211	128,211	0	0		1,009
				Hedges of Guaranteed															
				Life Benefits and															
				Indexed Annuity/Indexed												_	_		
TPU2	44	6,516,979	Short Future USD	Life Contracts	Exhibit 5	Currency	.09/13/2022 .	OSA	.06/01/2022	1,940./000	.09/01/2022	1,930.4000	Sale	35,087	35,087	0	0		//
				Hedges of Guaranteed															
				Life Benefits and															
BPU2	116	0 100 000	Short Future GBP	Indexed Annuity/Indexed Life Contracts	Exhibit 5	Currency	00/20/2022	CMESNZ20JLFK8MNNCLQ0F39 .	.06/08/2022	105 6450	.09/12/2022	117.0100	Sale	626.038	626.038		0		625
DFU2	110	9, 109,203	SHOLL FULLILE GDF	Hedges of Guaranteed	EXIIIDIL 3	cui rency	.09/20/2022 .	OWE	.00/00/2022	123.0430	. 09/ 12/ 2022		3a1e	020,030	020,030				020
				Life Benefits and															
				Indexed Annuity/Indexed	Ì		1			Ì		I	I				1		I
ECU2	75	10 125 405	Short Future EUR	Life Contracts	Exhibit 5	Currency	.09/20/2022 .	CMESNZ20JLFK8MNNCLQ0F39 .	.06/08/2022	1 0800	.09/12/2022	1.0131	Sale	627,593	627,593	n	n		125,000
2002		10, 120, 400	S.O. C. Futuro Lori	Hedges of Guaranteed		34.10107	. 55/ 20/ 2022 .	ONE COLL TOWN TO C	. 55/ 00/ 2022	1.0000		T	3416						1
			Short Future	Life Benefits and			1					1	1				1		1
			FTSE.LSE(FTSE 100 Index				1					1	1				1		
Z U2	30	2,704,420	(UK))	Life Contracts	Exhibit 5	Equity/Index	.09/20/2022 .	ICE 5493000F4Z033MV32P92 .	.06/09/2022	7,468.5000	.09/12/2022	7,470.0000	Sale	(920)	(920)	0	0		20
				Hedges of Guaranteed			1					1	1				1		1
				Life Benefits and	Ì		1			Ì		I	I				1		I
		_		Indexed Annuity/Indexed		L .	1					1	1				1		
VGU2	45	1,788,614	Short Future ST50E.AIG	Life Contracts	Exhibit 5	Equity/Index	.09/20/2022 .	EUX	.06/09/2022	3,713.5000	.09/12/2022	3,642.2500	Sale	34,081	34,081	0	0		J11
			L <u>.</u> .	Hedges of Guaranteed	Ì		1			Ì		I	I				1		I
			Short Future	Life Benefits and			1					1	1				1		
FOLIO	450	00 055 440	SPX.NYS(S&P 500 Index	Indexed Annuity/Indexed	Fubible F	F	00/10/0000	ONE OFFIC	00/40/0000	0.000.0505	00/40/0000	4 000 0007		(4 700 070)	(4 700 070)	_	_		
ESU2	456	89,655,448	(USA))	Life Contracts	Exhibit 5	Equity/Index	.09/19/2022 .	CME SNZ20JLFK8MNNCLQ0F39 .	.06/13/2022	3,932.2565	.09/12/2022	4,009.8607	Sale	(1,769,378)	(1,769,378)	l0	0		J50
			Short Future	Hedges of Guaranteed Life Benefits and	Ì		1			Ì		I	I				1		1
			RTY.NYS(Russell 2000				1					1	1				1		
RTYU2	62	5.582.505	Index)	Indexed Annuity/Indexed	Exhibit 5	Equity/Index	.09/19/2022 .	CMESNZ20JLFK8MNNCL00F39 .	.06/13/2022	1 900 9091	.09/12/2022	1.882.9000	Sale	(254,485)	(254,485)	^	^		EO
n1102	02	, 302, 303	IIIuGA /	Hedges of Guaranteed	LAMIDIC J	Equity/Illuex	. 03/ 13/ 2022 .	OWL SIVLZUULFRONNINULQUF39 .	.00/ 10/2022	1,000.0081	. 03/ 12/ 2022	1,002.9000		(204,480)	(204,460)	I			1
			Short Future	Life Benefits and	ĺ		1					1	1				1		1
			MID.NYS(S&P 400 Midcap	Indexed Annuity/Indexed	ĺ		1					1	1				1		1
FAU2		23.755.180	Index (USA))	Life Contracts	Exhibit 5	Equity/Index	.09/19/2022 .	CMESNZ20JLFK8MNNCLQ0F39 .	.06/13/2022	2.399.5131	.09/12/2022	2.497.7000	Sale	(972.050)	(972.050)	n	n		100
					,	,uux		OILLOOLI NOINTIOLOGI GO .			,,	2,		(0.2,000)	(0.2,000)				100

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

							F	uture Contracts Terminated Dece	mber 31	of Current Y	′ear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			·	Hedges of Guaranteed				-											
			Short Future	Life Benefits and															
5010	25	0 005 050	SPX.NYS(S&P 500 Index	Indexed Annuity/Indexed	F	,	00 /40 /0000	01/200 # 5//01/8/10/ 00/200	00/40/0000		00 /40 /0000	4 007 0500		(000,000)	(000,000)				
ESU2	35	6,825,350	(USA))	Life Contracts Hedges of Guaranteed	Exhibit 5	Equity/Index	.09/19/2022	CME SNZ20JLFK8MNNCLQ0F39 .	.06/13/2022	3,900.2000	.09/12/2022 .	4,067.2500	Sale	(292,338)	(292,338)	0	0		50
			Short Future	Life Benefits and															
			MXEA.ASE(MSCI EAFE	Indexed Annuity/Indexed															
MFSU2	278	25,858,150		Life Contracts	Exhibit 5	Equity/Index	. 09/19/2022	ASE	.06/13/2022	1,860.2986	. 09/12/2022 .	1,871.9000	Sale	(161,260)	(161,260)	0	0		50
				Hedges of Guaranteed		' '													
				Life Benefits and															
MEO! IO	450	7 000 400	01 + 5 + 11/55 105	Indexed Annuity/Indexed	F 1 11 14 F	F 14 /1 1	00 /40 /0000	105	00 (40 (0000	007 0740	00 /40 /0000	004 0000	0.1	400 000	400.000	0			50
MESU2	159		Short Future MXEF.ASE .	Life Contracts Hedges of Guaranteed	Exhibit 5	Equity/Index	.09/19/2022	ASE	.06/13/2022	997.3748	.09/12/2022 .	984.0000	Sale	106,330	106,330	0	0		50
				Life Benefits and															
				Indexed Annuity/Indexed		Interest													
G Z2	30	3,857,342	Short Future GBP	Life Contracts	Exhibit 5	Rates	. 12/30/2022	ICE 5493000F4Z033MV32P92 .	. 08/25/2022	106.5240	. 11/22/2022 .	104.3880	Sale	53,933	53,933	0	0		842
				Hedges of Guaranteed															
				Life Benefits and															
TV70	470	EC 107 044	Charak Fukura UCD	Indexed Annuity/Indexed	F Libita F	Interest	. 12/21/2022	COT	00 (05 (0000	117 0000	11 /00 /0000	112.5469	0-1-	0.007.004	0.007.004	0	0		1 000
TYZ2	479	56, 197, 344	Short Future USD	Life Contracts Hedges of Guaranteed	Exhibit 5	Rates	. 12/21/2022 .	(B)	.08/25/2022	117.3222	. 11/22/2022 .	112.5469	Sale	2,287,391	2,287,391	0	0		1,000
				Life Benefits and															
				Indexed Annuity/Indexed		Interest													
TYZ2	30	3,521,719	Short Future USD	Life Contracts	Exhibit 5	Rates	. 12/21/2022 .	CBT	. 08/25/2022	117.3906	. 11/22/2022 .	112.5625	Sale	144,844	144,844	0	0		1,000
				Hedges of Guaranteed															
				Life Benefits and															
TPZ2	44	0 440 000	Charak Fukura UCD	Indexed Annuity/Indexed	F Libita F		. 12/13/2022	OSA	.09/01/2022	1,910.0000	10 /05 /0000	1,944.2000	0-1-	(98, 188)	(98, 188)	0	0		CF.
1722	44	0,413,000	Short Future USD	Life Contracts Hedges of Guaranteed	Exhibit 5	Currency	. 12/ 13/ 2022	05A 553600 1249A 1 LIVENOX37 .	. 09/01/2022	1,910.0000	. 12/03/2022 .	1,944.2000	Sale	(90, 100)	(90, 100)				03
				Life Benefits and															
				Indexed Annuity/Indexed		Interest													
RXZ2	29	4,508,529	Short Future EUR	Life Contracts	Exhibit 5	Rates	. 12/12/2022 .	EUX	.09/01/2022 .	145.2500	. 12/05/2022 .	141.9900	Sale	82,663	82,663	0	0		874
				Hedges of Guaranteed															
			Short Future	Life Benefits and															
Z Z2	30	2,709,308		Indexed Annuity/Indexed Life Contracts	Exhibit 5	Equity/Index	. 12/20/2022	ICE 5493000F4Z033MV32P92 .	.09/12/2022	7,482.0000	12/00/2022	7,488.5000	Sale	(11,201)	(11,201)	0	0		57
L 22	30	2,100,300	(UI()/	Hedges of Guaranteed	LAIIIDIT J	Equity/ index	. 12/20/2022	10L	. 03/ 12/2022 .	1 ,402.0000	. 12/03/2022 .	7,400.3000		(11,201)	(11,201)				
		ĺ		Life Benefits and															
		ĺ		Indexed Annuity/Indexed															
VGZ2	45	1,751,045	Short Future ST50E.AIG	Life Contracts	Exhibit 5	Equity/Index	. 12/20/2022	EUX	.09/12/2022	3,635.5000	. 12/09/2022 .	3,925.2500	Sale	(135,580)	(135,580)	0	0		10
				Hedges of Guaranteed															
		ĺ		Life Benefits and															
ECZ2	75	9 557 625	Short Future EUR	Indexed Annuity/Indexed Life Contracts	Exhibit 5	Currency	. 12/20/2022	CME	.09/12/2022	1 0195	. 12/09/2022 .	1.0547	Sale	(329,906)	(329,906)	n	0		125.000
	13		S.SIC FUCUIO LON	Hedges of Guaranteed		Jul 1 0110 y	. 12/20/2022	ONZZOOLI NOMINOLIQUI 39 .	. 50/ 12/2022	1.0133				(023,300)	(020,000)				120,000
		ĺ		Life Benefits and															
				Indexed Annuity/Indexed															
BPZ2	116	8,497,725	Short Future GBP	Life Contracts	Exhibit 5	Currency	. 12/20/2022 .	CME SNZ20JLFK8MNNCLQ0F39 .	.09/12/2022 .	117.2100	. 12/09/2022 .	122.7500	Sale	(401,650)	(401,650)	0	0		625
		ĺ	0	Hedges of Guaranteed															
		ĺ	Short Future RTY.NYS(Russell 2000	Life Benefits and Indexed Annuity/Indexed															
RTYZ2	62	5.859.465		Life Contracts	Exhibit 5	Equity/Index	. 12/19/2022	CME	.09/12/2022	1,890.1500	. 12/09/2022	1,819.7000	Sale	218,395	218,395	n	n		50
		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		Hedges of Guaranteed		_qu. ty/ 11100A		ONLEGGE NORMANDERO SO		,500.1000		.,510.7000	0010	210,000					
		ĺ	Short Future	Life Benefits and															
		ĺ	SPX.NYS(S&P 500 Index	Indexed Annuity/Indexed															
ESZ2	608	121,411,630	(USA))	Life Contracts	Exhibit 5	Equity/Index	. 12/19/2022	CME	.09/12/2022	3.993.8036	. 12/12/2022 .	3.806.5432	Sale	5.692.718	5.692.718	0	0	l	50

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

						1			ture Contracts Terminated Dece			1	1	1						
	l l	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
					Description											16	17	18	Hedge	
					of Item(s)														Effective-	
					Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
					Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
		Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Tic	ker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedaed		Termination	One (1)
Svn	nbol	Contracts	Amount	Description	or Replicated	Identifier	(a) ´	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
		_			Hedges of Guaranteed				3											
				Short Future	Life Benefits and															
				MID.NYS(S&P 400 Midcap	Indexed Annuity/Indexed															
FAZ2 .		99	24,804,270	Index (USA))	Life Contracts	Exhibit 5	Equity/Index	. 12/19/2022 .	CME	.09/12/2022	2,505.4818	. 12/09/2022	2,497.0000	Sale	83,970	83,970	0	0		100
					Hedges of Guaranteed															
				Short Future MXEA.ASE(MSCI EAFE	Life Benefits and Indexed Annuity/Indexed															
MFSZ2		278	26, 108, 370			Exhibit 5	Equity/Index	. 12/19/2022	1 CE	. 09/12/2022	1 878 3000	. 12/09/2022	1,985.5745	Sale	(1,491,115)	(1,491,115)	0	0		50
WI OZZ		270	20, 100,070	111dex)	Hedges of Guaranteed	LAIIIDIT 5	Equity/ Index	. 12/ 13/ 2022	nuL	.03/12/2022	1,070.000	. 12/03/2022	1,303.3743		(1,401,110)	(1,401,110)				
					Life Benefits and															
					Indexed Annuity/Indexed															
MESZ2		159	7,854,998	Short Future MXEF.ASE .	Life Contracts	Exhibit 5	Equity/Index	. 12/20/2022	ASE	.09/12/2022 .	988.0500	. 12/09/2022	978.5000	Sale	75,923	75,923	0	0		50
				01 4 5 4	Hedges of Guaranteed															
				Short Future SPX.NYS(S&P 500 Index	Life Benefits and Indexed Annuity/Indexed															
ESZ2 .		35	7 . 149 . 800		Life Contracts	Exhibit 5	Equity/Index	12/19/2022	CME	. 09/12/2022	4 085 6000	. 12/12/2022	3.913.4643	Sale	301.238	301.238	0	0		50
				(001)	Hedges of Guaranteed		Equity/ macx	1 12/ 10/ 2022	0.000 Norman (0.000 )	. 00/ 12/ 2022	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,						••••••		
					Life Benefits and															
					Indexed Annuity/Indexed		Interest													
TYH3 .		479	54,044,672	Short Future USD		Exhibit 5	Rates	.03/23/2023 .	CBT	. 11/22/2022	112.8281	. 12/21/2022		Sale	(346,516)	(346,516)	0	0		1,000
				01 4 5 4	Hedges of Guaranteed															
				Short Future MID.NYS(S&P 400 Midcap	Life Benefits and Indexed Annuity/Indexed															
FAH3 .		99	24,892,560		Life Contracts	Exhibit 5	Fauity/Index	03/20/2023	CME	. 12/09/2022	2 514 4000	12/21/2022	2,460.1980	Sale	536,600	536,600	0	0		100
			21,002,000		Hedges of Guaranteed		Equity/ maox	100, 20, 2020	0.000 Norman (0.000 )	. 12, 00, 2022	2,011.1000	, ,	2, 1001 1000					••••••		
				Short Future	Life Benefits and															
				RTY.NYS(Russell 2000	Indexed Annuity/Indexed															
RTYH3		62	5,685,400	Index)	Life Contracts	Exhibit 5	Equity/Index	.03/20/2023 .	CME SNZ20JLFK8MNNCLQ0F39 .	. 12/09/2022	1,834.0000	. 12/21/2022	1,788.2952	Sale	141,685	141,685	0	0		50
					Hedges of Guaranteed															
					Life Benefits and Indexed Annuity/Indexed															
MESH3		159	7 842 675	Short Future MXEF.ASE .	Life Contracts	Exhibit 5	Fauity/Index	03/21/2023	ASE	. 12/09/2022	986 5000	. 12/21/2022	969.9283	Sale	131,745	131.745	0	0		50
				Onor Crataro male moe :	Hedges of Guaranteed		Equity/ maox	1 00, 2 1, 2020		. 12, 00, 2022		, ,						••••••		
				Short Future	Life Benefits and															
				MXEA.ASE(MSCI EAFE	Indexed Annuity/Indexed															
MFSH3		278	27,780,185	Index)	Life Contracts	Exhibit 5	Equity/Index	.03/21/2023 .	ASE	. 12/09/2022	1,998.5745	. 12/21/2022	1,968.9266	Sale	412, 105	412, 105	0	0		50
				Short Future	Hedges of Guaranteed Life Benefits and			]			I									
				SPX.NYS(S&P 500 Index	Indexed Annuity/Indexed															
ESH3		233	46,230,695	(USA))	Life Contracts	Exhibit 5	Equity/Index	.03/20/2023 .	CME SNZ20JLFK8MNNCLQ0F39 .	. 12/12/2022	3,968.3000	. 12/21/2022	3,900.3605	Sale	791,495	791,495	0	0		50
				es - Hedging Other	•	•				•			•	•	52,891,095	58, 199, 582	0	0	XXX	XXX
			- Short Future												52,891,095	58, 199, 582	0	0	XXX	XXX
				08 Adjustments											02,001,000	0	0	0	XXX	XXX
					ariable Annuity Guara	ntees Under SSAF	P No 108								0	0	0	0	XXX	XXX
					uity Guarantees Und										0	0	0	•	XXX	XXX
			- Hedging Ot		uni, Jaarantoos ona	J. 23/11 110.100									43.638.444	49.417.482	0	0	XXX	XXX
			- Replication												43,638,444 0	48,417,482	0	0	XXX	XXX
			- Income Ger												0	0	0	0	XXX	XXX
		9. Subtotal 9. Subtotal		ierau0ff											0	0			XXX	XXX
				- f 00ADN- 400	Danisations										v	0	0	0		
			- Aajustments	s for SSAP No. 108	Derivatives										0	0	0	0	XXX	XXX
1/5	99999	9 - Totals													43,638,444	49,417,482	0	0	XXX	XXX

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

_		
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

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

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterpa		Book	k/Adjusted Carrying \			Fair Value		12	13
		Credit	4	5	6	7	8	9	10	11		
	Master	Support	Fair Value of	Present Value	Contracts With	Contracts With						
Description of Exchange,	Agreement	Annex	Acceptable	of Financing	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Premium	Carrying Value >0	Carrying Value <0	Collateral	Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		499,800	(103, 104)	499,800	499,800	(103, 104)	499,800	4,542,004	4,542,004
AIG MARKETS, INC. OLUSONCIV69Q7Z125D03 .	N	Y	106,580,000		119,471,282	(17,345,714)		119,471,282	(17,345,714)	12,891,282	15,548,317	12,891,282
AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03 .	N	Y	950,000		1,432,336	(178,567)		1,432,336	(348,074)	482,336	148,071	482,336
AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03 .	N	Y	0		0	(497,361)	0	0	(497,361)	0	107,441	0
AIG MARKETS, INC. OLUSOMCIV69Q7Z125D03 .	N	Y	166,290,000		215,706,249	(56,968,160)	49,416,249	215,706,249	(58,430,442)	49,416,249	31,435,305	122,059,624
COREBRIDGE MARKETS, LLC	N	Y	12,730,000			(20,983,636)	20,717,167		(20,983,636)	20,717,167	0	20,717,167
0399999999. Total NAIC 2 Designation			286,550,000	0	370,057,034	(95,973,438)	83,507,034	370,057,034	(97,605,227)	83,507,034	47,239,134	156, 150, 409
089999999. Aggregate Sum of Central Clearinghouses (Excluding	Exchange Tra	ded)					0			0		
099999999 - Gross Totals	1		286.550.000	(	370.556.834	(96.076.542)	84.006.834	370.556.834	(97.708.331)	84.006.834	51.781.138	160,692,413
1. Offset per SSAP No. 64			200,000,000		95,579,182	(95,579,182)	04,000,004	070,000,004	(07,700,001)	04,000,004	01,701,100	100,002,410
2. Net after right of offset per SSAP No. 64					274.977.652	(497,360)	1					
2. Net alter right of offset per SOAF No. 04					214,911,002	(497,300)	<u> </u>					

# ANNUAL STATEMENT FOR THE YEAR 2022 OF THE Variable Annuity Life Insurance Company SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

#### Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty or Central Clearinghouse		CUSIP				Carrying	Maturity	Type of Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	Cash		Cash Collateral	600,000	600,000	600,000		V
CITIGROUP GLOBAL MARKETS INC (COMMODITIES DIVISION)	Cash		Cash Collateral	4,362,229	4,362,229	4,362,229		V
019999999 - Total	·			4,962,229	4,962,229	4,962,229	XXX	XXX

#### Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty or Central Clearinghouse		CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
AIG MARKETS, INC. OLUSOMCIV69Q7ZI25D03	Cash		Cash Collateral	950,000	950,000	XXX		V
AIG MARKETS, INC	Cash		Cash Collateral	106,580,000	106,580,000	XXX		V
AIG MARKETS, INC. OLUSOMCIV6907Z125D03	Cash		Cash Collateral	166,290,000	166,290,000	XXX		V
COREBRIDGE MARKETS, LLC 549300M2WD5YB2LHSQ77	Cash		Cash Collateral	12,730,000	12,730,000	XXX		
029999999 - Total		•	·	286,550,000	286,550,000	XXX	XXX	XXX

# **SCHEDULE DB - PART E**

# Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

	CDHS				Hedge	d Item		,	3 31 3	·			He	dging Instrume	ents			
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
				Fair Value					Current Year				Hedging					
				Gain (Loss)			<b>Current Year</b>		Increase				Instruments'					
		Prior Fair	Ending Fair	in Èull É	Fair Value		Increase	Change in	(Decrease)				Current Fair					
		Value in Full	Value in Full	Contract	Gain (Loss)		(Decrease)	the Hedged	in VM-21		Current Year		Value	Hedge Gain				
		Contract	Contract	Cash Flows	in Hedged	Current Year	in VM-21	Item	Liability		Fair Value	Current Year	Fluctuation	(Loss) in			Current Year	
		Cash Flows	Cash Flows	Attributed to	Item	Increase	Liability	Attributed to			Fluctuation	Natural	Not	Current Year	Current Year	Current Year	Total	Ending
		Attributed to	Attributed to	Interest	Attributed to		Attributed to	Hedged Risk	Hedged	Prior	of the	Offset to	Attributed to	Deferred	Prescribed	Additional	Deferred	Deferred
		Interest	Interest	Rates	Hedged	in VM-21	Interest	Percentage	Risk	Deferred	Hedge	VM-21	Hedged	Adjustment	Deferred	Deferred	Amortization	Balance
Identifier	Description	Rates	Rates	(4-3)	Risk	Liability	Rates	(6/5)	(8*9)	Balance	Instruments	Liability	Risk	[12-(13+14)]	Amortization	Amortization	(16+17)	(11+15+18)
			·								-							
			· ····	ļ			·····											
			· ····	ļ			·····											
T-4-1				^														0
Total		0	0	0	0	U	0	XXX	Ü	0	0	0	Ü	0	0	U	U	0

# **SCHEDULE DL - PART 1** SECURITIES LENDING COLLATERAL ASSETS Reinvested Collateral Assets Owned December 31 Current Year

(Securitie	es lending collateral assets reported in aggregate on Line 1	0 of the		not included on Sch	iedules A, B, BA, D,	DB and E)
1	2	3	4 NAIC Designation,	5	6	7
			NAIC			
			Designation Modifier and SVO			
CUSIP			Administrative		Book/Adjusted	
Identification	Description	Code	Symbol	Fair Value	Carrying Value	Maturity Date
0109999999. To	otal - U.S. Government Bonds			0	0	XXX
309999999. To	otal - All Other Government Bonds			0	0	XXX
509999999. To	otal - U.S. States, Territories and Possessions Bonds			0	0	XXX
709999999. To	otal - U.S. Political Subdivisions Bonds			0	0	XXX
0909999999. To	otal - U.S. Special Revenues Bonds			0	0	XXX
1109999999. To	otal - Industrial and Miscellaneous (Unaffiliated) Bonds			0	0	XXX
1309999999. To	otal - Hybrid Securities			0	0	XXX
1509999999. To	otal - Parent, Subsidiaries and Affiliates Bonds			0	0	XXX
1909999999. S	ubtotal - Unaffiliated Bank Loans			0	0	XXX
2419999999. To	otal - Issuer Obligations			0	0	XXX
2429999999. To	otal - Residential Mortgage-Backed Securities			0	0	XXX
2439999999. To	otal - Commercial Mortgage-Backed Securities			0	0	XXX
2449999999. To	otal - Other Loan-Backed and Structured Securities			0	0	XXX
2459999999. To	otal - SVO Identified Funds			0	0	XXX
2469999999. To	otal - Affiliated Bank Loans			0	0	XXX
2479999999. To	otal - Unaffiliated Bank Loans			0	0	XXX
2489999999. To	otal - Unaffiliated Certificates of Deposit			0	0	XXX
2509999999. To	otal Bonds			0	0	XXX
	otal - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industr	ial and Mi	scellaneous			2007
(Unaffiliated)		0 1 11		0	0	XXX
	otal - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent,	Subsidia	ries and Affiliates	0	0	XXX
	otal - Preferred Stocks (Schedule D, Part 2, Section 1 type)			0	0	XXX
	otal - Common Stocks (Schedule D, Part 2, Section 2 type) - Industri	al and Mi	scellaneous			<b>V</b> 00/
(Unaffiliated)				0	0	XXX
	otal - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual			0	0	XXX
	otal - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Inv			0	0	XXX
	otal - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed			0	0	XXX
	otal - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent,	Subsidia	ries and Affiliates	0	0	XXX
	otal - Common Stocks (Schedule D, Part 2, Section 2 type)			0	0	XXX
	otal - Preferred and Common Stocks			0	0	XXX
999999999 - T	- Totals			0	0	XXX

General	Interrogatories:				
<ol> <li>Tot</li> </ol>	al activity for the year	Fair Value \$		Book/Adjusted Carrying Value \$	S
2. Ave	erage balance for the year	Fair Value \$	312,806,049	Book/Adjusted Carrying Value \$	5312,806,049
3.					
Line	Book/Adjusted Carrying V	/alue by NAIC Designa	ation Category Foo	otnote:	
Number					
3A	1A\$ 1 1E	3\$0	1C\$	0 1D\$0 1E	\$0 1F\$0 1G\$0
3B	2A\$0 2E	3\$0	2C\$	0	
3C	3A\$ 0 3E	3\$0	3C\$	0	
3D	4A\$0 4E	3\$0	4C\$	0	
3E	5A\$0 5E	3\$0	5C\$	0	
3F	6\$				

# SCHEDULE DL - PART 2 SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

(Securitie	es lending collateral assets included on Schedules A, B, BA,	ט, טצ	and E and not re	eported in aggregate	on Line 10 of the As	sets page)
1	2	3	4	5	6	7
			NAIC			
			Designation,			
			NAIC			
			Designation			
			Modifier and SVO			
CUSIP			Administrative		Book/Adjusted	
Identification	Description	Code	Symbol	Fair Value	Carrying Value	Maturity Date
	otal - U.S. Government Bonds			0	0	XXX
0309999999. T	otal - All Other Government Bonds			0	0	XXX
	otal - U.S. States, Territories and Possessions Bonds			0	0	XXX
0709999999. T	otal - U.S. Political Subdivisions Bonds			0	0	XXX
0909999999. T	otal - U.S. Special Revenues Bonds			0	0	XXX
1109999999. T	otal - Industrial and Miscellaneous (Unaffiliated) Bonds			0	0	XXX
1309999999. T	otal - Hybrid Securities			0	0	XXX
1509999999. T	otal - Parent, Subsidiaries and Affiliates Bonds			0	0	XXX
1909999999. S	Subtotal - Unaffiliated Bank Loans			0	0	XXX
2419999999. T	otal - Issuer Obligations			0	0	XXX
2429999999. T	otal - Residential Mortgage-Backed Securities			0	0	XXX
2439999999. T	otal - Commercial Mortgage-Backed Securities			0	0	XXX
2449999999. T	otal - Other Loan-Backed and Structured Securities			0	0	XXX
2459999999. T	otal - SVO Identified Funds			0	0	XXX
2469999999. T	otal - Affiliated Bank Loans			0	0	XXX
2479999999. T	otal - Unaffiliated Bank Loans			0	0	XXX
2489999999. T	otal - Unaffiliated Certificates of Deposit			0	0	XXX
2509999999. T				0	0	XXX
4109999999. T	otal - Preferred Stocks (Schedule D. Part 2, Section 1 type) - Industria	I and Mi	scellaneous			
(Unaffiliated)	, , , , , , , , , , , , , , , , , , , ,			0	0	XXX
4409999999. T	otal - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, S	Subsidia	ries and Affiliates	0	0	XXX
4509999999. T	otal - Preferred Stocks (Schedule D, Part 2, Section 1 type)			0	0	XXX
5109999999. T	otal - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial	l and Mis	scellaneous			
(Unaffiliated)	, , , , , , , , , , , , , , , , , , , ,			0	0	XXX
5409999999. T	otal - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual F	unds		0	0	XXX
5609999999. T	otal - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Inve	stment -	Trusts	0	0	XXX
	otal - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-E			0	0	XXX
	otal - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, S			0	0	XXX
	otal - Common Stocks (Schedule D, Part 2, Section 2 type)			0	0	XXX
	otal - Preferred and Common Stocks			0	0	XXX
999999999999999				0	0	XXX
Conoral Interro				·	·	

General I	Interrogatories:
-----------	------------------

1.	Total activity for the year	Fair Value \$	Book/Adjusted Carrying Value \$	
2.	Average balance for the year	Fair Value \$312,80	6,049 Book/Adjusted Carrying Value \$	312,806,049

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

	Rate of Interest	Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
	Interest	Year			*
			of Current Year		*
	0.922				
	0.922	00 700		(159,778,735)	XXX.
		39,703		(8,733,149)	XXX.
				7, 102, 549	XXX.
				3,910,000	XXX.
				584,662	XXX.
XXX	XXX			854,229	XXX
XXX	XXX	39,703	0	(156,060,444)	XXX
XXX	XXX				XXX
XXX	XXX	0	0	0	XXX
XXX	XXX	39,703	0	(156,060,444)	XXX
XXX	XXX	XXX	XXX		XXX
XXX	XXX	39 703	Λ	(156,060,444)	XXX
	XXX XXX XXX XXX	XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX	XXX	XXX	XXX

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

1	. Janu	ıary	(135,526,244)	4.	April	(109,432,213)	7.	July	(91,965,135)	10.	October	(112,990,769)
2	. Febi	ruary	(57,263,351)	5.	May	(82,930,555)	8.	August	(69,704,657)	11.	November	(125,997,975)
3	. Mar	ch	(110,343,812)	6.	June	(73,037,451)	9.	September	(45,471,110)	12.	December	(156, 163, 644)

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

Show Investments Owned December 31 of Current Year

	Chew investment	O WITE	December 31 of C	Jan one i oai				
1 CUSIP	2 Description	3 Code	4	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrving Value	8 Amount of Interest	9 Amount Received
	Description  Total - U.S. Government Bonds	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
	otal - U.S. Government Bonds Fotal - All Other Government Bonds					0	0	0
	otal - All Other Government Bonds Fotal - U.S. States. Territories and Possessions Bonds					0	0	0
	otal - U.S. States, Territories and Possessions Bonds Fotal - U.S. Political Subdivisions Bonds					0	0	
	otal - U.S. Special Revenues Bonds					0	0	U
	otal - 0.5. Special Revenues bonds otal - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	<u>U</u>
	otal - Industrial and Miscellaneous (Oriannialed) bonds otal - Hybrid Securities					0	0	
	otal - Parent. Subsidiaries and Affiliates Bonds					0	0	
	Subtotal - Unaffiliated Bank Loans					0	0	
	otal - Issuer Obligations					0	0	
	otal - Residential Mortgage-Backed Securities					0	0	
	otal - Commercial Mortgage-Backed Securities					0	0	
	otal - Other Loan-Backed and Structured Securities					0	0	
	otal - SVO Identified Funds					0	0	
	otal - Affiliated Bank Loans					0	0	
	otal - Unaffiliated Bank Loans					0	0	0
2509999999. T						0	0	
31846V-41-9	FIRST AMER: TRS OBG V	SD	12/02/2022	4.040		4	0	3
94975H-29-6	ALLSPRING: TRS+ MM I	SD	09/02/2022	4.080		1	0	
8209999999. S	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					4	0	3
000000-00-0	BNY MELLON CASH RESERVE USD		12/30/2022	0.000		6,548,277	0	
	BNY MELLON CASH RESERVE USD	SD	08/02/2021	0.000		96	0	0
	RBS CITIZENS NA CASH SWEEP	SD	06/30/2020	0.000		0	0	0
	BNY MELLON CASH RESERVE USD		12/30/2022	0.000		16,469,453	0	(
	JP MCRGAN US GOVT CAPITAL 3164		12/02/2022	0.000		3,423,979	0	16,048
	JPMORGAN:US GVT MM CAP		12/02/2022	4.100		5,007	979	35
	JPMORGAN:US GVT MM INST		12/30/2022	4.070		577,803	623	0
	Subtotal - All Other Money Market Mutual Funds	1		I	I	27,024,615	1,602	16,083
0.400000000	AlG Liquidity pool	%	12/31/2022			240,213,418		0
6409999999. 5	Sublicial - Qualified Cash Pools Origer SSAP No. 2R			I		240,213,418	0	
		<u> </u>						
000000000	Total Cash Equivalents					267.238.038	1.602	16.086

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

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

		1	JULE E - PARI 3 - SPE		s For the		
				Benefit of All	Policyholders 4	All Other Spe 5	cial Deposits 6
		Type of		Book/Adjusted	-	Book/Adjusted	-
	States, Etc.	Deposit	Purpose of Deposit	Carrying Value	Fair Value	Carrying Value	Fair Value
1.	AlabamaAL			0	0	0	0
2.	AlaskaAK ArizonaAZ			0	0	0	
3. 4.	Arizona	B	State Deposit	0	0	101,833	107.312
5.	California		otate beposit	0	0	0	
6.	ColoradoCO			0	0	0	0
7.	ConnecticutCT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of ColumbiaDC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	GeorgiaGA	B	State Deposit	0	0	161,718	164,368
12.	HawaiiHI			0	0	0	0
13.	IdahoID			0	0	0	0
14.	IllinoisL			0	0	0	0
15.	Indiana IN Iowa IA			0	0	0	
16. 17.	KansasKS			0	0	0	
18.	KentuckyKY			0	0	0	
19.	LouisianaLA			0	0	0	0
20.	MaineME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA			0	0	0	0
23.	Michigan MI			0	0	0	0
24.	MinnesotaMN			0	0	0	0
25.	MississippiMS			0	0	0	0
26.	MissouriMO			0	0	0	0
27.	MontanaMT			0	0	0	0
28.	NebraskaNE			0	0	0	0
29.	NevadaNV		Ctata Danasit	0	0	0	0
30.	New HampshireNH New JerseyNJ	В	State Deposit	0	0	205,679 0	211,750
31. 32.	New MexicoNM	B	State Deposit	0	0	225,831	219,415
33.	New YorkNY	J D	otate beposit	0	0	0	0
34.	North CarolinaNC	B	State Deposit	0	0	462.780	476.441
35.	North DakotaND			0	0	0	0
36.	OhioOH			0	0	0	0
37.	OklahomaOK			0	0	0	0
38.	OregonOR			0	0	0	0
39.	PennsylvaniaPA			0	0	0	0
40.	Rhode IslandRI			0	0	0	0
41.	South CarolinaSC			0	0	0	0
42.	South DakotaSD			0	0	0	0
43.	TennesseeTN		State Deposit		1 746 556	0	
44.	TexasTX UtahUT			_	1,746,556	0 0	
45. 46.	VermontVT			0	0	0	0
47.	VirginiaVA			0	0	0	0
48.	Washington WA			0	0	0	0
49.	West VirginiaWV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	WyomingWY			0	0	0	0
52.	American SamoaAS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto RicoPR			0	0	0	0
55.	U.S. Virgin IslandsVI			0	0	0	0
56.	Northern Mariana IslandsMP			0	0	0	0
57.	Canada CAN Aggregate Alien and OtherOT	 YYY		0	0		0
58. 59.	Aggregate Allen and Other OT Subtotal	XXX	XXX	1,529,760	1,746,556	1,157,841	1,179,286
J9.	DETAILS OF WRITE-INS	^^^	^^^	1,323,700	1,740,330	1, 137,041	1,119,200
5801.	DETAILS OF WRITE-INS						
5802.							
5803.							
	Summary of remaining write-ins for						
5030.	Line 58 from overflow page	XXX	xxx				
5899.	Totals (Lines 5801 thru 5803 plus	1001	2007				
<u></u>	5898)(Line 58 above)	XXX	XXX				











# MEDICARE SUPPLEMENT INSURANCE EXPERIENCE EXHIBIT

For The Year Ended December 31, 2022 (To Be Filed by March 1)

(To Be Filed by March 1)

FOR THE STATE OF
NAIC Group Code
ADDRESS (City, State and Zip Code)
Person Completing This Exhibit
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						11tte				relepriorie	number						
1	2	3	4	5	6	7	8	9	10	Policies Issued Through 2019					Policies Issued in		
										11	Incurre	d Claims	14	15	Incurred	d Claims	18
		Standardized									12	13			16	17	
Compliance		Medicare		Plan		Date						Percent of	Number of			Percent of	Number of
with	Policy Form	Supplement	Medicare	Character-	Date	Approval	Date Last	Date	Policy Marketing	Premiums		Premiums	Covered	Premiums		Premiums	Covered
OBRA	Number	Benefit Plan	Select	istics	Approved	Withdrawn	Amended	Closed	Trade Name	Earned	Amount	Earned	Lives	Earned	Amount	Earned	Lives
			•														

#### GENERAL INTERROGATORIES

1.	If response in Column 1 is no, give full and complete details
2.	Claims address and contact person provided to the Secretary of Health and Human Services as required by 42 U.S.C. 1395ss(c)(3)(E) for this state.
	2.1 Address: ,
	2.2 Contact Person and Phone Number:
3.	Billing address and contact person for user fees established under 41 U.S.C. 1395u(h)(3)(B).
	3.1 Address:
	3.2 Contact Person and Phone Number:
4.	Explain any policies identified above as policy type "O".



# MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

CG	roup Code 0012	Individual (	Filed by March 1) Coverage	Group Co		ompany Code 7023 5		
		1 Insured	2 Uninsured	3 Insured	4 Uninsured	Total Cash		
1.	Premiums Collected	modrod	Offinicaroa	mourou	Offinicarea			
	1.1 Standard Coverage							
	1.11 With Reinsurance Coverage		XXX		XXX			
	1.12 Without Reinsurance Coverage							
	1.13 Risk-Corridor Payment Adjustments							
	1.2 Supplemental Benefits		XXX		XXX			
2.	Premiums Due and Uncollected-change							
	2.1 Standard Coverage							
	2.11 With Reinsurance Coverage							
	2.12 Without Reinsurance Coverage							
	2.2 Supplemental Benefits		XXX		XXX	XXX		
3.	Unearned Premium and Advance Premium-change							
	3.1 Standard Coverage							
	3.11 With Reinsurance Coverage		xxx		XXX	xxx		
	3.12 Without Reinsurance Coverage				XXX			
	3.2 Supplemental Benefits				XXX			
4.	Risk-Corridor Payment Adjustments-change							
٠.	4.1 Receivable		vvv		<b>VVV</b>	<b>***</b>		
	4.2 Payable				XXX			
_						XXX		
5.	Earned Premiums							
	5.1 Standard Coverage							
	5.11 With Reinsurance Coverage				XXX			
	5.12 Without Reinsurance Coverage				XXX	XXX		
	5.13 Risk-Corridor Payment Adjustments	0	XXX	0	XXX	XXX		
	5.2 Supplemental Benefits	0	XXX	0	XXX	XXX		
6.	Total Premiums	0	XXX	0	XXX			
7.	Claims Paid							
	7.1 Standard Coverage							
	7.11 With Reinsurance Coverage		YYY		YYY			
	7.12 Without Reinsurance Coverage							
	7.2 Supplemental Benefits							
•	, ,							
8.	Claim Reserves and Liabilities-change							
	8.1 Standard Coverage							
	8.11 With Reinsurance Coverage							
	8.12 Without Reinsurance Coverage							
	8.2 Supplemental Benefits		XXX		XXX	XXX		
9.	Health Care Receivables-change							
	9.1 Standard Coverage							
	9.11 With Reinsurance Coverage		XXX		XXX	XXX		
	9.12 Without Reinsurance Coverage		xxx		XXX	xxx		
	9.2 Supplemental Benefits		XXX		XXX	XXX		
10.	Claims Incurred							
10.	10.1 Standard Coverage							
	10.11 With Reinsurance Coverage	0	VVV	0	VVV	VVV		
	· ·				XXX			
	10.12 Without Reinsurance Coverage				XXX			
	10.2 Supplemental Benefits	0	XXX	0	XXX	XXX		
11.	Total Claims	0	XXX	0	XXX			
12.	Reinsurance Coverage and Low Income Cost Sharing							
	12.1 Claims Paid - Net of Reimbursements Applied	XXX		XXX				
	12.2 Reimbursements Received but Not Applied-change							
	12.3 Reimbursements Receivable-change	XXX		XXX		XXX		
	12.4 Health Care Receivables-change	XXX		XXX		xxx		
13.	Aggregate Policy Reserves-change							
14.	Expenses Paid							
	Expenses Incurred							
15. 16	·	0						
16.	Underwriting Gain/Loss  Cash Flow Results	XXX	XXX	XXX	XXX	XXX		



# NATIONAL ASSOCIATION OF INSURANCE COMMISSIONERS

# **SCHEDULES SIS**

#### STOCKHOLDER INFORMATION SUPPLEMENT

For The Year Ended December 31, 2022 (To Be Filed by March 1)

REQUIRED BY THE APPLICABLE QUESTION ON THE SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES FOR THE PROPERTY/CASUALTY, LIFE, ACCIDENT AND HEALTH, TITLE AND HEALTH/FRATERNAL, TITLE AND HEALTH INSURANCE BLANKS

TO THE ANNUAL STATEMENT OF THE

Variable Annuity Life Insurance Company

COMPANY

# FINANCIAL REPORTING TO STOCKHOLDERS

1.	A	s year?			
	If answer is "Yes" attach copy. If answer is "No" explain in detail below. Attach separate sheet if necessary.				
2.					
3.	If an Annual Report to stockholders was distributed for the previous year; (1) was such distribution prior to or contemporane the Annual Meeting?  Answer			of proxies i	n respect to
	( )	ared substar	ntially on the	basis (indiv	vidual or
		Colu	mn A	Colu	mn B
	To be answered by Life, Accident and Health Companies:	Yes	No	Yes	No
	a. Statement of Assets, Liabilities, Surplus and Other Funds				
	b. Summary of Operations				
	c. Surplus Account				
	b. Statement of Income				
	c. Capital and Surplus Account				
	c. Capital and Surplus Account				
	To be answered by Health Insurance Companies:				
	a. Statement of Assets, Liabilities, Capital and Surplus				
	b. Statement of Revenue and Expenses				

c. Capital and Surplus Account....

#### INFORMATION REGARDING MANAGEMENT AND DIRECTORS

1. Furnish the following information for each director, and for each of the three highest paid officers, whose aggregate direct remuneration exceeded \$100,000 during the year, naming each such person.

1	2	3	4	Benefits A		Est. Annua	
				Set Aside D	Ouring Year	Upon Re	etirement
				5	6	7	8
	Principal Occupation or Employment	Served as	Aggregate Direct Remuneration	Retirement	Other Emp.	Retirement	Other Emp.
Name and Title	or Employment	Director From	Remuneration	Plan	Benefits	Plan	Other Emp. Benefits

Furnish on a separate sheet the following information as to each of the individuals named above (or state below that such information is not present):

- A. Information as to any material interest, direct or indirect, on the part of such individual during the year in any material transaction or any material proposed transaction as to which the Company, or any of its subsidiaries, was or is to be a party.
- B. Information as to all options to purchase securities of the Company granted to or exercised by each such individual during the year.

If answer is "no" and proxies are not to be solicited from stockholders, explain in detail below. Attach separate sheet if necessary.

2. Answer "yes" or "no" in each column as to whether or not the information in Item 1 above has been, or will be, furnished to stockholders in any proxy statement relating to (i) the election of directors, (ii) any bonus, profit sharing or other remuneration plan, contract or arrangement in which any director, nominee for election as a director, or officer of the Company will participate, (iii) any pension or retirement plan in which any such person will participate, or (iv) the granting or extension to any such person of any options, warrants, or rights to purchase any securities, other than warrants or rights issued to security holders, as such, on a pro rata basis. If any answer is "no" explain in detail on a separate sheet.

# 420

# SUPPLEMENT FOR THE YEAR 2022 OF THE Variable Annuity Life Insurance Company

# STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES

1	2	3			Number	of Shares		
			4	5	Disposed of Dur	ing Current Year	8	9
Name and title of (a) Each					6	7		Percentage of Voti
Director and Each Officer			Ourmand at	A aguira d	11-1-11	11-1-1-0	Ourned at	Stock Directly and Indirectly Owned
with any ownership and (b) any other Owner			Owned at end of	Acquired During	Held Less	Held 6	Owned at End of	Controlled at the E
of more than 10%	Title of Security	Nature of Ownership	Prior Year	Current Year	Than 6 Months	Months or More	Current Year	of the Current Yea
of more than 1070	The of County	rtatale of Owneronip	1 1101 1 001	Guirone roui	WOTUIS	OI WOLC	Curront rour	or the outlone rec
nswer "yes" or "no" as to whether the information coustockholders in a proxy statement or otherwise.	ncerning the number of shares owned at the end of the ye	ar (as shown in Column 8) by each Director and the thre	ee highest paid Officer	s whose aggregate direc	ct remuneration exceed	led \$100,000 during th	e year, has been or w	ll be furnished to
Answer If answe	r is "no" explain in detail on separate sheet.							
State the number of stockholders of record of	of the company at the end of the year. Answer							
Has the state of domicile granted an exempt	ion or disclaimer of control? Answer							
If answer is "yes" explain:								



# VM-20 RESERVES SUPPLEMENT - PART 1A

Life Insurance Reserves Valued According to VM-20 by Product Type For The Year Ended December 31, 2022 (To Be Filed by March 1)

	Group Code 0012	Prior Year		any Code 7023 nt Year
		1	2	3
		Reported Reserve	Reported Reserve	Due and Deferre Premium Asse
1.	Post-Reinsurance-Ceded Reserve			
	1.1. Term Life Insurance			
	1.2. Universal Life With Secondary Guarantee			
	1.3. Non-Participating Whole Life			
	1.4. Participating Whole Life			
	1.5. Universal Life Without Secondary Guarantee			
	1.6. Variable Universal Life Without Secondary Guarantee			
	1.7. Variable Life Without Secondary Guarantee			
	1.8. Indexed Life Without Secondary Guarantee			
	1.9. Aggregate Write-Ins for Other Products	0	0	
2.	Total Post-Reinsurance-Ceded Reserve (Sum of Lines 1.1 through 1.9)	0	0	XXX
3.	Pre-Reinsurance-Ceded Reserve			
	3.1. Term Life Insurance			
	3.2. Universal Life With Secondary Guarantee			
	3.3. Non-Participating Whole Life			
	3.4. Participating Whole Life			
	3.5. Universal Life Without Secondary Guarantee			
	3.6. Variable Universal Life Without Secondary Guarantee			
	3.7. Variable Life Without Secondary Guarantee			
	3.8. Indexed Life Without Secondary Guarantee			
	3.9. Aggregate Write-Ins for Other Products	0	0	
4.	Total Pre-Reinsurance-Ceded Reserve (Sum of Lines 3.1 through 3.9)	0	0	XXX
5.	Total Reserves Ceded (Line 4 minus Line 2)	0	0	XXX
	DETAILS OF WRITE-INS			
.901				
.902				
	Summary of remaining write-ins for Line 1.9 from overflow page	0	0	
.999	. Totals (Lines 1.901 thru 1.903 plus 1.998) (Line 1.9 above)	0	0	
.902				
	Summary of remaining write-ins for Line 3.9 from overflow page	0	0	
.999	. Totals (Lines 3.901 thru 3.903 plus 3.998) (Line 3.9 above)	0	0	

# **VM-20 RESERVES SUPPLEMENT – PART 1B**

Life Insurance Reserves Valued According to VM-20 by Product Type For The Year Ended December 31, 2022 (To Be Filed by March 1) (\$000 Omitted for Face Amounts)

							Currer	nt Year					
				SECTION A			1	SECTION	ON B			SECTION C	
		1 Net Premium Reserve	2 Deterministic Reserve	3 Stochastic Reserve	4 Number of Policies	5 Face Amount	6 Net Premium Reserve	7 Deterministic Reserve	8 Number of Policies	9 Face Amount	10 Net Premium Reserve	11 Number of Policies	12 Face Amount
Post-Reinsu	urance-Ceded Reserve												
1.1. Term Li	ife Insurance				XXX	XXX			XXX	XXX	XXX	XXX	XXX
1.2. Univers	sal Life With Secondary Guarantee				xxx	xxx			XXX	xxx		xxx	xxx
	articipating Whole Life				xxx	xxx			XXX	xxx		xxx	xxx
	pating Whole Life				xxx	xxx			XXX	xxx		xxx	xxx
	sal Life Without Secondary Guarantee				xxx	xxx			XXX	xxx		xxx	xxx
	e Universal Life Without Secondary				XXX	XXX			XXX	XXX		XXX	xxx
	e Life Without Secondary Guarantee				xxx	xxx			XXX	xxx		xxx	xxx
	d Life Without Secondary Guarantee				xxx	xxx			XXX	xxx		xxx	xxx
	ate Write-Ins for Other Products	0	0	0	XXX	XXX	0	0	XXX	XXX	0	XXX	XXX
	Reinsurance-Ceded Reserve (Sum of Lines	XXX	XXX	XXX	XXX	XXX	XXX	xxx	XXX	XXX	xxx	XXX	xxx
Pre-Reinsur	rance-Ceded Reserve												
	ife Insurance										xxx		
-	sal Life With Secondary Guarantee												
	articipating Whole Life												
	pating Whole Life												
	sal Life Without Secondary Guarantee												
3.6. Variable	e Universal Life Without Secondary												
3.7. Variable	e Life Without Secondary Guarantee												
3.8. Indexed	d Life Without Secondary Guarantee												
3.9. Aggreg	ate Write-Ins for Other Products	0	0	0	0	0	0	0	(	0	0		0
4. Total Pre-R	einsurance-Ceded Reserve (Sum of Lines	XXX	XXX	XXX	XXX	XXX	XXX	xxx	XXX	XXX	XXX	XXX	xxx
<ol><li>Total Reser</li></ol>	ves Ceded (Line 4 minus Line 2)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
DETAILS O	F WRITE-INS												
1.901					xxx	XXX			XXX	xxx		xxx	xxx
1.902					XXX	XXX			XXX	XXX		XXX	XXX
1.903					xxx	xxx			XXX	xxx		xxx	xxx
	of remaining write-ins for Line 1.9 from	0	0	0	XXX	XXX	0	0	XXX	xxx	0	XXX	xxx
1.999. Totals (Line above)	es 1.901 thru 1.903 plus 1.998) (Line 1.9	0	0	0	xxx	XXX	0	0	XXX	XXX	0	XXX	xxx
3.901 3.902													
3.903													
	of remaining write-ins for Line 3.9 from	.0	.0	0		0	0	.0		0	.0		0
	es 3.901 thru 3.903 plus 3.998) (Line 3.9	0	0	0	0	0	0	0	(	0	0		0

# VM-20 RESERVES SUPPLEMENT - PART 2

Life PBR Exemption
For The Year Ended December 31, 2022
(To Be Filed by March 1)

	Life PBR Exemption as defined in the NAIC adopted Valuation Manual (VM)				
1.	Has the company been allowed a Life PBR Exemption from the reserve requirements of VM-20 of the Valuation Manual by their state of domicile?	Yes [	]	No [	]
2.	If the response to Question 1 is "Yes", then check the source of the "Life PBR Exemption" definition? (Check either 2.1, 2.2 or 2.3)				
	2.1 NAIC Adopted VM [ ]				
	2.2 State Statute (SVL) [ ] Complete items "a" and "b" as appropriate.				
	a. Is the criteria in the State Statute (SVL) different from the NAIC adopted VM?	Yes [	]	No [	]
	b. If the answer to "a" above is "Yes", provide the criteria the state has used to allow the Life PBR Exemption (e.g., Group/Legal Entity criteria) and the minimum reserve requirements that are required by the state of domicile (if the minimum reserve requirements are the same as the Adopted VM, write SAME AS NAIC VM):				
2.3	State Regulation [ ] Complete items "a" and "b" as appropriate.				
	a. Is the criteria in the State Regulation different from the NAIC adopted VM?	Yes [	]	No [	]
	b. If the answer to "a" above is "Yes", provide the criteria of the state's Life PBR Exemption that the company has met and the minimum reserve requirements that are required by the state of domicile (if the minimum reserve requirements are the same as the Adopted VM, write SAME AS NAIC VM):				
3.	If the criteria for the "Life PBR Exemption" is the same as or substantially similar to the NAIC adopted VM (i.e., Question 2.1 is checked or Question 2.2.a is "No" or Question 2.3.a is "No"), then provide the most recent year that the company filed a statement of exemption that was allowed. If such calendar year is not the current calendar year for this statement, also provide confirmation that the company meets the criteria for utilizing an ongoing statement of exemption, meaning that none of the following apply:  1) the company fails to meet either of the conditions in VM Section II, Subsection 1.G.2, 2) the policies exempted contain those in VM Section II, Subsection 1.G.3, or 3) the domiciliary commissioner contacted the company prior to Sept. 1 and notified them that the statement of exemption was not allowed:				

#### VM-20 RESERVES SUPPLEMENT - PART 3

Other Exclusions from Life PBR For The Year Ended December 31, 2022 (To Be Filed by March 1)

1A.	Has the company filed and been granted a Single State Exemption from the reserve requirements of VM-20 of the Valuation Manual by their state of domicile?	Yes [	]	No [	]
1B.	If the answer to question 1A is "Yes" please discuss any business not covered under the Single State Exemption.				
2A.	If the answer to question 1A is "Yes", does the company have risks for policies issued outside its state of domicile?	Yes [	]	No [	]
2B.	If the answer to question 2A is "Yes" please discuss the risks for policies issued outside the state of domicile, how those risks came to be a responsibility of the company, and why the company would still be considered a Single State Company with such risks.				
3.	Is all of the company's individual ordinary life insurance business excluded from the requirements of VM-20 pursuant to Section II.B of the	1 20V	1	No I	1



# SUPPLEMENTAL COMPENSATION EXHIBIT

For the Year Ended December 31, 2022 (To be filed by March 1) PART 1 - INTERROGATORIES

1.	Is the reporting insurer a member of a group of insurers or other holding company system?  If yes, do the amounts below represent 1) total gross compensation earned for each individual by or on behalf of all companies which are part of the group: Yes [X]; or 2) allocation to each insurer: Yes [].	Yes [ X ]	]	No [	]
2.	Did any person while an officer, director, or trustee of the reporting entity receive directly or indirectly, during the period covered by this statement any commission on the business transactions of the reporting entity?	Yes [ X	] [	No [	]
3.	Except for retirement plans generally applicable to its staff employees, has the reporting entity any agreement with any person, other than contracts with its agents for the payment of commissions whereby it agrees that for any service rendered or to be rendered, that he/she shall receive directly or indirectly, any salary, compensation or emolument that will extend beyond the period of 12 months from the date of the agreement?	Yes [ X ]	]	No [	]



PART 2 - OFFICERS AND EMPLOYEES COMP	ENSATION

Name and Principal Position   Year   Saint   Boruse   Alenda   Alenda   Payments   Compensation   Totals							COMPENSA		,		,
Comment   Schlierman, Robert J President Group   Schlierman, Robert J President Group   Schlierman, Robert J President Group   Schlierman, Robert J President Group   Schlierman, Robert J President Group   Schlierman, Robert J President Group   Schlierman, Robert J President Group   Schlierman, Robert J President Group   Schlierman, President I Schlierman, Presid		1  Name and Principal Position	2 Year	3 Salary	4 Bonus						10 Totals
1. Scheimmen, Rebert J President Group				1				•			
Pet irement	1.	Scheinerman, Robert J President Group	2022	601,250	1,359,000	5 ,838 , 127				1,563,518	9 , 361 , 895
Retirement		,	2021	650,000	850,000	628,788				375,000	2,503,788
Description   Provided   Provid		,	2020	650,000	779,000	167,111					1,596,111
Chief Executive Officer 2022 _ 1.250,001 _ 2.407.500 _ 4.489.602 _ 4.489.602 _ 4.407 _ 8.188.188 _ 500.600		Current:									
Chief Except the Officer	2.	• ,	2022	1,250,001	2 , 407 , 500	4 , 489 , 602				41,077	8 , 188 , 180
Dieser Thomas J Che Civite Financial Officer LSR (catted firm) 2020 1.280.001 2.582.000 1.281.85 37.587 5.111.28 1.281.85 37.587 5.111.28 2.202 1.280.001 2.282.000 2.227.11 2.202 2.202 1.200.002 2.770.000 7.071.000 2.280.000 2.227.11 2.202		Chief Excecutive Officer	2021	1,250,001	2,317,500	3 , 435 , 295				38 , 132	7,040,928
Direct Note   Direct Note		-	2020	1,250,001	2,542,500	1,281,185				37,597	5,111,283
Officer LBR   2021   500,002   770,000   770,108   250,000   2,227,111	3.		2022	169,231	1 , 150 ,000	5 , 576 , 150				1,286,667	8 , 182 , 048
A Solash, Todd P Chief Executive Officer, Individual Retirement and Life Insurance   2002		•	2021	500,002	770,000	707,108				250,000	2 , 227 , 110
Individual Retirement   2022			2020	500,001	770,000	226,095					1,496,096
Retirement	4.	Individual Retirement and Life	2022	950,000	3, 100,000	2 , 154 , 703				300	6,205,003
Retirement			2021	950,000	1,070,625	587,109				1,375,000	3,982,734
Officer 2022 880,001 2,200,000 1,774,863 4,774,863 4,774,863 2021 2020 2020 2020 2020 2020 2020 202			2020	788,462	1,605,000						2,393,462
Common	5.		2022	800,001	2,200,000	1,774,863					4 ,774 ,864
Officer, Institutional Markets 2022 600,001937,5001,417,076											0
Officer, Insituitional Markets	6.		2022	600,001	937,500	1,417,076				300	2,954,877
Officer, Insituitional Markets 2020 571,154 843,750 187,372 1,602,274  7. Nixon, Christine A SVP, Deputy General Counsel LAR 2022 465,001800,0001,524,978			2021	600,001	790,000	695,038					2,085,039
Counsel L&R 2022 465,001 800,000 1,524,978		·	2020	571,154	843,750	187,372					1,602,276
L&R	7.		2022	465,001	800,000	1,524,978				300	2,790,279
L&R       2020       462,925       577,800       190,176       165,217       1,396,111         8. Fiedler, Terri Nowak President Group Retirement       2022       .582,770       .900,000       .1,102,987       .2,585,75         Fiedler, Terri Nowak SVP, Chief Distribution Officer       .2021       .540,001       .555,000       .296,769       .225,743       .1,617,51         2020         9. Meltser, George SVP, Information Technology ( exited firm)       .2022       .161,001       .182,000       .588,518       .1,415,725       .2,347,24         Meltser, George SVP, Information Technology       .2021       .460,002       .182,200       .97,462       .739,66         Meltser, George SVP, Information Technology       .2020       .387,462       .182,200       .28,831       .72,541       .671,03         10. Sabyasachi Ray SVP, Chief Operating Officer L&R       .2022       .500,000       .715,625       .854,353       .2,069,97         Sabyasachi Ray SVP, Chief Operating Officer L&R       .2021       .500,000       .515,000       .457,455       .165,625       .1,638,080			2021	465,001	560,000	640,080				200,000	1,865,081
Retirement       2022       .582,770      900,000       1,102,987		, ,	2020	462,925	577,800	190,176				165,217	1,396,118
Distribution Officer	8.	·	2022	582,770	900,000	1, 102, 987					2,585,757
9. Meltser, George SVP, Information Technology ( exited firm)				540,001	555,000	296,769				225,743	1,617,513
Technology ( exited firm)		Malkan Osan OVD I C	2020								0
Technology	9.	Technology ( exited firm)	2022	161,001	182,000	588,518				1,415,725	2 ,347 ,244
Technology         2020         387,462         182,200         28,831         72,541         671,034           10. Sabyasachi Ray SVP, Chief Operating Officer L&R         .2022         .500,000         .715,625        854,353		Technology	2021	460,002	182,200	97,462					739,664
Officer L&R		Technology	2020	387,462	182,200	28,831				72,541	671,034
Officer L&R	10.	Officer L&R	2022	500,000	715,625	854,353					2,069,978
				500,000	515,000	457,455				165,625	, ,
			2020				1				0

#### PART 3 - DIRECTOR COMPENSATION

Tract of Bitter of Communication											
1	Paid or Deferred for Services as Director					7					
	2	3	4	5	All Other						
					Compensation						
Name and Principal Position or Occupation and	Direct	Stock	Option		Paid or						
Company (if Outside Director)	Compensation	Awards	Awards	Other	Deferred	Totals					
william Carr J	30,000					30,000					
Glenn Keller D	30.000					30.000					
	,										

# PART 4 - NARRATIVE DESCRIPTION OF MATERIAL FACTORS

Provide a narrative description of any material factors necessary to gain an understanding of the information disclosed in the tables.



# **SCHEDULE O SUPPLEMENT**

For The Year Ended December 31, 2022 (To Be Filed by March 1)

	ESS (City, State and Zip Code) Hot group Code 0012	ıston , TX 77019 NAIC Company Code 70238	Employe		(FEIN) 74-1625348 .	
		-	CHEDULE ( of Incurred Losses Omitted)	D - PART 1		
			Accident and Healt			
	Years in Which Losses	1	Cumulative N	et Amounts Paid Policyl	nolders 4	5
	Were Incurred	2018	2019	2020	2021	2022(a)
	Prior		0	0	0	
	2018					
	2020					
	2021	xxx	xxx	XXX		
	2022	XXX	XXX	XXX	XXX	
		Section B - Other	Accident and Healt	h		
	Prior				0	
	2018					
	2019	xxx				
		xxx				
	2021		XXX			
	2022	XXX	XXX	XXX	XXX	
		Section C - Credit	Accident and Healt	h		
	Prior	0	0	0	0	
	2018					
•		XXX				
		XXX XXX				
	2022					
,. 	2022	XXX	XXX	XXX	XXX	
		Sec	tion D -			
	Prior	0	0	0	0	
<u>.</u>	2018					
	2019					
·. i.	2020		XXX			
	2022	XXX	XXX	XXX	XXX	
		·				
			tion E -			
	2018 2019					
	2020					
	2021	xxx	xxx	XXX		
	2022	XXX	XXX	XXX	XXX	
		Soc	tion F -			
	Prior			0	0	
	2018					
	2019	xxx				
	2020					
	2021					
-	2022	XXX	XXX	XXX	XXX	
		Sec	tion G -			
	Prior	0		0	0	
	2018					
		xxx				
١.		XXX				
5.	2021	XXX	XXX	XXX	l	

XXX

XXX

XXX

<sup>2022</sup> XXX (a) See the Annual Audited Financial Reports section of the annual statement instructions.

# **SCHEDULE O SUPPLEMENT**

# **SUPPLEMENTAL SCHEDULE O - PART 2**

Development of Incurred Losses (\$000 Omitted)

			,	
Saction	Λ.	Graun	Accident and Health	

	Section A - Group		th id for Cost Containmen	t Evnenses	
Years in Which Losses Were Incurred	1 2018	2 2019	3 2020	4 2021	5 2022
1. Prior	0	0	0	0	
2. 2018					
3. 2019	xxx				
4. 2020	xxx	XXX			
5. 2021	xxx	xxx	xxx		
6. 2022	xxx	xxx	xxx	xxx	
		•	_		
	Section B - Other	Accident and Healt	h		
1. Prior	0	0	0	0	
2. 2018					
3. 2019	xxx				
4. 2020	XXX	XXX			
5. 2021	xxx	XXX	xxx		
6. 2022	XXX	XXX	XXX	XXX	
	Section C - Credit	Accident and Healt	th		
1. Prior			0	0	
2. 2018					
3. 2019					
4. 2020					
5. 2021			XXX		
	XXX				
6. 2022		XXX	XXX	XXX	
	Sect	ion D -		<del>,</del>	
1. Prior	0	0	0	0	
2. 2018					
3. 2019	xxx				
4. 2020	xxx	xxx			
5. 2021	xxx	xxx	xxx		
6. 2022	xxx	xxx	xxx	xxx	
	_				
		ion E -			
1. Prior	0	0	0	0	
2. 2018					
3. 2019					
4. 2020					
5. 2021	XXX	XXX	XXX		
6. 2022	XXX	XXX	XXX	XXX	
	Sect	ion F -			
1. Prior			0	0	
2. 2018					
3. 2019					
4. 2020					
5. 2021					
6. 2022	XXX	XXX	XXX	XXX	
J. EVAL			/V/\	/VV\	
		ion G -	<u> </u>		
1. Prior	0	0	0	0	
2. 2018					
3. 2019	XXX				
4. 2020	XXX	XXX			
5. 2021	XXX	XXX	xxx		
6. 2022	xxx	xxx	XXX	xxx	

# **SCHEDULE O SUPPLEMENT**

# **SUPPLEMENTAL SCHEDULE O - PART 3**

#### **Development of Incurred Losses**

(\$000 Omitted)

	· ·	00 Omitted) up Accident and He	ealth		
Years in Which Losses				lity and Reserve Outstar	nding at End of Ye
Were Incurred	2018	2019	2020	2021	2022
1. 2018				xxx	XXX
2. 2019	xxx				XXX
3. 2020	xxx	xxx			
4. 2021	xxx	xxx	xxx		
5. 2022	xxx	xxx	xxx	xxx	
	Section B - Oth	er Accident and He	ealth		
1. 2018				XXX	XXX
2. 2019	xxx				XXX
3. 2020		xxx			
ł. 2021		XXX			
5. 2022	XXX	XXX	XXX	XXX	
5. 2022					
	Section C Cre	dit Accident and He	alth		
2040				\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	\c
. 2018				XXX	XXX
2. 2019					XXX
3. 2020		XXX			
4. 2021	XXX	XXX	XXX		
5. 2022	XXX	XXX	XXX	XXX	
	S	ection D -	1		
. 2018				XXX	XXX
2. 2019	XXX				XXX
3. 2020	xxx	xxx			
4. 2021	xxx	XXX	XXX		
5. 2022	XXX	XXX	XXX	XXX	
	S	ection E -			
. 2018				XXX	XXX
2. 2019	xxx				XXX
3. 2020	xxx	xxx			
. 2021		XXX	XXX		
5. 2022	XXX	XXX	XXX	XXX	
. 2022	1 ^^^			1 ^^^ ]	
	e	ection F -			
2010				2007	\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\
. 2018					XXX
2. 2019					
3. 2020		XXX			
l. 2021	XXX	XXX	XXX		
5. 2022	XXX	XXX	XXX	XXX	
	s	ection G -			
. 2018				xxx	XXX
2. 2019					XXX
3. 2020		XXX			
4. 2021		XXX			
5. 2022	XXX	XXX	XXX	XXX	

# **SCHEDULE O SUPPLEMENT**

# **SUPPLEMENTAL SCHEDULE O - PART 4**

**Development of Incurred Losses** (\$000 Omitted)

		Sum of Net Cumulative		olders, Cost Containmer Reserve Outstanding a		and Cost Contain
	Years in Which Losses	1	2	3	4	5
	Were Incurred	2018	2019	2020	2021	2022
2. 2019		XXX				
3. 2020		XXX	XXX			
4. 2021		XXX	XXX	XXX		
5. 2022		XXX	XXX	XXX	XXX	
		Section B - Oth	er Accident and He	alth	I	1
1. 2018						
2. 2019		XXX				
3. 2020		XXX	XXX			
4. 2021		XXX	XXX	XXX		
5. 2022		XXX	XXX	XXX	XXX	
		Section C - Cred	dit Accident and He	alth	T	1
			XXX			
4. 2021		XXX	XXX	XXX		
5. 2022		XXX	XXX	XXX	XXX	
		Se	ection D -			
1. 2018						
2. 2019		XXX				
3. 2020		XXX	XXX			
4. 2021		xxx	xxx	xxx		
5. 2022		XXX	XXX	XXX	XXX	
		Se	ection E -			
1. 2018						
2. 2019		xxx				
			XXX			
5. 2022		XXX	XXX	XXX	xxx	
		Sc	ection F -			
1. 2018						
2. 2019		XXX				
3. 2020			XXX			
4. 2021		XXX	XXX	xxx		
5. 2022		XXX	XXX	XXX	XXX	
			ection G -			
1. 2018						
		XXX				
3. 2020		XXX	XXX			
		xxx	XXX	XXX		
5. 2022		XXX	XXX	XXX	XXX	

(\$000 OMITTED)

Reserve and Liability Methodology - Exhibits 6 and 8

	Reserve and Liability Methodology - Exhibits o and o							
	· · ·	1	2					
	Line of Business	Methodology	Amount					
1.	Industrial Life							
2.	Ordinary Life							
3.	Individual Annuity							
4.	Supplementary Contracts							
5.	Credit Life							
6.	Group Life							
7.	Group Annuities							
8	Group Accident and Health							
9	Credit Accident and Health							
10.	Other Accident and Health							
11.	Total		0					



# **HEALTH CARE RECEIVABLES SUPPLEMENT**

For The Year Ended December 31, 2022 (To Be Filed by March 1)

Of The VARIABLE ANNUITY LIFE INSURANCE COMPANY			
Address ( City, State and Zip Code) Houston, TX 77019			
NAIC Group Code 0012	NAIC Company Code 70238	Employer's ID Number	74–1625348

# **EXHIBIT 3 - HEALTH CARE RECEIVABLES**

1	2	3	4	5	6	7
Name of Debtor	1 - 30 Days	31 - 60 Days	61 - 90 Days	Over 90 Days	Nonadmitted	Admitted
0199998. Aggregate Pharmaceutical Rebate Receivables Not Individually Listed						
0199999. Total Pharmaceutical Rebate Receivables	0	0	0	0	0	0
0299998. Aggregate Claim Overpayment Receivables Not Individually Listed						
0299999. Total Claim Overpayment Receivables	0	0	0	0	0	0
0399998. Aggregate Loans and Advances to Providers Not Individually Listed						
0399999. Total Loans and Advances to Providers	0	0	0	0	0	0
0499998. Aggregate Capitation Arrangement Receivables Not Individually Listed						
0499999. Total Capitation Arrangement Receivables	0	0	0	0	0	0
0599998. Aggregate Risk Sharing Receivables Not Individually Listed						
0599999. Total Risk Sharing Receivables	0	0	0	0	0	0
0699998. Aggregate Other Health Care Receivables Not Individually Listed						
0699999. Total Other Health Care Receivables	0	0	0	0	0	0
0799999 Gross health care receivables	0	0	0	0	0	0

# **HEALTH CARE RECEIVABLES SUPPLEMENT**

# **EXHIBIT 3A - ANALYSIS OF HEALTH CARE RECEIVABLES COLLECTED AND ACCRUED**

	Health Care Rece or Offset Du		Health Care Receivables Accrued as of December 31 of Current Year		5	6
	1	2	3	4	Health Care	Estimated Health Care
	On Amounts Accrued		On Amounts Accrued		Receivables from	Receivables Accrued
		On Amounts Accrued	December 31 of	On Amounts Accrued		as of December 31
Type of Health Care Receivable	Current Year	During the Year	Prior Year	During the Year	(Columns 1 + 3)	of Prior Year
Pharmaceutical rebate receivables					0	0
Claim overpayment receivables					0	0
Loans and advances to providers					0	0
Capitation arrangement receivables					0	0
5. Risk sharing receivables					0	0
6. Other health care receivables					0	0
7. Totals (Lines 1 through 6)	0	0	0	0	0	0

Note that the accrued amounts in Columns 3, 4, and 6 are the total health care receivables, not just the admitted portion.



SUPPLEMENT FOR THE YEAR 2022 OF THE U.S. BRANCH OF THE Variable Annuity Life Insurance Company

# TRUSTEED SURPLUS STATEMENT

#### AFFIDAVIT OF U.S. MANAGERS, GENERAL AGENTS OR ATTORNEYS

a corporation organized under the laws of that this trusteed surplus statement together with its related schedu assets, as hereinafter enumerated, are the absolute property of said of the hereinafter mentioned assets are held in the United States b	he is the
Subscribed and sworn to before me this	
day of	A.D.,
AFF	FIDAVIT OF TRUSTEE - SCHEDULE B
being duly sworn, says that he/she is the Trustee of the	, entered to transact business in the United States through the State of, that the assets listed in Schedule B of the following statement are held by it as such Trustee within the
United States, and that the said assets are subject to no other claims	
Subscribed and sworn to before me this	
day of	A.D.,
	<del>-</del>
	FIDAVIT OF TRUSTEE - SCHEDULE C
being duly sworn, says that he/she is the Trustee of the	entered to transact business in the United States through the State of
	, that the assets listed in Schedule C of the following statement are held by it as such Trustee within the
Subscribed and sworn to before me this	
day of	A.D.,
	<del>-</del>
AFI	FIDAVIT OF TRUSTEE - SCHEDULE D
being duly sworn, says that he/she is the Trustee of the a corporation organized under the laws of	, entered to transact business in the United States through the State of, that the assets listed in Schedule D of the following statement are held by it as such Trustee within the s than those of policyholders and creditors within the United States.
Outpersite at and account to 1.55	
Subscribed and sworn to before me this  day of	A D
uay oi	

# SUPPLEMENT FOR THE YEAR 2022 OF THE U.S. BRANCH OF THE Variable Annuity Life Insurance Company

# TRUSTEED SURPLUS STATEMENT ASSETS

SCHEDULE A - DEPOSITS WITH STATE OFFICERS (EXCLUDING SPECIAL DEPOSITS)

1	2	3	4	5
Line		Admitted		
No.	Description	Asset Value	Par Value	Fair Value
1.98	Accrued Investment Income		XXX	XXX
1.99	Totals	0	0	0

#### SCHEDULE B - DEPOSITS WITH UNITED STATES TRUSTEE

		3	4	5
Line		Admitted		
No.	Description	Asset Value	Par Value	Fair Value
2.01	Cash			
2.02	Bonds			
2.03	Preferred Stock			
2.04	Common Stock			
2.05	Mortgage Loans on Real Estate			
2.06	Real Estate			
2.07	Short-Term Investments			
2.08	Other Invested Assets			
2.09	Miscellaneous Assets not included in any of the above categories			
2.98	Accrued Investment Income		xxx	XXX
2.99	Totals	0	0	0

#### SCHEDULE C - DEPOSITS WITH UNITED STATES TRUSTEE

		3	4	5
Line		Admitted		
No.	Description	Asset Value	Par Value	Fair Value
3.01	Cash			
3.02	Bonds			
3.03	Preferred Stock			
3.04	Common Stock			
3.05	Mortgage Loans on Real Estate			
3.06	Real Estate			
3.07	Short-Term Investments			
3.08	Other Invested Assets			
3.09	Miscellaneous Assets not included in any of the above categories			
3.98	Accrued Investment Income		XXX	xxx
3 99	Totals	0	0	0

### SCHEDULE D - DEPOSITS WITH UNITED STATES TRUSTEE

Line		3 Admitted	4	5
No.	Description	Asset Value	Par Value	Fair Value
4.01	Cash			
4.02	Bonds			
4.03	Preferred Stock			
4.04	Common Stock			
4.05	Mortgage Loans on Real Estate			
4.06	Real Estate			
4.07	Short-Term Investments			
4.08	Other Invested Assets			
4.09	Miscellaneous Assets not included in any of the above categories			
4.98	Accrued Investment Income		XXX	XXX
4.99	Totals	0	0	

SUPPLEMENT FOR THE YEAR 2022 OF THE U.S. BRANCH OF THE Variable Annuity Life Insurance Company

# TRUSTEED SURPLUS STATEMENT LIABILITIES AND TRUSTEED SURPLUS

1.	Total liabilities	82,246,534,854							
	ADDITIONS TO LIABILITIES:								
2.	Aggregate write-ins for additions to liabilities	0							
3.	Total (Lines 1 + 2)	82,246,534,854							
	DEDUCTIONS FROM LIABILITIES:								
4.	Amounts Recoverable From Reinsurers:								
	4.1 Authorized companies								
	4.2 Unauthorized companies								
	4.3 Certified Companies								
	4.4 Reciprocal Jurisdiction Companies								
5.	Special State Deposits, not exceeding net liabilities carried:								
	5.1 Special State Deposits (submit schedule)								
	5.2 Accrued interest on special state deposits								
6.	Life insurance premiums and annuity considerations deferred and uncollected								
7.	Accident and health premiums due and unpaid								
8.	Contract loans and premium notes:								
	8.1 Contract loans not exceeding reserves carried on such policies								
	8.2 Premium notes								
	8.3 Interest due and accrued on contract loans and premium notes								
9.	Aggregate write-ins for other deductions from liabilities								
10.	Total Deductions (Lines 4.1 thru 9)	. 422,344,229							
11.	Total Adjusted Liabilities (Line 3 minus Line 10)	81,824,190,625							
12.	Trusteed Surplus								
13.	Total	81,824,190,625							
	DETAILS OF WRITE-INS								
0201.									
0202.									
0203.									
0298.	Summary of remaining write-ins for Line 2 from overflow page	0							
0299.	Totals (Lines 0201 thru 0203 plus 0298)(Line 2 above)	0							
0901.									
0902.		LITIES: Reinsurers:  Second of the properties of							
0903.									
0998.	Summary of remaining write-ins for Line 9 from overflow page								
0999.	9. Totals (Lines 0901 thru 0903 plus 0998)(Line 9 above)								

### INTERROGATORIES:

1.1	Have there been any changes made to any of the trust indentures during the period?	Yes [	] No [	. ]	ı
1.2	If yes, has the domiciliary or entry state approved the change?	Yes [	] No [	. ]	

# NONE



# **WORKERS' COMPENSATION CARVE - OUT SUPPLEMENT**

For The Year Ended December 31, 2022 (To Be Filed by March 1)

	`	,	,		
OF THE VARIABLE ANNUITY LIFE INSURANCE COMPANY					
ADDRESS (City, State and Zip Code) Houston, TX 77019					
NAIC Group Code 0012	NAIC Compa	ny Code 702		Employer's ID Number	74-1625348

# **UNDERWRITING AND INVESTMENT EXHIBIT**

	THE TREE TO SERVICE OF THE PROPERTY OF THE PRO				
		1	2	3	4
		Net	Unearned Premiums	<b>Unearned Premiums</b>	Premiums Earned
		Premiums Written	Dec. 31	Dec. 31	During Year
	Line of Business	per Column 5, Part 2	Prior Year	Current Year	(Cols. 1 + 2 - 3)
1.	Workers' Compensation Carve - Out				0

#### PART 2 - PREMIUMS WRITTEN

	Reinsurand	e Assumed	Reinsurar	5	
	1	2	3	4	
					Net Premiums Written
Line of Business	From Affiliates	From Non-Affiliates	To Affiliates	To Non-Affiliates	Cols. 1 + 2 - 3 - 4
Workers' Compensation Carve - Out					0

#### PART 3 - LOSSES PAID AND INCURRED

	Losses Paid			4	5	6	7
	1	2	3				Percentage of Losses
							Incurred
				Net Losses Unpaid		Losses Incurred	(Col. 6, Part 3) to
	Reinsurance	Reinsurance	Net Payments	Current Year	Net Losses Unpaid	Current Year	Premiums Earned
Line of Business	Assumed	Recovered	(Cols. 1 - 2)	(Part 4, Col. 6)	Prior Year	(Cols. 3 + 4 - 5)	(Col. 4, Part 1)
Workers' Compensation Carve - Out			0	0		0	0.0

#### PART 4 - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

	Reported Losses			Incurred But N	Not Reported	6	7
	1	2	3	4	5		
		Deduct Reinsurance					
		Recoverable from	Net Losses Excl.				
		Authorized and	Incurred But Not				Unpaid
	Reinsurance	Unauthorized	Reported	Reinsurance	Reinsurance	Net Losses Unpaid	Loss Adjustment
Line of Business	Assumed	Companies	(Cols. 1 - 2)	Assumed	Ceded	(Cols. 3 + 4 - 5)	Expenses
Workers' Compensation Carve - Out		0	0		0	0	0

# **WORKERS' COMPENSATION CARVE - OUT SUPPLEMENT**

# **SCHEDULE F - PART 1**

Assumed Reinsurance as of December 31, Current Year (\$000 Omitted)

1	2	3	4	5		Reinsurance On	•	9	10	11	12	13	14	15
					6	7	8						Amount of Assets	
													Pledged or	
	NAIC										Funds Held By or		Compensating	Amount of
	Com-				Paid Losses and			Contingent	Assumed		Deposited With		Balances to	Assets Pledged
ID	pany		Domiciliary	Assumed	Loss Adjustment		Total	Commissions	Premiums	Unearned	Reinsured	Letters of Credit	Secure Letters of	
Number	Code	Name of Reinsured	Jurisdiction	Premium	Expenses	Losses and LAE	(Cols. 6 + 7)	Payable	Receivable	Premium	Companies	Posted	Credit	Held in Trust
0499999.	Total - U	.S. Non-Pool		0	0	0	0	0	0	0	0	0	0	0
0799999.	Total - O	ther (Non-U.S.)		0	0	0	0	0	0	0	0	0	0	0
0899999.	Total - A	ffiliates		0	0	0	0	0	0	0	0	0	0	0
1299999.	Total - P	ools and Associations		0	0	0	0	0	0	0	0	0	0	0
9999999	Γotals			0	0	0	0	0	0	0	0	0	0	0

# **SCHEDULE F - PART 2**

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

Ceded Reinsurance as of December 31, Current Year (\$000 Offitted)																		
1	2	3	4	5	6				Reinsur	ance Recover	able On				Reinsuran	ce Payable	18	19
						7	8	9	10	11	12	13	14	15	16	17		Funds Held
																	Recoverable	by
	NAIC															Other	From	Company
	Com-				Reinsurance			Known	Known	IBNR			Contingent	Columns 7	Ceded	Amounts	Reinsurers	Under
ID	pany		Domiciliary	Special	Premiums	Paid		Case Loss	Case LAE	Loss	IBNR LAE	Unearned	Commis-	through 14	Balances	Due to	(Cols. 15 -	Reinsurance
Number	Code	Name of Reinsurer	Jurisdiction	Code	Ceded	Losses	Paid LAE	Reserves	Reserves	Reserves	Reserves	Premiums	sions	Totals	Payable	Reinsurers	[16 + 17])	Treaties
		rized - Affiliates - U.S. Non-Pool			0	0	0	0	0	0	0	0	0	0	0	0	0	0
		rized - Affiliates - Other (Non-U.S.)			0	0	0	0	0	0	0	0	0	0	0	0	0	0
		rized - Affiliates			0	0	0	0	0	0	0	0	0	0	0	0	0	0
		ized Excluding Protected Cells (Sum of 0899999, 0	0999999, 109999	99, 1199999														
	and 129999				0	0	0	0	0	0	0	0	0	0	0	0	0	0
		norized - Affiliates - U.S. Non-Pool			0	0	0	0	0	0	0	0	0	0	0	0	0	0
		horized - Affiliates - Other (Non-U.S.)			0	0	0	0	0	0	0	0	0	0	0	0	0	0
		horized - Affiliates			0	0	0	0	0	0	0	0	0	0	0	0	0	0
		horized Excluding Protected Cells (Sum of 2299999	9, 2399999, 2499	9999,														
		d 2699999)			0	0	0	0	0	0	0	0	0	0	0	0	0	0
		ed - Affiliates - U.S. Non-Pool			0	0	0	0	0	0	0	0	0	0	0	0	0	0
		ed - Affiliates - Other (Non-U.S.)			0	0	0	0	0	0	0	0	0	0	0	0	0	0
		ed - Affiliates			0	0	0	0	0	0	0	0	0	0	0	0	0	0
4299999. 7	Total Certifie	ed Excluding Protected Cells (Sum of 3699999, 379	99999, 3899999,	3999999 and	b													
	4099999)				0	0	0	0	0	0	0	0	0	0	0	0	0	0
		ocal Jurisdiction - Affiliates - U.S. Non-Pool			0	0	0	0	0	0	0	0	0	0	0	0	0	0
		ocal Jurisdiction - Affiliates - Other (Non-U.S.)			0	0	0	0	0	0	0	0	0	0	0	0	0	0
		ocal Jurisdiction - Affiliates			0	0	0	0	0	0	0	0	0	0	0	0	0	0
		ocal Jurisdiction Excluding Protected Cells (Sum of	f 5099999, 51999	999,														
		399999 and 5499999)			0	0	0	0	0	0	0	0	0	0	0	0	0	0
		rized, Reciprocal Jurisdiction, Unauthorized and Ce	rtified Excluding	Protected														
		of 1499999, 2899999, 4299999 and 5699999)			0	0	0	0	0	0	0	0	0	0	0	0	0	0
		ted Cells (Sum of 1399999, 2799999, 4199999 and	d 5599999)		0	0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 T	otals				0	0	0	0	0	0	0	0	0	0	0	0	0	0

# WORKERS' COMPENSATION CARVE - OUT SUPPLEMENT SCHEDULE P - PART 1

(\$000 omitted)

		Pr	emiums Earn	ed		(40	I ns	s and Loss Ex	nense Pavme	ents			12
Ye	ears in	1	2	3				and Cost	Adjusting		10	11	'-
V	Vhich		_		Loss Pa	yments		nt Payments		nents			
Premiu	ums Were				4	5	6	7	8	9		Total Net	Number of
	ned and											Paid (Cols	Claims
	es Were			Net								4 - 5 + 6 - 7	
Inc	curred	Assumed	Ceded	(Cols. 1-2)	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Received	+ 8 - 9)	Assumed
1.	Prior	XXX	XXX	XXX		•••••						0	XXX
2.	2013			0								0	
3.	2014			0								0	
4.	2015			0								0	
5.	2016			0								0	
6.	2017			0					•			0	
7.												0	
8.	2019			0								0	
9.	2020											0	
10.	2021			0								0	
11.	2022			0								0	
12.	Totals	XXX	XXX	XXX	0	0	0	0	0	0	0	0	XXX

			Losses	Unpaid		Defens	se and Cost (	Containment	Unnaid	Adjusti	ng and	23	24	25
		Case		Bulk +	IBNR		Basis		- IBNR	Other				
		13	14	15	16	17	18	19	20	21	22			Number
													Total Net	of
												0	Losses	Claims
												Subrog- ation	and	Outstand-
		Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Anticipated	Expenses Unpaid	ing Assumed
1.	Prior												0	
2.	2013												0	
3.	2014												0	
4.	2015												0	
5.	2016												0	
6.													0	
7.	2018												0	
8.													0	
9.													0	
10.													0	
11.	2022												0	
12.	Totals	0	0	0	0	0	0	0	0	0	0	0	0	0

								1				
			Total			oss Expense F				34		nce Sheet
			d Loss Expense			ed /Premiums [		Nontabula				ter Discount
		26	27	28	29	30	31	32	33	Inter-	35	36
										Company		
										Pooling		Loss
									Loss	Participation	Losses	Expenses
		Assumed	Ceded	Net	Assumed	Ceded	Net	Loss	Expense	Percentage	Unpaid	Unpaid
1.	Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	0	0
2.	2013			0	0.0	0.0	0.0				0	0
3.	2014				0.0	0.0	0.0				0	0
4.	2015			0	0.0	0.0	0.0				0	0
5.	2016	•••••	•••••	0	0.0	0.0	0.0				0	0
6.	2017			0	0.0	0.0	0.0				0	0
7.	2018					0.0	0.0					0
8.	2019			0	0.0	0.0	0.0				0	0
9.	2020			0	0.0	0.0	0.0				0	0
10.	2021			0	0.0	0.0	0.0				0	0
11.	2022			0	0.0	0.0	0.0				0	0
12.	Totals	XXX	XXX	XXX	XXX	XXX	XXX	0	0	XXX	0	0

# WORKERS' COMPENSATION CARVE - OUT SUPPLEMENT SCHEDULE P - PART 2

Ye	ears in	INCURRED	NET LOSSES	AND DEFE	NSE AND CO	ST CONTAIN	IMENT EXPE	NSES REPO	RTED AT YEA	AR END (\$00)	0 OMITTED)	DEVELO	PMENT
Whic	h Losses	1	2	3	4	5	6	7	8	9	10	11	12
Were	Incurred	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	One Year	Two Year
1.	Prior	0	0	0	0	0	0	0	0	0	0	0	0
2.	2013										0	0	0
3.	2014	XXX									0	0	0
4.	2015	XXX	XXX								0	0	0
5.	2016	XXX	XXX	XXX							0	0	0
6.	2017	XXX	XXX	XXX	XXX						0	0	0
7.	2018	XXX	XXX	XXX	XXX	XXX					0	0	0
8.	2019	XXX	XXX	XXX	XXX	XXX	XXX				0	0	0
9.	2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			0	0	0
10.	2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		0	0	XXX
11.	2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX
	12. Totals												

# **SCHEDULE P - PART 3**

					•••		•						
		CUMUL	ATIVE PAID I	NET LOSSES	AND DEFEN	ISE AND CO	ST CONTAIN	MENT EXPE	NSES REPOR	RTED AT YEA	AR END	11	12
						(\$000 OI	MITTED)					Number of	Number of
	ears in	1	2	3	4	5	6	7	8	9	10	Claims	Claims
	/hich											Closed	Closed
	osses											With	Without
	Vere	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	Loss	Loss
1110	curred	2013	2014	2013	2010	2017	2010	2019	2020	2021	2022	Payment	Payment
1.	Prior	000	0	0	0	0	0	0	0	0	0		
2.	2013										0		
3.	2014	XXX									0		
4.	2015	XXX	XXX								0		
5.	2016	XXX	XXX	XXX							0		
6.	2017	XXX	XXX	XXX	XXX						0		
7.	2018	XXX	XXX	XXX	XXX	XXX					0		
8.	2019	XXX	XXX	XXX	XXX	XXX	XXX				0		
9.	2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			0		
10.	2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		0		
11.	2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0		

# WORKERS' COMPENSATION CARVE - OUT SUPPLEMENT

CCHEL	)UI F	D D	۸D	T 4
SCHEL	JULE	F - F.	AR	14

		BULK AND I	BNR RESERVES	S ON NET LOSS	CONTAINMEN	IT EXPENSES F	REPORTED AT	YEAR END (\$00	00 OMITTED)		
	ears in	1	2	3	4	5	6	7	8	9	10
	/hich										
	osses Vere										
	curred	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1	Prior	0	0	0	0	0	0	0	0	0	
1.											
2.	2013										
3.	2014	XXX									
4.	2015	XXX	XXX								
5.	2016	XXX	XXX	XXX							
6.	2017	XXX	XXX	XXX	XXX						
7.	2018	XXX	XXX	XXX	XXX	XXX					
8.	2019	XXX	XXX	XXX	XXX	XXX	XXX				
9.	2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10.	2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11.	2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

# **SCHEDULE P - PART 5**

# **SECTION 1**

			_		IMPED OF OLA	140 OL OOED W	UTILI 000 DAY	MENIT A COLUM	D AT VEAD EN	_	
			C	UMULATIVE NU	JMBER OF CLA	IMS CLOSED W	TITH LOSS PAY	MENT ASSUME	DATYEAR EN	ט	
Years	in Which	1	2	3	4	5	6	7	8	9	10
Pre	miums										
Were	Earned										
and Losses											
	Incurred	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
		20.0		20.0	20.0	20	20.0	20.0	2020		
1.	Prior	0	0	0	0	0	0	0	0	0	
2.	2013										
3.	2014	XXX									
4.	2015	XXX	XXX								
5.	2016	XXX	XXX	XXX							
6.	2017	XXX	XXX	XXX	XXX						
7.	2018	XXX	XXX	XXX	XXX	XXX					
8.	2019	XXX	XXX	XXX	XXX	XXX	XXX				
9.	2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10.	2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11.	2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

# **SECTION 2**

				N	IUMBER OF AS	SUMED CLAIMS	S OUTSTANDIN	G AT YEAR EN	D			
Years	in Which	1	2	3	4	5	6	7	8	9	10	
	miums											
	Earned											
	Losses											
Were Incurred		2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	
1.	Prior	0	0	0	0	0	0	0	0	0		
2.	2013											
3.	2014	XXX										
4.	2015	XXX	XXX									
5.	2016	XXX	XXX	XXX								
6.	2017	XXX	XXX	XXX	XXX							
7.	2018	XXX	XXX	XXX	XXX	XXX						
8.	2019	XXX	XXX	XXX	XXX	XXX	XXX					
9.	2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10.	2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11.	2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		

# **SECTION 3**

					•		•				
				CUMUI	LATIVE NUMBE	R OF CLAIMS F	REPORTED ASS	SUMED AT YEA	R END		
Years i	in Which	1	2	3	4	5	6	7	8	9	10
	niums										
	Earned										
	osses	0040	0044	0045	0040	0047	0040	2040	0000	0004	0000
vvere	Incurred	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
1.	Prior	0	0	0	0	0	0	0	0	0	
2.	2013										
3.	2014	XXX									
4.	2015	XXX	XXX								
5.	2016	XXX	XXX	XXX							
6.	2017	XXX	XXX	XXX	XXX						
7.	2018	XXX	XXX	XXX	XXX	XXX					
8.	2019	XXX	XXX	XXX	XXX	XXX	XXX				
9.	2020	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10.	2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11.	2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

# WORKERS' COMPENSATION CARVE - OUT SUPPLEMENT SCHEDULE P - PART 6

# **SECTION 1**

Ye	ears in Which			CUMULATIVI	E ASSUMED I	PREMIUMS E.	ARNED AT Y	EAR END (\$00	00 OMITTED)			11
	Premiums	1	2	3	4	5	6	7	8	9	10	Current
	Vere Earned											Year
	and Losses											Premiums
V	ere Incurred	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	Earned
1.	Prior	0	0	0	0	0	0	0	0	0	0	
2.	2013										0	
3.	2014	XXX									0	
4.	2015	XXX	XXX								0	
5.	2016	XXX	xxx	XXX							0	
6.	2017	XXX	xxx	XXX	XXX						0	
7.	2018	XXX	xxx	XXX	XXX	xxx					0	
8.	2019	xxx	xxx	XXX	xxx	xxx	xxx				0	
9.	2020	xxx	xxx		xxx			xxx			0	
10.	2021	xxx	xxx	xxx	xxx	xxx	xxx	xxx	xxx		0	
11.	2022	xxx	xxx	xxx	xxx	xxx	xxx	xxx	xxx	xxx	0	
12.	Totals	XXX	XXX					XXX			xxx	0
13.	Earned											
	Premiums											
	(Sch P-Pt. 1)											XXX

#### **SECTION 2**

					•		<b>1</b>					
Ye	ears in Which			CUMULATI	VE CEDED PR	REMIUMS EA	RNED AT YEA	AR END (\$000	OMITTED)			11
	Premiums	1	2	3	4	5	6	7	8	9	10	Current
V	Vere Earned											Year
	and Losses											Premiums
V	/ere Incurred	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	Earned
1.	Prior	0	0	0	0	0	0	0	0	0	0	
2.	2013										0	
3.	2014	xxx									0	
4.	2015	xxx	xxx								0	
5.	2016	xxx	xxx	XXX							0	
6.	2017	XXX			xxx						0	
7	2018	XXX			XXX						0	
8	2019	XXX	XXX	XXX		XXX	XXX				0	
0.	2020	XXX	XXX	XXX				XXX			0	
10		XXX	XXX	XXX								
10.	2021							XXX				
11.	2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	
12.	Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0
13.	Earned											
	Premiums											1001
	(Sch P-Pt. 1)											XXX

# **ALPHABETICAL INDEX**

# **ANNUAL STATEMENT BLANK**

Analysis of Increase in Reserves During The Year	7.1
Analysis of Operations By Lines of Business	6
Asset Valuation Reserve Default Component	30
Asset Valuation Reserve Equity	33
Asset Valuation Reserve Replications (Synthetic) Assets	36
Asset Valuation Reserve	29
Assets	2
Cash Flow	5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts	9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense	10
Exhibit 2 - General Expenses	11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes)	11
Exhibit 4 - Dividends or Refunds	
Exhibit 5 - Aggregate Reserve for Life Contracts	12
Exhibit 5 - Interrogatories	
Exhibit 5A - Changes in Bases of Valuation During The Year	
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts	
Exhibit 7 - Deposit-Type Contracts	
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1	
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2	
Exhibit of Capital Gains (Losses)	
Exhibit of Life Insurance	
Exhibit of Net Investment Income	
Exhibit of Nonadmitted Assets	
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values	
Five-Year Historical Data	
Form for Calculating the Interest Maintenance Reserve (IMR)	
General Interrogatories	
Jurat Page	
Liabilities, Surplus and Other Funds	
Life Insurance (State Page)	
Notes To Financial Statements	
Overflow Page For Write-ins	
Schedule A - Part 1	
Schedule A - Part 1	
Schedule A - Part 3	
Schedule A - Verification Between Years	
Schedule B - Part 1	
Schedule B - Part 2	
Schedule B - Part 3	
Schedule B - Verification Between Years	
Schedule BA - Part 1	
Schedule BA - Part 2	
Schedule BA - Part 3	
Schedule BA - Verification Between Years	
Schedule D - Part 1	
Schedule D - Part 1A - Section 1	
Schedule D - Part 1A - Section 2	
Schedule D - Part 2 - Section 1	
Schedule D - Part 2 - Section 2	
Schedule D - Part 3	
Schedule D - Part 4	
Schedule D - Part 5	
Schedule D - Part 6 - Section 1	E16
Schedule D - Part 6 - Section 2	E16
Schedule D - Summary By Country	SI04
Schedule D - Verification Between Years	SI03
Schedule DA - Part 1	E17
Schedule DA - Verification Between Years	SI10

# **ANNUAL STATEMENT BLANK (Continued)**

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